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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/05/2024 TO 07/05/2024

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
2024/05/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/07	2025	02/05/2024		Bond Future	176.0600	176.0600	176.0600	0.000	0.0000	0.0000
2024/05/07	2025	01/08/2024		Bond Future	181.7924	181.7924	181.7989	0.004	0.0000	0.0000
2024/05/07	2025	07/11/2024		Bond Future	186.1706	186.1706	186.1774	0.004	0.0000	0.0000
2024/05/07	2029	02/05/2024		Bond Future	127.5300	127.5300	127.5300	0.000	0.0000	0.0000
2024/05/07	2029	01/08/2024		Bond Future	131.2930	131.2930	131.1991	0.072	0.0000	0.0000
2024/05/07	2029	07/11/2024		Bond Future	133.0477	133.0477	132.9518	0.072	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	
2024/05/07	2029	06/02/2025		Bond Future	135.9989	135.9989	135.9011	135.9011	0.072	0.0000	0.0000
2024/05/07	2029	06/02/2025	132.40 Call	Bond Future	3598.8600	3.5989	3501.1400	3.5011	2.715	0.0000	0.0000
2024/05/07	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	2029	08/05/2025		Bond Future	137.5677	137.5677	137.4674	137.4674	0.073	0.0000	0.0000
2024/05/07	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	2029	08/05/2025	137.85 Put	Bond Future	282.2900	0.2823	382.6100	0.3826	35.538	0.0000	0.0000
2024/05/07	2029	07/08/2025		Bond Future	140.4511	140.4511	140.3494	140.3494	0.072	0.0000	0.0000
2024/05/07	2029	07/08/2025	137.41 Call	Bond Future	3041.1200	3.0411	2939.3600	2.9394	3.346	0.0000	0.0000
2024/05/07	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	2030	02/05/2024		Bond Future	9.8200	94.2712	9.8200	94.2712	0.000	0.0000	0.0000
2024/05/07	2030	01/08/2024		Bond Future	10.6708	89.2516	10.5586	89.6783	1.052	0.0000	0.0000
2024/05/07	2030	01/08/2024	10.38 Call	Bond Future	958.9800	0.9590	1125.8100	1.1258	17.397	0.0000	0.0000
2024/05/07	2030	01/08/2024	10.38 Put	Bond Future	2069.5900	2.0696	1809.8000	1.8098	12.553	0.0000	0.0000
2024/05/07	2030	01/08/2024	10.39 Call	Bond Future	974.5500	0.9746	1143.1400	1.1431	17.299	0.0000	0.0000
2024/05/07	2030	01/08/2024	10.39 Put	Bond Future	2046.6800	2.0467	1788.6500	1.7887	12.607	0.0000	0.0000
2024/05/07	2030	01/08/2024	10.37 Call	Bond Future	943.7400	0.9437	1108.8100	1.1088	17.491	0.0000	0.0000
2024/05/07	2030	01/08/2024	10.37 Put	Bond Future	2092.8400	2.0928	1831.2900	1.8313	12.497	0.0000	0.0000
2024/05/07	2030	01/08/2024	10.21 Put	Bond Future	2488.4000	2.4884	2199.2400	2.1992	11.620	0.0000	0.0000
2024/05/07	2030	01/08/2024	10.21 Call	Bond Future	720.5500	0.7206	858.0100	0.8580	19.077	0.0000	0.0000
2024/05/07	2030	01/08/2024	10.71 Put	Bond Future	1403.4100	1.4034	1201.7500	1.2018	14.369	0.0000	0.0000
2024/05/07	2030	01/08/2024	10.71 Call	Bond Future	1551.8600	1.5519	1776.8200	1.7768	14.496	0.0000	0.0000
2024/05/07	2030	01/08/2024	11.31 Call	Bond Future	3021.8700	3.0219	3337.0100	3.3370	10.429	0.0000	0.0000
2024/05/07	2030	01/08/2024	11.31 Put	Bond Future	639.7200	0.6397	528.2400	0.5282	17.426	0.0000	0.0000
2024/05/07	2030	07/11/2024	10.21 Put	Bond Future	3185.0300	3.1850	2901.4900	2.9015	8.902	0.0000	0.0000
2024/05/07	2030	07/11/2024	10.21 Call	Bond Future	1097.5200	1.0975	1250.8600	1.2509	13.971	0.0000	0.0000
2024/05/07	2030	07/11/2024	10.71 Put	Bond Future	2137.3200	2.1373	1917.6400	1.9176	10.278	0.0000	0.0000
2024/05/07	2030	07/11/2024	10.71 Call	Bond Future	1901.7500	1.9018	2118.9500	2.1190	11.421	0.0000	0.0000
2024/05/07	2030	07/11/2024	11.91 Call	Bond Future	4780.5400	4.7805	5119.8700	5.1199	7.098	0.0000	0.0000
2024/05/07	2030	07/11/2024	11.91 Put	Bond Future	758.0800	0.7581	660.5300	0.6605	12.868	0.0000	0.0000
2024/05/07	2030	07/11/2024		Bond Future	10.7745	91.3779	10.6550	91.8148	1.109	0.0000	0.0000
2024/05/07	2030	07/11/2024	10.75 Call	Bond Future	1978.0900	1.9781	2200.3000	2.2003	11.234	0.0000	0.0000
2024/05/07	2030	07/11/2024	10.75 Put	Bond Future	2067.5200	2.0675	1852.8500	1.8529	10.383	0.0000	0.0000
2024/05/07	2030	07/11/2024	10.76 Call	Bond Future	1997.5400	1.9975	2221.0000	2.2210	11.187	0.0000	0.0000
2024/05/07	2030	07/11/2024	10.76 Put	Bond Future	2050.4900	2.0505	1837.0700	1.8371	10.408	0.0000	0.0000
2024/05/07	2030	07/11/2024	10.74 Call	Bond Future	1958.9900	1.9590	2179.9500	2.1800	11.279	0.0000	0.0000
2024/05/07	2030	07/11/2024	10.74 Put	Bond Future	2084.9300	2.0849	1869.0100	1.8690	10.356	0.0000	0.0000
2024/05/07	2030	06/02/2025		Bond Future	10.8883	89.3727	10.7612	89.8194	1.168	0.0000	0.0000
2024/05/07	2030	06/02/2025	10.68 Call	Bond Future	2043.1700	2.0432	2253.0100	2.2530	10.270	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	
2024/05/07	2030	06/02/2025	10.68 Put	Bond Future	2776.5700	2.7766	2539.7000	2.5397	8.531	0.0000	0.0000
2024/05/07	2030	08/05/2025		Bond Future	11.0246	91.3279	10.8889	91.7847	1.230	0.0000	0.0000
2024/05/07	2030	08/05/2025	9.93 Call	Bond Future	1109.1000	1.1091	1244.5000	1.2445	12.208	0.0000	0.0000
2024/05/07	2030	08/05/2025	9.93 Put	Bond Future	4878.7500	4.8788	4557.4000	4.5574	6.587	0.0000	0.0000
2024/05/07	2030	08/05/2025	11.86 Call	Bond Future	4513.0200	4.5130	4816.2700	4.8163	6.719	0.0000	0.0000
2024/05/07	2030	08/05/2025	11.86 Put	Bond Future	1762.3500	1.7624	1608.8500	1.6089	8.710	0.0000	0.0000
2024/05/07	2030	08/05/2025	10.31 Put	Bond Future	4017.9100	4.0179	3732.1500	3.7322	7.112	0.0000	0.0000
2024/05/07	2030	08/05/2025	10.31 Call	Bond Future	1578.8500	1.5789	1749.8400	1.7498	10.830	0.0000	0.0000
2024/05/07	2030	08/05/2025	12.28 Call	Bond Future	5498.7600	5.4988	5828.6600	5.8287	6.000	0.0000	0.0000
2024/05/07	2030	08/05/2025	12.28 Put	Bond Future	1404.9400	1.4049	1278.0900	1.2781	9.029	0.0000	0.0000
2024/05/07	2030	08/05/2025	10.69 Put	Bond Future	3297.2400	3.2972	3047.5800	3.0476	7.572	0.0000	0.0000
2024/05/07	2030	08/05/2025	10.69 Call	Bond Future	2165.3600	2.1654	2372.4500	2.3725	9.564	0.0000	0.0000
2024/05/07	2030	07/08/2025		Bond Future	11.2112	89.2061	11.0658	89.6729	1.297	0.0000	0.0000
2024/05/07	2030	07/08/2025	11.11 Call	Bond Future	2713.4200	2.7134	2948.7900	2.9488	8.674	0.0000	0.0000
2024/05/07	2030	07/08/2025	11.11 Put	Bond Future	3037.8600	3.0379	2806.5100	2.8065	7.616	0.0000	0.0000
2024/05/07	2030	07/08/2025	12.12 Call	Bond Future	4734.0900	4.7341	5043.7300	5.0437	6.541	0.0000	0.0000
2024/05/07	2030	07/08/2025	12.12 Put	Bond Future	1883.7000	1.8837	1726.6200	1.7266	8.339	0.0000	0.0000
2024/05/07	2030	07/08/2025	10.48 Put	Bond Future	4093.3000	4.0933	3806.7400	3.8067	7.001	0.0000	0.0000
2024/05/07	2030	07/08/2025	10.48 Call	Bond Future	1715.1500	1.7152	1895.3100	1.8953	10.504	0.0000	0.0000
2024/05/07	2032	02/05/2024		Bond Future	10.5500	88.6940	10.5500	88.6940	0.000	0.0000	0.0000
2024/05/07	2032	01/08/2024	11.14 Call	Bond Future	1027.1100	1.0271	1224.6200	1.2246	19.230	0.0000	0.0000
2024/05/07	2032	01/08/2024	11.14 Put	Bond Future	2740.3500	2.7404	2394.0700	2.3941	12.636	0.0000	0.0000
