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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/05/2024 TO 10/05/2024

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
2024/05/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/10	2025	01/08/2024		Bond Future	181.9031	181.9031	181.8901	0.007	0.0000	0.0000
2024/05/10	2025	07/11/2024		Bond Future	186.2849	186.2849	186.2392	0.025	0.0000	0.0000
2024/05/10	2029	01/08/2024		Bond Future	131.2436	131.2436	131.1357	0.082	0.0000	0.0000
2024/05/10	2029	07/11/2024		Bond Future	132.9978	132.9978	132.8642	0.100	0.0000	0.0000
2024/05/10	2029	06/02/2025		Bond Future	135.9495	135.9495	135.7859	0.120	0.0000	0.0000
2024/05/10	2029	06/02/2025	132.40 Call	Bond Future	3549.5400	3.5495	3385.9400	4.609	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
2024/05/10	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/10	2029	08/05/2025		Bond Future	137.5183	137.5183	137.3498	137.3498	0.123	0.0000
2024/05/10	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/10	2029	08/05/2025	137.85 Put	Bond Future	331.6900	0.3317	500.1700	0.5002	50.794	0.0000
2024/05/10	2029	07/08/2025		Bond Future	140.4040	140.4040	140.2247	140.2247	0.128	0.0000
2024/05/10	2029	07/08/2025	137.41 Call	Bond Future	2994.0400	2.9940	2814.6700	2.8147	5.991	0.0000
2024/05/10	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/10	2030	01/08/2024	10.21 Put	Bond Future	2303.0000	2.3030	2218.3500	2.2184	3.676	0.0000
2024/05/10	2030	01/08/2024	10.21 Call	Bond Future	778.1600	0.7782	707.7300	0.7077	9.051	0.0000
2024/05/10	2030	01/08/2024	10.71 Put	Bond Future	1265.4000	1.2654	1183.7500	1.1838	6.453	0.0000
2024/05/10	2030	01/08/2024	10.71 Call	Bond Future	1656.8600	1.6569	1589.4300	1.5894	4.070	0.0000
2024/05/10	2030	01/08/2024	11.31 Call	Bond Future	3182.1500	3.1822	3137.8600	3.1379	1.392	0.0000
2024/05/10	2030	01/08/2024	11.31 Put	Bond Future	556.9900	0.5570	498.4800	0.4985	10.505	0.0000
2024/05/10	2030	01/08/2024		Bond Future	10.6068	89.4946	10.6030	89.5089	0.035	0.0000
2024/05/10	2030	01/08/2024	10.38 Call	Bond Future	1031.8100	1.0318	958.9000	0.9589	7.066	0.0000
2024/05/10	2030	01/08/2024	10.38 Put	Bond Future	1899.4100	1.8994	1812.2800	1.8123	4.587	0.0000
2024/05/10	2030	01/08/2024	10.39 Call	Bond Future	1048.3100	1.0483	975.2500	0.9753	6.969	0.0000
2024/05/10	2030	01/08/2024	10.39 Put	Bond Future	1877.4300	1.8774	1790.1500	1.7902	4.649	0.0000
2024/05/10	2030	01/08/2024	10.37 Call	Bond Future	1015.6300	1.0156	942.8700	0.9429	7.164	0.0000
2024/05/10	2030	01/08/2024	10.37 Put	Bond Future	1921.7200	1.9217	1834.7400	1.8347	4.526	0.0000
2024/05/10	2030	07/11/2024		Bond Future	10.7063	91.6271	10.7067	91.6257	0.004	0.0000
2024/05/10	2030	07/11/2024	10.75 Call	Bond Future	2089.6500	2.0897	2019.1600	2.0192	3.373	0.0000
2024/05/10	2030	07/11/2024	10.75 Put	Bond Future	1929.9000	1.9299	1860.8000	1.8608	3.580	0.0000
2024/05/10	2030	07/11/2024	10.76 Call	Bond Future	2109.8000	2.1098	2039.5900	2.0396	3.328	0.0000
2024/05/10	2030	07/11/2024	10.76 Put	Bond Future	1913.5700	1.9136	1844.7500	1.8448	3.596	0.0000
2024/05/10	2030	07/11/2024	10.74 Call	Bond Future	2069.8400	2.0698	1999.0700	1.9991	3.419	0.0000
2024/05/10	2030	07/11/2024	10.74 Put	Bond Future	1946.6000	1.9466	1877.2200	1.8772	3.564	0.0000
2024/05/10	2030	07/11/2024	10.21 Put	Bond Future	3009.4400	3.0094	2931.4600	2.9315	2.591	0.0000
2024/05/10	2030	07/11/2024	10.21 Call	Bond Future	1171.1100	1.1711	1091.7400	1.0917	6.777	0.0000
2024/05/10	2030	07/11/2024	10.71 Put	Bond Future	1996.8600	1.9969	1926.9400	1.9269	3.501	0.0000
2024/05/10	2030	07/11/2024	10.71 Call	Bond Future	2010.4700	2.0105	1939.1600	1.9392	3.547	0.0000
2024/05/10	2030	07/11/2024	11.91 Call	Bond Future	4961.9900	4.9620	4913.8900	4.9139	0.969	0.0000
2024/05/10	2030	07/11/2024	11.91 Put	Bond Future	690.3500	0.6904	643.6400	0.6436	6.766	0.0000
2024/05/10	2030	06/02/2025		Bond Future	10.8154	89.6285	10.8211	89.6084	0.053	0.0000
2024/05/10	2030	06/02/2025	10.68 Call	Bond Future	2151.2100	2.1512	2017.0300	2.0170	6.237	0.0000
2024/05/10	2030	06/02/2025	10.68 Put	Bond Future	2628.7600	2.6288	2514.6500	2.5147	4.341	0.0000
2024/05/10	2030	08/05/2025		Bond Future	10.9464	91.5906	10.9527	91.5697	0.057	0.0000
2024/05/10	2030	08/05/2025	9.93 Call	Bond Future	1178.2800	1.1783	1045.9900	1.0460	11.227	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	
2024/05/10	2030	08/05/2025	9.93 Put	Bond Future	4685.1900	4.6852	4573.8800	4.5739	2.376	0.0000	0.0000
2024/05/10	2030	08/05/2025	12.28 Call	Bond Future	5678.9400	5.6789	5543.5500	5.5436	2.384	0.0000	0.0000
2024/05/10	2030	08/05/2025	12.28 Put	Bond Future	1322.3800	1.3224	1207.9700	1.2080	8.652	0.0000	0.0000
2024/05/10	2030	08/05/2025	10.69 Put	Bond Future	3143.2800	3.1433	3009.5300	3.0095	4.255	0.0000	0.0000
2024/05/10	2030	08/05/2025	10.69 Call	Bond Future	2274.1400	2.2741	2119.4100	2.1194	6.804	0.0000	0.0000
2024/05/10	2030	08/05/2025	11.86 Call	Bond Future	4677.2700	4.6773	4531.5100	4.5315	3.116	0.0000	0.0000
2024/05/10	2030	08/05/2025	11.86 Put	Bond Future	1663.8600	1.6639	1539.0800	1.5391	7.499	0.0000	0.0000
2024/05/10	2030	08/05/2025	10.31 Put	Bond Future	3843.8400	3.8438	3720.8000	3.7208	3.201	0.0000	0.0000
2024/05/10	2030	08/05/2025	10.31 Call	Bond Future	1667.5200	1.6675	1523.5000	1.5235	8.637	0.0000	0.0000
2024/05/10	2030	07/08/2025		Bond Future	11.1268	89.4767	11.1349	89.4506	0.073	0.0000	0.0000
2024/05/10	2030	07/08/2025	11.11 Call	Bond Future	2840.8000	2.8408	2666.7500	2.6668	6.127	0.0000	0.0000
2024/05/10	2030	07/08/2025	11.11 Put	Bond Future	2894.6500	2.8947	2746.6800	2.7467	5.112	0.0000	0.0000
2024/05/10	2030	07/08/2025	12.12 Call	Bond Future	4904.8000	4.9048	4740.4300	4.7404	3.351	0.0000	0.0000
2024/05/10	2030	07/08/2025	12.12 Put	Bond Future	1783.8200	1.7838	1645.5300	1.6455	7.752	0.0000	0.0000
2024/05/10	2030	07/08/2025	10.48 Put	Bond Future	3918.7500	3.9188	3778.8100	3.7788	3.571	0.0000	0.0000
2024/05/10	2030	07/08/2025	10.48 Call	Bond Future	1811.1900	1.8112	1645.1700	1.6452	9.166	0.0000	0.0000
2024/05/10	2032	01/08/2024	12.54 Call	Bond Future	5041.6300	5.0416	4980.9700	4.9810	1.203	0.0000	0.0000
2024/05/10	2032	01/08/2024	12.54 Put	Bond Future	439.9600	0.4400	406.2300	0.4062	7.667	0.0000	0.0000
2024/05/10	2032	01/08/2024	11.11 Put	Bond Future	2659.2700	2.6593	2588.8200	2.5888	2.649	0.0000	0.0000
2024/05/10	2032	01/08/2024	11.11 Call	Bond Future	1024.8300	1.0248	927.4500	0.9275	9.502	0.0000	0.0000
2024/05/10	2032	01/08/2024	11.61 Put	Bond Future	1498.2900	1.4983	1430.7200	1.4307	4.510	0.0000	0.0000
2024/05/10	2032	01/08/2024	11.61 Call	Bond Future	2114.3300	2.1143	2019.8300	2.0198	4.470	0.0000	0.0000
2024/05/10	2032	01/08/2024	12.31 Call	Bond Future	4243.9500	4.2440	4175.0700	4.1751	1.623	0.0000	0.0000
