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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/05/2024 TO 13/05/2024

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
2024/05/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/13	2025	01/08/2024		Bond Future	181.8901	181.8901	181.7833	0.059	0.0000	0.0000
2024/05/13	2025	07/11/2024		Bond Future	186.2392	186.2392	186.1301	0.059	0.0000	0.0000
2024/05/13	2029	01/08/2024		Bond Future	131.1357	131.1357	131.0427	0.071	0.0000	0.0000
2024/05/13	2029	07/11/2024		Bond Future	132.8642	132.8642	132.7691	0.072	0.0000	0.0000
2024/05/13	2029	06/02/2025		Bond Future	135.7859	135.7859	135.6891	0.071	0.0000	0.0000
2024/05/13	2029	06/02/2025	132.40 Call	Bond Future	3385.9400	3.3859	3289.0900	2.860	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/05/13	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/13	2029	08/05/2025		Bond Future	137.3498	137.3498	137.2513	137.2513	0.072	0.0000
2024/05/13	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/13	2029	08/05/2025	137.85 Put	Bond Future	500.1700	0.5002	598.7200	0.5987	19.703	0.0000
2024/05/13	2029	07/08/2025		Bond Future	140.2247	140.2247	140.1247	140.1247	0.071	0.0000
2024/05/13	2029	07/08/2025	137.41 Call	Bond Future	2814.6700	2.8147	2714.7200	2.7147	3.551	0.0000
2024/05/13	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/13	2030	01/08/2024	10.21 Put	Bond Future	2218.3500	2.2184	2035.1700	2.0352	8.257	0.0000
2024/05/13	2030	01/08/2024	10.21 Call	Bond Future	707.7300	0.7077	769.9200	0.7699	8.787	0.0000
2024/05/13	2030	01/08/2024	10.71 Put	Bond Future	1183.7500	1.1838	1053.1400	1.0531	11.034	0.0000
2024/05/13	2030	01/08/2024	10.71 Call	Bond Future	1589.4300	1.5894	1704.1900	1.7042	7.220	0.0000
2024/05/13	2030	01/08/2024	11.31 Call	Bond Future	3137.8600	3.1379	3310.4400	3.3104	5.500	0.0000
2024/05/13	2030	01/08/2024	11.31 Put	Bond Future	498.4800	0.4985	425.6900	0.4257	14.602	0.0000
2024/05/13	2030	01/08/2024		Bond Future	10.6030	89.5089	10.5386	89.7542	0.607	0.0000
2024/05/13	2030	01/08/2024	10.38 Call	Bond Future	958.9000	0.9589	1038.1900	1.0382	8.269	0.0000
2024/05/13	2030	01/08/2024	10.38 Put	Bond Future	1812.2800	1.8123	1646.2000	1.6462	9.164	0.0000
2024/05/13	2030	01/08/2024	10.39 Call	Bond Future	975.2500	0.9753	1055.5900	1.0556	8.238	0.0000
2024/05/13	2030	01/08/2024	10.39 Put	Bond Future	1790.1500	1.7902	1625.1200	1.6251	9.219	0.0000
2024/05/13	2030	01/08/2024	10.37 Call	Bond Future	942.8700	0.9429	1021.1200	1.0211	8.299	0.0000
2024/05/13	2030	01/08/2024	10.37 Put	Bond Future	1834.7400	1.8347	1667.6200	1.6676	9.109	0.0000
2024/05/13	2030	07/11/2024		Bond Future	10.7067	91.6257	10.6381	91.8770	0.640	0.0000
2024/05/13	2030	07/11/2024	10.75 Call	Bond Future	2019.1600	2.0192	2137.1800	2.1372	5.845	0.0000
2024/05/13	2030	07/11/2024	10.75 Put	Bond Future	1860.8000	1.8608	1727.5800	1.7276	7.159	0.0000
2024/05/13	2030	07/11/2024	10.76 Call	Bond Future	2039.5900	2.0396	2158.3500	2.1584	5.823	0.0000
2024/05/13	2030	07/11/2024	10.76 Put	Bond Future	1844.7500	1.8448	1712.2700	1.7123	7.181	0.0000
2024/05/13	2030	07/11/2024	10.74 Call	Bond Future	1999.0700	1.9991	2116.3400	2.1163	5.866	0.0000
2024/05/13	2030	07/11/2024	10.74 Put	Bond Future	1877.2200	1.8772	1743.2500	1.7433	7.137	0.0000