2024/05/07	2032	01/08/2024	11.15 Call	Bond Future	1044.2700	1.0443	1243.9500	1.2440	19.121	0.0000	0.0000
2024/05/07	2032	01/08/2024	11.15 Put	Bond Future	2711.8300	2.7118	2367.7200	2.3677	12.689	0.0000	0.0000
2024/05/07	2032	01/08/2024	11.13 Call	Bond Future	1009.9700	1.0100	1205.3100	1.2053	19.341	0.0000	0.0000
2024/05/07	2032	01/08/2024	11.13 Put	Bond Future	2768.9200	2.7689	2420.4700	2.4205	12.584	0.0000	0.0000
2024/05/07	2032	01/08/2024		Bond Future	11.5199	86.5254	11.3982	87.0692	1.056	0.0000	0.0000
2024/05/07	2032	01/08/2024	12.54 Call	Bond Future	4884.7300	4.8847	5332.1700	5.3322	9.160	0.0000	0.0000
2024/05/07	2032	01/08/2024	12.54 Put	Bond Future	499.0900	0.4991	402.7400	0.4027	19.305	0.0000	0.0000
2024/05/07	2032	01/08/2024	11.11 Put	Bond Future	2827.0000	2.8270	2474.2300	2.4742	12.479	0.0000	0.0000
2024/05/07	2032	01/08/2024	11.11 Call	Bond Future	976.5300	0.9765	1167.5500	1.1676	19.561	0.0000	0.0000
2024/05/07	2032	01/08/2024	11.61 Put	Bond Future	1625.8400	1.6258	1381.0900	1.3811	15.054	0.0000	0.0000
2024/05/07	2032	01/08/2024	11.61 Call	Bond Future	2025.8500	2.0259	2324.8900	2.3249	14.761	0.0000	0.0000
2024/05/07	2032	01/08/2024	12.31 Call	Bond Future	4101.3300	4.1013	4520.8400	4.5208	10.229	0.0000	0.0000
2024/05/07	2032	01/08/2024	12.31 Put	Bond Future	677.8800	0.6779	553.6000	0.5536	18.334	0.0000	0.0000
2024/05/07	2032	07/11/2024	11.11 Put	Bond Future	3861.4300	3.8614	3511.0200	3.5110	9.075	0.0000	0.0000
2024/05/07	2032	07/11/2024	11.11 Call	Bond Future	1480.0700	1.4801	1686.4200	1.6864	13.942	0.0000	0.0000
2024/05/07	2032	07/11/2024	11.61 Put	Bond Future	2669.8800	2.6699	2396.5300	2.3965	10.238	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	
2024/05/07	2032	07/11/2024	11.61 Call	Bond Future	2494.9300	2.4949	2778.3400	2.7783	11.359	0.0000	0.0000
2024/05/07	2032	07/11/2024	12.95 Call	Bond Future	6307.3400	6.3073	6746.8900	6.7469	6.969	0.0000	0.0000
2024/05/07	2032	07/11/2024	12.95 Put	Bond Future	919.5300	0.9195	802.3200	0.8023	12.747	0.0000	0.0000
2024/05/07	2032	07/11/2024	11.48 Call	Bond Future	2202.9700	2.2030	2466.8000	2.4668	11.976	0.0000	0.0000
2024/05/07	2032	07/11/2024	11.48 Put	Bond Future	2944.4900	2.9445	2651.5600	2.6516	9.948	0.0000	0.0000
2024/05/07	2032	07/11/2024	11.49 Call	Bond Future	2224.6300	2.2246	2489.9800	2.4900	11.928	0.0000	0.0000
2024/05/07	2032	07/11/2024	11.49 Put	Bond Future	2922.4000	2.9224	2630.9900	2.6310	9.972	0.0000	0.0000
2024/05/07	2032	07/11/2024	11.47 Call	Bond Future	2181.1800	2.1812	2443.4800	2.4435	12.026	0.0000	0.0000
2024/05/07	2032	07/11/2024	11.47 Put	Bond Future	2966.4900	2.9665	2672.0300	2.6720	9.926	0.0000	0.0000
2024/05/07	2032	07/11/2024		Bond Future	11.6504	84.4189	11.5223	84.9756	1.100	0.0000	0.0000
2024/05/07	2032	07/11/2024	13.36 Call	Bond Future	7594.2300	7.5942	8067.4500	8.0675	6.231	0.0000	0.0000
2024/05/07	2032	07/11/2024	13.36 Put	Bond Future	600.8000	0.6008	517.2600	0.5173	13.905	0.0000	0.0000
2024/05/07	2032	07/11/2024	11.64 Put	Bond Future	2609.9000	2.6099	2340.9900	2.3410	10.303	0.0000	0.0000
2024/05/07	2032	07/11/2024	11.64 Call	Bond Future	2565.0000	2.5650	2852.8500	2.8529	11.222	0.0000	0.0000
2024/05/07	2032	06/02/2025		Bond Future	11.7856	86.2709	11.6510	86.8401	1.142	0.0000	0.0000
2024/05/07	2032	06/02/2025	11.72 Call	Bond Future	2906.0700	2.9061	3195.4000	3.1954	9.956	0.0000	0.0000
2024/05/07	2032	06/02/2025	11.72 Put	Bond Future	3182.9800	3.1830	2903.0800	2.9031	8.794	0.0000	0.0000
2024/05/07	2032	08/05/2025		Bond Future	11.9312	83.9912	11.7895	84.5731	1.187	0.0000	0.0000
2024/05/07	2032	08/05/2025	10.91 Call	Bond Future	1683.8700	1.6839	1876.1000	1.8761	11.416	0.0000	0.0000
2024/05/07	2032	08/05/2025	10.91 Put	Bond Future	5997.5100	5.9975	5607.7900	5.6078	6.498	0.0000	0.0000
2024/05/07	2032	07/08/2025		Bond Future	12.1119	85.7262	11.9626	86.3206	1.233	0.0000	0.0000
2024/05/07	2032	07/08/2025	12.01 Call	Bond Future	3595.9500	3.5960	3899.4600	3.8995	8.440	0.0000	0.0000
2024/05/07	2032	07/08/2025	12.01 Put	Bond Future	4001.1100	4.0011	3710.1700	3.7102	7.271	0.0000	0.0000
2024/05/07	2033	02/05/2024		Bond Future	121.0700	121.0700	121.0700	121.0700	0.000	0.0000	0.0000
2024/05/07	2033	01/08/2024		Bond Future	123.0980	123.0980	123.3166	123.3166	0.178	0.0000	0.0000
2024/05/07	2033	07/11/2024		Bond Future	124.5575	124.5575	124.7815	124.7815	0.180	0.0000	0.0000
2024/05/07	2033	06/02/2025		Bond Future	127.3204	127.3204	127.5497	127.5497	0.180	0.0000	0.0000
2024/05/07	2033	06/02/2025	124.94 Call	Bond Future	2380.3500	2.3804	2609.6500	2.6097	9.633	0.0000	0.0000
2024/05/07	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	2033	08/05/2025		Bond Future	128.5961	128.5961	128.8303	128.8303	0.182	0.0000	0.0000
2024/05/07	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	2033	08/05/2025	130.62 Put	Bond Future	2023.9100	2.0239	1789.7500	1.7898	11.570	0.0000	0.0000
2024/05/07	2033	07/08/2025		Bond Future	131.2914	131.2914	131.5311	131.5311	0.183	0.0000	0.0000
2024/05/07	2033	07/08/2025	128.65 Call	Bond Future	2641.4300	2.6414	2881.1300	2.8811	9.075	0.0000	0.0000
2024/05/07	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	2037	02/05/2024		Bond Future	11.4400	82.7696	11.4400	82.7696	0.000	0.0000	0.0000
2024/05/07	2037	01/08/2024	12.10 Call	Bond Future	1015.3600	1.0154	1103.4500	1.1035	8.676	0.0000	0.0000
2024/05/07	2037	01/08/2024	12.10 Put	Bond Future	3524.5600	3.5246	3316.5000	3.3165	5.903	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	
2024/05/07	2037	01/08/2024	12.11 Call	Bond Future	1033.3200	1.0333	1122.5300	1.1225	8.633	0.0000	0.0000
2024/05/07	2037	01/08/2024	12.11 Put	Bond Future	3489.8000	3.4898	3282.8600	3.2829	5.930	0.0000	0.0000
2024/05/07	2037	01/08/2024	12.09 Call	Bond Future	997.4500	0.9975	1084.4500	1.0845	8.722	0.0000	0.0000
2024/05/07	2037	01/08/2024	12.09 Put	Bond Future	3559.4200	3.5594	3350.2700	3.3503	5.876	0.0000	0.0000
2024/05/07	2037	01/08/2024		Bond Future	12.5873	74.7375	12.5285	75.0337	0.467	0.0000	0.0000
2024/05/07	2037	01/08/2024	13.82 Call	Bond Future	6318.4200	6.3184	6564.7500	6.5648	3.899	0.0000	0.0000
2024/05/07	2037	01/08/2024	13.82 Put	Bond Future	479.3900	0.4794	429.5700	0.4296	10.392	0.0000	0.0000
2024/05/07	2037	01/08/2024	13.17 Call	Bond Future	3924.5800	3.9246	4126.2800	4.1263	5.139	0.0000	0.0000
2024/05/07	2037	01/08/2024	13.17 Put	Bond Future	1076.9900	1.0770	982.5400	0.9825	8.770	0.0000	0.0000
2024/05/07	2037	07/11/2024		Bond Future	12.7260	76.5180	12.6647	76.8213	0.482	0.0000	0.0000
2024/05/07	2037	07/11/2024	12.58 Call	Bond Future	2618.8300	2.6188	2759.0000	2.7590	5.352	0.0000	0.0000
2024/05/07	2037	07/11/2024	12.58 Put	Bond Future	3344.1000	3.3441	3180.9600	3.1810	4.878	0.0000	0.0000
2024/05/07	2037	07/11/2024	12.59 Call	Bond Future	2644.2600	2.6443	2785.2500	2.7853	5.332	0.0000	0.0000
2024/05/07	2037	07/11/2024	12.59 Put	Bond Future	3319.5200	3.3195	3157.2000	3.1572	4.890	0.0000	0.0000