2024/05/10	2032	01/08/2024	12.31 Put	Bond Future	604.4700	0.6045	562.5200	0.5625	6.940	0.0000	0.0000
2024/05/10	2032	01/08/2024	11.14 Call	Bond Future	1077.6100	1.0776	979.7500	0.9798	9.081	0.0000	0.0000
2024/05/10	2032	01/08/2024	11.14 Put	Bond Future	2574.8200	2.5748	2503.8900	2.5039	2.755	0.0000	0.0000
2024/05/10	2032	01/08/2024	11.15 Call	Bond Future	1095.5100	1.0955	997.5200	0.9975	8.945	0.0000	0.0000
2024/05/10	2032	01/08/2024	11.15 Put	Bond Future	2547.0400	2.5470	2475.9800	2.4760	2.790	0.0000	0.0000
2024/05/10	2032	01/08/2024	11.13 Call	Bond Future	1059.7400	1.0597	962.0300	0.9620	9.220	0.0000	0.0000
2024/05/10	2032	01/08/2024	11.13 Put	Bond Future	2602.6600	2.6027	2531.8800	2.5319	2.720	0.0000	0.0000
2024/05/10	2032	01/08/2024		Bond Future	11.4714	86.7415	11.4774	86.7145	0.053	0.0000	0.0000
2024/05/10	2032	07/11/2024	11.48 Call	Bond Future	2287.6200	2.2876	2129.6100	2.1296	6.907	0.0000	0.0000
2024/05/10	2032	07/11/2024	11.48 Put	Bond Future	2807.6200	2.8076	2692.3200	2.6923	4.107	0.0000	0.0000
2024/05/10	2032	07/11/2024	11.49 Call	Bond Future	2309.8700	2.3099	2151.6700	2.1517	6.849	0.0000	0.0000
2024/05/10	2032	07/11/2024	11.49 Put	Bond Future	2786.1200	2.7861	2670.6300	2.6706	4.145	0.0000	0.0000
2024/05/10	2032	07/11/2024	11.47 Call	Bond Future	2265.2500	2.2653	2107.4100	2.1074	6.968	0.0000	0.0000
2024/05/10	2032	07/11/2024	11.47 Put	Bond Future	2829.0400	2.8290	2713.9100	2.7139	4.070	0.0000	0.0000
2024/05/10	2032	07/11/2024		Bond Future	11.5993	84.6404	11.6091	84.5977	0.085	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
2024/05/10	2032	07/11/2024	13.36 Call	Bond Future		7769.5000	7.7695	7654.9100	7.6549	1.475	0.0000	0.0000
2024/05/10	2032	07/11/2024	13.36 Put	Bond Future		554.5500	0.5546	482.6700	0.4827	12.962	0.0000	0.0000
2024/05/10	2032	07/11/2024	11.64 Put	Bond Future		2482.3500	2.4824	2365.0900	2.3651	4.724	0.0000	0.0000
2024/05/10	2032	07/11/2024	11.64 Call	Bond Future		2658.9700	2.6590	2499.0000	2.4990	6.016	0.0000	0.0000
2024/05/10	2032	07/11/2024	11.11 Put	Bond Future		3703.1800	3.7032	3599.6800	3.5997	2.795	0.0000	0.0000
2024/05/10	2032	07/11/2024	11.11 Call	Bond Future		1543.3400	1.5433	1397.1300	1.3971	9.474	0.0000	0.0000
2024/05/10	2032	07/11/2024	11.61 Put	Bond Future		2540.5900	2.5406	2423.5700	2.4236	4.606	0.0000	0.0000
2024/05/10	2032	07/11/2024	11.61 Call	Bond Future		2587.1600	2.5872	2427.4300	2.4274	6.174	0.0000	0.0000
2024/05/10	2032	07/11/2024	12.95 Call	Bond Future		6466.0800	6.4661	6333.8600	6.3339	2.045	0.0000	0.0000
2024/05/10	2032	07/11/2024	12.95 Put	Bond Future		856.7500	0.8568	767.2400	0.7672	10.448	0.0000	0.0000
2024/05/10	2032	06/02/2025		Bond Future		11.7317	86.4984	11.7461	86.4374	0.123	0.0000	0.0000
2024/05/10	2032	06/02/2025	11.72 Call	Bond Future		3005.3000	3.0053	2807.7700	2.8078	6.573	0.0000	0.0000
2024/05/10	2032	06/02/2025	11.72 Put	Bond Future		3054.7000	3.0547	2918.1400	2.9181	4.470	0.0000	0.0000
2024/05/10	2032	08/05/2025		Bond Future		11.8741	84.2249	11.8894	84.1620	0.129	0.0000	0.0000
2024/05/10	2032	08/05/2025	10.91 Call	Bond Future		1748.5000	1.7485	1590.1900	1.5902	9.054	0.0000	0.0000
2024/05/10	2032	08/05/2025	10.91 Put	Bond Future		5828.4500	5.8285	5732.9900	5.7330	1.638	0.0000	0.0000
2024/05/10	2032	07/08/2025		Bond Future		12.0513	85.9669	12.0685	85.8985	0.143	0.0000	0.0000
2024/05/10	2032	07/08/2025	12.01 Call	Bond Future		3706.3000	3.7063	3483.6500	3.4837	6.007	0.0000	0.0000
2024/05/10	2032	07/08/2025	12.01 Put	Bond Future		3870.7500	3.8708	3716.4700	3.7165	3.986	0.0000	0.0000
2024/05/10	2033	01/08/2024		Bond Future		123.3241	123.3241	123.1443	123.1443	0.146	0.0000	0.0000
2024/05/10	2033	07/11/2024		Bond Future		124.7897	124.7897	124.5839	124.5839	0.165	0.0000	0.0000
2024/05/10	2033	06/02/2025		Bond Future		127.5593	127.5593	127.3235	127.3235	0.185	0.0000	0.0000
2024/05/10	2033	06/02/2025	124.94 Call	Bond Future		2619.2900	2.6193	2383.5300	2.3835	9.001	0.0000	0.0000
2024/05/10	2033	06/02/2025	124.94 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	2033	08/05/2025		Bond Future		128.8416	128.8416	128.5995	128.5995	0.188	0.0000	0.0000
2024/05/10	2033	08/05/2025	130.62 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	2033	08/05/2025	130.62 Put	Bond Future		1778.4400	1.7784	2020.5400	2.0205	13.613	0.0000	0.0000
2024/05/10	2033	07/08/2025		Bond Future		131.5452	131.5452	131.2912	131.2912	0.193	0.0000	0.0000
2024/05/10	2033	07/08/2025	128.65 Call	Bond Future		2895.2200	2.8952	2641.2200	2.6412	8.773	0.0000	0.0000
2024/05/10	2033	07/08/2025	128.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	2037	01/08/2024		Bond Future		12.6263	74.5416	12.6161	74.5928	0.081	0.0000	0.0000
2024/05/10	2037	01/08/2024	13.82 Call	Bond Future		6127.3500	6.1274	6111.4700	6.1115	0.259	0.0000	0.0000
2024/05/10	2037	01/08/2024	13.82 Put	Bond Future		484.2600	0.4843	417.1700	0.4172	13.854	0.0000	0.0000
2024/05/10	2037	01/08/2024	13.17 Call	Bond Future		3752.5800	3.7526	3698.7600	3.6988	1.434	0.0000	0.0000
2024/05/10	2037	01/08/2024	13.17 Put	Bond Future		1100.9300	1.1009	995.9000	0.9959	9.540	0.0000	0.0000
2024/05/10	2037	01/08/2024	12.10 Call	Bond Future		923.0200	0.9230	848.9400	0.8489	8.026	0.0000	0.0000
2024/05/10	2037	01/08/2024	12.10 Put	Bond Future		3628.1600	3.6282	3502.8700	3.5029	3.453	0.0000	0.0000
2024/05/10	2037	01/08/2024	12.11 Call	Bond Future		940.0300	0.9400	865.6200	0.8656	7.916	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	
2024/05/10	2037	01/08/2024	12.11 Put	Bond Future	3592.4500	3.5925	3466.8300	3.4668	3.497	0.0000	0.0000
2024/05/10	2037	01/08/2024	12.09 Call	Bond Future	906.0800	0.9061	832.3500	0.8324	8.137	0.0000	0.0000
2024/05/10	2037	01/08/2024	12.09 Put	Bond Future	3663.9900	3.6640	3539.0500	3.5391	3.410	0.0000	0.0000
2024/05/10	2037	07/11/2024		Bond Future	12.7667	76.3177	12.7587	76.3568	0.062	0.0000	0.0000
2024/05/10	2037	07/11/2024	12.58 Call	Bond Future	2499.7900	2.4998	2383.3100	2.3833	4.660	0.0000	0.0000
2024/05/10	2037	07/11/2024	12.58 Put	Bond Future	3425.3000	3.4253	3269.7400	3.2697	4.542	0.0000	0.0000
2024/05/10	2037	07/11/2024	12.59 Call	Bond Future	2524.6300	2.5246	2407.9600	2.4080	4.621	0.0000	0.0000
2024/05/10	2037	07/11/2024	12.59 Put	Bond Future	3400.1300	3.4001	3244.3800	3.2444	4.581	0.0000	0.0000
2024/05/10	2037	07/11/2024	12.57 Call	Bond Future	2475.2800	2.4753	2358.7700	2.3588	4.707	0.0000	0.0000
2024/05/10	2037	07/11/2024	12.57 Put	Bond Future	3450.8400	3.4508	3295.2500	3.2953	4.509	0.0000	0.0000
2024/05/10	2037	06/02/2025		Bond Future	12.9101	73.7320	12.9051	73.7564	0.039	0.0000	0.0000
2024/05/10	2037	06/02/2025	12.76 Call	Bond Future	3253.0600	3.2531	3027.4000	3.0274	6.937	0.0000	0.0000
2024/05/10	2037	06/02/2025	12.76 Put	Bond Future	3981.7400	3.9817	3731.6900	3.7317	6.280	0.0000	0.0000
