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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/05/2024 TO 21/05/2024

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
2024/05/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/21	2025	01/08/2024		Bond Future	181.8248	181.8248	181.8343	0.005	0.0000	0.0000
2024/05/21	2025	07/11/2024		Bond Future	186.1706	186.1706	186.1806	0.005	0.0000	0.0000
2024/05/21	2029	01/08/2024		Bond Future	131.0436	131.0436	131.0699	0.020	0.0000	0.0000
2024/05/21	2029	07/11/2024		Bond Future	132.7684	132.7684	132.7957	0.021	0.0000	0.0000
2024/05/21	2029	06/02/2025		Bond Future	135.6917	135.6917	135.7200	0.021	0.0000	0.0000
2024/05/21	2029	06/02/2025	132.40 Call	Bond Future	3291.6600	3.2917	3319.9600	0.860	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
2024/05/21	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/21	2029	08/05/2025		Bond Future	137.2518	137.2518	137.2806	137.2806	0.021	0.0000
2024/05/21	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/21	2029	08/05/2025	137.85 Put	Bond Future	598.2300	0.5982	569.4100	0.5694	4.818	0.0000
2024/05/21	2029	07/08/2025		Bond Future	140.1409	140.1409	140.1710	140.1710	0.021	0.0000
2024/05/21	2029	07/08/2025	137.41 Call	Bond Future	2730.9000	2.7309	2760.9700	2.7610	1.101	0.0000
2024/05/21	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/21	2030	01/08/2024	10.21 Put	Bond Future	1590.7100	1.5907	1545.8400	1.5458	2.821	0.0000
2024/05/21	2030	01/08/2024	10.21 Call	Bond Future	1016.6500	1.0167	1036.3500	1.0364	1.938	0.0000
2024/05/21	2030	01/08/2024	10.71 Put	Bond Future	778.7800	0.7788	748.6900	0.7487	3.864	0.0000
2024/05/21	2030	01/08/2024	10.71 Call	Bond Future	2121.0200	2.1210	2155.5000	2.1555	1.626	0.0000
2024/05/21	2030	01/08/2024	11.31 Call	Bond Future	3871.2000	3.8712	3920.2300	3.9202	1.267	0.0000
2024/05/21	2030	01/08/2024	11.31 Put	Bond Future	295.2600	0.2953	279.7200	0.2797	5.263	0.0000
2024/05/21	2030	01/08/2024		Bond Future	10.3584	90.4454	10.3417	90.5100	0.162	0.0000
2024/05/21	2030	01/08/2024	10.38 Call	Bond Future	1345.1800	1.3452	1369.8900	1.3699	1.837	0.0000
2024/05/21	2030	01/08/2024	10.38 Put	Bond Future	1262.0000	1.2620	1222.1400	1.2221	3.158	0.0000
2024/05/21	2030	01/08/2024	10.39 Call	Bond Future	1366.0700	1.3661	1391.0800	1.3911	1.831	0.0000
2024/05/21	2030	01/08/2024	10.39 Put	Bond Future	1244.4100	1.2444	1204.8500	1.2049	3.179	0.0000
2024/05/21	2030	01/08/2024	10.37 Call	Bond Future	1324.3000	1.3243	1348.7100	1.3487	1.843	0.0000
2024/05/21	2030	01/08/2024	10.37 Put	Bond Future	1279.6100	1.2796	1239.4500	1.2395	3.138	0.0000
2024/05/21	2030	07/11/2024		Bond Future	10.4465	92.5836	10.4287	92.6497	0.171	0.0000
2024/05/21	2030	07/11/2024	10.75 Call	Bond Future	2531.5400	2.5315	2566.0800	2.5661	1.364	0.0000
2024/05/21	2030	07/11/2024	10.75 Put	Bond Future	1415.3600	1.4154	1383.7100	1.3837	2.236	0.0000
2024/05/21	2030	07/11/2024	10.76 Call	Bond Future	2554.7600	2.5548	2589.4900	2.5895	1.359	0.0000
2024/05/21	2030	07/11/2024	10.76 Put	Bond Future	1402.1000	1.4021	1370.6400	1.3706	2.244	0.0000
2024/05/21	2030	07/11/2024	10.74 Call	Bond Future	2508.6500	2.5087	2543.0000	2.5430	1.369	0.0000
2024/05/21	2030	07/11/2024	10.74 Put	Bond Future	1428.9800	1.4290	1397.1400	1.3971	2.228	0.0000
2024/05/21	2030	07/11/2024	10.21 Put	Bond Future	2328.8300	2.3288	2286.2400	2.2862	1.829	0.0000
2024/05/21	2030	07/11/2024	10.21 Call	Bond Future	1446.9300	1.4469	1470.5300	1.4705	1.631	0.0000
2024/05/21	2030	07/11/2024	10.71 Put	Bond Future	1470.7500	1.4708	1438.3200	1.4383	2.205	0.0000
2024/05/21	2030	07/11/2024	10.71 Call	Bond Future	2440.7900	2.4408	2474.5500	2.4746	1.383	0.0000
2024/05/21	2030	07/11/2024	11.91 Call	Bond Future	5677.8200	5.6778	5730.1600	5.7302	0.922	0.0000
2024/05/21	2030	07/11/2024	11.91 Put	Bond Future	449.7500	0.4498	435.9000	0.4359	3.079	0.0000
2024/05/21	2030	06/02/2025		Bond Future	10.5438	90.5897	10.5247	90.6576	0.181	0.0000
2024/05/21	2030	06/02/2025	10.68 Call	Bond Future	2548.6700	2.5487	2581.5500	2.5816	1.290	0.0000
2024/05/21	2030	06/02/2025	10.68 Put	Bond Future	2065.0400	2.0650	2030.0000	2.0300	1.697	0.0000
2024/05/21	2030	08/05/2025	12.28 Call	Bond Future	6304.3300	6.3043	6355.7800	6.3558	0.816	0.0000
2024/05/21	2030	08/05/2025	12.28 Put	Bond Future	967.2600	0.9673	949.0800	0.9491	1.880	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	
2024/05/21	2030	08/05/2025	10.69 Put	Bond Future	2510.0000	2.5100	2473.1400	2.4731	1.469	0.0000	0.0000
2024/05/21	2030	08/05/2025	10.69 Call	Bond Future	2621.3700	2.6214	2654.1400	2.6541	1.250	0.0000	0.0000
2024/05/21	2030	08/05/2025	11.86 Call	Bond Future	5244.5600	5.2446	5291.9800	5.2920	0.904	0.0000	0.0000
2024/05/21	2030	08/05/2025	11.86 Put	Bond Future	1250.6400	1.2506	1228.4300	1.2284	1.776	0.0000	0.0000
2024/05/21	2030	08/05/2025	10.31 Put	Bond Future	3135.1100	3.1351	3092.6100	3.0926	1.356	0.0000	0.0000
2024/05/21	2030	08/05/2025	10.31 Call	Bond Future	1939.3000	1.9393	1966.4300	1.9664	1.399	0.0000	0.0000
2024/05/21	2030	08/05/2025		Bond Future	10.6574	92.5712	10.6370	92.6408	0.191	0.0000	0.0000
2024/05/21	2030	08/05/2025	9.93 Call	Bond Future	1369.0600	1.3691	1390.4700	1.3905	1.564	0.0000	0.0000
2024/05/21	2030	08/05/2025	9.93 Put	Bond Future	3895.4600	3.8955	3847.2400	3.8472	1.238	0.0000	0.0000
2024/05/21	2030	07/08/2025		Bond Future	10.8152	90.4843	10.7933	90.5558	0.203	0.0000	0.0000
2024/05/21	2030	07/08/2025	11.11 Call	Bond Future	3301.5000	3.3015	3339.2500	3.3393	1.143	0.0000	0.0000
2024/05/21	2030	07/08/2025	11.11 Put	Bond Future	2347.8000	2.3478	2314.0200	2.3140	1.439	0.0000	0.0000
2024/05/21	2030	07/08/2025	12.12 Call	Bond Future	5526.5200	5.5265	5575.3100	5.5753	0.883	0.0000	0.0000
2024/05/21	2030	07/08/2025	12.12 Put	Bond Future	1397.9900	1.3980	1375.2500	1.3753	1.627	0.0000	0.0000
2024/05/21	2030	07/08/2025	10.48 Put	Bond Future	3248.3300	3.2483	3206.1100	3.2061	1.300	0.0000	0.0000
2024/05/21	2030	07/08/2025	10.48 Call	Bond Future	2148.3200	2.1483	2177.6300	2.1776	1.364	0.0000	0.0000
2024/05/21	2032	01/08/2024	12.54 Call	Bond Future	6009.2800	6.0093	6093.4100	6.0934	1.400	0.0000	0.0000
2024/05/21	2032	01/08/2024	12.54 Put	Bond Future	242.1400	0.2421	226.2600	0.2263	6.558	0.0000	0.0000
2024/05/21	2032	01/08/2024	11.11 Put	Bond Future	1847.9900	1.8480	1783.7700	1.7838	3.475	0.0000	0.0000
2024/05/21	2032	01/08/2024	11.11 Call	Bond Future	1379.0200	1.3790	1414.8100	1.4148	2.595	0.0000	0.0000
2024/05/21	2032	01/08/2024	11.61 Put	Bond Future	954.0200	0.9540	910.9600	0.9110	4.514	0.0000	0.0000
2024/05/21	2032	01/08/2024	11.61 Call	Bond Future	2735.5300	2.7355	2792.4800	2.7925	2.082	0.0000	0.0000
2024/05/21	2032	01/08/2024	12.31 Call	Bond Future	5148.4800	5.1485	5227.7000	5.2277	1.539	0.0000	0.0000