2024/05/07	2037	07/11/2024	12.57 Call	Bond Future	2593.7400	2.5937	2733.0900	2.7331	5.373	0.0000	0.0000
2024/05/07	2037	07/11/2024	12.57 Put	Bond Future	3369.0600	3.3691	3205.1000	3.2051	4.867	0.0000	0.0000
2024/05/07	2037	06/02/2025		Bond Future	12.8680	73.9357	12.8041	74.2458	0.497	0.0000	0.0000
2024/05/07	2037	06/02/2025	12.76 Call	Bond Future	3373.9500	3.3740	3524.9900	3.5250	4.477	0.0000	0.0000
2024/05/07	2037	06/02/2025	12.76 Put	Bond Future	3898.9700	3.8990	3739.9100	3.7399	4.080	0.0000	0.0000
2024/05/07	2037	08/05/2025		Bond Future	13.0224	75.5523	12.9558	75.8694	0.512	0.0000	0.0000
2024/05/07	2037	08/05/2025	12.25 Call	Bond Future	2565.4100	2.5654	2683.8600	2.6839	4.617	0.0000	0.0000
2024/05/07	2037	08/05/2025	12.25 Put	Bond Future	6364.8700	6.3649	6166.2100	6.1662	3.121	0.0000	0.0000
2024/05/07	2037	08/05/2025	13.35 Put	Bond Future	3654.3900	3.6544	3518.4300	3.5184	3.720	0.0000	0.0000
2024/05/07	2037	08/05/2025	13.35 Call	Bond Future	5184.6400	5.1846	5365.7900	5.3658	3.494	0.0000	0.0000
2024/05/07	2037	08/05/2025	12.55 Put	Bond Future	5476.6000	5.4766	5295.8000	5.2958	3.301	0.0000	0.0000
2024/05/07	2037	08/05/2025	12.55 Call	Bond Future	3185.6300	3.1856	3321.9400	3.3219	4.279	0.0000	0.0000
2024/05/07	2037	08/05/2025	13.30 Put	Bond Future	3747.6700	3.7477	3609.1100	3.6091	3.697	0.0000	0.0000
2024/05/07	2037	08/05/2025	13.30 Call	Bond Future	5047.3600	5.0474	5225.9100	5.2259	3.537	0.0000	0.0000
2024/05/07	2037	07/08/2025		Bond Future	13.2070	72.8516	13.1372	73.1757	0.528	0.0000	0.0000
2024/05/07	2037	07/08/2025	13.01 Call	Bond Future	4221.1500	4.2212	4380.1100	4.3801	3.766	0.0000	0.0000
2024/05/07	2037	07/08/2025	13.01 Put	Bond Future	5142.1200	5.1421	4976.9100	4.9769	3.213	0.0000	0.0000
2024/05/07	2038	02/05/2024		Bond Future	132.0900	132.0900	132.0900	132.0900	0.000	0.0000	0.0000
2024/05/07	2038	01/08/2024		Bond Future	132.1721	132.1721	131.9036	131.9036	0.203	0.0000	0.0000
2024/05/07	2038	07/11/2024		Bond Future	135.3552	135.3552	135.0804	135.0804	0.203	0.0000	0.0000
2024/05/07	2038	06/02/2025		Bond Future	136.2281	136.2281	135.9475	135.9475	0.206	0.0000	0.0000
2024/05/07	2038	06/02/2025	135.23 Call	Bond Future	998.1300	0.9981	717.5400	0.7175	28.112	0.0000	0.0000
2024/05/07	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	2038	08/05/2025		Bond Future	139.2420	139.2420	138.9555	138.9555	0.206	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
2024/05/07	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/07	2038	08/05/2025	139.68 Put	Bond Future	438.0500	0.4381	724.5300	0.7245	65.399	0.0000
2024/05/07	2038	07/08/2025		Bond Future	139.9806	139.9806	139.6873	139.6873	0.210	0.0000
2024/05/07	2038	07/08/2025	139.56 Call	Bond Future	420.5700	0.4206	127.2900	0.1273	69.734	0.0000
2024/05/07	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/07	2040	02/05/2024		Bond Future	11.6100	83.6939	11.6100	83.6939	0.000	0.0000
2024/05/07	2040	01/08/2024		Bond Future	12.8651	74.4576	12.7803	74.9075	0.659	0.0000
2024/05/07	2040	01/08/2024	12.33 Call	Bond Future	996.9500	0.9970	1130.4400	1.1304	13.390	0.0000
2024/05/07	2040	01/08/2024	12.33 Put	Bond Future	3910.0700	3.9101	3593.7400	3.5937	8.090	0.0000
2024/05/07	2040	01/08/2024	12.34 Call	Bond Future	1015.0400	1.0150	1150.2200	1.1502	13.318	0.0000
2024/05/07	2040	01/08/2024	12.34 Put	Bond Future	3872.1000	3.8721	3557.4600	3.5575	8.126	0.0000
2024/05/07	2040	01/08/2024	12.32 Call	Bond Future	978.9300	0.9789	1110.7400	1.1107	13.465	0.0000
2024/05/07	2040	01/08/2024	12.32 Put	Bond Future	3948.1800	3.9482	3630.1700	3.6302	8.055	0.0000
2024/05/07	2040	01/08/2024	12.28 Put	Bond Future	4103.5000	4.1035	3778.8100	3.7788	7.913	0.0000
2024/05/07	2040	01/08/2024	12.28 Call	Bond Future	909.1100	0.9091	1034.2400	1.0342	13.764	0.0000
2024/05/07	2040	01/08/2024	12.88 Call	Bond Future	2287.0700	2.2871	2515.4700	2.5155	9.987	0.0000
2024/05/07	2040	01/08/2024	12.88 Put	Bond Future	2208.2000	2.2082	1986.7800	1.9868	10.027	0.0000
2024/05/07	2040	01/08/2024	13.48 Call	Bond Future	4253.0500	4.2531	4569.5100	4.5695	7.441	0.0000
2024/05/07	2040	01/08/2024	13.48 Put	Bond Future	1112.4500	1.1125	979.0900	0.9791	11.988	0.0000
2024/05/07	2040	01/08/2024	12.95 Put	Bond Future	2044.1800	2.0442	1834.3300	1.8343	10.266	0.0000
2024/05/07	2040	01/08/2024	12.95 Call	Bond Future	2490.8300	2.4908	2730.8000	2.7308	9.634	0.0000
2024/05/07	2040	07/11/2024	12.85 Call	Bond Future	2758.2200	2.7582	2975.7600	2.9758	7.887	0.0000
2024/05/07	2040	07/11/2024	12.85 Put	Bond Future	3577.5800	3.5776	3334.5600	3.3346	6.793	0.0000
2024/05/07	2040	07/11/2024	12.86 Call	Bond Future	2784.6500	2.7847	3003.4300	3.0034	7.857	0.0000
2024/05/07	2040	07/11/2024	12.86 Put	Bond Future	3551.2600	3.5513	3309.4800	3.3095	6.808	0.0000
2024/05/07	2040	07/11/2024	12.84 Call	Bond Future	2731.9000	2.7319	2948.2100	2.9482	7.918	0.0000
2024/05/07	2040	07/11/2024	12.84 Put	Bond Future	3604.0700	3.6041	3359.8200	3.3598	6.777	0.0000
2024/05/07	2040	07/11/2024		Bond Future	13.0066	76.2314	12.9182	76.6920	0.679	0.0000
2024/05/07	2040	06/02/2025		Bond Future	13.1508	73.3921	13.0587	73.8630	0.700	0.0000
2024/05/07	2040	06/02/2025	12.95 Call	Bond Future	3331.3200	3.3313	3556.4400	3.5564	6.758	0.0000
2024/05/07	2040	06/02/2025	12.95 Put	Bond Future	4364.6000	4.3646	4118.8200	4.1188	5.631	0.0000
2024/05/07	2040	08/05/2025		Bond Future	13.3064	74.9966	13.2105	75.4780	0.721	0.0000
2024/05/07	2040	08/05/2025	12.63 Call	Bond Future	2680.8900	2.6809	2870.3900	2.8704	7.069	0.0000
2024/05/07	2040	08/05/2025	12.63 Put	Bond Future	6183.8600	6.1839	5891.9200	5.8919	4.721	0.0000
2024/05/07	2040	08/05/2025	13.43 Put	Bond Future	4045.5300	4.0455	3827.8200	3.8278	5.381	0.0000
2024/05/07	2040	08/05/2025	13.43 Call	Bond Future	4658.7100	4.6587	4922.4400	4.9224	5.661	0.0000
2024/05/07	2040	08/05/2025	12.75 Put	Bond Future	5803.3700	5.8034	5523.0000	5.5230	4.831	0.0000
2024/05/07	2040	08/05/2025	12.75 Call	Bond Future	2940.6800	2.9407	3141.7500	3.1418	6.838	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	
2024/05/07	2040	08/05/2025	13.50 Put	Bond Future	3898.1700	3.8982	3686.4300	3.6864	5.432	0.0000	0.0000
2024/05/07	2040	08/05/2025	13.50 Call	Bond Future	4854.9900	4.8550	5124.6900	5.1247	5.555	0.0000	0.0000
2024/05/07	2040	07/08/2025		Bond Future	13.4906	72.0331	13.3903	72.5249	0.743	0.0000	0.0000
2024/05/07	2040	07/08/2025	13.29 Call	Bond Future	4357.1100	4.3571	4602.1700	4.6022	5.624	0.0000	0.0000
2024/05/07	2040	07/08/2025	13.29 Put	Bond Future	5346.2800	5.3463	5099.5000	5.0995	4.616	0.0000	0.0000
2024/05/07	2044	02/05/2024		Bond Future	11.6600	80.0103	11.6600	80.0103	0.000	0.0000	0.0000
2024/05/07	2044	01/08/2024		Bond Future	12.9458	70.5413	12.8664	70.9632	0.614	0.0000	0.0000
2024/05/07	2044	01/08/2024	12.29 Call	Bond Future	760.5600	0.7606	864.5100	0.8645	13.668	0.0000	0.0000