2024/05/10	2037	08/05/2025		Bond Future	13.0662	75.3452	13.0609	75.3700	0.040	0.0000	0.0000
2024/05/10	2037	08/05/2025	12.25 Call	Bond Future	2470.6300	2.4706	2346.4600	2.3465	5.026	0.0000	0.0000
2024/05/10	2037	08/05/2025	12.25 Put	Bond Future	6477.1800	6.4772	6328.2900	6.3283	2.299	0.0000	0.0000
2024/05/10	2037	08/05/2025	13.35 Put	Bond Future	3723.5100	3.7235	3577.7400	3.5777	3.915	0.0000	0.0000
2024/05/10	2037	08/05/2025	13.35 Call	Bond Future	5046.6700	5.0467	4925.6200	4.9256	2.399	0.0000	0.0000
2024/05/10	2037	08/05/2025	12.55 Put	Bond Future	5576.2100	5.5762	5423.6100	5.4236	2.737	0.0000	0.0000
2024/05/10	2037	08/05/2025	12.55 Call	Bond Future	3078.1500	3.0782	2950.2700	2.9503	4.154	0.0000	0.0000
2024/05/10	2037	08/05/2025	13.30 Put	Bond Future	3818.4900	3.8185	3672.0000	3.6720	3.836	0.0000	0.0000
2024/05/10	2037	08/05/2025	13.30 Call	Bond Future	4911.0900	4.9111	4789.3200	4.7893	2.479	0.0000	0.0000
2024/05/10	2037	07/08/2025		Bond Future	13.2522	72.6422	13.2476	72.6637	0.035	0.0000	0.0000
2024/05/10	2037	07/08/2025	13.01 Call	Bond Future	4101.9400	4.1019	3845.3100	3.8453	6.256	0.0000	0.0000
2024/05/10	2037	07/08/2025	13.01 Put	Bond Future	5232.2500	5.2323	4954.1600	4.9542	5.315	0.0000	0.0000
2024/05/10	2038	01/08/2024		Bond Future	131.8710	131.8710	131.5891	131.5891	0.214	0.0000	0.0000
2024/05/10	2038	07/11/2024		Bond Future	135.0475	135.0475	134.7354	134.7354	0.231	0.0000	0.0000
2024/05/10	2038	06/02/2025		Bond Future	135.9152	135.9152	135.5691	135.5691	0.255	0.0000	0.0000
2024/05/10	2038	06/02/2025	135.23 Call	Bond Future	685.2400	0.6852	339.0600	0.3391	50.520	0.0000	0.0000
2024/05/10	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	2038	08/05/2025		Bond Future	138.9240	138.9240	138.5688	138.5688	0.256	0.0000	0.0000
2024/05/10	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	2038	08/05/2025	139.68 Put	Bond Future	755.9900	0.7560	1111.2100	1.1112	46.987	0.0000	0.0000
2024/05/10	2038	07/08/2025		Bond Future	139.6581	139.6581	139.2886	139.2886	0.265	0.0000	0.0000
2024/05/10	2038	07/08/2025	139.56 Call	Bond Future	98.0700	0.0981	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/10	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	271.4200	0.2714	100.000	0.0000	0.0000
2024/05/10	2040	01/08/2024	12.28 Put	Bond Future	3964.8700	3.9649	3886.9500	3.8870	1.965	0.0000	0.0000
2024/05/10	2040	01/08/2024	12.28 Call	Bond Future	921.7700	0.9218	815.9800	0.8160	11.477	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	
2024/05/10	2040	01/08/2024	12.88 Call	Bond Future	2327.5700	2.3276	2196.3200	2.1963	5.639	0.0000	0.0000
2024/05/10	2040	01/08/2024	12.88 Put	Bond Future	2097.4100	2.0974	1994.0300	1.9940	4.929	0.0000	0.0000
2024/05/10	2040	01/08/2024	13.48 Call	Bond Future	4327.0200	4.3270	4209.3000	4.2093	2.721	0.0000	0.0000
2024/05/10	2040	01/08/2024	13.48 Put	Bond Future	1035.1300	1.0351	945.2800	0.9453	8.680	0.0000	0.0000
2024/05/10	2040	01/08/2024	12.95 Put	Bond Future	1937.2600	1.9373	1833.8800	1.8339	5.336	0.0000	0.0000
2024/05/10	2040	01/08/2024	12.95 Call	Bond Future	2535.2000	2.5352	2403.9500	2.4040	5.177	0.0000	0.0000
2024/05/10	2040	01/08/2024		Bond Future	12.8365	74.6089	12.8417	74.5811	0.041	0.0000	0.0000
2024/05/10	2040	01/08/2024	12.33 Call	Bond Future	1011.4100	1.0114	901.6900	0.9017	10.848	0.0000	0.0000
2024/05/10	2040	01/08/2024	12.33 Put	Bond Future	3773.2400	3.7732	3691.3900	3.6914	2.169	0.0000	0.0000
2024/05/10	2040	01/08/2024	12.34 Call	Bond Future	1029.8700	1.0299	919.4500	0.9195	10.722	0.0000	0.0000
2024/05/10	2040	01/08/2024	12.34 Put	Bond Future	3735.6400	3.7356	3653.0900	3.6531	2.210	0.0000	0.0000
2024/05/10	2040	01/08/2024	12.32 Call	Bond Future	993.0200	0.9930	884.0200	0.8840	10.977	0.0000	0.0000
2024/05/10	2040	01/08/2024	12.32 Put	Bond Future	3810.9800	3.8110	3729.8500	3.7299	2.129	0.0000	0.0000
2024/05/10	2040	07/11/2024		Bond Future	12.9767	76.3866	12.9848	76.3448	0.062	0.0000	0.0000
2024/05/10	2040	07/11/2024	12.85 Call	Bond Future	2807.6400	2.8076	2635.1800	2.6352	6.143	0.0000	0.0000
2024/05/10	2040	07/11/2024	12.85 Put	Bond Future	3471.7900	3.4718	3341.2100	3.3412	3.761	0.0000	0.0000
2024/05/10	2040	07/11/2024	12.86 Call	Bond Future	2834.4700	2.8345	2661.8400	2.6618	6.090	0.0000	0.0000
2024/05/10	2040	07/11/2024	12.86 Put	Bond Future	3445.8700	3.4459	3315.1200	3.3151	3.794	0.0000	0.0000
2024/05/10	2040	07/11/2024	12.84 Call	Bond Future	2780.9300	2.7809	2608.6400	2.6086	6.195	0.0000	0.0000
2024/05/10	2040	07/11/2024	12.84 Put	Bond Future	3497.8900	3.4979	3367.4800	3.3675	3.728	0.0000	0.0000
2024/05/10	2040	06/02/2025		Bond Future	13.1195	73.5517	13.1309	73.4934	0.087	0.0000	0.0000
2024/05/10	2040	06/02/2025	12.95 Call	Bond Future	3388.1800	3.3882	3195.9700	3.1960	5.673	0.0000	0.0000
2024/05/10	2040	06/02/2025	12.95 Put	Bond Future	4261.8600	4.2619	4127.9400	4.1279	3.142	0.0000	0.0000
2024/05/10	2040	08/05/2025		Bond Future	13.2736	75.1608	13.2855	75.1009	0.090	0.0000	0.0000
2024/05/10	2040	08/05/2025	12.63 Call	Bond Future	2730.0600	2.7301	2810.6900	2.8107	2.953	0.0000	0.0000
2024/05/10	2040	08/05/2025	12.63 Put	Bond Future	6068.8300	6.0688	6209.2900	6.2093	2.314	0.0000	0.0000
2024/05/10	2040	08/05/2025	13.43 Put	Bond Future	3954.6200	3.9546	4088.5800	4.0886	3.387	0.0000	0.0000
2024/05/10	2040	08/05/2025	13.43 Call	Bond Future	4732.0000	4.7320	4806.1300	4.8061	1.567	0.0000	0.0000
2024/05/10	2040	08/05/2025	12.75 Put	Bond Future	5691.9700	5.6920	5832.3400	5.8323	2.466	0.0000	0.0000
2024/05/10	2040	08/05/2025	12.75 Call	Bond Future	2993.4800	2.9935	3074.0200	3.0740	2.691	0.0000	0.0000
2024/05/10	2040	08/05/2025	13.50 Put	Bond Future	3809.2900	3.8093	3941.0600	3.9411	3.459	0.0000	0.0000
2024/05/10	2040	08/05/2025	13.50 Call	Bond Future	4930.3100	4.9303	5002.2500	5.0023	1.459	0.0000	0.0000
2024/05/10	2040	07/08/2025		Bond Future	13.4559	72.2027	13.4691	72.1380	0.098	0.0000	0.0000
2024/05/10	2040	07/08/2025	13.29 Call	Bond Future	4426.7500	4.4268	4224.4300	4.2244	4.570	0.0000	0.0000
2024/05/10	2040	07/08/2025	13.29 Put	Bond Future	5246.2700	5.2463	5108.7000	5.1087	2.622	0.0000	0.0000
2024/05/10	2044	01/08/2024	13.00 Call	Bond Future	2369.5700	2.3696	2300.1100	2.3001	2.931	0.0000	0.0000
2024/05/10	2044	01/08/2024	13.00 Put	Bond Future	1989.2700	1.9893	1837.5600	1.8376	7.626	0.0000	0.0000
2024/05/10	2044	01/08/2024	13.25 Call	Bond Future	3154.7500	3.1548	3098.7300	3.0987	1.776	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/05/10	2044	01/08/2024	13.25 Put	Bond Future		1483.1400	1.4831	1344.8700	1.3449	9.323	0.0000	0.0000
2024/05/10	2044	01/08/2024	12.29 Call	Bond Future		756.3400	0.7563	686.4500	0.6865	9.241	0.0000	0.0000
2024/05/10	2044	01/08/2024	12.29 Put	Bond Future		4274.4700	4.2745	4122.3300	4.1223	3.559	0.0000	0.0000
2024/05/10	2044	01/08/2024	12.30 Call	Bond Future		771.9800	0.7720	701.5600	0.7016	9.122	0.0000	0.0000