2024/05/21	2032	01/08/2024	12.31 Put	Bond Future	343.5300	0.3435	322.7400	0.3227	6.052	0.0000	0.0000
2024/05/21	2032	01/08/2024	11.14 Call	Bond Future	1448.0000	1.4480	1485.0900	1.4851	2.561	0.0000	0.0000
2024/05/21	2032	01/08/2024	11.14 Put	Bond Future	1779.7400	1.7797	1716.8200	1.7168	3.535	0.0000	0.0000
2024/05/21	2032	01/08/2024	11.15 Call	Bond Future	1471.3800	1.4714	1508.9100	1.5089	2.551	0.0000	0.0000
2024/05/21	2032	01/08/2024	11.15 Put	Bond Future	1757.4400	1.7574	1694.9600	1.6950	3.555	0.0000	0.0000
2024/05/21	2032	01/08/2024	11.13 Call	Bond Future	1424.8100	1.4248	1461.4700	1.4615	2.573	0.0000	0.0000
2024/05/21	2032	01/08/2024	11.13 Put	Bond Future	1802.2600	1.8023	1738.9100	1.7389	3.515	0.0000	0.0000
2024/05/21	2032	01/08/2024		Bond Future	11.2128	87.9069	11.1908	88.0070	0.196	0.0000	0.0000
2024/05/21	2032	07/11/2024	11.48 Call	Bond Future	2716.5200	2.7165	2767.1200	2.7671	1.863	0.0000	0.0000
2024/05/21	2032	07/11/2024	11.48 Put	Bond Future	2059.5300	2.0595	2007.6600	2.0077	2.519	0.0000	0.0000
2024/05/21	2032	07/11/2024	11.49 Call	Bond Future	2742.0900	2.7421	2792.9900	2.7930	1.856	0.0000	0.0000
2024/05/21	2032	07/11/2024	11.49 Put	Bond Future	2041.3500	2.0414	1989.7800	1.9898	2.526	0.0000	0.0000
2024/05/21	2032	07/11/2024	11.47 Call	Bond Future	2691.0500	2.6911	2741.3500	2.7414	1.869	0.0000	0.0000
2024/05/21	2032	07/11/2024	11.47 Put	Bond Future	2077.8500	2.0779	2025.6800	2.0257	2.511	0.0000	0.0000
2024/05/21	2032	07/11/2024		Bond Future	11.3307	85.8174	11.3075	85.9198	0.204	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
2024/05/21	2032	07/11/2024	11.11 Put	Bond Future		2835.2000	2.8352	2772.0900	2.7721	2.226	0.0000	0.0000
2024/05/21	2032	07/11/2024	11.11 Call	Bond Future		1852.3500	1.8524	1891.7100	1.8917	2.125	0.0000	0.0000
2024/05/21	2032	07/11/2024	11.61 Put	Bond Future		1835.5000	1.8355	1787.4100	1.7874	2.620	0.0000	0.0000
2024/05/21	2032	07/11/2024	11.61 Call	Bond Future		3059.0600	3.0591	3113.4400	3.1134	1.778	0.0000	0.0000
2024/05/21	2032	07/11/2024	12.95 Call	Bond Future		7313.5800	7.3136	7397.0000	7.3970	1.141	0.0000	0.0000
2024/05/21	2032	07/11/2024	12.95 Put	Bond Future		527.2600	0.5273	508.2100	0.5082	3.613	0.0000	0.0000
2024/05/21	2032	07/11/2024	13.36 Call	Bond Future		8709.3700	8.7094	8798.9300	8.7989	1.028	0.0000	0.0000
2024/05/21	2032	07/11/2024	13.36 Put	Bond Future		317.4300	0.3174	304.5200	0.3045	4.067	0.0000	0.0000
2024/05/21	2032	07/11/2024	11.64 Put	Bond Future		1787.1900	1.7872	1739.9600	1.7400	2.643	0.0000	0.0000
2024/05/21	2032	07/11/2024	11.64 Call	Bond Future		3140.8000	3.1408	3196.0400	3.1960	1.759	0.0000	0.0000
2024/05/21	2032	06/02/2025		Bond Future		11.4531	87.6861	11.4287	87.7911	0.213	0.0000	0.0000
2024/05/21	2032	06/02/2025	11.72 Call	Bond Future		3536.4000	3.5364	3591.8400	3.5918	1.568	0.0000	0.0000
2024/05/21	2032	06/02/2025	11.72 Put	Bond Future		2398.0700	2.3981	2348.5500	2.3486	2.065	0.0000	0.0000
2024/05/21	2032	08/05/2025		Bond Future		11.5815	85.4369	11.5558	85.5443	0.222	0.0000	0.0000
2024/05/21	2032	08/05/2025	10.91 Call	Bond Future		1923.3300	1.9233	1959.7600	1.9598	1.894	0.0000	0.0000
2024/05/21	2032	08/05/2025	10.91 Put	Bond Future		4791.2800	4.7913	4720.2600	4.7203	1.482	0.0000	0.0000
2024/05/21	2032	07/08/2025		Bond Future		11.7415	87.2105	11.7144	87.3206	0.231	0.0000	0.0000
2024/05/21	2032	07/08/2025	12.01 Call	Bond Future		4210.1200	4.2101	4268.8200	4.2688	1.394	0.0000	0.0000
2024/05/21	2032	07/08/2025	12.01 Put	Bond Future		3130.9600	3.1310	3079.5700	3.0796	1.641	0.0000	0.0000
2024/05/21	2033	01/08/2024		Bond Future		122.5838	122.5838	122.5146	122.5146	0.056	0.0000	0.0000
2024/05/21	2033	07/11/2024		Bond Future		124.0085	124.0085	123.9381	123.9381	0.057	0.0000	0.0000
2024/05/21	2033	06/02/2025		Bond Future		126.7390	126.7390	126.6674	126.6674	0.056	0.0000	0.0000
2024/05/21	2033	06/02/2025	124.94 Call	Bond Future		1798.9700	1.7990	1727.4400	1.7274	3.976	0.0000	0.0000
2024/05/21	2033	06/02/2025	124.94 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	2033	08/05/2025		Bond Future		128.0006	128.0006	127.9272	127.9272	0.057	0.0000	0.0000
2024/05/21	2033	08/05/2025	130.62 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	2033	08/05/2025	130.62 Put	Bond Future		2619.4400	2.6194	2692.8200	2.6928	2.801	0.0000	0.0000
2024/05/21	2033	07/08/2025		Bond Future		130.6950	130.6950	130.6206	130.6206	0.057	0.0000	0.0000
2024/05/21	2033	07/08/2025	128.65 Call	Bond Future		2045.0300	2.0450	1970.6300	1.9706	3.638	0.0000	0.0000
2024/05/21	2033	07/08/2025	128.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	2037	01/08/2024	13.82 Call	Bond Future		7251.6500	7.2517	7350.9400	7.3509	1.369	0.0000	0.0000
2024/05/21	2037	01/08/2024	13.82 Put	Bond Future		209.7600	0.2098	195.1000	0.1951	6.989	0.0000	0.0000
2024/05/21	2037	01/08/2024	13.17 Call	Bond Future		4627.8500	4.6279	4710.1300	4.7101	1.778	0.0000	0.0000
2024/05/21	2037	01/08/2024	13.17 Put	Bond Future		577.4000	0.5774	545.7300	0.5457	5.485	0.0000	0.0000
2024/05/21	2037	01/08/2024		Bond Future		12.3508	75.9404	12.3286	76.0543	0.179	0.0000	0.0000
2024/05/21	2037	01/08/2024	12.10 Call	Bond Future		1224.3300	1.2243	1258.2200	1.2582	2.768	0.0000	0.0000
2024/05/21	2037	01/08/2024	12.10 Put	Bond Future		2530.6700	2.5307	2450.6100	2.4506	3.164	0.0000	0.0000
2024/05/21	2037	01/08/2024	12.11 Call	Bond Future		1246.3200	1.2463	1280.6900	1.2807	2.758	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	
2024/05/21	2037	01/08/2024	12.11 Put	Bond Future	2499.9400	2.4999	2420.3600	2.4204	3.183	0.0000	0.0000
2024/05/21	2037	01/08/2024	12.09 Call	Bond Future	1202.4300	1.2024	1235.8500	1.2359	2.779	0.0000	0.0000
2024/05/21	2037	01/08/2024	12.09 Put	Bond Future	2561.5400	2.5615	2481.0100	2.4810	3.144	0.0000	0.0000
2024/05/21	2037	07/11/2024		Bond Future	12.4821	77.7356	12.4590	77.8523	0.185	0.0000	0.0000
2024/05/21	2037	07/11/2024	12.58 Call	Bond Future	3108.1900	3.1082	3163.9300	3.1639	1.793	0.0000	0.0000
2024/05/21	2037	07/11/2024	12.58 Put	Bond Future	2615.8800	2.6159	2554.9100	2.5549	2.331	0.0000	0.0000
2024/05/21	2037	07/11/2024	12.59 Call	Bond Future	3136.6700	3.1367	3192.7300	3.1927	1.787	0.0000	0.0000
2024/05/21	2037	07/11/2024	12.59 Put	Bond Future	2594.3500	2.5944	2533.7000	2.5337	2.338	0.0000	0.0000
2024/05/21	2037	07/11/2024	12.57 Call	Bond Future	3079.6200	3.0796	3135.0400	3.1350	1.800	0.0000	0.0000
2024/05/21	2037	07/11/2024	12.57 Put	Bond Future	2637.3600	2.6374	2576.0700	2.5761	2.324	0.0000	0.0000
2024/05/21	2037	06/02/2025		Bond Future	12.6164	75.1674	12.5923	75.2868	0.191	0.0000	0.0000
2024/05/21	2037	06/02/2025	12.76 Call	Bond Future	3822.8900	3.8229	3882.9900	3.8830	1.572	0.0000	0.0000