2024/05/07	2044	01/08/2024	12.29 Put	Bond Future	4373.6800	4.3737	4055.7400	4.0557	7.269	0.0000	0.0000
2024/05/07	2044	01/08/2024	12.30 Call	Bond Future	776.0900	0.7761	881.5700	0.8816	13.591	0.0000	0.0000
2024/05/07	2044	01/08/2024	12.30 Put	Bond Future	4331.8000	4.3318	4015.3900	4.0154	7.304	0.0000	0.0000
2024/05/07	2044	01/08/2024	12.28 Call	Bond Future	745.3400	0.7453	847.7700	0.8478	13.743	0.0000	0.0000
2024/05/07	2044	01/08/2024	12.28 Put	Bond Future	4415.9300	4.4159	4096.4700	4.0965	7.234	0.0000	0.0000
2024/05/07	2044	01/08/2024	13.00 Call	Bond Future	2356.6900	2.3567	2576.5600	2.5766	9.330	0.0000	0.0000
2024/05/07	2044	01/08/2024	13.00 Put	Bond Future	2071.3800	2.0714	1869.3600	1.8694	9.753	0.0000	0.0000
2024/05/07	2044	01/08/2024	13.25 Call	Bond Future	3132.6300	3.1326	3389.9700	3.3900	8.215	0.0000	0.0000
2024/05/07	2044	01/08/2024	13.25 Put	Bond Future	1556.0100	1.5560	1391.4600	1.3915	10.575	0.0000	0.0000
2024/05/07	2044	07/11/2024	12.91 Call	Bond Future	2749.6600	2.7497	2951.6500	2.9517	7.346	0.0000	0.0000
2024/05/07	2044	07/11/2024		Bond Future	13.0825	72.2218	12.9997	72.6538	0.633	0.0000	0.0000
2024/05/07	2044	07/11/2024	12.91 Put	Bond Future	3654.9300	3.6549	3424.9300	3.4249	6.293	0.0000	0.0000
2024/05/07	2044	07/11/2024	12.92 Call	Bond Future	2775.9600	2.7760	2979.1000	2.9791	7.318	0.0000	0.0000
2024/05/07	2044	07/11/2024	12.92 Put	Bond Future	3628.2300	3.6282	3399.3800	3.3994	6.307	0.0000	0.0000
2024/05/07	2044	07/11/2024	12.90 Call	Bond Future	2723.2600	2.7233	2924.0900	2.9241	7.375	0.0000	0.0000
2024/05/07	2044	07/11/2024	12.90 Put	Bond Future	3681.6000	3.6816	3450.4400	3.4504	6.279	0.0000	0.0000
2024/05/07	2044	06/02/2025		Bond Future	13.2214	69.4198	13.1352	69.8615	0.652	0.0000	0.0000
2024/05/07	2044	06/02/2025	13.02 Call	Bond Future	3284.8200	3.2848	3495.5800	3.4956	6.416	0.0000	0.0000
2024/05/07	2044	06/02/2025	13.02 Put	Bond Future	4324.1400	4.3241	4093.2300	4.0932	5.340	0.0000	0.0000
2024/05/07	2044	08/05/2025		Bond Future	13.3707	70.9373	13.2809	71.3889	0.672	0.0000	0.0000
2024/05/07	2044	08/05/2025	12.72 Call	Bond Future	2793.4800	2.7935	2974.2400	2.9742	6.471	0.0000	0.0000
2024/05/07	2044	08/05/2025	12.72 Put	Bond Future	6180.9900	6.1810	5910.2100	5.9102	4.381	0.0000	0.0000
2024/05/07	2044	07/08/2025		Bond Future	13.5466	68.0151	13.4528	68.4764	0.693	0.0000	0.0000
2024/05/07	2044	07/08/2025	13.34 Call	Bond Future	4288.6700	4.2887	4518.1000	4.5181	5.350	0.0000	0.0000
2024/05/07	2044	07/08/2025	13.34 Put	Bond Future	5311.5400	5.3115	5079.6500	5.0797	4.366	0.0000	0.0000
2024/05/07	2046	02/05/2024		Bond Future	116.8300	116.8300	116.8300	116.8300	0.000	0.0000	0.0000
2024/05/07	2046	01/08/2024		Bond Future	115.1605	115.1605	115.0109	115.0109	0.130	0.0000	0.0000
2024/05/07	2046	07/11/2024		Bond Future	115.7227	115.7227	115.5696	115.5696	0.132	0.0000	0.0000
2024/05/07	2046	06/02/2025		Bond Future	118.2890	118.2890	118.1329	118.1329	0.132	0.0000	0.0000
2024/05/07	2046	06/02/2025	114.01 Call	Bond Future	4278.9500	4.2790	4122.9300	4.1229	3.646	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
2024/05/07	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/07	2046	08/05/2025		Bond Future	118.6420	118.6420	118.4815	118.4815	0.135	0.0000
2024/05/07	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/07	2046	08/05/2025	121.97 Put	Bond Future	3328.0400	3.3280	3488.4800	3.4885	4.821	0.0000
2024/05/07	2046	07/08/2025		Bond Future	121.1262	121.1262	120.9630	120.9630	0.135	0.0000
2024/05/07	2046	07/08/2025	118.69 Call	Bond Future	2436.2100	2.4362	2272.9500	2.2730	6.701	0.0000
2024/05/07	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/07	2050	02/05/2024		Bond Future	116.8700	116.8700	116.8700	116.8700	0.000	0.0000
2024/05/07	2050	01/08/2024		Bond Future	114.2555	114.2555	113.8924	113.8924	0.318	0.0000
2024/05/07	2050	07/11/2024		Bond Future	117.0072	117.0072	116.6355	116.6355	0.318	0.0000
2024/05/07	2050	06/02/2025		Bond Future	117.2299	117.2299	116.8504	116.8504	0.324	0.0000
2024/05/07	2050	06/02/2025	115.60 Call	Bond Future	1629.8700	1.6299	1250.3600	1.2504	23.285	0.0000
2024/05/07	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/07	2050	08/05/2025		Bond Future	119.8233	119.8233	119.4357	119.4357	0.323	0.0000
2024/05/07	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/07	2050	08/05/2025	121.16 Put	Bond Future	1336.7200	1.3367	1724.3300	1.7243	28.997	0.0000
2024/05/07	2050	07/08/2025		Bond Future	119.9055	119.9055	119.5087	119.5087	0.331	0.0000
2024/05/07	2050	07/08/2025	119.89 Call	Bond Future	15.4500	0.0155	0.0000	0.0000	(100.000)	0.0000
2024/05/07	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	381.3300	0.3813	100.000	0.0000
2024/05/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/05/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/05/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/05/07	AL37	02/05/2024		Index Future	931.3930	931.3930	931.3930	931.3930	0.000	0.0000
2024/05/07	AL37	01/08/2024		Index Future	954.4630	954.4630	959.1120	959.1120	0.487	0.0000
2024/05/07	AL37	07/11/2024		Index Future	977.2070	977.2070	981.9670	981.9670	0.487	0.0000
2024/05/07	AL37	06/02/2025		Index Future	998.6690	998.6690	1003.5360	1003.5360	0.487	0.0000
2024/05/07	AL37	08/05/2025		Index Future	1020.5660	1020.5660	1025.5430	1025.5430	0.488	0.0000
2024/05/07	AL37	07/08/2025		Index Future	1041.7790	1041.7790	1046.8640	1046.8640	0.488	0.0000
2024/05/07	AL7T	02/05/2024		Index Future	1078.1680	1078.1680	1078.1680	1078.1680	0.000	0.0000
2024/05/07	AL7T	01/08/2024		Index Future	1104.2070	1104.2070	1110.1060	1110.1060	0.534	0.0000
2024/05/07	AL7T	07/11/2024		Index Future	1130.5190	1130.5190	1136.5600	1136.5600	0.534	0.0000
2024/05/07	AL7T	06/02/2025		Index Future	1155.3480	1155.3480	1161.5240	1161.5240	0.535	0.0000
2024/05/07	AL7T	08/05/2025		Index Future	1180.6800	1180.6800	1186.9950	1186.9950	0.535	0.0000
2024/05/07	AL7T	07/08/2025		Index Future	1205.2210	1205.2210	1211.6730	1211.6730	0.535	0.0000
2024/05/07	ALBI	02/05/2024		Index Future	939.2000	939.2000	939.2000	939.2000	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	
2024/05/07	ALBI	01/08/2024		Index Future	960.9470	960.9470	965.3730	965.3730	0.461	0.0000	0.0000
2024/05/07	ALBI	07/11/2024		Index Future	983.8450	983.8450	988.3770	988.3770	0.461	0.0000	0.0000
2024/05/07	ALBI	06/02/2025		Index Future	1005.4530	1005.4530	1010.0870	1010.0870	0.461	0.0000	0.0000
2024/05/07	ALBI	08/05/2025		Index Future	1027.4990	1027.4990	1032.2370	1032.2370	0.461	0.0000	0.0000
2024/05/07	ALBI	07/08/2025		Index Future	1048.8560	1048.8560	1053.6980	1053.6980	0.462	0.0000	0.0000
2024/05/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/05/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/05/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/07	ES33	02/05/2024		Bond Future	12.2600	74.9856	12.2600	74.9856	0.000	0.0000