2024/05/10	2044	01/08/2024	12.30 Put	Bond Future		4232.7000	4.2327	4080.0300	4.0800	3.607	0.0000	0.0000
2024/05/10	2044	01/08/2024	12.28 Call	Bond Future		741.0200	0.7410	671.5400	0.6715	9.376	0.0000	0.0000
2024/05/10	2044	01/08/2024	12.28 Put	Bond Future		4316.6200	4.3166	4164.8900	4.1649	3.515	0.0000	0.0000
2024/05/10	2044	01/08/2024		Bond Future		12.9279	70.6363	12.9123	70.7186	0.120	0.0000	0.0000
2024/05/10	2044	07/11/2024	12.91 Call	Bond Future		2770.6500	2.7707	2652.9000	2.6529	4.250	0.0000	0.0000
2024/05/10	2044	07/11/2024	12.91 Put	Bond Future		3578.3300	3.5783	3389.0400	3.3890	5.290	0.0000	0.0000
2024/05/10	2044	07/11/2024	12.92 Call	Bond Future		2797.1900	2.7972	2679.5800	2.6796	4.205	0.0000	0.0000
2024/05/10	2044	07/11/2024	12.92 Put	Bond Future		3551.8700	3.5519	3362.7200	3.3627	5.325	0.0000	0.0000
2024/05/10	2044	07/11/2024	12.90 Call	Bond Future		2744.0300	2.7440	2626.3400	2.6263	4.289	0.0000	0.0000
2024/05/10	2044	07/11/2024	12.90 Put	Bond Future		3604.7800	3.6048	3415.5500	3.4156	5.249	0.0000	0.0000
2024/05/10	2044	07/11/2024		Bond Future		13.0638	72.3194	13.0500	72.3910	0.105	0.0000	0.0000
2024/05/10	2044	06/02/2025		Bond Future		13.2017	69.5205	13.1903	69.5789	0.087	0.0000	0.0000
2024/05/10	2044	06/02/2025	13.02 Call	Bond Future		3313.2200	3.3132	3174.4200	3.1744	4.189	0.0000	0.0000
2024/05/10	2044	06/02/2025	13.02 Put	Bond Future		4251.8400	4.2518	4054.6200	4.0546	4.638	0.0000	0.0000
2024/05/10	2044	08/05/2025		Bond Future		13.3499	71.0412	13.3380	71.1008	0.089	0.0000	0.0000
2024/05/10	2044	08/05/2025	12.72 Call	Bond Future		2819.0100	2.8190	2920.5100	2.9205	3.601	0.0000	0.0000
2024/05/10	2044	08/05/2025	12.72 Put	Bond Future		6102.6200	6.1026	6144.5700	6.1446	0.687	0.0000	0.0000
2024/05/10	2044	07/08/2025		Bond Future		13.5246	68.1231	13.5129	68.1804	0.086	0.0000	0.0000
2024/05/10	2044	07/08/2025	13.34 Call	Bond Future		4327.3200	4.3273	4278.2600	4.2783	1.134	0.0000	0.0000
2024/05/10	2044	07/08/2025	13.34 Put	Bond Future		5242.2400	5.2422	5135.8800	5.1359	2.029	0.0000	0.0000
2024/05/10	2046	01/08/2024		Bond Future		114.9358	114.9358	114.6008	114.6008	0.291	0.0000	0.0000
2024/05/10	2046	07/11/2024		Bond Future		115.4932	115.4932	115.1300	115.1300	0.314	0.0000	0.0000
2024/05/10	2046	06/02/2025		Bond Future		118.0559	118.0559	117.6614	117.6614	0.334	0.0000	0.0000
2024/05/10	2046	06/02/2025	114.01 Call	Bond Future		4045.9300	4.0459	3651.3800	3.6514	9.752	0.0000	0.0000
2024/05/10	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	2046	08/05/2025		Bond Future		118.4042	118.4042	118.0000	118.0000	0.341	0.0000	0.0000
2024/05/10	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	2046	08/05/2025	121.97 Put	Bond Future		3565.8000	3.5658	3969.9800	3.9700	11.335	0.0000	0.0000
2024/05/10	2046	07/08/2025		Bond Future		120.8863	120.8863	120.4675	120.4675	0.346	0.0000	0.0000
2024/05/10	2046	07/08/2025	118.69 Call	Bond Future		2196.2600	2.1963	1777.5400	1.7775	19.065	0.0000	0.0000
2024/05/10	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	2050	01/08/2024		Bond Future		113.7992	113.7992	113.4259	113.4259	0.328	0.0000	0.0000
2024/05/10	2050	07/11/2024		Bond Future		116.5404	116.5404	116.1379	116.1379	0.345	0.0000	0.0000
2024/05/10	2050	06/02/2025		Bond Future		116.7545	116.7545	116.3199	116.3199	0.372	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	
2024/05/10	2050	06/02/2025	115.60 Call	Bond Future	1154.5400	1.1545	719.8600	0.7199	37.650	0.0000	0.0000
2024/05/10	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	2050	08/05/2025		Bond Future	119.3389	119.3389	118.8935	118.8935	0.373	0.0000	0.0000
2024/05/10	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	2050	08/05/2025	121.16 Put	Bond Future	1821.0900	1.8211	2266.5000	2.2665	24.458	0.0000	0.0000
2024/05/10	2050	07/08/2025		Bond Future	119.4124	119.4124	118.9519	118.9519	0.386	0.0000	0.0000
2024/05/10	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	2050	07/08/2025	119.89 Put	Bond Future	477.5600	0.4776	938.1200	0.9381	96.440	0.0000	0.0000
2024/05/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	AL37	02/05/2024		Index Future	931.3930	931.3930	931.3930	931.3930	0.000	0.0000	0.0000
2024/05/10	AL37	01/08/2024		Index Future	957.0180	957.0180	957.2920	957.2920	0.029	0.0000	0.0000
2024/05/10	AL37	07/11/2024		Index Future	979.8250	979.8250	979.9360	979.9360	0.011	0.0000	0.0000
2024/05/10	AL37	06/02/2025		Index Future	1001.3520	1001.3520	1001.2650	1001.2650	0.009	0.0000	0.0000
2024/05/10	AL37	08/05/2025		Index Future	1023.3150	1023.3150	1023.2140	1023.2140	0.010	0.0000	0.0000
2024/05/10	AL37	07/08/2025		Index Future	1044.6000	1044.6000	1044.4410	1044.4410	0.015	0.0000	0.0000
2024/05/10	AL7T	02/05/2024		Index Future	1078.1680	1078.1680	1078.1680	1078.1680	0.000	0.0000	0.0000
2024/05/10	AL7T	01/08/2024		Index Future	1104.5400	1104.5400	1104.1790	1104.1790	0.033	0.0000	0.0000
2024/05/10	AL7T	07/11/2024		Index Future	1130.8630	1130.8630	1130.2970	1130.2970	0.050	0.0000	0.0000
2024/05/10	AL7T	06/02/2025		Index Future	1155.7080	1155.7080	1154.8990	1154.8990	0.070	0.0000	0.0000
2024/05/10	AL7T	08/05/2025		Index Future	1181.0570	1181.0570	1180.2160	1180.2160	0.071	0.0000	0.0000
2024/05/10	AL7T	07/08/2025		Index Future	1205.6230	1205.6230	1204.7000	1204.7000	0.077	0.0000	0.0000
2024/05/10	ALBI	02/05/2024		Index Future	939.2000	939.2000	939.2000	939.2000	0.000	0.0000	0.0000
2024/05/10	ALBI	01/08/2024		Index Future	961.8900	961.8900	961.8720	961.8720	0.002	0.0000	0.0000
2024/05/10	ALBI	07/11/2024		Index Future	984.8130	984.8130	984.6240	984.6240	0.019	0.0000	0.0000
2024/05/10	ALBI	06/02/2025		Index Future	1006.4500	1006.4500	1006.0550	1006.0550	0.039	0.0000	0.0000
2024/05/10	ALBI	08/05/2025		Index Future	1028.5250	1028.5250	1028.1100	1028.1100	0.040	0.0000	0.0000
2024/05/10	ALBI	07/08/2025		Index Future	1049.9180	1049.9180	1049.4380	1049.4380	0.046	0.0000	0.0000
2024/05/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/05/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/10	ES33	01/08/2024		Bond Future	13.0127	73.9870	13.0181	73.9647	0.041	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	
2024/05/10	ES33	07/11/2024		Bond Future	13.1946	71.9657	13.2033	71.9301	0.066	0.0000	0.0000
2024/05/10	ES33	06/02/2025		Bond Future	13.3826	73.5619	13.3955	73.5107	0.096	0.0000	0.0000
2024/05/10	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	ES33	06/02/2025	13.34 Put	Bond Future	169.7100	0.1697	220.8500	0.2209	30.134	0.0000	0.0000
2024/05/10	ES33	08/05/2025		Bond Future	13.5765	71.3843	13.5901	71.3317	0.100	0.0000	0.0000
2024/05/10	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	ES33	08/05/2025	12.73 Put	Bond Future	3387.6600	3.3877	3440.2700	3.4403	1.553	0.0000	0.0000