2024/05/21	2037	06/02/2025	12.76 Put	Bond Future	3116.2000	3.1162	3056.8400	3.0568	1.905	0.0000	0.0000
2024/05/21	2037	08/05/2025		Bond Future	12.7603	76.8108	12.7352	76.9331	0.197	0.0000	0.0000
2024/05/21	2037	08/05/2025	12.25 Call	Bond Future	2748.5400	2.7485	2795.0200	2.7950	1.691	0.0000	0.0000
2024/05/21	2037	08/05/2025	12.25 Put	Bond Future	5289.4900	5.2895	5213.7300	5.2137	1.432	0.0000	0.0000
2024/05/21	2037	08/05/2025	12.55 Put	Bond Future	4476.4800	4.4765	4408.1300	4.4081	1.527	0.0000	0.0000
2024/05/21	2037	08/05/2025	12.55 Call	Bond Future	3444.0200	3.4440	3497.9100	3.4979	1.565	0.0000	0.0000
2024/05/21	2037	08/05/2025	13.30 Put	Bond Future	2939.8700	2.9399	2888.6300	2.8886	1.743	0.0000	0.0000
2024/05/21	2037	08/05/2025	13.30 Call	Bond Future	5498.0700	5.4981	5569.0700	5.5691	1.291	0.0000	0.0000
2024/05/21	2037	08/05/2025	13.35 Put	Bond Future	2858.4200	2.8584	2808.2200	2.8082	1.756	0.0000	0.0000
2024/05/21	2037	08/05/2025	13.35 Call	Bond Future	5647.1800	5.6472	5719.2200	5.7192	1.276	0.0000	0.0000
2024/05/21	2037	07/08/2025		Bond Future	12.9316	74.1440	12.9053	74.2692	0.203	0.0000	0.0000
2024/05/21	2037	07/08/2025	13.01 Call	Bond Future	4584.1400	4.5841	4647.4700	4.6475	1.382	0.0000	0.0000
2024/05/21	2037	07/08/2025	13.01 Put	Bond Future	4212.6700	4.2127	4150.8000	4.1508	1.469	0.0000	0.0000
2024/05/21	2038	01/08/2024		Bond Future	131.3739	131.3739	131.1090	131.1090	0.202	0.0000	0.0000
2024/05/21	2038	07/11/2024		Bond Future	134.5140	134.5140	134.2427	134.2427	0.202	0.0000	0.0000
2024/05/21	2038	06/02/2025		Bond Future	135.3472	135.3472	135.0695	135.0695	0.205	0.0000	0.0000
2024/05/21	2038	06/02/2025	135.23 Call	Bond Future	117.2300	0.1172	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/21	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	160.4800	0.1605	100.000	0.0000	0.0000
2024/05/21	2038	08/05/2025		Bond Future	138.3401	138.3401	138.0568	138.0568	0.205	0.0000	0.0000
2024/05/21	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	2038	08/05/2025	139.68 Put	Bond Future	1339.8700	1.3399	1623.2100	1.6232	21.147	0.0000	0.0000
2024/05/21	2038	07/08/2025		Bond Future	139.0703	139.0703	138.7829	138.7829	0.207	0.0000	0.0000
2024/05/21	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	2038	07/08/2025	139.56 Put	Bond Future	489.7400	0.4897	777.1300	0.7771	58.682	0.0000	0.0000
2024/05/21	2040	01/08/2024	12.28 Put	Bond Future	2945.7900	2.9458	2857.3700	2.8574	3.002	0.0000	0.0000
2024/05/21	2040	01/08/2024	12.28 Call	Bond Future	1132.2200	1.1322	1164.3400	1.1643	2.837	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	
2024/05/21	2040	01/08/2024	12.88 Call	Bond Future	2818.6100	2.8186	2881.6200	2.8816	2.235	0.0000	0.0000
2024/05/21	2040	01/08/2024	12.88 Put	Bond Future	1358.9200	1.3589	1301.3900	1.3014	4.234	0.0000	0.0000
2024/05/21	2040	01/08/2024	13.48 Call	Bond Future	5095.4300	5.0954	5184.0600	5.1841	1.739	0.0000	0.0000
2024/05/21	2040	01/08/2024	13.48 Put	Bond Future	574.0100	0.5740	542.1000	0.5421	5.559	0.0000	0.0000
2024/05/21	2040	01/08/2024	12.95 Put	Bond Future	1233.3000	1.2333	1179.2100	1.1792	4.386	0.0000	0.0000
2024/05/21	2040	01/08/2024	12.95 Call	Bond Future	3060.7700	3.0608	3127.2200	3.1272	2.171	0.0000	0.0000
2024/05/21	2040	01/08/2024		Bond Future	12.6074	75.8385	12.5853	75.9590	0.176	0.0000	0.0000
2024/05/21	2040	01/08/2024	12.33 Call	Bond Future	1242.1700	1.2422	1276.7600	1.2768	2.785	0.0000	0.0000
2024/05/21	2040	01/08/2024	12.33 Put	Bond Future	2774.4700	2.7745	2688.5200	2.6885	3.098	0.0000	0.0000
2024/05/21	2040	01/08/2024	12.34 Call	Bond Future	1264.8400	1.2648	1299.9400	1.2999	2.775	0.0000	0.0000
2024/05/21	2040	01/08/2024	12.34 Put	Bond Future	2741.0800	2.7411	2655.6400	2.6556	3.117	0.0000	0.0000
2024/05/21	2040	01/08/2024	12.32 Call	Bond Future	1219.6000	1.2196	1253.7000	1.2537	2.796	0.0000	0.0000
2024/05/21	2040	01/08/2024	12.32 Put	Bond Future	2808.0300	2.8080	2721.5900	2.7216	3.078	0.0000	0.0000
2024/05/21	2040	07/11/2024	12.85 Call	Bond Future	3338.9200	3.3389	3398.3100	3.3983	1.779	0.0000	0.0000
2024/05/21	2040	07/11/2024	12.85 Put	Bond Future	2758.4600	2.7585	2694.4500	2.6945	2.320	0.0000	0.0000
2024/05/21	2040	07/11/2024	12.86 Call	Bond Future	3369.3000	3.3693	3429.0200	3.4290	1.772	0.0000	0.0000
2024/05/21	2040	07/11/2024	12.86 Put	Bond Future	2736.0900	2.7361	2672.4100	2.6724	2.327	0.0000	0.0000
2024/05/21	2040	07/11/2024	12.84 Call	Bond Future	3308.6600	3.3087	3367.7100	3.3677	1.785	0.0000	0.0000
2024/05/21	2040	07/11/2024	12.84 Put	Bond Future	2781.0100	2.7810	2716.6600	2.7167	2.314	0.0000	0.0000
2024/05/21	2040	07/11/2024		Bond Future	12.7407	77.6312	12.7176	77.7546	0.181	0.0000	0.0000
2024/05/21	2040	06/02/2025		Bond Future	12.8764	74.8101	12.8523	74.9364	0.187	0.0000	0.0000
2024/05/21	2040	06/02/2025	12.95 Call	Bond Future	3858.3200	3.8583	3920.0500	3.9201	1.600	0.0000	0.0000
2024/05/21	2040	06/02/2025	12.95 Put	Bond Future	3473.6200	3.4736	3409.0100	3.4090	1.860	0.0000	0.0000
2024/05/21	2040	08/05/2025	13.43 Put	Bond Future	3372.7300	3.3727	3315.7300	3.3157	1.690	0.0000	0.0000
2024/05/21	2040	08/05/2025	13.43 Call	Bond Future	5434.8400	5.4348	5507.1400	5.5071	1.330	0.0000	0.0000
2024/05/21	2040	08/05/2025	12.75 Put	Bond Future	4927.7200	4.9277	4854.0700	4.8541	1.495	0.0000	0.0000
2024/05/21	2040	08/05/2025	12.75 Call	Bond Future	3513.9600	3.5140	3569.6100	3.5696	1.584	0.0000	0.0000
2024/05/21	2040	08/05/2025	13.50 Put	Bond Future	3243.9500	3.2440	3188.5200	3.1885	1.709	0.0000	0.0000
2024/05/21	2040	08/05/2025	13.50 Call	Bond Future	5649.7000	5.6497	5723.5700	5.7236	1.308	0.0000	0.0000
2024/05/21	2040	08/05/2025		Bond Future	13.0206	76.4455	12.9955	76.5748	0.193	0.0000	0.0000
2024/05/21	2040	08/05/2025	12.63 Call	Bond Future	3215.5800	3.2156	3268.1100	3.2681	1.634	0.0000	0.0000
2024/05/21	2040	08/05/2025	12.63 Put	Bond Future	5269.6200	5.2696	5192.8500	5.1929	1.457	0.0000	0.0000
2024/05/21	2040	07/08/2025		Bond Future	13.1907	73.5200	13.1644	73.6523	0.199	0.0000	0.0000
2024/05/21	2040	07/08/2025	13.29 Call	Bond Future	4941.1100	4.9411	5008.7800	5.0088	1.370	0.0000	0.0000
2024/05/21	2040	07/08/2025	13.29 Put	Bond Future	4443.4000	4.4434	4378.7000	4.3787	1.456	0.0000	0.0000
2024/05/21	2044	01/08/2024	13.00 Call	Bond Future	2977.4700	2.9775	3023.8300	3.0238	1.557	0.0000	0.0000
2024/05/21	2044	01/08/2024	13.00 Put	Bond Future	1312.4500	1.3125	1266.4200	1.2664	3.507	0.0000	0.0000
2024/05/21	2044	01/08/2024	13.25 Call	Bond Future	3883.1900	3.8832	3938.6000	3.9386	1.427	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	
2024/05/21	2044	01/08/2024	13.25 Put	Bond Future	926.8600	0.9269	889.8800	0.8899	3.990	0.0000	0.0000
2024/05/21	2044	01/08/2024	12.29 Call	Bond Future	1004.7600	1.0048	1023.9200	1.0239	1.907	0.0000	0.0000