2024/05/07	ES33	01/08/2024		Bond Future	13.0009	74.0365	12.9208	74.3720	0.616	0.0000
2024/05/07	ES33	07/11/2024		Bond Future	13.1822	72.0160	13.0982	72.3596	0.637	0.0000
2024/05/07	ES33	06/02/2025		Bond Future	13.3699	73.6123	13.2819	73.9638	0.658	0.0000
2024/05/07	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	232.1900	0.2322	100.000	0.0000
2024/05/07	ES33	06/02/2025	13.34 Put	Bond Future	119.2700	0.1193	0.0000	0.0000	(100.000)	0.0000
2024/05/07	ES33	08/05/2025		Bond Future	13.5635	71.4348	13.4713	71.7943	0.680	0.0000
2024/05/07	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/07	ES33	08/05/2025	12.73 Put	Bond Future	3337.1700	3.3372	2977.7000	2.9777	10.772	0.0000
2024/05/07	ES33	07/08/2025		Bond Future	13.7909	72.9252	13.6939	73.2926	0.703	0.0000
2024/05/07	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/07	ES33	07/08/2025	13.56 Put	Bond Future	879.4200	0.8794	512.0100	0.5120	41.779	0.0000
2024/05/07	ES42	02/05/2024		Bond Future	12.6500	71.0855	12.6500	71.0855	0.000	0.0000
2024/05/07	ES42	01/08/2024		Bond Future	13.3231	69.8402	13.2436	70.2329	0.597	0.0000
2024/05/07	ES42	07/11/2024		Bond Future	13.4807	67.2534	13.3976	67.6556	0.616	0.0000
2024/05/07	ES42	06/02/2025		Bond Future	13.6357	68.7435	13.5491	69.1548	0.635	0.0000
2024/05/07	ES42	06/02/2025	13.71 Call	Bond Future	349.9900	0.3500	761.2700	0.7613	117.512	0.0000
2024/05/07	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/07	ES42	08/05/2025		Bond Future	13.8011	65.9940	13.7108	66.4146	0.654	0.0000
2024/05/07	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/07	ES42	08/05/2025	13.25 Put	Bond Future	2636.9000	2.6369	2216.3000	2.2163	15.951	0.0000
2024/05/07	ES42	07/08/2025		Bond Future	13.9874	67.3672	13.8931	67.7970	0.674	0.0000
2024/05/07	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/07	ES42	07/08/2025	13.79 Put	Bond Future	904.9400	0.9049	475.2200	0.4752	47.486	0.0000
2024/05/07	GOVI	02/05/2024		GOVI	925.0210	925.0210	925.0210	925.0210	0.000	0.0000
2024/05/07	GOVI	01/08/2024	943.38 Call	GOVI	31200.0000	3.1200	75180.0000	7.5180	140.962	0.0000
2024/05/07	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/05/07	GOVI	01/08/2024	943.39 Call	GOVI		31100.0000	3.1100	75080.0000	7.5080	141.415	0.0000	0.0000
2024/05/07	GOVI	01/08/2024	943.39 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	GOVI	01/08/2024	943.37 Call	GOVI		31300.0000	3.1300	75280.0000	7.5280	140.511	0.0000	0.0000
2024/05/07	GOVI	01/08/2024	943.37 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	GOVI	01/08/2024		GOVI		946.5000	946.5000	950.8980	950.8980	0.465	0.0000	0.0000
2024/05/07	GOVI	07/11/2024		GOVI		969.0540	969.0540	973.5580	973.5580	0.465	0.0000	0.0000
2024/05/07	GOVI	07/11/2024	948.79 Call	GOVI		202640.0000	20.2640	247680.0000	24.7680	22.227	0.0000	0.0000
2024/05/07	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	GOVI	07/11/2024	948.80 Call	GOVI		202540.0000	20.2540	247580.0000	24.7580	22.238	0.0000	0.0000
2024/05/07	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	GOVI	07/11/2024	948.78 Call	GOVI		202740.0000	20.2740	247780.0000	24.7780	22.216	0.0000	0.0000
2024/05/07	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	GOVI	06/02/2025		GOVI		990.3370	990.3370	994.9420	994.9420	0.465	0.0000	0.0000
2024/05/07	GOVI	06/02/2025	972.00 Call	GOVI		183370.0000	18.3370	229420.0000	22.9420	25.113	0.0000	0.0000
2024/05/07	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	GOVI	08/05/2025		GOVI		1012.0510	1012.0510	1016.7590	1016.7590	0.465	0.0000	0.0000
2024/05/07	GOVI	08/05/2025	1,022.00 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	GOVI	08/05/2025	1,022.00 Put	GOVI		99490.0000	9.9490	52410.0000	5.2410	47.321	0.0000	0.0000
2024/05/07	GOVI	07/08/2025		GOVI		1033.0880	1033.0880	1037.8980	1037.8980	0.466	0.0000	0.0000
2024/05/07	GOVI	07/08/2025	1,011.00 Call	GOVI		220880.0000	22.0880	268980.0000	26.8980	21.777	0.0000	0.0000
2024/05/07	GOVI	07/08/2025	1,011.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/05/07	IGOV	02/05/2024		Index Future		345.1960	345.1960	345.1960	345.1960	0.000	0.0000	0.0000
2024/05/07	IGOV	01/08/2024		Index Future		352.7540	352.7540	352.5530	352.5530	0.057	0.0000	0.0000
2024/05/07	IGOV	07/11/2024		Index Future		361.2510	361.2510	361.0450	361.0450	0.057	0.0000	0.0000
2024/05/07	IGOV	06/02/2025		Index Future		369.2670	369.2670	369.0570	369.0570	0.057	0.0000	0.0000
2024/05/07	IGOV	08/05/2025		Index Future		377.4440	377.4440	377.2310	377.2310	0.056	0.0000	0.0000
2024/05/07	IGOV	07/08/2025		Index Future		385.3680	385.3680	385.1520	385.1520	0.056	0.0000	0.0000
2024/05/07	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/05/07	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/05/07	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/05/07	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/05/07	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/05/07	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/05/07	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/05/07	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/05/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/05/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/05/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/05/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/05/07	JBAF	15/05/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/05/07	JBAF	19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/05/07	JBAF	17/07/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2024/05/07	JBAF	21/08/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/05/07	JBAF	18/09/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2024/05/07	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/05/07	JBAF	18/12/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/07	JBAF	19/03/2025		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2024/05/07	JBAF	18/06/2025		Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000
2024/05/07	JBAF	17/09/2025		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/05/07	JBAF	17/12/2025		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/07	JBAF	18/03/2026		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/07	R035	02/05/2024		Bond Future	11.2000	87.2568	11.2000	87.2568	0.000	0.0000	0.0000
2024/05/07	R035	01/08/2024	11.80 Call	Bond Future	1130.5700	1.1306	1254.1000	1.2541	10.926	0.0000	0.0000
2024/05/07	R035	01/08/2024	11.80 Put	Bond Future	3309.6000	3.3096	3058.8800	3.0589	7.576	0.0000	0.0000
2024/05/07	R035	01/08/2024	11.81 Call	Bond Future	1149.6800	1.1497	1274.6400	1.2746	10.869	0.0000	0.0000
2024/05/07	R035	01/08/2024	11.81 Put	Bond Future	3276.5900	3.2766	3027.3000	3.0273	7.608	0.0000	0.0000
2024/05/07	R035	01/08/2024	11.79 Call	Bond Future	1111.6500	1.1117	1233.7500	1.2338	10.984	0.0000	0.0000
2024/05/07	R035	01/08/2024	11.79 Put	Bond Future	3342.8400	3.3428	3090.6900	3.0907	7.543	0.0000	0.0000