2024/05/10	ES33	07/08/2025		Bond Future	13.8040	72.8756	13.8192	72.8183	0.110	0.0000	0.0000
2024/05/10	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	ES33	07/08/2025	13.56 Put	Bond Future	929.0400	0.9290	986.3100	0.9863	6.164	0.0000	0.0000
2024/05/10	ES42	01/08/2024		Bond Future	13.3255	69.8284	13.3410	69.7522	0.116	0.0000	0.0000
2024/05/10	ES42	07/11/2024		Bond Future	13.4831	67.2416	13.5019	67.1513	0.139	0.0000	0.0000
2024/05/10	ES42	06/02/2025		Bond Future	13.6380	68.7323	13.6605	68.6262	0.165	0.0000	0.0000
2024/05/10	ES42	06/02/2025	13.71 Call	Bond Future	338.8300	0.3388	232.7500	0.2328	31.308	0.0000	0.0000
2024/05/10	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	ES42	08/05/2025		Bond Future	13.8034	65.9836	13.8269	65.8748	0.170	0.0000	0.0000
2024/05/10	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	ES42	08/05/2025	13.25 Put	Bond Future	2647.2800	2.6473	2756.1200	2.7561	4.111	0.0000	0.0000
2024/05/10	ES42	07/08/2025		Bond Future	13.9893	67.3584	14.0146	67.2441	0.180	0.0000	0.0000
2024/05/10	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	ES42	07/08/2025	13.79 Put	Bond Future	913.7800	0.9138	1028.0500	1.0281	12.505	0.0000	0.0000
2024/05/10	GOVI	02/05/2024		GOVI	925.0210	925.0210	925.0210	925.0210	0.000	0.0000	0.0000
2024/05/10	GOVI	01/08/2024	943.38 Call	GOVI	41150.0000	4.1150	41210.0000	4.1210	0.146	0.0000	0.0000
2024/05/10	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	GOVI	01/08/2024	943.39 Call	GOVI	41050.0000	4.1050	41110.0000	4.1110	0.146	0.0000	0.0000
2024/05/10	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	GOVI	01/08/2024	943.37 Call	GOVI	41250.0000	4.1250	41310.0000	4.1310	0.145	0.0000	0.0000
2024/05/10	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	GOVI	01/08/2024		GOVI	947.4950	947.4950	947.5010	947.5010	0.001	0.0000	0.0000
2024/05/10	GOVI	07/11/2024		GOVI	970.0750	970.0750	969.9130	969.9130	0.017	0.0000	0.0000
2024/05/10	GOVI	07/11/2024	948.79 Call	GOVI	212850.0000	21.2850	211230.0000	21.1230	0.761	0.0000	0.0000
2024/05/10	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	GOVI	07/11/2024	948.80 Call	GOVI	212750.0000	21.2750	211130.0000	21.1130	0.761	0.0000	0.0000
2024/05/10	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	GOVI	07/11/2024	948.78 Call	GOVI	212950.0000	21.2950	211330.0000	21.1330	0.761	0.0000	0.0000
2024/05/10	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	GOVI	06/02/2025		GOVI	991.3870	991.3870	991.0240	991.0240	0.037	0.0000	0.0000
2024/05/10	GOVI	06/02/2025	972.00 Call	GOVI	193870.0000	19.3870	190240.0000	19.0240	1.872	0.0000	0.0000

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2024/05/10	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/05/10	GOVI	08/05/2025		GOVI	1013.1320	1013.1320	1012.7490	1012.7490	0.038	0.0000	0.0000
2024/05/10	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	GOVI	08/05/2025	1,022.00 Put	GOVI	88680.0000	8.8680	92510.0000	9.2510	4.319	0.0000	0.0000
2024/05/10	GOVI	07/08/2025		GOVI	1034.2060	1034.2060	1033.7590	1033.7590	0.043	0.0000	0.0000
2024/05/10	GOVI	07/08/2025	1,011.00 Call	GOVI	232060.0000	23.2060	227590.0000	22.7590	1.926	0.0000	0.0000
2024/05/10	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/05/10	IGOV	02/05/2024		Index Future	345.1960	345.1960	345.1960	345.1960	0.000	0.0000	0.0000
2024/05/10	IGOV	01/08/2024		Index Future	352.3560	352.3560	351.6750	351.6750	0.193	0.0000	0.0000
2024/05/10	IGOV	07/11/2024		Index Future	360.8440	360.8440	360.0840	360.0840	0.211	0.0000	0.0000
2024/05/10	IGOV	06/02/2025		Index Future	368.8540	368.8540	368.0040	368.0040	0.230	0.0000	0.0000
2024/05/10	IGOV	08/05/2025		Index Future	377.0240	377.0240	376.1510	376.1510	0.232	0.0000	0.0000
2024/05/10	IGOV	07/08/2025		Index Future	384.9450	384.9450	384.0330	384.0330	0.237	0.0000	0.0000
2024/05/10	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/05/10	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/05/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/05/10	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/05/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/05/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/05/10	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/05/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/05/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/05/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/05/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/05/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/05/10	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/05/10	JBAF	15/05/2024		Jibar Tradeable Future	8.3350	91.6650	8.3300	91.6700	0.060	0.0000	0.0000
2024/05/10	JBAF	19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3350	91.6650	0.060	0.0000	0.0000
2024/05/10	JBAF	17/07/2024		Jibar Tradeable Future	8.3450	91.6550	8.3400	91.6600	0.060	0.0000	0.0000
2024/05/10	JBAF	21/08/2024		Jibar Tradeable Future	8.3400	91.6600	8.3350	91.6650	0.060	0.0000	0.0000
2024/05/10	JBAF	18/09/2024		Jibar Tradeable Future	8.3700	91.6300	8.3650	91.6350	0.060	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	
2024/05/10	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3580	91.6420	0.024	0.0000	0.0000
2024/05/10	JBAF	18/12/2024		Jibar Tradeable Future	8.3800	91.6200	8.3780	91.6220	0.024	0.0000	0.0000
2024/05/10	JBAF	19/03/2025		Jibar Tradeable Future	8.3700	91.6300	8.3680	91.6320	0.024	0.0000	0.0000
2024/05/10	JBAF	18/06/2025		Jibar Tradeable Future	8.3200	91.6800	8.3000	91.7000	0.240	0.0000	0.0000
2024/05/10	JBAF	17/09/2025		Jibar Tradeable Future	8.3500	91.6500	8.3450	91.6550	0.060	0.0000	0.0000
2024/05/10	JBAF	17/12/2025		Jibar Tradeable Future	8.3800	91.6200	8.3730	91.6270	0.084	0.0000	0.0000
2024/05/10	JBAF	18/03/2026		Jibar Tradeable Future	8.3800	91.6200	8.3750	91.6250	0.060	0.0000	0.0000
2024/05/10	R035	01/08/2024	13.08 Call	Bond Future	4801.2400	4.8012	4700.6900	4.7007	2.094	0.0000	0.0000
2024/05/10	R035	01/08/2024	13.08 Put	Bond Future	760.6500	0.7607	688.3300	0.6883	9.508	0.0000	0.0000
2024/05/10	R035	01/08/2024	13.05 Call	Bond Future	4690.7800	4.6908	4589.0000	4.5890	2.170	0.0000	0.0000
2024/05/10	R035	01/08/2024	13.05 Put	Bond Future	790.3100	0.7903	716.7600	0.7168	9.306	0.0000	0.0000
2024/05/10	R035	01/08/2024	12.20 Put	Bond Future	2185.2200	2.1852	2095.9800	2.0960	4.084	0.0000	0.0000
2024/05/10	R035	01/08/2024	12.20 Call	Bond Future	1960.4100	1.9604	1842.9400	1.8429	5.992	0.0000	0.0000
2024/05/10	R035	01/08/2024	12.50 Call	Bond Future	2817.1700	2.8172	2699.0400	2.6990	4.193	0.0000	0.0000
2024/05/10	R035	01/08/2024	12.50 Put	Bond Future	1551.1300	1.5511	1461.2300	1.4612	5.796	0.0000	0.0000
2024/05/10	R035	01/08/2024	12.45 Call	Bond Future	2664.7000	2.6647	2546.1200	2.5461	4.450	0.0000	0.0000