2024/05/21	2044	01/08/2024	12.29 Put	Bond Future	3238.1700	3.2382	3164.9400	3.1649	2.261	0.0000	0.0000
2024/05/21	2044	01/08/2024	12.30 Call	Bond Future	1024.7600	1.0248	1044.2700	1.0443	1.904	0.0000	0.0000
2024/05/21	2044	01/08/2024	12.30 Put	Bond Future	3200.7600	3.2008	3127.8800	3.1279	2.277	0.0000	0.0000
2024/05/21	2044	01/08/2024	12.28 Call	Bond Future	984.8800	0.9849	1003.7100	1.0037	1.912	0.0000	0.0000
2024/05/21	2044	01/08/2024	12.28 Put	Bond Future	3275.7600	3.2758	3202.2000	3.2022	2.246	0.0000	0.0000
2024/05/21	2044	01/08/2024		Bond Future	12.6889	71.9211	12.6720	72.0134	0.133	0.0000	0.0000
2024/05/21	2044	07/11/2024		Bond Future	12.8174	73.6212	12.7998	73.7158	0.137	0.0000	0.0000
2024/05/21	2044	07/11/2024	12.91 Call	Bond Future	3246.1600	3.2462	3289.3900	3.2894	1.332	0.0000	0.0000
2024/05/21	2044	07/11/2024	12.91 Put	Bond Future	2752.0600	2.7521	2700.6400	2.7006	1.868	0.0000	0.0000
2024/05/21	2044	07/11/2024	12.92 Call	Bond Future	3276.2400	3.2762	3319.7300	3.3197	1.327	0.0000	0.0000
2024/05/21	2044	07/11/2024	12.92 Put	Bond Future	2729.1400	2.7291	2677.9800	2.6780	1.875	0.0000	0.0000
2024/05/21	2044	07/11/2024	12.90 Call	Bond Future	3215.9900	3.2160	3258.9600	3.2590	1.336	0.0000	0.0000
2024/05/21	2044	07/11/2024	12.90 Put	Bond Future	2774.9600	2.7750	2723.2800	2.7233	1.862	0.0000	0.0000
2024/05/21	2044	06/02/2025		Bond Future	12.9478	70.8380	12.9294	70.9350	0.142	0.0000	0.0000
2024/05/21	2044	06/02/2025	13.02 Call	Bond Future	3903.0300	3.9030	3948.7500	3.9488	1.171	0.0000	0.0000
2024/05/21	2044	06/02/2025	13.02 Put	Bond Future	3524.1400	3.5241	3472.9100	3.4729	1.454	0.0000	0.0000
2024/05/21	2044	08/05/2025		Bond Future	13.0859	72.3865	13.0667	72.4858	0.146	0.0000	0.0000
2024/05/21	2044	08/05/2025	12.72 Call	Bond Future	3240.8600	3.2409	3280.3200	3.2803	1.218	0.0000	0.0000
2024/05/21	2044	08/05/2025	12.72 Put	Bond Future	5179.1700	5.1792	5119.3900	5.1194	1.154	0.0000	0.0000
2024/05/21	2044	07/08/2025		Bond Future	13.2480	69.5019	13.2280	69.6035	0.151	0.0000	0.0000
2024/05/21	2044	07/08/2025	13.34 Call	Bond Future	4972.8600	4.9729	5023.5600	5.0236	1.020	0.0000	0.0000
2024/05/21	2044	07/08/2025	13.34 Put	Bond Future	4508.9900	4.5090	4458.0700	4.4581	1.129	0.0000	0.0000
2024/05/21	2046	01/08/2024		Bond Future	113.9333	113.9333	113.9581	113.9581	0.022	0.0000	0.0000
2024/05/21	2046	07/11/2024		Bond Future	114.4450	114.4450	114.4709	114.4709	0.023	0.0000	0.0000
2024/05/21	2046	06/02/2025		Bond Future	116.9645	116.9645	116.9913	116.9913	0.023	0.0000	0.0000
2024/05/21	2046	06/02/2025	114.01 Call	Bond Future	2954.5000	2.9545	2981.2700	2.9813	0.906	0.0000	0.0000
2024/05/21	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	2046	08/05/2025		Bond Future	117.2863	117.2863	117.3132	117.3132	0.023	0.0000	0.0000
2024/05/21	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	2046	08/05/2025	121.97 Put	Bond Future	4683.7400	4.6837	4656.8100	4.6568	0.575	0.0000	0.0000
2024/05/21	2046	07/08/2025		Bond Future	119.7530	119.7530	119.7811	119.7811	0.024	0.0000	0.0000
2024/05/21	2046	07/08/2025	118.69 Call	Bond Future	1062.9600	1.0630	1091.1100	1.0911	2.648	0.0000	0.0000
2024/05/21	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	2050	01/08/2024		Bond Future	112.9518	112.9518	112.8813	112.8813	0.062	0.0000	0.0000
2024/05/21	2050	07/11/2024		Bond Future	115.6516	115.6516	115.5796	115.5796	0.062	0.0000	0.0000
2024/05/21	2050	06/02/2025		Bond Future	115.8266	115.8266	115.7527	115.7527	0.064	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	
2024/05/21	2050	06/02/2025	115.60 Call	Bond Future	226.5700	0.2266	152.6600	0.1527	32.621	0.0000	0.0000
2024/05/21	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	2050	08/05/2025		Bond Future	118.3879	118.3879	118.3126	118.3126	0.064	0.0000	0.0000
2024/05/21	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	2050	08/05/2025	121.16 Put	Bond Future	2772.0600	2.7721	2847.3800	2.8474	2.717	0.0000	0.0000
2024/05/21	2050	07/08/2025		Bond Future	118.4488	118.4488	118.3735	118.3735	0.064	0.0000	0.0000
2024/05/21	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	2050	07/08/2025	119.89 Put	Bond Future	1441.2300	1.4412	1516.4800	1.5165	5.221	0.0000	0.0000
2024/05/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	AL37	01/08/2024		Index Future	967.6890	967.6890	968.4650	968.4650	0.080	0.0000	0.0000
2024/05/21	AL37	07/11/2024		Index Future	990.5700	990.5700	991.3650	991.3650	0.080	0.0000	0.0000
2024/05/21	AL37	06/02/2025		Index Future	1012.1620	1012.1620	1012.9770	1012.9770	0.081	0.0000	0.0000
2024/05/21	AL37	08/05/2025		Index Future	1034.3400	1034.3400	1035.1750	1035.1750	0.081	0.0000	0.0000
2024/05/21	AL37	07/08/2025		Index Future	1055.9270	1055.9270	1056.7840	1056.7840	0.081	0.0000	0.0000
2024/05/21	AL7T	01/08/2024		Index Future	1121.9070	1121.9070	1123.2020	1123.2020	0.115	0.0000	0.0000
2024/05/21	AL7T	07/11/2024		Index Future	1148.4340	1148.4340	1149.7610	1149.7610	0.116	0.0000	0.0000
2024/05/21	AL7T	06/02/2025		Index Future	1173.4680	1173.4680	1174.8260	1174.8260	0.116	0.0000	0.0000
2024/05/21	AL7T	08/05/2025		Index Future	1199.1790	1199.1790	1200.5700	1200.5700	0.116	0.0000	0.0000
2024/05/21	AL7T	07/08/2025		Index Future	1224.2070	1224.2070	1225.6320	1225.6320	0.116	0.0000	0.0000
2024/05/21	ALBI	01/08/2024		Index Future	974.7000	974.7000	975.6680	975.6680	0.099	0.0000	0.0000
2024/05/21	ALBI	07/11/2024		Index Future	997.7470	997.7470	998.7390	998.7390	0.099	0.0000	0.0000
2024/05/21	ALBI	06/02/2025		Index Future	1019.4960	1019.4960	1020.5120	1020.5120	0.100	0.0000	0.0000
2024/05/21	ALBI	08/05/2025		Index Future	1041.8340	1041.8340	1042.8740	1042.8740	0.100	0.0000	0.0000
2024/05/21	ALBI	07/08/2025		Index Future	1063.5780	1063.5780	1064.6440	1064.6440	0.100	0.0000	0.0000
2024/05/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	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
2024/05/21	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/05/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/21	ES33	01/08/2024		Bond Future	12.7604	75.0509	12.7483	75.1024	0.095	0.0000
2024/05/21	ES33	07/11/2024		Bond Future	12.9332	73.0415	12.9205	73.0943	0.098	0.0000
2024/05/21	ES33	06/02/2025		Bond Future	13.1120	74.6489	13.0986	74.7030	0.102	0.0000
2024/05/21	ES33	06/02/2025	13.34 Call	Bond Future	917.2700	0.9173	971.3800	0.9714	5.899	0.0000
2024/05/21	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/21	ES33	08/05/2025		Bond Future	13.2934	72.4941	13.2794	72.5496	0.105	0.0000	0.0000
2024/05/21	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	ES33	08/05/2025	12.73 Put	Bond Future	2277.9000	2.2779	2222.3900	2.2224	2.437	0.0000	0.0000
2024/05/21	ES33	07/08/2025		Bond Future	13.5056	74.0141	13.4908	74.0712	0.109	0.0000	0.0000