2024/05/07	R035	01/08/2024		Bond Future	12.2258	84.2358	12.1515	84.6101	0.607	0.0000	0.0000
2024/05/07	R035	01/08/2024	13.08 Call	Bond Future	4905.4100	4.9054	5190.4500	5.1905	5.811	0.0000	0.0000
2024/05/07	R035	01/08/2024	13.08 Put	Bond Future	769.5500	0.7696	680.3400	0.6803	11.592	0.0000	0.0000
2024/05/07	R035	01/08/2024	13.05 Call	Bond Future	4794.7200	4.7947	5077.0600	5.0771	5.889	0.0000	0.0000
2024/05/07	R035	01/08/2024	13.05 Put	Bond Future	798.9800	0.7990	707.0700	0.7071	11.503	0.0000	0.0000
2024/05/07	R035	01/08/2024	12.20 Put	Bond Future	2174.1200	2.1741	1981.1300	1.9811	8.877	0.0000	0.0000
2024/05/07	R035	01/08/2024	12.20 Call	Bond Future	2044.5800	2.0446	2225.8400	2.2258	8.865	0.0000	0.0000
2024/05/07	R035	01/08/2024	12.50 Call	Bond Future	2911.6800	2.9117	3133.5700	3.1336	7.621	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	
2024/05/07	R035	01/08/2024	12.50 Put	Bond Future	1550.3700	1.5504	1398.0100	1.3980	9.827	0.0000	0.0000
2024/05/07	R035	01/08/2024	12.45 Call	Bond Future	2757.7600	2.7578	2973.1900	2.9732	7.812	0.0000	0.0000
2024/05/07	R035	01/08/2024	12.45 Put	Bond Future	1642.2300	1.6422	1483.4100	1.4834	9.671	0.0000	0.0000
2024/05/07	R035	07/11/2024	13.23 Call	Bond Future	5621.7200	5.6217	5891.0000	5.8910	4.790	0.0000	0.0000
2024/05/07	R035	07/11/2024	13.23 Put	Bond Future	1532.8800	1.5329	1418.9600	1.4190	7.432	0.0000	0.0000
2024/05/07	R035	07/11/2024	12.20 Put	Bond Future	3379.0300	3.3790	3173.2000	3.1732	6.091	0.0000	0.0000
2024/05/07	R035	07/11/2024	12.20 Call	Bond Future	2551.6800	2.5517	2729.0500	2.7291	6.951	0.0000	0.0000
2024/05/07	R035	07/11/2024	12.18 Call	Bond Future	2502.4800	2.5025	2677.7800	2.6778	7.005	0.0000	0.0000
2024/05/07	R035	07/11/2024	12.18 Put	Bond Future	3429.6200	3.4296	3221.7200	3.2217	6.062	0.0000	0.0000
2024/05/07	R035	07/11/2024	12.19 Call	Bond Future	2527.1400	2.5271	2703.4700	2.7035	6.977	0.0000	0.0000
2024/05/07	R035	07/11/2024	12.19 Put	Bond Future	3404.3600	3.4044	3197.4900	3.1975	6.077	0.0000	0.0000
2024/05/07	R035	07/11/2024	12.17 Call	Bond Future	2477.9500	2.4780	2652.2000	2.6522	7.032	0.0000	0.0000
2024/05/07	R035	07/11/2024	12.17 Put	Bond Future	3455.0500	3.4551	3246.1000	3.2461	6.048	0.0000	0.0000
2024/05/07	R035	07/11/2024		Bond Future	12.3671	81.7264	12.2894	82.1096	0.628	0.0000	0.0000
2024/05/07	R035	06/02/2025		Bond Future	12.5139	83.5196	12.4326	83.9115	0.649	0.0000	0.0000
2024/05/07	R035	06/02/2025	12.41 Call	Bond Future	3356.3000	3.3563	3548.8400	3.5488	5.737	0.0000	0.0000
2024/05/07	R035	06/02/2025	12.41 Put	Bond Future	3857.8200	3.8578	3658.5000	3.6585	5.167	0.0000	0.0000
2024/05/07	R035	08/05/2025		Bond Future	12.6609	80.8297	12.5760	81.2303	0.670	0.0000	0.0000
2024/05/07	R035	08/05/2025	11.78 Call	Bond Future	2262.3700	2.2624	2404.0700	2.4041	6.263	0.0000	0.0000
2024/05/07	R035	08/05/2025	11.78 Put	Bond Future	6559.8300	6.5598	6300.8700	6.3009	3.948	0.0000	0.0000
2024/05/07	R035	07/08/2025		Bond Future	12.8386	82.4996	12.7497	82.9090	0.692	0.0000	0.0000
2024/05/07	R035	07/08/2025	12.65 Call	Bond Future	4102.0600	4.1021	4303.4200	4.3034	4.909	0.0000	0.0000
2024/05/07	R035	07/08/2025	12.65 Put	Bond Future	4974.2000	4.9742	4766.1300	4.7661	4.183	0.0000	0.0000
2024/05/07	R053	02/05/2024		Bond Future	13.0300	90.6438	13.0300	90.6438	0.000	0.0000	0.0000
2024/05/07	R053	01/08/2024	13.14 Call	Bond Future	4368.5100	4.3685	4637.5400	4.6375	6.158	0.0000	0.0000
2024/05/07	R053	01/08/2024	13.14 Put	Bond Future	2093.4400	2.0934	1916.8500	1.9169	8.435	0.0000	0.0000
2024/05/07	R053	01/08/2024	13.15 Call	Bond Future	4411.7000	4.4117	4682.1500	4.6822	6.130	0.0000	0.0000
2024/05/07	R053	01/08/2024	13.15 Put	Bond Future	2070.2700	2.0703	1895.1000	1.8951	8.461	0.0000	0.0000
2024/05/07	R053	01/08/2024	13.13 Call	Bond Future	4325.4600	4.3255	4593.0600	4.5931	6.187	0.0000	0.0000
2024/05/07	R053	01/08/2024	13.13 Put	Bond Future	2116.8500	2.1169	1938.8300	1.9388	8.410	0.0000	0.0000
2024/05/07	R053	01/08/2024		Bond Future	12.8054	95.0728	12.7417	95.5184	0.498	0.0000	0.0000
2024/05/07	R053	07/11/2024		Bond Future	12.9405	91.4646	12.8739	91.9210	0.514	0.0000	0.0000
2024/05/07	R053	07/11/2024	12.80 Call	Bond Future	3758.2900	3.7583	3972.8200	3.9728	5.708	0.0000	0.0000
2024/05/07	R053	07/11/2024	12.80 Put	Bond Future	4726.2700	4.7263	4484.4600	4.4845	5.116	0.0000	0.0000
2024/05/07	R053	07/11/2024	12.81 Call	Bond Future	3793.4500	3.7935	4009.1900	4.0092	5.687	0.0000	0.0000
2024/05/07	R053	07/11/2024	12.81 Put	Bond Future	4691.8700	4.6919	4451.2700	4.4513	5.128	0.0000	0.0000
2024/05/07	R053	07/11/2024	12.79 Call	Bond Future	3723.2600	3.7233	3936.5900	3.9366	5.730	0.0000	0.0000
2024/05/07	R053	07/11/2024	12.79 Put	Bond Future	4760.8900	4.7609	4517.8800	4.5179	5.104	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	
2024/05/07	R053	06/02/2025		Bond Future	13.0746	93.4707	13.0053	93.9373	0.531	0.0000	0.0000
2024/05/07	R053	06/02/2025	12.94 Call	Bond Future	4703.4700	4.7035	4930.4700	4.9305	4.826	0.0000	0.0000
2024/05/07	R053	06/02/2025	12.94 Put	Bond Future	5613.0300	5.6130	5373.4600	5.3735	4.268	0.0000	0.0000
2024/05/07	R053	08/05/2025		Bond Future	13.2146	89.6426	13.1423	90.1196	0.547	0.0000	0.0000
2024/05/07	R053	08/05/2025	12.64 Call	Bond Future	4026.7600	4.0268	4224.5300	4.2245	4.911	0.0000	0.0000
2024/05/07	R053	08/05/2025	12.64 Put	Bond Future	7951.3700	7.9514	7672.1100	7.6721	3.512	0.0000	0.0000
2024/05/07	R053	07/08/2025		Bond Future	13.3765	91.4909	13.3009	91.9783	0.565	0.0000	0.0000
2024/05/07	R053	07/08/2025	13.17 Call	Bond Future	5855.0300	5.8550	6095.7800	6.0958	4.112	0.0000	0.0000
2024/05/07	R053	07/08/2025	13.17 Put	Bond Future	7198.1900	7.1982	6951.5500	6.9516	3.426	0.0000	0.0000
2024/05/07	R186	02/05/2024		Bond Future	8.0000	109.7512	8.0000	109.7512	0.000	0.0000	0.0000
2024/05/07	R186	01/08/2024		Bond Future	9.3080	103.7853	9.2181	103.9763	0.966	0.0000	0.0000
2024/05/07	R186	01/08/2024	8.69 Call	Bond Future	109.6000	0.1096	141.5600	0.1416	29.161	0.0000	0.0000
2024/05/07	R186	01/08/2024	8.69 Put	Bond Future	1432.2200	1.4322	1273.1200	1.2731	11.109	0.0000	0.0000
2024/05/07	R186	01/08/2024	8.70 Call	Bond Future	113.6500	0.1137	146.4800	0.1465	28.887	0.0000	0.0000
2024/05/07	R186	01/08/2024	8.70 Put	Bond Future	1414.6900	1.4147	1256.4600	1.2565	11.185	0.0000	0.0000
2024/05/07	R186	01/08/2024	8.68 Call	Bond Future	105.6600	0.1057	136.7600	0.1368	29.434	0.0000	0.0000
2024/05/07	R186	01/08/2024	8.68 Put	Bond Future	1449.8600	1.4499	1289.9000	1.2899	11.033	0.0000	0.0000
2024/05/07	R186	07/11/2024	9.14 Call	Bond Future	590.8300	0.5908	674.9700	0.6750	14.241	0.0000	0.0000
2024/05/07	R186	07/11/2024	9.14 Put	Bond Future	997.7200	0.9977	886.1500	0.8862	11.182	0.0000	0.0000
2024/05/07	R186	07/11/2024	9.15 Call	Bond Future	600.8400	0.6008	685.7700	0.6858	14.135	0.0000	0.0000
2024/05/07	R186	07/11/2024	9.15 Put	Bond Future	988.6300	0.9886	877.8500	0.8779	11.205	0.0000	0.0000