2024/05/10	R035	01/08/2024	12.45 Put	Bond Future	1644.4400	1.6444	1554.0900	1.5541	5.494	0.0000	0.0000
2024/05/10	R035	01/08/2024	13.20 Call	Bond Future	5249.4700	5.2495	5154.1900	5.1542	1.815	0.0000	0.0000
2024/05/10	R035	01/08/2024	13.20 Put	Bond Future	652.0000	0.6520	584.9500	0.5850	10.284	0.0000	0.0000
2024/05/10	R035	01/08/2024		Bond Future	12.2447	84.1406	12.2504	84.1123	0.046	0.0000	0.0000
2024/05/10	R035	01/08/2024	11.80 Call	Bond Future	1065.9500	1.0660	961.9800	0.9620	9.754	0.0000	0.0000
2024/05/10	R035	01/08/2024	11.80 Put	Bond Future	3340.2500	3.3403	3264.5100	3.2645	2.267	0.0000	0.0000
2024/05/10	R035	01/08/2024	11.81 Call	Bond Future	1084.5200	1.0845	980.1000	0.9801	9.628	0.0000	0.0000
2024/05/10	R035	01/08/2024	11.81 Put	Bond Future	3306.7000	3.3067	3230.5100	3.2305	2.304	0.0000	0.0000
2024/05/10	R035	01/08/2024	11.79 Call	Bond Future	1047.5900	1.0476	944.0700	0.9441	9.882	0.0000	0.0000
2024/05/10	R035	01/08/2024	11.79 Put	Bond Future	3374.0500	3.3741	3298.7600	3.2988	2.231	0.0000	0.0000
2024/05/10	R035	07/11/2024		Bond Future	12.3869	81.6292	12.3958	81.5859	0.071	0.0000	0.0000
2024/05/10	R035	07/11/2024	12.18 Call	Bond Future	2433.5800	2.4336	2279.6600	2.2797	6.325	0.0000	0.0000
2024/05/10	R035	07/11/2024	12.18 Put	Bond Future	3457.9000	3.4579	3347.2900	3.3473	3.199	0.0000	0.0000
2024/05/10	R035	07/11/2024	12.19 Call	Bond Future	2457.9300	2.4579	2303.7800	2.3038	6.272	0.0000	0.0000
2024/05/10	R035	07/11/2024	12.19 Put	Bond Future	3432.3300	3.4323	3321.4900	3.3215	3.229	0.0000	0.0000
2024/05/10	R035	07/11/2024	12.17 Call	Bond Future	2409.3500	2.4094	2255.6600	2.2557	6.379	0.0000	0.0000
2024/05/10	R035	07/11/2024	12.17 Put	Bond Future	3483.6300	3.4836	3373.2500	3.3733	3.169	0.0000	0.0000
2024/05/10	R035	07/11/2024	13.23 Call	Bond Future	5529.8900	5.5299	5388.3500	5.3884	2.560	0.0000	0.0000
2024/05/10	R035	07/11/2024	13.23 Put	Bond Future	1538.2300	1.5382	1440.0000	1.4400	6.386	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	
2024/05/10	R035	07/11/2024	12.20 Put	Bond Future	3406.6900	3.4067	3295.8700	3.2959	3.253	0.0000	0.0000
2024/05/10	R035	07/11/2024	12.20 Call	Bond Future	2482.1600	2.4822	2328.0300	2.3280	6.210	0.0000	0.0000
2024/05/10	R035	06/02/2025		Bond Future	12.5344	83.4213	12.5471	83.3604	0.101	0.0000	0.0000
2024/05/10	R035	06/02/2025	12.41 Call	Bond Future	3287.9000	3.2879	3022.8300	3.0228	8.062	0.0000	0.0000
2024/05/10	R035	06/02/2025	12.41 Put	Bond Future	3887.6700	3.8877	3683.5600	3.6836	5.250	0.0000	0.0000
2024/05/10	R035	08/05/2025		Bond Future	12.6820	80.7304	12.6954	80.6678	0.105	0.0000	0.0000
2024/05/10	R035	08/05/2025	11.78 Call	Bond Future	2211.8500	2.2119	2095.3700	2.0954	5.266	0.0000	0.0000
2024/05/10	R035	08/05/2025	11.78 Put	Bond Future	6608.5700	6.6086	6554.7000	6.5547	0.815	0.0000	0.0000
2024/05/10	R035	08/05/2025	13.35 Call	Bond Future	5932.5100	5.9325	5887.0200	5.8870	0.767	0.0000	0.0000
2024/05/10	R035	08/05/2025	13.35 Put	Bond Future	2879.8900	2.8799	2897.0100	2.8970	0.594	0.0000	0.0000
2024/05/10	R035	08/05/2025	12.70 Call	Bond Future	4138.1800	4.1382	4099.5400	4.0995	0.934	0.0000	0.0000
2024/05/10	R035	08/05/2025	12.70 Put	Bond Future	4053.7600	4.0538	4077.7300	4.0777	0.591	0.0000	0.0000
2024/05/10	R035	08/05/2025	11.46 Put	Bond Future	7651.0500	7.6511	7691.2100	7.6912	0.525	0.0000	0.0000
2024/05/10	R035	08/05/2025	11.46 Call	Bond Future	1614.0900	1.6141	1591.6400	1.5916	1.391	0.0000	0.0000
2024/05/10	R035	07/08/2025		Bond Future	12.8602	82.4004	12.8751	82.3324	0.115	0.0000	0.0000
2024/05/10	R035	07/08/2025	12.65 Call	Bond Future	4038.2100	4.0382	3781.6100	3.7816	6.354	0.0000	0.0000
2024/05/10	R035	07/08/2025	12.65 Put	Bond Future	5009.5300	5.0095	4820.9200	4.8209	3.765	0.0000	0.0000
2024/05/10	R053	01/08/2024		Bond Future	12.7881	95.1935	12.7830	95.2289	0.040	0.0000	0.0000
2024/05/10	R053	01/08/2024	13.14 Call	Bond Future	4393.6500	4.3937	4273.3600	4.2734	2.738	0.0000	0.0000
2024/05/10	R053	01/08/2024	13.14 Put	Bond Future	1997.8700	1.9979	1842.1200	1.8421	7.796	0.0000	0.0000
2024/05/10	R053	01/08/2024	13.15 Call	Bond Future	4437.3200	4.4373	4317.5800	4.3176	2.698	0.0000	0.0000
2024/05/10	R053	01/08/2024	13.15 Put	Bond Future	1975.1800	1.9752	1819.9800	1.8200	7.858	0.0000	0.0000
2024/05/10	R053	01/08/2024	13.13 Call	Bond Future	4350.1200	4.3501	4229.2900	4.2293	2.778	0.0000	0.0000
2024/05/10	R053	01/08/2024	13.13 Put	Bond Future	2020.8000	2.0208	1864.5100	1.8645	7.734	0.0000	0.0000
2024/05/10	R053	07/11/2024	12.80 Call	Bond Future	3784.6500	3.7847	3597.6000	3.5976	4.942	0.0000	0.0000
2024/05/10	R053	07/11/2024	12.80 Put	Bond Future	4628.6100	4.6286	4421.8600	4.4219	4.467	0.0000	0.0000
2024/05/10	R053	07/11/2024	12.81 Call	Bond Future	3820.1100	3.8201	3633.0600	3.6331	4.896	0.0000	0.0000
2024/05/10	R053	07/11/2024	12.81 Put	Bond Future	4594.5100	4.5945	4387.7600	4.3878	4.500	0.0000	0.0000
2024/05/10	R053	07/11/2024		Bond Future	12.9223	91.5886	12.9194	91.6083	0.022	0.0000	0.0000
2024/05/10	R053	07/11/2024	12.79 Call	Bond Future	3749.3400	3.7493	3562.2800	3.5623	4.989	0.0000	0.0000
2024/05/10	R053	07/11/2024	12.79 Put	Bond Future	4662.9500	4.6630	4456.1900	4.4562	4.434	0.0000	0.0000
2024/05/10	R053	06/02/2025		Bond Future	13.0555	93.5987	13.0553	93.6000	0.002	0.0000	0.0000
2024/05/10	R053	06/02/2025	12.94 Call	Bond Future	4739.6400	4.7396	4518.2100	4.5182	4.672	0.0000	0.0000
2024/05/10	R053	06/02/2025	12.94 Put	Bond Future	5521.2500	5.5213	5298.4800	5.2985	4.035	0.0000	0.0000
2024/05/10	R053	08/05/2025		Bond Future	13.1945	89.7747	13.1944	89.7756	0.001	0.0000	0.0000
2024/05/10	R053	08/05/2025	12.64 Call	Bond Future	4060.1600	4.0602	3667.5500	3.6676	9.670	0.0000	0.0000
2024/05/10	R053	08/05/2025	12.64 Put	Bond Future	7852.7200	7.8527	7459.1900	7.4592	5.011	0.0000	0.0000
2024/05/10	R053	07/08/2025		Bond Future	13.3551	91.6281	13.3557	91.6247	0.004	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	
2024/05/10	R053	07/08/2025	13.17 Call	Bond Future	5902.9600	5.9030	5498.7200	5.4987	6.848	0.0000	0.0000
2024/05/10	R053	07/08/2025	13.17 Put	Bond Future	7108.9400	7.1089	6708.1100	6.7081	5.638	0.0000	0.0000
2024/05/10	R186	01/08/2024		Bond Future	9.2436	103.9221	9.2540	103.8999	0.113	0.0000	0.0000
2024/05/10	R186	01/08/2024	8.69 Call	Bond Future	127.1700	0.1272	108.3300	0.1083	14.815	0.0000	0.0000
2024/05/10	R186	01/08/2024	8.69 Put	Bond Future	1312.9700	1.3130	1316.3100	1.3163	0.254	0.0000	0.0000
2024/05/10	R186	01/08/2024	8.70 Call	Bond Future	131.7400	0.1317	112.5300	0.1125	14.582	0.0000	0.0000
2024/05/10	R186	01/08/2024	8.70 Put	Bond Future	1295.9600	1.2960	1298.9300	1.2989	0.229	0.0000	0.0000
2024/05/10	R186	01/08/2024	8.68 Call	Bond Future	122.7100	0.1227	104.1200	0.1041	15.150	0.0000	0.0000
2024/05/10	R186	01/08/2024	8.68 Put	Bond Future	1330.0900	1.3301	1333.6800	1.3337	0.270	0.0000	0.0000