2024/05/21	ES33	07/08/2025	13.56 Call	Bond Future	209.5400	0.2095	266.5600	0.2666	27.212	0.0000	0.0000
2024/05/21	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	ES42	01/08/2024		Bond Future	13.1169	70.8667	13.1102	70.9005	0.051	0.0000	0.0000
2024/05/21	ES42	07/11/2024		Bond Future	13.2678	68.2919	13.2609	68.3265	0.053	0.0000	0.0000
2024/05/21	ES42	06/02/2025		Bond Future	13.4163	69.7939	13.4090	69.8295	0.055	0.0000	0.0000
2024/05/21	ES42	06/02/2025	13.71 Call	Bond Future	1400.4600	1.4005	1436.0400	1.4360	2.541	0.0000	0.0000
2024/05/21	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	ES42	08/05/2025		Bond Future	13.5725	67.0674	13.5648	67.1039	0.057	0.0000	0.0000
2024/05/21	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	ES42	08/05/2025	13.25 Put	Bond Future	1563.4700	1.5635	1526.9600	1.5270	2.335	0.0000	0.0000
2024/05/21	ES42	07/08/2025		Bond Future	13.7473	68.4705	13.7393	68.5081	0.059	0.0000	0.0000
2024/05/21	ES42	07/08/2025	13.79 Call	Bond Future	198.2800	0.1983	235.9000	0.2359	18.973	0.0000	0.0000
2024/05/21	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	GOVI	01/08/2024		GOVI	960.2180	960.2180	961.2030	961.2030	0.103	0.0000	0.0000
2024/05/21	GOVI	01/08/2024	943.38 Call	GOVI	168380.0000	16.8380	178230.0000	17.8230	5.850	0.0000	0.0000
2024/05/21	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	GOVI	01/08/2024	943.39 Call	GOVI	168280.0000	16.8280	178130.0000	17.8130	5.853	0.0000	0.0000
2024/05/21	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	GOVI	01/08/2024	943.37 Call	GOVI	168480.0000	16.8480	178330.0000	17.8330	5.846	0.0000	0.0000
2024/05/21	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	GOVI	07/11/2024		GOVI	982.9220	982.9220	983.9320	983.9320	0.103	0.0000	0.0000
2024/05/21	GOVI	07/11/2024	948.79 Call	GOVI	341320.0000	34.1320	351420.0000	35.1420	2.959	0.0000	0.0000
2024/05/21	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	GOVI	07/11/2024	948.80 Call	GOVI	341220.0000	34.1220	351320.0000	35.1320	2.960	0.0000	0.0000
2024/05/21	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	GOVI	07/11/2024	948.78 Call	GOVI	341420.0000	34.1420	351520.0000	35.1520	2.958	0.0000	0.0000
2024/05/21	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	GOVI	06/02/2025		GOVI	1004.3480	1004.3480	1005.3820	1005.3820	0.103	0.0000	0.0000
2024/05/21	GOVI	06/02/2025	972.00 Call	GOVI	323480.0000	32.3480	333820.0000	33.3820	3.196	0.0000	0.0000
2024/05/21	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	GOVI	08/05/2025		GOVI	1026.3540	1026.3540	1027.4130	1027.4130	0.103	0.0000	0.0000
2024/05/21	GOVI	08/05/2025	1,022.00 Call	GOVI	43540.0000	4.3540	54130.0000	5.4130	24.322	0.0000	0.0000
2024/05/21	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
2024/05/21	GOVI	07/08/2025		GOVI	1047.7750	1047.7750	1048.8600	0.104	0.0000	0.0000
2024/05/21	GOVI	07/08/2025	1,011. Call 00	GOVI	367750.0000	36.7750	378600.0000	2.950	0.0000	0.0000
2024/05/21	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/05/21	IGOV	01/08/2024		Index Future	350.8600	350.8600	350.6660	0.055	0.0000	0.0000
2024/05/21	IGOV	07/11/2024		Index Future	359.2470	359.2470	359.0480	0.055	0.0000	0.0000
2024/05/21	IGOV	06/02/2025		Index Future	367.1600	367.1600	366.9580	0.055	0.0000	0.0000
2024/05/21	IGOV	08/05/2025		Index Future	375.2860	375.2860	375.0800	0.055	0.0000	0.0000
2024/05/21	IGOV	07/08/2025		Index Future	383.1970	383.1970	382.9890	0.054	0.0000	0.0000
2024/05/21	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/05/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/05/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/05/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/05/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/05/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/05/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/05/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/05/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/05/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/05/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/05/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/05/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/05/21	JBAF	15/05/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	0.000	0.0000	0.0000
2024/05/21	JBAF	19/06/2024		Jibar Tradeable Future	8.3450	91.6550	8.3400	0.060	0.0000	0.0000
2024/05/21	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3250	0.060	0.0000	0.0000
2024/05/21	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3300	0.060	0.0000	0.0000
2024/05/21	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3250	0.060	0.0000	0.0000
2024/05/21	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3580	0.024	0.0000	0.0000
2024/05/21	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3550	0.024	0.0000	0.0000
2024/05/21	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3750	0.024	0.0000	0.0000
2024/05/21	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3650	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	
2024/05/21	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2850	91.7150	0.121	0.0000	0.0000
2024/05/21	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3300	91.6700	0.120	0.0000	0.0000
2024/05/21	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3700	91.6300	0.024	0.0000	0.0000
2024/05/21	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3500	91.6500	0.263	0.0000	0.0000
2024/05/21	R035	01/08/2024	12.50 Call	Bond Future	3577.7300	3.5777	3648.7300	3.6487	1.984	0.0000	0.0000
2024/05/21	R035	01/08/2024	12.50 Put	Bond Future	866.4600	0.8665	824.3500	0.8244	4.860	0.0000	0.0000
2024/05/21	R035	01/08/2024	12.45 Call	Bond Future	3397.4200	3.3974	3466.2900	3.4663	2.027	0.0000	0.0000
2024/05/21	R035	01/08/2024	12.45 Put	Bond Future	931.9300	0.9319	887.6900	0.8877	4.747	0.0000	0.0000
2024/05/21	R035	01/08/2024	13.08 Call	Bond Future	5842.7500	5.8428	5933.6800	5.9337	1.556	0.0000	0.0000
2024/05/21	R035	01/08/2024	13.08 Put	Bond Future	356.9300	0.3569	334.7500	0.3348	6.214	0.0000	0.0000
2024/05/21	R035	01/08/2024	13.05 Call	Bond Future	5719.9700	5.7200	5810.0900	5.8101	1.576	0.0000	0.0000
2024/05/21	R035	01/08/2024	13.05 Put	Bond Future	374.2700	0.3743	351.2800	0.3513	6.143	0.0000	0.0000
2024/05/21	R035	01/08/2024	12.20 Put	Bond Future	1328.4800	1.3285	1272.8400	1.2728	4.188	0.0000	0.0000
2024/05/21	R035	01/08/2024	12.20 Call	Bond Future	2548.9000	2.5489	2606.3700	2.6064	2.255	0.0000	0.0000
2024/05/21	R035	01/08/2024		Bond Future	11.9601	85.5858	11.9382	85.6989	0.184	0.0000	0.0000
2024/05/21	R035	01/08/2024	13.23 Put	Bond Future	280.9000	0.2809	262.4500	0.2625	6.568	0.0000	0.0000
2024/05/21	R035	01/08/2024	13.23 Call	Bond Future	6461.9300	6.4619	6556.5900	6.5566	1.465	0.0000	0.0000