2024/05/07	R186	07/11/2024	9.13 Call	Bond Future	580.6000	0.5806	663.9500	0.6640	14.356	0.0000	0.0000
2024/05/07	R186	07/11/2024	9.13 Put	Bond Future	1006.6000	1.0066	894.2400	0.8942	11.162	0.0000	0.0000
2024/05/07	R186	07/11/2024		Bond Future	9.3535	106.2580	9.2507	106.4537	1.099	0.0000	0.0000
2024/05/07	R186	06/02/2025		Bond Future	9.4222	103.2732	9.3039	103.4735	1.256	0.0000	0.0000
2024/05/07	R186	06/02/2025	9.03 Call	Bond Future	593.2200	0.5932	672.5100	0.6725	13.366	0.0000	0.0000
2024/05/07	R186	06/02/2025	9.03 Put	Bond Future	1259.1300	1.2591	1138.1300	1.1381	9.610	0.0000	0.0000
2024/05/07	R186	08/05/2025		Bond Future	9.5203	105.5331	9.3815	105.7381	1.458	0.0000	0.0000
2024/05/07	R186	08/05/2025	8.47 Call	Bond Future	327.0500	0.3271	379.8100	0.3798	16.132	0.0000	0.0000
2024/05/07	R186	08/05/2025	8.47 Put	Bond Future	1891.9700	1.8920	1739.7600	1.7398	8.045	0.0000	0.0000
2024/05/07	R186	07/08/2025		Bond Future	9.7492	102.4004	9.5822	102.6101	1.713	0.0000	0.0000
2024/05/07	R186	07/08/2025	9.68 Call	Bond Future	913.1100	0.9131	1018.5700	1.0186	11.550	0.0000	0.0000
2024/05/07	R186	07/08/2025	9.68 Put	Bond Future	999.9000	0.9999	895.5800	0.8956	10.433	0.0000	0.0000
2024/05/07	R186	07/08/2025	10.25 Call	Bond Future	1378.2800	1.3783	1506.3400	1.5063	9.291	0.0000	0.0000
2024/05/07	R186	07/08/2025	10.25 Put	Bond Future	752.7200	0.7527	671.0000	0.6710	10.857	0.0000	0.0000
2024/05/07	R186	07/08/2025	9.22 Put	Bond Future	1273.6100	1.2736	1148.0600	1.1481	9.858	0.0000	0.0000
2024/05/07	R186	07/08/2025	9.22 Call	Bond Future	606.7500	0.6068	690.9800	0.6910	13.882	0.0000	0.0000
2024/05/07	R202	02/05/2024		Bond Future	255.8900	255.8900	255.8900	255.8900	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/07	R202	01/08/2024		Bond Future	258.7368	258.7368	259.2050	259.2050	0.181	0.0000	0.0000
2024/05/07	R202	07/11/2024		Bond Future	264.9683	264.9683	265.4480	265.4480	0.181	0.0000	0.0000
2024/05/07	R202	06/02/2025		Bond Future	265.5990	265.5990	266.0909	266.0909	0.185	0.0000	0.0000
2024/05/07	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	R202	06/02/2025	266.79 Put	Bond Future	1191.0200	1.1910	699.1500	0.6992	41.298	0.0000	0.0000
2024/05/07	R202	08/05/2025		Bond Future	271.4755	271.4755	271.9789	271.9789	0.185	0.0000	0.0000
2024/05/07	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	R202	08/05/2025	272.31 Put	Bond Future	834.5100	0.8345	331.1400	0.3311	60.319	0.0000	0.0000
2024/05/07	R202	07/08/2025		Bond Future	271.7955	271.7955	272.3072	272.3072	0.188	0.0000	0.0000
2024/05/07	R202	07/08/2025	271.60 Call	Bond Future	195.4900	0.1955	707.2400	0.7072	261.778	0.0000	0.0000
2024/05/07	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	R209	02/05/2024		Bond Future	11.1800	68.6063	11.1800	68.6063	0.000	0.0000	0.0000
2024/05/07	R209	01/08/2024		Bond Future	12.2978	65.2323	12.2188	65.5853	0.643	0.0000	0.0000
2024/05/07	R209	01/08/2024	11.79 Call	Bond Future	866.4200	0.8664	973.2600	0.9733	12.331	0.0000	0.0000
2024/05/07	R209	01/08/2024	11.79 Put	Bond Future	3182.5200	3.1825	2936.3500	2.9364	7.735	0.0000	0.0000
2024/05/07	R209	01/08/2024	11.80 Call	Bond Future	882.0500	0.8821	990.2200	0.9902	12.263	0.0000	0.0000
2024/05/07	R209	01/08/2024	11.80 Put	Bond Future	3151.4200	3.1514	2906.5800	2.9066	7.769	0.0000	0.0000
2024/05/07	R209	01/08/2024	11.78 Call	Bond Future	850.9600	0.8510	956.4700	0.9565	12.399	0.0000	0.0000
2024/05/07	R209	01/08/2024	11.78 Put	Bond Future	3213.8300	3.2138	2966.3300	2.9663	7.701	0.0000	0.0000
2024/05/07	R209	07/11/2024		Bond Future	12.4245	63.6288	12.3422	63.9902	0.662	0.0000	0.0000
2024/05/07	R209	07/11/2024	12.22 Call	Bond Future	2177.8200	2.1778	2342.9300	2.3429	7.581	0.0000	0.0000
2024/05/07	R209	07/11/2024	12.22 Put	Bond Future	3081.0300	3.0810	2884.7000	2.8847	6.372	0.0000	0.0000
2024/05/07	R209	07/11/2024	12.23 Call	Bond Future	2199.5200	2.1995	2365.6300	2.3656	7.552	0.0000	0.0000
2024/05/07	R209	07/11/2024	12.23 Put	Bond Future	3058.1500	3.0582	2862.8200	2.8628	6.387	0.0000	0.0000
2024/05/07	R209	07/11/2024	12.21 Call	Bond Future	2156.3900	2.1564	2320.5100	2.3205	7.611	0.0000	0.0000
2024/05/07	R209	07/11/2024	12.21 Put	Bond Future	3104.2300	3.1042	2906.9100	2.9069	6.356	0.0000	0.0000
2024/05/07	R209	06/02/2025		Bond Future	12.5517	65.0247	12.4662	65.3943	0.682	0.0000	0.0000
2024/05/07	R209	06/02/2025	12.44 Call	Bond Future	2962.1200	2.9621	3144.6700	3.1447	6.163	0.0000	0.0000
2024/05/07	R209	06/02/2025	12.44 Put	Bond Future	3445.3200	3.4453	3258.3400	3.2583	5.427	0.0000	0.0000
2024/05/07	R209	08/05/2025		Bond Future	12.6854	63.2904	12.5964	63.6682	0.702	0.0000	0.0000
2024/05/07	R209	08/05/2025	11.89 Call	Bond Future	2186.4900	2.1865	2327.9900	2.3280	6.472	0.0000	0.0000
2024/05/07	R209	08/05/2025	11.89 Put	Bond Future	5675.9000	5.6759	5439.5500	5.4396	4.164	0.0000	0.0000
2024/05/07	R209	07/08/2025		Bond Future	12.8429	64.5977	12.7502	64.9837	0.722	0.0000	0.0000
2024/05/07	R209	07/08/2025	12.68 Call	Bond Future	3766.3500	3.7664	3959.7900	3.9598	5.136	0.0000	0.0000
2024/05/07	R209	07/08/2025	12.68 Put	Bond Future	4446.9200	4.4469	4254.3200	4.2543	4.331	0.0000	0.0000
2024/05/07	R210	02/05/2024		Bond Future	234.5300	234.5300	234.5300	234.5300	0.000	0.0000	0.0000
2024/05/07	R210	01/08/2024		Bond Future	239.1124	239.1124	239.3324	239.3324	0.092	0.0000	0.0000
2024/05/07	R210	07/11/2024		Bond Future	241.5189	241.5189	241.7446	241.7446	0.093	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	
2024/05/07	R210	06/02/2025		Bond Future	246.8757	246.8757	247.1070	247.1070	0.094	0.0000	0.0000
2024/05/07	R210	06/02/2025	239.61 Call	Bond Future	7265.6700	7.2657	7497.0400	7.4970	3.184	0.0000	0.0000
2024/05/07	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	R210	08/05/2025		Bond Future	248.9064	248.9064	249.1416	249.1416	0.094	0.0000	0.0000
2024/05/07	R210	08/05/2025	248.03 Call	Bond Future	876.3600	0.8764	1111.5600	1.1116	26.838	0.0000	0.0000
2024/05/07	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	R210	07/08/2025		Bond Future	254.1213	254.1213	254.3627	254.3627	0.095	0.0000	0.0000
2024/05/07	R210	07/08/2025	248.44 Call	Bond Future	5681.3400	5.6813	5922.6800	5.9227	4.248	0.0000	0.0000
2024/05/07	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	R213	02/05/2024		Bond Future	10.2900	85.4508	10.2900	85.4508	0.000	0.0000	0.0000
2024/05/07	R213	01/08/2024		Bond Future	11.1877	83.8968	11.0711	84.3643	1.042	0.0000	0.0000
2024/05/07	R213	01/08/2024	10.87 Call	Bond Future	1002.9200	1.0029	1182.7400	1.1827	17.930	0.0000	0.0000
2024/05/07	R213	01/08/2024	10.87 Put	Bond Future	2285.0400	2.2850	1997.3400	1.9973	12.591	0.0000	0.0000
2024/05/07	R213	01/08/2024	10.88 Call	Bond Future	1019.0400	1.0190	1200.7500	1.2008	17.831	0.0000	0.0000
2024/05/07	R213	01/08/2024	10.88 Put	Bond Future	2260.4200	2.2604	1974.6100	1.9746	12.644	0.0000	0.0000