2024/05/10	R186	07/11/2024	9.14 Call	Bond Future	645.7000	0.6457	622.3300	0.6223	3.619	0.0000	0.0000
2024/05/10	R186	07/11/2024	9.14 Put	Bond Future	912.0400	0.9120	929.8700	0.9299	1.955	0.0000	0.0000
2024/05/10	R186	07/11/2024	9.15 Call	Bond Future	656.2600	0.6563	632.7100	0.6327	3.589	0.0000	0.0000
2024/05/10	R186	07/11/2024	9.15 Put	Bond Future	903.5000	0.9035	921.1500	0.9212	1.954	0.0000	0.0000
2024/05/10	R186	07/11/2024	9.13 Call	Bond Future	634.9200	0.6349	612.0300	0.6120	3.605	0.0000	0.0000
2024/05/10	R186	07/11/2024	9.13 Put	Bond Future	920.3700	0.9204	938.6800	0.9387	1.989	0.0000	0.0000
2024/05/10	R186	07/11/2024		Bond Future	9.2796	106.3985	9.3013	106.3573	0.233	0.0000	0.0000
2024/05/10	R186	06/02/2025		Bond Future	9.3365	103.4182	9.3739	103.3549	0.401	0.0000	0.0000
2024/05/10	R186	06/02/2025	9.03 Call	Bond Future	646.3800	0.6464	605.3600	0.6054	6.346	0.0000	0.0000
2024/05/10	R186	06/02/2025	9.03 Put	Bond Future	1167.2500	1.1673	1189.5400	1.1895	1.910	0.0000	0.0000
2024/05/10	R186	08/05/2025		Bond Future	9.4189	105.6828	9.4631	105.6175	0.470	0.0000	0.0000
2024/05/10	R186	08/05/2025	8.47 Call	Bond Future	362.7000	0.3627	290.9300	0.2909	19.788	0.0000	0.0000
2024/05/10	R186	08/05/2025	8.47 Put	Bond Future	1777.9200	1.7779	1771.5000	1.7715	0.361	0.0000	0.0000
2024/05/10	R186	07/08/2025		Bond Future	9.6253	102.5559	9.6824	102.4841	0.594	0.0000	0.0000
2024/05/10	R186	07/08/2025	9.68 Call	Bond Future	988.2600	0.9883	914.1100	0.9141	7.503	0.0000	0.0000
2024/05/10	R186	07/08/2025	9.68 Put	Bond Future	919.4700	0.9195	917.1100	0.9171	0.257	0.0000	0.0000
2024/05/10	R186	07/08/2025	10.25 Call	Bond Future	1470.1900	1.4702	1389.7600	1.3898	5.471	0.0000	0.0000
2024/05/10	R186	07/08/2025	10.25 Put	Bond Future	689.0500	0.6891	680.4100	0.6804	1.254	0.0000	0.0000
2024/05/10	R186	07/08/2025	9.22 Put	Bond Future	1177.6000	1.1776	1179.4000	1.1794	0.153	0.0000	0.0000
2024/05/10	R186	07/08/2025	9.22 Call	Bond Future	666.3200	0.6663	596.3300	0.5963	10.504	0.0000	0.0000
2024/05/10	R202	01/08/2024		Bond Future	259.2236	259.2236	258.8399	258.8399	0.148	0.0000	0.0000
2024/05/10	R202	07/11/2024		Bond Future	265.4681	265.4681	265.0290	265.0290	0.165	0.0000	0.0000
2024/05/10	R202	06/02/2025		Bond Future	266.1142	266.1142	265.6126	265.6126	0.189	0.0000	0.0000
2024/05/10	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	R202	06/02/2025	266.79 Put	Bond Future	675.7800	0.6758	1177.4500	1.1775	74.236	0.0000	0.0000
2024/05/10	R202	08/05/2025		Bond Future	272.0056	272.0056	271.4903	271.4903	0.189	0.0000	0.0000
2024/05/10	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	R202	08/05/2025	272.31 Put	Bond Future	304.4000	0.3044	819.7300	0.8197	169.294	0.0000	0.0000
2024/05/10	R202	07/08/2025		Bond Future	272.3400	272.3400	271.8008	271.8008	0.198	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	
2024/05/10	R202	07/08/2025	271.60 Call	Bond Future	740.0100	0.7400	200.8300	0.2008	72.861	0.0000	0.0000
2024/05/10	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	R209	01/08/2024		Bond Future	12.3120	65.1692	12.3174	65.1450	0.044	0.0000	0.0000
2024/05/10	R209	01/08/2024	11.79 Call	Bond Future	819.7400	0.8197	689.2500	0.6893	15.918	0.0000	0.0000
2024/05/10	R209	01/08/2024	11.79 Put	Bond Future	3198.8800	3.1989	3092.6400	3.0926	3.321	0.0000	0.0000
2024/05/10	R209	01/08/2024	11.80 Call	Bond Future	834.9500	0.8350	703.4800	0.7035	15.746	0.0000	0.0000
2024/05/10	R209	01/08/2024	11.80 Put	Bond Future	3167.3600	3.1674	3060.1400	3.0601	3.385	0.0000	0.0000
2024/05/10	R209	01/08/2024	11.78 Call	Bond Future	804.7100	0.8047	675.2100	0.6752	16.093	0.0000	0.0000
2024/05/10	R209	01/08/2024	11.78 Put	Bond Future	3230.6200	3.2306	3125.3700	3.1254	3.258	0.0000	0.0000
2024/05/10	R209	07/11/2024		Bond Future	12.4392	63.5645	12.4475	63.5283	0.067	0.0000	0.0000
2024/05/10	R209	07/11/2024	12.22 Call	Bond Future	2127.0900	2.1271	1991.5200	1.9915	6.373	0.0000	0.0000
2024/05/10	R209	07/11/2024	12.22 Put	Bond Future	3094.5900	3.0946	2995.2100	2.9952	3.211	0.0000	0.0000
2024/05/10	R209	07/11/2024	12.23 Call	Bond Future	2148.5900	2.1486	2012.8100	2.0128	6.319	0.0000	0.0000
2024/05/10	R209	07/11/2024	12.23 Put	Bond Future	3071.5100	3.0715	2971.9200	2.9719	3.242	0.0000	0.0000
2024/05/10	R209	07/11/2024	12.21 Call	Bond Future	2105.8800	2.1059	1970.3300	1.9703	6.437	0.0000	0.0000
2024/05/10	R209	07/11/2024	12.21 Put	Bond Future	3118.0100	3.1180	3018.6500	3.0187	3.187	0.0000	0.0000
2024/05/10	R209	06/02/2025		Bond Future	12.5668	64.9599	12.5785	64.9098	0.093	0.0000	0.0000
2024/05/10	R209	06/02/2025	12.44 Call	Bond Future	2912.4000	2.9124	2747.6800	2.7477	5.656	0.0000	0.0000
2024/05/10	R209	06/02/2025	12.44 Put	Bond Future	3460.4700	3.4605	3345.8100	3.3458	3.313	0.0000	0.0000
2024/05/10	R209	08/05/2025		Bond Future	12.7008	63.2250	12.7131	63.1735	0.096	0.0000	0.0000
2024/05/10	R209	08/05/2025	11.89 Call	Bond Future	2147.8900	2.1479	2007.4000	2.0074	6.541	0.0000	0.0000
2024/05/10	R209	08/05/2025	11.89 Put	Bond Future	5702.6700	5.7027	5613.7400	5.6137	1.559	0.0000	0.0000
2024/05/10	R209	07/08/2025		Bond Future	12.8586	64.5326	12.8721	64.4768	0.105	0.0000	0.0000
2024/05/10	R209	07/08/2025	12.68 Call	Bond Future	3720.1900	3.7202	3527.1000	3.5271	5.190	0.0000	0.0000
2024/05/10	R209	07/08/2025	12.68 Put	Bond Future	4465.8300	4.4658	4328.5300	4.3285	3.074	0.0000	0.0000
2024/05/10	R210	01/08/2024		Bond Future	239.5171	239.5171	239.3638	239.3638	0.064	0.0000	0.0000
2024/05/10	R210	07/11/2024		Bond Future	241.9346	241.9346	241.7355	241.7355	0.082	0.0000	0.0000
2024/05/10	R210	06/02/2025		Bond Future	247.3038	247.3038	247.0510	247.0510	0.102	0.0000	0.0000
2024/05/10	R210	06/02/2025	239.61 Call	Bond Future	7693.8300	7.6938	7440.9900	7.4410	3.286	0.0000	0.0000
2024/05/10	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	R210	08/05/2025		Bond Future	249.3454	249.3454	249.0849	249.0849	0.104	0.0000	0.0000
2024/05/10	R210	08/05/2025	248.03 Call	Bond Future	1315.4300	1.3154	1054.8900	1.0549	19.806	0.0000	0.0000
2024/05/10	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	R210	07/08/2025		Bond Future	254.5759	254.5759	254.2966	254.2966	0.110	0.0000	0.0000
2024/05/10	R210	07/08/2025	248.44 Call	Bond Future	6135.8500	6.1359	5856.6300	5.8566	4.551	0.0000	0.0000
2024/05/10	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	R213	01/08/2024		Bond Future	11.1189	84.1723	11.1095	84.2098	0.084	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	
2024/05/10	R213	01/08/2024	10.87 Call	Bond Future	1085.1900	1.0852	1019.6200	1.0196	6.042	0.0000	0.0000
2024/05/10	R213	01/08/2024	10.87 Put	Bond Future	2091.7600	2.0918	1988.7300	1.9887	4.926	0.0000	0.0000
2024/05/10	R213	01/08/2024	10.88 Call	Bond Future	1102.3400	1.1023	1037.1800	1.0372	5.911	0.0000	0.0000