2024/05/21	R035	01/08/2024	13.20 Call	Bond Future	6337.5000	6.3375	6431.4500	6.4315	1.482	0.0000	0.0000
2024/05/21	R035	01/08/2024	13.20 Put	Bond Future	294.8000	0.2948	275.6400	0.2756	6.499	0.0000	0.0000
2024/05/21	R035	01/08/2024	11.80 Call	Bond Future	1424.7000	1.4247	1462.5000	1.4625	2.653	0.0000	0.0000
2024/05/21	R035	01/08/2024	11.80 Put	Bond Future	2253.7700	2.2538	2178.4600	2.1785	3.342	0.0000	0.0000
2024/05/21	R035	01/08/2024	11.81 Call	Bond Future	1448.6700	1.4487	1486.9600	1.4870	2.643	0.0000	0.0000
2024/05/21	R035	01/08/2024	11.81 Put	Bond Future	2225.6200	2.2256	2150.8000	2.1508	3.362	0.0000	0.0000
2024/05/21	R035	01/08/2024	11.79 Call	Bond Future	1400.9500	1.4010	1438.2600	1.4383	2.663	0.0000	0.0000
2024/05/21	R035	01/08/2024	11.79 Put	Bond Future	2282.1800	2.2822	2206.3800	2.2064	3.321	0.0000	0.0000
2024/05/21	R035	07/11/2024		Bond Future	12.0923	83.0934	12.0693	83.2093	0.190	0.0000	0.0000
2024/05/21	R035	07/11/2024	12.18 Call	Bond Future	3054.0900	3.0541	3108.9900	3.1090	1.798	0.0000	0.0000
2024/05/21	R035	07/11/2024	12.18 Put	Bond Future	2614.2700	2.6143	2553.2700	2.5533	2.333	0.0000	0.0000
2024/05/21	R035	07/11/2024	12.19 Call	Bond Future	3082.6600	3.0827	3137.8800	3.1379	1.791	0.0000	0.0000
2024/05/21	R035	07/11/2024	12.19 Put	Bond Future	2592.9200	2.5929	2532.2400	2.5322	2.340	0.0000	0.0000
2024/05/21	R035	07/11/2024	12.17 Call	Bond Future	3025.8600	3.0259	3080.4400	3.0804	1.804	0.0000	0.0000
2024/05/21	R035	07/11/2024	12.17 Put	Bond Future	2636.0000	2.6360	2574.6800	2.5747	2.326	0.0000	0.0000
2024/05/21	R035	07/11/2024	13.23 Call	Bond Future	6522.3000	6.5223	6605.7300	6.6057	1.279	0.0000	0.0000
2024/05/21	R035	07/11/2024	13.23 Put	Bond Future	1066.5000	1.0665	1034.0300	1.0340	3.045	0.0000	0.0000
2024/05/21	R035	07/11/2024	12.20 Put	Bond Future	2571.5000	2.5715	2511.1400	2.5111	2.347	0.0000	0.0000
2024/05/21	R035	07/11/2024	12.20 Call	Bond Future	3111.1100	3.1111	3166.6500	3.1667	1.785	0.0000	0.0000
2024/05/21	R035	06/02/2025		Bond Future	12.2295	84.9030	12.2054	85.0217	0.197	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
2024/05/21	R035	06/02/2025	12.41 Call	Bond Future		3885.8100	3.8858	3946.1900	3.9462	1.554	0.0000	0.0000
2024/05/21	R035	06/02/2025	12.41 Put	Bond Future		3003.9200	3.0039	2945.6400	2.9456	1.940	0.0000	0.0000
2024/05/21	R035	08/05/2025		Bond Future		12.3641	82.2431	12.3389	82.3646	0.204	0.0000	0.0000
2024/05/21	R035	08/05/2025	11.78 Call	Bond Future		2522.9000	2.5229	2566.9500	2.5670	1.746	0.0000	0.0000
2024/05/21	R035	08/05/2025	11.78 Put	Bond Future		5406.9000	5.4069	5329.5100	5.3295	1.431	0.0000	0.0000
2024/05/21	R035	08/05/2025	13.35 Call	Bond Future		6792.5900	6.7926	6871.8500	6.8719	1.167	0.0000	0.0000
2024/05/21	R035	08/05/2025	13.35 Put	Bond Future		2227.2500	2.2273	2185.0700	2.1851	1.894	0.0000	0.0000
2024/05/21	R035	08/05/2025	12.70 Call	Bond Future		4824.4300	4.8244	4890.5300	4.8905	1.370	0.0000	0.0000
2024/05/21	R035	08/05/2025	12.70 Put	Bond Future		3227.2900	3.2273	3171.9500	3.1720	1.715	0.0000	0.0000
2024/05/21	R035	08/05/2025	11.46 Put	Bond Future		6437.8700	6.4379	6352.6700	6.3527	1.323	0.0000	0.0000
2024/05/21	R035	08/05/2025	11.46 Call	Bond Future		1913.6300	1.9136	1949.8700	1.9499	1.894	0.0000	0.0000
2024/05/21	R035	07/08/2025		Bond Future		12.5263	83.9508	12.4999	84.0752	0.211	0.0000	0.0000
2024/05/21	R035	07/08/2025	12.65 Call	Bond Future		4598.8900	4.5989	4662.3700	4.6624	1.380	0.0000	0.0000
2024/05/21	R035	07/08/2025	12.65 Put	Bond Future		4019.8500	4.0199	3958.9600	3.9590	1.515	0.0000	0.0000
2024/05/21	R053	01/08/2024		Bond Future		12.5760	96.6956	12.5592	96.8166	0.134	0.0000	0.0000
2024/05/21	R053	01/08/2024	13.14 Call	Bond Future		5151.4500	5.1515	5223.2800	5.2233	1.394	0.0000	0.0000
2024/05/21	R053	01/08/2024	13.14 Put	Bond Future		1253.5500	1.2536	1204.4100	1.2044	3.920	0.0000	0.0000
2024/05/21	R053	01/08/2024	13.15 Call	Bond Future		5200.7100	5.2007	5272.9800	5.2730	1.390	0.0000	0.0000
2024/05/21	R053	01/08/2024	13.15 Put	Bond Future		1236.4500	1.2365	1187.7500	1.1878	3.939	0.0000	0.0000
2024/05/21	R053	01/08/2024	13.13 Call	Bond Future		5102.3200	5.1023	5173.7100	5.1737	1.399	0.0000	0.0000
2024/05/21	R053	01/08/2024	13.13 Put	Bond Future		1270.8800	1.2709	1221.3000	1.2213	3.901	0.0000	0.0000
2024/05/21	R053	07/11/2024	12.80 Call	Bond Future		4438.0700	4.4381	4494.3200	4.4943	1.267	0.0000	0.0000
2024/05/21	R053	07/11/2024	12.80 Put	Bond Future		3761.8600	3.7619	3694.2600	3.6943	1.797	0.0000	0.0000
2024/05/21	R053	07/11/2024	12.81 Call	Bond Future		4477.7700	4.4778	4534.3600	4.5344	1.264	0.0000	0.0000
2024/05/21	R053	07/11/2024	12.81 Put	Bond Future		3732.0000	3.7320	3664.7400	3.6647	1.802	0.0000	0.0000
2024/05/21	R053	07/11/2024	12.79 Call	Bond Future		4398.7500	4.3988	4454.6700	4.4547	1.271	0.0000	0.0000
2024/05/21	R053	07/11/2024	12.79 Put	Bond Future		3792.1900	3.7922	3724.2600	3.7243	1.791	0.0000	0.0000
2024/05/21	R053	07/11/2024		Bond Future		12.7035	93.1088	12.6860	93.2327	0.138	0.0000	0.0000
2024/05/21	R053	06/02/2025		Bond Future		12.8301	95.1359	12.8118	95.2627	0.143	0.0000	0.0000
2024/05/21	R053	06/02/2025	12.94 Call	Bond Future		5325.6900	5.3257	5386.3300	5.3863	1.139	0.0000	0.0000
2024/05/21	R053	06/02/2025	12.94 Put	Bond Future		4570.1300	4.5701	4503.9300	4.5039	1.449	0.0000	0.0000
2024/05/21	R053	08/05/2025		Bond Future		12.9599	91.3438	12.9408	91.4737	0.147	0.0000	0.0000
2024/05/21	R053	08/05/2025	12.64 Call	Bond Future		4544.0900	4.5441	4597.1500	4.5972	1.168	0.0000	0.0000
2024/05/21	R053	08/05/2025	12.64 Put	Bond Future		6767.4700	6.7675	6690.6800	6.6907	1.135	0.0000	0.0000
2024/05/21	R053	07/08/2025		Bond Future		13.1092	93.2371	13.0892	93.3701	0.152	0.0000	0.0000
2024/05/21	R053	07/08/2025	13.17 Call	Bond Future		6452.8400	6.4528	6518.3500	6.5184	1.015	0.0000	0.0000
2024/05/21	R053	07/08/2025	13.17 Put	Bond Future		6049.7800	6.0498	5982.3200	5.9823	1.115	0.0000	0.0000
2024/05/21	R186	01/08/2024		Bond Future		9.0528	104.3287	9.0360	104.3648	0.186	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	
2024/05/21	R186	01/08/2024	8.69 Call	Bond Future	117.1100	0.1171	123.0000	0.1230	5.029	0.0000	0.0000
2024/05/21	R186	01/08/2024	8.69 Put	Bond Future	896.2800	0.8963	866.1300	0.8661	3.364	0.0000	0.0000
2024/05/21	R186	01/08/2024	8.70 Call	Bond Future	122.8300	0.1228	128.9400	0.1289	4.974	0.0000	0.0000
2024/05/21	R186	01/08/2024	8.70 Put	Bond Future	880.4200	0.8804	850.4900	0.8505	3.400	0.0000	0.0000
2024/05/21	R186	01/08/2024	8.68 Call	Bond Future	111.4400	0.1114	117.1100	0.1171	5.088	0.0000	0.0000
2024/05/21	R186	01/08/2024	8.68 Put	Bond Future	912.1900	0.9122	881.8200	0.8818	3.329	0.0000	0.0000
2024/05/21	R186	07/11/2024	9.14 Call	Bond Future	741.8600	0.7419	759.8100	0.7598	2.420	0.0000	0.0000