2024/05/07	R213	01/08/2024	10.86 Call	Bond Future	986.8100	0.9868	1164.7300	1.1647	18.030	0.0000	0.0000
2024/05/07	R213	01/08/2024	10.86 Put	Bond Future	2309.7000	2.3097	2020.1000	2.0201	12.538	0.0000	0.0000
2024/05/07	R213	07/11/2024		Bond Future	11.3114	82.3334	11.1882	82.8122	1.089	0.0000	0.0000
2024/05/07	R213	07/11/2024	11.22 Call	Bond Future	2069.7900	2.0698	2305.6800	2.3057	11.397	0.0000	0.0000
2024/05/07	R213	07/11/2024	11.22 Put	Bond Future	2424.6200	2.4246	2181.7500	2.1818	10.017	0.0000	0.0000
2024/05/07	R213	07/11/2024	11.23 Call	Bond Future	2090.1400	2.0901	2327.3500	2.3274	11.349	0.0000	0.0000
2024/05/07	R213	07/11/2024	11.23 Put	Bond Future	2406.0400	2.4060	2164.4900	2.1645	10.039	0.0000	0.0000
2024/05/07	R213	07/11/2024	11.21 Call	Bond Future	2049.7700	2.0498	2284.3300	2.2843	11.443	0.0000	0.0000
2024/05/07	R213	07/11/2024	11.21 Put	Bond Future	2443.5600	2.4436	2199.3600	2.1994	9.994	0.0000	0.0000
2024/05/07	R213	06/02/2025		Bond Future	11.4447	84.1402	11.3148	84.6297	1.136	0.0000	0.0000
2024/05/07	R213	06/02/2025	11.35 Call	Bond Future	2486.7600	2.4868	2731.1000	2.7311	9.826	0.0000	0.0000
2024/05/07	R213	06/02/2025	11.35 Put	Bond Future	2843.1300	2.8431	2598.0400	2.5980	8.620	0.0000	0.0000
2024/05/07	R213	08/05/2025		Bond Future	11.5811	82.4190	11.4438	82.9194	1.185	0.0000	0.0000
2024/05/07	R213	08/05/2025	10.52 Call	Bond Future	1403.8700	1.4039	1562.9400	1.5629	11.331	0.0000	0.0000
2024/05/07	R213	08/05/2025	10.52 Put	Bond Future	5374.6500	5.3747	5033.3000	5.0333	6.351	0.0000	0.0000
2024/05/07	R213	07/08/2025		Bond Future	11.7577	84.1239	11.6123	84.6352	1.236	0.0000	0.0000
2024/05/07	R213	07/08/2025	11.66 Call	Bond Future	3123.1000	3.1231	3382.9500	3.3830	8.320	0.0000	0.0000
2024/05/07	R213	07/08/2025	11.66 Put	Bond Future	3466.2600	3.4663	3214.8600	3.2149	7.253	0.0000	0.0000
2024/05/07	R214	02/05/2024		Bond Future	11.4700	64.5040	11.4700	64.5040	0.000	0.0000	0.0000
2024/05/07	R214	01/08/2024		Bond Future	12.6132	60.7203	12.5344	61.0804	0.625	0.0000	0.0000
2024/05/07	R214	01/08/2024	12.17 Call	Bond Future	969.3400	0.9693	1086.7500	1.0868	12.112	0.0000	0.0000
2024/05/07	R214	01/08/2024	12.17 Put	Bond Future	3038.8900	3.0389	2796.2100	2.7962	7.986	0.0000	0.0000
2024/05/07	R214	01/08/2024	12.18 Call	Bond Future	986.3400	0.9863	1105.1600	1.1052	12.047	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	
2024/05/07	R214	01/08/2024	12.18 Put	Bond Future	3007.9500	3.0080	2766.6800	2.7667	8.021	0.0000	0.0000
2024/05/07	R214	01/08/2024	12.16 Call	Bond Future	952.5100	0.9525	1068.5200	1.0685	12.179	0.0000	0.0000
2024/05/07	R214	01/08/2024	12.16 Put	Bond Future	3070.0600	3.0701	2825.9800	2.8260	7.950	0.0000	0.0000
2024/05/07	R214	07/11/2024	12.61 Call	Bond Future	2445.8100	2.4458	2622.8300	2.6228	7.238	0.0000	0.0000
2024/05/07	R214	07/11/2024	12.61 Put	Bond Future	3023.2700	3.0233	2831.5900	2.8316	6.340	0.0000	0.0000
2024/05/07	R214	07/11/2024	12.62 Call	Bond Future	2469.0200	2.4690	2647.0300	2.6470	7.210	0.0000	0.0000
2024/05/07	R214	07/11/2024	12.62 Put	Bond Future	3001.0500	3.0011	2810.3600	2.8104	6.354	0.0000	0.0000
2024/05/07	R214	07/11/2024	12.60 Call	Bond Future	2422.8600	2.4229	2598.9000	2.5989	7.266	0.0000	0.0000
2024/05/07	R214	07/11/2024	12.60 Put	Bond Future	3045.7900	3.0458	2853.1300	2.8531	6.325	0.0000	0.0000
2024/05/07	R214	07/11/2024		Bond Future	12.7380	58.8592	12.6561	59.2279	0.644	0.0000	0.0000
2024/05/07	R214	06/02/2025		Bond Future	12.8652	60.1506	12.7801	60.5276	0.662	0.0000	0.0000
2024/05/07	R214	06/02/2025	12.71 Call	Bond Future	2899.1300	2.8991	3082.5300	3.0825	6.326	0.0000	0.0000
2024/05/07	R214	06/02/2025	12.71 Put	Bond Future	3589.1400	3.5891	3395.5900	3.3956	5.393	0.0000	0.0000
2024/05/07	R214	08/05/2025		Bond Future	12.9908	58.1582	12.9025	58.5436	0.680	0.0000	0.0000
2024/05/07	R214	08/05/2025	12.40 Call	Bond Future	2431.9200	2.4319	2589.9300	2.5899	6.497	0.0000	0.0000
2024/05/07	R214	08/05/2025	12.40 Put	Bond Future	5088.0400	5.0880	4860.6600	4.8607	4.469	0.0000	0.0000
2024/05/07	R214	07/08/2025		Bond Future	13.1389	59.3596	13.0471	59.7533	0.699	0.0000	0.0000
2024/05/07	R214	07/08/2025	12.97 Call	Bond Future	3702.7800	3.7028	3900.4200	3.9004	5.338	0.0000	0.0000
2024/05/07	R214	07/08/2025	12.97 Put	Bond Future	4430.2000	4.4302	4234.1200	4.2341	4.426	0.0000	0.0000
2024/05/07	R248	02/05/2024		Bond Future	11.4700	79.5547	11.4700	79.5547	0.000	0.0000	0.0000
2024/05/07	R248	01/08/2024		Bond Future	12.8368	73.6273	12.7576	74.0575	0.617	0.0000	0.0000
2024/05/07	R248	01/08/2024	12.31 Call	Bond Future	1014.2000	1.0142	1141.1600	1.1412	12.518	0.0000	0.0000
2024/05/07	R248	01/08/2024	12.31 Put	Bond Future	3967.4700	3.9675	3664.2100	3.6642	7.644	0.0000	0.0000
2024/05/07	R248	01/08/2024	12.32 Call	Bond Future	1032.9800	1.0330	1161.5800	1.1616	12.449	0.0000	0.0000
2024/05/07	R248	01/08/2024	12.32 Put	Bond Future	3928.1500	3.9282	3626.5300	3.6265	7.678	0.0000	0.0000
2024/05/07	R248	01/08/2024	12.30 Call	Bond Future	995.6300	0.9956	1120.9500	1.1210	12.587	0.0000	0.0000
2024/05/07	R248	01/08/2024	12.30 Put	Bond Future	4007.0800	4.0071	3702.1800	3.7022	7.609	0.0000	0.0000
2024/05/07	R248	07/11/2024	12.79 Call	Bond Future	2811.6500	2.8117	3017.0800	3.0171	7.306	0.0000	0.0000
2024/05/07	R248	07/11/2024	12.79 Put	Bond Future	3785.9200	3.7859	3550.8000	3.5508	6.210	0.0000	0.0000
2024/05/07	R248	07/11/2024	12.80 Call	Bond Future	2838.5200	2.8385	3045.1100	3.0451	7.278	0.0000	0.0000
2024/05/07	R248	07/11/2024	12.80 Put	Bond Future	3758.4400	3.7584	3524.4800	3.5245	6.225	0.0000	0.0000
2024/05/07	R248	07/11/2024	12.78 Call	Bond Future	2784.9000	2.7849	2989.1400	2.9891	7.334	0.0000	0.0000
2024/05/07	R248	07/11/2024	12.78 Put	Bond Future	3813.6000	3.8136	3577.2900	3.5773	6.197	0.0000	0.0000
2024/05/07	R248	07/11/2024		Bond Future	12.9714	70.9287	12.8888	71.3693	0.637	0.0000	0.0000
2024/05/07	R248	06/02/2025		Bond Future	13.1085	72.4848	13.0225	72.9352	0.656	0.0000	0.0000
2024/05/07	R248	06/02/2025	12.71 Call	Bond Future	2884.7700	2.8848	3079.6000	3.0796	6.754	0.0000	0.0000
2024/05/07	R248	06/02/2025	12.71 Put	Bond Future	5016.3200	5.0163	4760.7600	4.7608	5.095	0.0000	0.0000
2024/05/07	R248	08/05/2025		Bond Future	13.2440	69.6167	13.1545	70.0772	0.676	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	
2024/05/07	R248	08/05/2025	12.60 Call	Bond Future	3019.6100	3.0196	3207.0300	3.2070	6.207	0.0000	0.0000
2024/05/07	R248	08/05/2025	12.60 Put	Bond Future	6459.4900	6.4595	6186.4100	6.1864	4.228	0.0000	0.0000
2024/05/07	R248	07/08/2025		Bond Future	13.4034	71.0538	13.3100	71.5242	0.697	0.0000	0.0000
2024/05/07	R248	07/08/2025	13.21 Call	Bond Future	4505.1700	4.5052	4740.1700	4.7402	5.216	0.0000	0.0000
2024/05/07	R248	07/08/2025	13.21 Put	Bond Future	5485.3800	5.4854	5249.9700	5.2500	4.292	0.0000	0.0000
2024/05/07	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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