2024/05/10	R213	01/08/2024	10.88 Put	Bond Future	2068.1700	2.0682	1965.5500	1.9656	4.962	0.0000	0.0000
2024/05/10	R213	01/08/2024	10.86 Call	Bond Future	1068.0400	1.0680	1002.3800	1.0024	6.148	0.0000	0.0000
2024/05/10	R213	01/08/2024	10.86 Put	Bond Future	2115.3800	2.1154	2012.2600	2.0123	4.875	0.0000	0.0000
2024/05/10	R213	07/11/2024	11.22 Call	Bond Future	2192.3400	2.1923	2073.0000	2.0730	5.443	0.0000	0.0000
2024/05/10	R213	07/11/2024	11.22 Put	Bond Future	2264.6500	2.2647	2121.5000	2.1215	6.321	0.0000	0.0000
2024/05/10	R213	07/11/2024	11.23 Call	Bond Future	2213.4600	2.2135	2094.2100	2.0942	5.387	0.0000	0.0000
2024/05/10	R213	07/11/2024	11.23 Put	Bond Future	2246.8400	2.2468	2103.7800	2.1038	6.367	0.0000	0.0000
2024/05/10	R213	07/11/2024	11.21 Call	Bond Future	2171.5400	2.1715	2052.1300	2.0521	5.499	0.0000	0.0000
2024/05/10	R213	07/11/2024	11.21 Put	Bond Future	2282.8100	2.2828	2139.5900	2.1396	6.274	0.0000	0.0000
2024/05/10	R213	07/11/2024		Bond Future	11.2386	82.6159	11.2325	82.6398	0.054	0.0000	0.0000
2024/05/10	R213	06/02/2025		Bond Future	11.3677	84.4300	11.3657	84.4374	0.017	0.0000	0.0000
2024/05/10	R213	06/02/2025	11.35 Call	Bond Future	2618.0300	2.6180	2478.6100	2.4786	5.325	0.0000	0.0000
2024/05/10	R213	06/02/2025	11.35 Put	Bond Future	2684.6500	2.6847	2537.8100	2.5378	5.470	0.0000	0.0000
2024/05/10	R213	08/05/2025		Bond Future	11.4994	82.7163	11.4975	82.7233	0.017	0.0000	0.0000
2024/05/10	R213	08/05/2025	10.52 Call	Bond Future	1488.2300	1.4882	1359.7600	1.3598	8.632	0.0000	0.0000
2024/05/10	R213	08/05/2025	10.52 Put	Bond Future	5161.7400	5.1617	5026.1900	5.0262	2.626	0.0000	0.0000
2024/05/10	R213	07/08/2025		Bond Future	11.6707	84.4295	11.6698	84.4325	0.007	0.0000	0.0000
2024/05/10	R213	07/08/2025	11.66 Call	Bond Future	3268.2500	3.2683	3090.9300	3.0909	5.426	0.0000	0.0000
2024/05/10	R213	07/08/2025	11.66 Put	Bond Future	3305.8300	3.3058	3125.4800	3.1255	5.456	0.0000	0.0000
2024/05/10	R214	01/08/2024	12.17 Call	Bond Future	934.6400	0.9346	825.8900	0.8259	11.635	0.0000	0.0000
2024/05/10	R214	01/08/2024	12.17 Put	Bond Future	3022.7200	3.0227	2985.2500	2.9853	1.240	0.0000	0.0000
2024/05/10	R214	01/08/2024	12.18 Call	Bond Future	951.4000	0.9514	841.9000	0.8419	11.509	0.0000	0.0000
2024/05/10	R214	01/08/2024	12.18 Put	Bond Future	2991.5400	2.9915	2953.3200	2.9533	1.278	0.0000	0.0000
2024/05/10	R214	01/08/2024	12.16 Call	Bond Future	918.0600	0.9181	810.0500	0.8101	11.765	0.0000	0.0000
2024/05/10	R214	01/08/2024	12.16 Put	Bond Future	3054.1400	3.0541	3017.4100	3.0174	1.203	0.0000	0.0000
2024/05/10	R214	01/08/2024		Bond Future	12.6173	60.7017	12.6330	60.6305	0.125	0.0000	0.0000
2024/05/10	R214	07/11/2024		Bond Future	12.7422	58.8405	12.7609	58.7571	0.146	0.0000	0.0000
2024/05/10	R214	07/11/2024	12.61 Call	Bond Future	2414.5800	2.4146	2179.7900	2.1798	9.724	0.0000	0.0000
2024/05/10	R214	07/11/2024	12.61 Put	Bond Future	3010.7800	3.0108	2859.3200	2.8593	5.031	0.0000	0.0000
2024/05/10	R214	07/11/2024	12.62 Call	Bond Future	2437.7100	2.4377	2202.4600	2.2025	9.650	0.0000	0.0000
2024/05/10	R214	07/11/2024	12.62 Put	Bond Future	2988.4800	2.9885	2836.5600	2.8366	5.084	0.0000	0.0000
2024/05/10	R214	07/11/2024	12.60 Call	Bond Future	2391.7100	2.3917	2157.2300	2.1572	9.804	0.0000	0.0000
2024/05/10	R214	07/11/2024	12.60 Put	Bond Future	3033.3800	3.0334	2882.2300	2.8822	4.983	0.0000	0.0000
2024/05/10	R214	06/02/2025		Bond Future	12.8694	60.1322	12.8915	60.0350	0.172	0.0000	0.0000
2024/05/10	R214	06/02/2025	12.71 Call	Bond Future	2872.5600	2.8726	2688.9900	2.6890	6.390	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	
2024/05/10	R214	06/02/2025	12.71 Put	Bond Future	3580.9400	3.5809	3494.5900	3.4946	2.411	0.0000	0.0000
2024/05/10	R214	08/05/2025		Bond Future	12.9949	58.1403	13.0179	58.0407	0.177	0.0000	0.0000
2024/05/10	R214	08/05/2025	12.40 Call	Bond Future	2410.4100	2.4104	2413.4200	2.4134	0.125	0.0000	0.0000
2024/05/10	R214	08/05/2025	12.40 Put	Bond Future	5084.4500	5.0845	5187.0800	5.1871	2.019	0.0000	0.0000
2024/05/10	R214	07/08/2025		Bond Future	13.1428	59.3429	13.1674	59.2383	0.187	0.0000	0.0000
2024/05/10	R214	07/08/2025	12.97 Call	Bond Future	3681.0800	3.6811	3586.9600	3.5870	2.557	0.0000	0.0000
2024/05/10	R214	07/08/2025	12.97 Put	Bond Future	4425.2600	4.4253	4435.6800	4.4357	0.235	0.0000	0.0000
2024/05/10	R248	01/08/2024		Bond Future	12.8094	73.7760	12.8147	73.7471	0.042	0.0000	0.0000
2024/05/10	R248	01/08/2024	12.31 Call	Bond Future	1027.4300	1.0274	915.8300	0.9158	10.862	0.0000	0.0000
2024/05/10	R248	01/08/2024	12.31 Put	Bond Future	3831.9700	3.8320	3749.2700	3.7493	2.158	0.0000	0.0000
2024/05/10	R248	01/08/2024	12.32 Call	Bond Future	1046.5700	1.0466	934.1300	0.9341	10.744	0.0000	0.0000
2024/05/10	R248	01/08/2024	12.32 Put	Bond Future	3793.0100	3.7930	3709.4700	3.7095	2.202	0.0000	0.0000
2024/05/10	R248	01/08/2024	12.30 Call	Bond Future	1008.4900	1.0085	897.6400	0.8976	10.992	0.0000	0.0000
2024/05/10	R248	01/08/2024	12.30 Put	Bond Future	3871.2100	3.8712	3789.2600	3.7893	2.117	0.0000	0.0000
2024/05/10	R248	07/11/2024	12.79 Call	Bond Future	2858.2800	2.8583	2681.5900	2.6816	6.182	0.0000	0.0000
2024/05/10	R248	07/11/2024	12.79 Put	Bond Future	3679.9300	3.6799	3545.4600	3.5455	3.654	0.0000	0.0000
2024/05/10	R248	07/11/2024	12.80 Call	Bond Future	2885.5200	2.8855	2708.6500	2.7087	6.130	0.0000	0.0000
2024/05/10	R248	07/11/2024	12.80 Put	Bond Future	3652.8200	3.6528	3518.1700	3.5182	3.686	0.0000	0.0000
2024/05/10	R248	07/11/2024	12.78 Call	Bond Future	2831.1500	2.8312	2654.6400	2.6546	6.235	0.0000	0.0000
2024/05/10	R248	07/11/2024	12.78 Put	Bond Future	3707.2300	3.7072	3572.9400	3.5729	3.622	0.0000	0.0000
2024/05/10	R248	07/11/2024		Bond Future	12.9427	71.0813	12.9506	71.0391	0.061	0.0000	0.0000
2024/05/10	R248	06/02/2025		Bond Future	13.0784	72.6417	13.0895	72.5840	0.084	0.0000	0.0000
2024/05/10	R248	06/02/2025	12.71 Call	Bond Future	2933.4900	2.9335	2730.5800	2.7306	6.917	0.0000	0.0000
2024/05/10	R248	06/02/2025	12.71 Put	Bond Future	4908.1900	4.9082	4762.9400	4.7629	2.959	0.0000	0.0000
2024/05/10	R248	08/05/2025		Bond Future	13.2126	69.7780	13.2241	69.7189	0.087	0.0000	0.0000
2024/05/10	R248	08/05/2025	12.60 Call	Bond Future	3068.7100	3.0687	2815.3800	2.8154	8.255	0.0000	0.0000
2024/05/10	R248	08/05/2025	12.60 Put	Bond Future	6347.3000	6.3473	6153.0700	6.1531	3.060	0.0000	0.0000
2024/05/10	R248	07/08/2025		Bond Future	13.3702	71.2203	13.3829	71.1565	0.095	0.0000	0.0000
2024/05/10	R248	07/08/2025	13.21 Call	Bond Future	4573.1800	4.5732	4294.1400	4.2941	6.102	0.0000	0.0000
2024/05/10	R248	07/08/2025	13.21 Put	Bond Future	5386.9000	5.3869	5171.6300	5.1716	3.996	0.0000	0.0000
2024/05/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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