2024/05/21	R186	07/11/2024	9.14 Put	Bond Future	611.5000	0.6115	592.4400	0.5924	3.117	0.0000	0.0000
2024/05/21	R186	07/11/2024	9.15 Call	Bond Future	754.0100	0.7540	772.1200	0.7721	2.402	0.0000	0.0000
2024/05/21	R186	07/11/2024	9.15 Put	Bond Future	604.5500	0.6046	585.6500	0.5857	3.126	0.0000	0.0000
2024/05/21	R186	07/11/2024	9.13 Call	Bond Future	729.7800	0.7298	747.5800	0.7476	2.439	0.0000	0.0000
2024/05/21	R186	07/11/2024	9.13 Put	Bond Future	618.5300	0.6185	599.3200	0.5993	3.106	0.0000	0.0000
2024/05/21	R186	07/11/2024		Bond Future	9.0718	106.7952	9.0525	106.8322	0.213	0.0000	0.0000
2024/05/21	R186	06/02/2025		Bond Future	9.1085	103.8054	9.0861	103.8435	0.246	0.0000	0.0000
2024/05/21	R186	06/02/2025	9.03 Call	Bond Future	737.8500	0.7379	754.6500	0.7547	2.277	0.0000	0.0000
2024/05/21	R186	06/02/2025	9.03 Put	Bond Future	871.5300	0.8715	850.2400	0.8502	2.443	0.0000	0.0000
2024/05/21	R186	08/05/2025		Bond Future	9.1532	106.0765	9.1268	106.1156	0.288	0.0000	0.0000
2024/05/21	R186	08/05/2025	8.47 Call	Bond Future	384.9100	0.3849	396.0800	0.3961	2.902	0.0000	0.0000
2024/05/21	R186	08/05/2025	8.47 Put	Bond Future	1406.5100	1.4065	1378.5000	1.3785	1.991	0.0000	0.0000
2024/05/21	R186	07/08/2025		Bond Future	9.3003	102.9657	9.2682	103.0062	0.344	0.0000	0.0000
2024/05/21	R186	07/08/2025	9.68 Call	Bond Future	1193.3900	1.1934	1216.2100	1.2162	1.912	0.0000	0.0000
2024/05/21	R186	07/08/2025	9.68 Put	Bond Future	714.8800	0.7149	697.1900	0.6972	2.475	0.0000	0.0000
2024/05/21	R186	07/08/2025	10.25 Call	Bond Future	1714.1900	1.7142	1741.0700	1.7411	1.568	0.0000	0.0000
2024/05/21	R186	07/08/2025	10.25 Put	Bond Future	523.3300	0.5233	509.7000	0.5097	2.604	0.0000	0.0000
2024/05/21	R186	07/08/2025	9.22 Put	Bond Future	922.9000	0.9229	901.2400	0.9012	2.347	0.0000	0.0000
2024/05/21	R186	07/08/2025	9.22 Call	Bond Future	821.3400	0.8213	840.1900	0.8402	2.295	0.0000	0.0000
2024/05/21	R202	01/08/2024		Bond Future	258.2586	258.2586	257.9069	257.9069	0.136	0.0000	0.0000
2024/05/21	R202	07/11/2024		Bond Future	264.4315	264.4315	264.0716	264.0716	0.136	0.0000	0.0000
2024/05/21	R202	06/02/2025		Bond Future	265.0101	265.0101	264.6422	264.6422	0.139	0.0000	0.0000
2024/05/21	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	R202	06/02/2025	266.79 Put	Bond Future	1779.8900	1.7799	2147.7900	2.1478	20.670	0.0000	0.0000
2024/05/21	R202	08/05/2025		Bond Future	270.8710	270.8710	270.4956	270.4956	0.139	0.0000	0.0000
2024/05/21	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	R202	08/05/2025	272.31 Put	Bond Future	1439.0100	1.4390	1814.3900	1.8144	26.086	0.0000	0.0000
2024/05/21	R202	07/08/2025		Bond Future	271.1992	271.1992	270.8183	270.8183	0.140	0.0000	0.0000
2024/05/21	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	R202	07/08/2025	271.60 Put	Bond Future	400.7900	0.4008	781.7200	0.7817	95.045	0.0000	0.0000
2024/05/21	R209	01/08/2024		Bond Future	12.0496	66.3501	12.0381	66.4026	0.096	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	
2024/05/21	R209	01/08/2024	11.79 Call	Bond Future	1063.5700	1.0636	1073.9000	1.0739	0.971	0.0000	0.0000
2024/05/21	R209	01/08/2024	11.79 Put	Bond Future	2261.8600	2.2619	2219.6100	2.2196	1.868	0.0000	0.0000
2024/05/21	R209	01/08/2024	11.80 Call	Bond Future	1082.8300	1.0828	1093.3500	1.0934	0.972	0.0000	0.0000
2024/05/21	R209	01/08/2024	11.80 Put	Bond Future	2234.3900	2.2344	2192.3300	2.1923	1.882	0.0000	0.0000
2024/05/21	R209	01/08/2024	11.78 Call	Bond Future	1044.4100	1.0444	1054.5300	1.0545	0.969	0.0000	0.0000
2024/05/21	R209	01/08/2024	11.78 Put	Bond Future	2289.4700	2.2895	2247.0100	2.2470	1.855	0.0000	0.0000
2024/05/21	R209	07/11/2024		Bond Future	12.1687	64.7613	12.1567	64.8151	0.099	0.0000	0.0000
2024/05/21	R209	07/11/2024	12.22 Call	Bond Future	2622.6900	2.6227	2644.2100	2.6442	0.821	0.0000	0.0000
2024/05/21	R209	07/11/2024	12.22 Put	Bond Future	2393.4100	2.3934	2361.0700	2.3611	1.351	0.0000	0.0000
2024/05/21	R209	07/11/2024	12.23 Call	Bond Future	2647.4700	2.6475	2669.1400	2.6691	0.819	0.0000	0.0000
2024/05/21	R209	07/11/2024	12.23 Put	Bond Future	2373.6100	2.3736	2341.4200	2.3414	1.356	0.0000	0.0000
2024/05/21	R209	07/11/2024	12.21 Call	Bond Future	2597.8400	2.5978	2619.2100	2.6192	0.823	0.0000	0.0000
2024/05/21	R209	07/11/2024	12.21 Put	Bond Future	2413.1900	2.4132	2380.7000	2.3807	1.346	0.0000	0.0000
2024/05/21	R209	06/02/2025		Bond Future	12.2884	66.1715	12.2759	66.2268	0.102	0.0000	0.0000
2024/05/21	R209	06/02/2025	12.44 Call	Bond Future	3386.5400	3.3865	3411.6400	3.4116	0.741	0.0000	0.0000
2024/05/21	R209	06/02/2025	12.44 Put	Bond Future	2722.9600	2.7230	2692.8200	2.6928	1.107	0.0000	0.0000
2024/05/21	R209	08/05/2025		Bond Future	12.4118	64.4619	12.3987	64.5185	0.105	0.0000	0.0000
2024/05/21	R209	08/05/2025	11.89 Call	Bond Future	2369.2000	2.3692	2388.3000	2.3883	0.806	0.0000	0.0000
2024/05/21	R209	08/05/2025	11.89 Put	Bond Future	4687.1300	4.6871	4649.6100	4.6496	0.800	0.0000	0.0000
2024/05/21	R209	07/08/2025		Bond Future	12.5567	65.8001	12.5431	65.8581	0.109	0.0000	0.0000
2024/05/21	R209	07/08/2025	12.68 Call	Bond Future	4123.4500	4.1235	4151.1800	4.1512	0.672	0.0000	0.0000
2024/05/21	R209	07/08/2025	12.68 Put	Bond Future	3601.6700	3.6017	3571.3100	3.5713	0.843	0.0000	0.0000
2024/05/21	R210	01/08/2024		Bond Future	239.7269	239.7269	239.9025	239.9025	0.073	0.0000	0.0000
2024/05/21	R210	07/11/2024		Bond Future	242.1042	242.1042	242.2850	242.2850	0.075	0.0000	0.0000
2024/05/21	R210	06/02/2025		Bond Future	247.4346	247.4346	247.6201	247.6201	0.075	0.0000	0.0000
2024/05/21	R210	06/02/2025	239.61 Call	Bond Future	7824.6100	7.8246	8010.0800	8.0101	2.370	0.0000	0.0000
2024/05/21	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	R210	08/05/2025		Bond Future	249.4741	249.4741	249.6631	249.6631	0.076	0.0000	0.0000
2024/05/21	R210	08/05/2025	248.03 Call	Bond Future	1444.1100	1.4441	1633.1400	1.6331	13.090	0.0000	0.0000
2024/05/21	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	R210	07/08/2025		Bond Future	254.7238	254.7238	254.9179	254.9179	0.076	0.0000	0.0000
2024/05/21	R210	07/08/2025	248.44 Call	Bond Future	6283.7600	6.2838	6477.9100	6.4779	3.090	0.0000	0.0000
2024/05/21	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	R213	01/08/2024		Bond Future	10.8508	85.2571	10.8290	85.3464	0.202	0.0000	0.0000
2024/05/21	R213	01/08/2024	10.87 Call	Bond Future	1462.2700	1.4623	1499.1200	1.4991	2.520	0.0000	0.0000
2024/05/21	R213	01/08/2024	10.87 Put	Bond Future	1384.0900	1.3841	1331.6400	1.3316	3.789	0.0000	0.0000
2024/05/21	R213	01/08/2024	10.88 Call	Bond Future	1484.7200	1.4847	1521.9700	1.5220	2.509	0.0000	0.0000
2024/05/21	R213	01/08/2024	10.88 Put	Bond Future	1365.8000	1.3658	1313.7500	1.3138	3.811	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	
2024/05/21	R213	01/08/2024	10.86 Call	Bond Future	1439.8300	1.4398	1476.2800	1.4763	2.532	0.0000	0.0000
2024/05/21	R213	01/08/2024	10.86 Put	Bond Future	1402.4200	1.4024	1349.5700	1.3496	3.768	0.0000	0.0000
2024/05/21	R213	07/11/2024	11.22 Call	Bond Future	2696.7500	2.6968	2744.6800	2.7447	1.777	0.0000	0.0000
2024/05/21	R213	07/11/2024	11.22 Put	Bond Future	1674.0400	1.6740	1630.5000	1.6305	2.601	0.0000	0.0000
2024/05/21	R213	07/11/2024	11.23 Call	Bond Future	2720.9300	2.7209	2769.1200	2.7691	1.771	0.0000	0.0000
2024/05/21	R213	07/11/2024	11.23 Put	Bond Future	1659.2900	1.6593	1616.0100	1.6160	2.608	0.0000	0.0000
2024/05/21	R213	07/11/2024	11.21 Call	Bond Future	2672.8700	2.6729	2720.5400	2.7205	1.783	0.0000	0.0000
2024/05/21	R213	07/11/2024	11.21 Put	Bond Future	1689.1200	1.6891	1645.3200	1.6453	2.593	0.0000	0.0000
2024/05/21	R213	07/11/2024		Bond Future	10.9594	83.7110	10.9363	83.8024	0.211	0.0000	0.0000
2024/05/21	R213	06/02/2025		Bond Future	11.0771	85.5343	11.0526	85.6280	0.221	0.0000	0.0000
2024/05/21	R213	06/02/2025	11.35 Call	Bond Future	3110.7800	3.1108	3160.4800	3.1605	1.598	0.0000	0.0000
2024/05/21	R213	06/02/2025	11.35 Put	Bond Future	2073.0700	2.0731	2029.0900	2.0291	2.121	0.0000	0.0000
2024/05/21	R213	08/05/2025		Bond Future	11.1933	83.8431	11.1674	83.9391	0.231	0.0000	0.0000
2024/05/21	R213	08/05/2025	10.52 Call	Bond Future	1661.0200	1.6610	1693.2200	1.6932	1.939	0.0000	0.0000
2024/05/21	R213	08/05/2025	10.52 Put	Bond Future	4207.6500	4.2077	4143.9000	4.1439	1.515	0.0000	0.0000
2024/05/21	R213	07/08/2025		Bond Future	11.3451	85.5859	11.3176	85.6842	0.242	0.0000	0.0000
2024/05/21	R213	07/08/2025	11.66 Call	Bond Future	3760.2200	3.7602	3813.4100	3.8134	1.415	0.0000	0.0000
2024/05/21	R213	07/08/2025	11.66 Put	Bond Future	2641.4300	2.6414	2596.2800	2.5963	1.709	0.0000	0.0000
2024/05/21	R214	01/08/2024	12.17 Call	Bond Future	1113.5500	1.1136	1114.7100	1.1147	0.104	0.0000	0.0000
2024/05/21	R214	01/08/2024	12.17 Put	Bond Future	2258.3900	2.2584	2230.0600	2.2301	1.254	0.0000	0.0000
2024/05/21	R214	01/08/2024	12.18 Call	Bond Future	1133.6400	1.1336	1134.8900	1.1349	0.110	0.0000	0.0000
2024/05/21	R214	01/08/2024	12.18 Put	Bond Future	2230.5400	2.2305	2202.3000	2.2023	1.266	0.0000	0.0000
2024/05/21	R214	01/08/2024	12.16 Call	Bond Future	1093.6600	1.0937	1094.7300	1.0947	0.098	0.0000	0.0000
2024/05/21	R214	01/08/2024	12.16 Put	Bond Future	2286.5000	2.2865	2258.0800	2.2581	1.243	0.0000	0.0000
2024/05/21	R214	01/08/2024		Bond Future	12.4122	61.6450	12.4059	61.6745	0.051	0.0000	0.0000
2024/05/21	R214	07/11/2024		Bond Future	12.5315	59.7950	12.5249	59.8253	0.053	0.0000	0.0000
2024/05/21	R214	07/11/2024	12.61 Call	Bond Future	2744.8700	2.7449	2753.8900	2.7539	0.329	0.0000	0.0000
2024/05/21	R214	07/11/2024	12.61 Put	Bond Future	2386.4900	2.3865	2365.2200	2.3652	0.891	0.0000	0.0000
2024/05/21	R214	07/11/2024	12.62 Call	Bond Future	2770.4400	2.7704	2779.5400	2.7795	0.328	0.0000	0.0000
2024/05/21	R214	07/11/2024	12.62 Put	Bond Future	2366.6300	2.3666	2345.4400	2.3454	0.895	0.0000	0.0000
2024/05/21	R214	07/11/2024	12.60 Call	Bond Future	2719.2500	2.7193	2728.1800	2.7282	0.328	0.0000	0.0000
2024/05/21	R214	07/11/2024	12.60 Put	Bond Future	2406.3400	2.4063	2384.9800	2.3850	0.888	0.0000	0.0000
2024/05/21	R214	06/02/2025		Bond Future	12.6530	61.0973	12.6461	61.1284	0.054	0.0000	0.0000
2024/05/21	R214	06/02/2025	12.71 Call	Bond Future	3226.0400	3.2260	3236.9100	3.2369	0.337	0.0000	0.0000
2024/05/21	R214	06/02/2025	12.71 Put	Bond Future	2969.4000	2.9694	2949.1700	2.9492	0.681	0.0000	0.0000
2024/05/21	R214	08/05/2025		Bond Future	12.7709	59.1254	12.7637	59.1573	0.056	0.0000	0.0000
2024/05/21	R214	08/05/2025	12.40 Call	Bond Future	2744.0800	2.7441	2753.7000	2.7537	0.351	0.0000	0.0000
2024/05/21	R214	08/05/2025	12.40 Put	Bond Future	4433.0300	4.4330	4410.6900	4.4107	0.504	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	
2024/05/21	R214	07/08/2025		Bond Future	12.9091	60.3529	12.9016	60.3858	0.058	0.0000	0.0000
2024/05/21	R214	07/08/2025	12.97 Call	Bond Future	4087.2100	4.0872	4100.6700	4.1007	0.329	0.0000	0.0000
2024/05/21	R214	07/08/2025	12.97 Put	Bond Future	3821.3400	3.8213	3801.8900	3.8019	0.509	0.0000	0.0000
2024/05/21	R248	01/08/2024		Bond Future	12.5773	75.0553	12.5606	75.1491	0.133	0.0000	0.0000
2024/05/21	R248	01/08/2024	12.31 Call	Bond Future	1337.1300	1.3371	1361.1500	1.3612	1.796	0.0000	0.0000
2024/05/21	R248	01/08/2024	12.31 Put	Bond Future	2862.4500	2.8625	2792.6600	2.7927	2.438	0.0000	0.0000
2024/05/21	R248	01/08/2024	12.32 Call	Bond Future	1361.1200	1.3611	1385.5100	1.3855	1.792	0.0000	0.0000
2024/05/21	R248	01/08/2024	12.32 Put	Bond Future	2828.3400	2.8283	2758.9200	2.7589	2.454	0.0000	0.0000
2024/05/21	R248	01/08/2024	12.30 Call	Bond Future	1313.5100	1.3135	1337.1500	1.3372	1.800	0.0000	0.0000
2024/05/21	R248	01/08/2024	12.30 Put	Bond Future	2897.0100	2.8970	2826.8400	2.8268	2.422	0.0000	0.0000
2024/05/21	R248	07/11/2024		Bond Future	12.7033	72.3775	12.6858	72.4736	0.137	0.0000	0.0000
2024/05/21	R248	07/11/2024	12.79 Call	Bond Future	3328.3800	3.3284	3372.0500	3.3721	1.312	0.0000	0.0000
2024/05/21	R248	07/11/2024	12.79 Put	Bond Future	2853.8600	2.8539	2801.4300	2.8014	1.837	0.0000	0.0000
2024/05/21	R248	07/11/2024	12.80 Call	Bond Future	3359.3200	3.3593	3403.2600	3.4033	1.308	0.0000	0.0000
2024/05/21	R248	07/11/2024	12.80 Put	Bond Future	2830.4500	2.8305	2778.2900	2.7783	1.843	0.0000	0.0000
2024/05/21	R248	07/11/2024	12.78 Call	Bond Future	3297.7300	3.2977	3341.1400	3.3411	1.316	0.0000	0.0000
2024/05/21	R248	07/11/2024	12.78 Put	Bond Future	2877.6400	2.8776	2824.9500	2.8250	1.831	0.0000	0.0000
2024/05/21	R248	06/02/2025		Bond Future	12.8316	73.9536	12.8134	74.0520	0.142	0.0000	0.0000
2024/05/21	R248	06/02/2025	12.71 Call	Bond Future	3457.0700	3.4571	3499.0300	3.4990	1.214	0.0000	0.0000
2024/05/21	R248	06/02/2025	12.71 Put	Bond Future	4119.8400	4.1198	4063.4100	4.0634	1.370	0.0000	0.0000
2024/05/21	R248	08/05/2025		Bond Future	12.9561	71.1175	12.9372	71.2182	0.146	0.0000	0.0000
2024/05/21	R248	08/05/2025	12.60 Call	Bond Future	3349.0500	3.3491	3389.3300	3.3893	1.203	0.0000	0.0000
2024/05/21	R248	08/05/2025	12.60 Put	Bond Future	5288.0600	5.2881	5227.6600	5.2277	1.142	0.0000	0.0000
2024/05/21	R248	07/08/2025		Bond Future	13.1019	72.5932	13.0821	72.6963	0.151	0.0000	0.0000
2024/05/21	R248	07/08/2025	13.21 Call	Bond Future	5150.5800	5.1506	5202.2100	5.2022	1.002	0.0000	0.0000
2024/05/21	R248	07/08/2025	13.21 Put	Bond Future	4591.4000	4.5914	4539.8700	4.5399	1.122	0.0000	0.0000
2024/05/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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