2024/05/13	2030	07/11/2024	10.21 Put	Bond Future	2931.4600	2.9315	2757.6900	2.7577	5.928	0.0000
2024/05/13	2030	07/11/2024	10.21 Call	Bond Future	1091.7400	1.0917	1169.2100	1.1692	7.096	0.0000
2024/05/13	2030	07/11/2024	10.71 Put	Bond Future	1926.9400	1.9269	1790.7200	1.7907	7.069	0.0000
2024/05/13	2030	07/11/2024	10.71 Call	Bond Future	1939.1600	1.9392	2054.1800	2.0542	5.931	0.0000
2024/05/13	2030	07/11/2024	11.91 Call	Bond Future	4913.8900	4.9139	5103.1800	5.1032	3.852	0.0000
2024/05/13	2030	07/11/2024	11.91 Put	Bond Future	643.6400	0.6436	581.6900	0.5817	9.625	0.0000
2024/05/13	2030	06/02/2025		Bond Future	10.8211	89.6084	10.7481	89.8654	0.675	0.0000
2024/05/13	2030	06/02/2025	10.68 Call	Bond Future	2017.0300	2.0170	2129.5800	2.1296	5.580	0.0000
2024/05/13	2030	06/02/2025	10.68 Put	Bond Future	2514.6500	2.5147	2370.2300	2.3702	5.743	0.0000
2024/05/13	2030	08/05/2025		Bond Future	10.9527	91.5697	10.8748	91.8325	0.711	0.0000
2024/05/13	2030	08/05/2025	9.93 Call	Bond Future	1045.9900	1.0460	1115.7600	1.1158	6.670	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	
2024/05/13	2030	08/05/2025	9.93 Put	Bond Future	4573.8800	4.5739	4380.8400	4.3808	4.220	0.0000	0.0000
2024/05/13	2030	08/05/2025	12.28 Call	Bond Future	5543.5500	5.5436	5729.8000	5.7298	3.360	0.0000	0.0000
2024/05/13	2030	08/05/2025	12.28 Put	Bond Future	1207.9700	1.2080	1131.4100	1.1314	6.338	0.0000	0.0000
2024/05/13	2030	08/05/2025	10.69 Put	Bond Future	3009.5300	3.0095	2858.8100	2.8588	5.008	0.0000	0.0000
2024/05/13	2030	08/05/2025	10.69 Call	Bond Future	2119.4100	2.1194	2231.5000	2.2315	5.289	0.0000	0.0000
2024/05/13	2030	08/05/2025	11.86 Call	Bond Future	4531.5100	4.5315	4701.6000	4.7016	3.753	0.0000	0.0000
2024/05/13	2030	08/05/2025	11.86 Put	Bond Future	1539.0800	1.5391	1446.3600	1.4464	6.024	0.0000	0.0000
2024/05/13	2030	08/05/2025	10.31 Put	Bond Future	3720.8000	3.7208	3548.6500	3.5487	4.627	0.0000	0.0000
2024/05/13	2030	08/05/2025	10.31 Call	Bond Future	1523.5000	1.5235	1614.1600	1.6142	5.951	0.0000	0.0000
2024/05/13	2030	07/08/2025		Bond Future	11.1349	89.4506	11.0513	89.7194	0.750	0.0000	0.0000
2024/05/13	2030	07/08/2025	11.11 Call	Bond Future	2666.7500	2.6668	2797.0700	2.7971	4.887	0.0000	0.0000
2024/05/13	2030	07/08/2025	11.11 Put	Bond Future	2746.6800	2.7467	2608.2700	2.6083	5.039	0.0000	0.0000
2024/05/13	2030	07/08/2025	12.12 Call	Bond Future	4740.4300	4.7404	4915.5800	4.9156	3.695	0.0000	0.0000
2024/05/13	2030	07/08/2025	12.12 Put	Bond Future	1645.5300	1.6455	1551.9500	1.5520	5.687	0.0000	0.0000
2024/05/13	2030	07/08/2025	10.48 Put	Bond Future	3778.8100	3.7788	3607.2500	3.6073	4.540	0.0000	0.0000
2024/05/13	2030	07/08/2025	10.48 Call	Bond Future	1645.1700	1.6452	1742.3400	1.7423	5.906	0.0000	0.0000
2024/05/13	2032	01/08/2024	12.54 Call	Bond Future	4980.9700	4.9810	5224.4100	5.2244	4.887	0.0000	0.0000
2024/05/13	2032	01/08/2024	12.54 Put	Bond Future	406.2300	0.4062	340.3100	0.3403	16.227	0.0000	0.0000
2024/05/13	2032	01/08/2024	11.11 Put	Bond Future	2588.8200	2.5888	2364.1800	2.3642	8.677	0.0000	0.0000
2024/05/13	2032	01/08/2024	11.11 Call	Bond Future	927.4500	0.9275	1012.1700	1.0122	9.135	0.0000	0.0000
2024/05/13	2032	01/08/2024	11.61 Put	Bond Future	1430.7200	1.4307	1269.8100	1.2698	11.247	0.0000	0.0000
2024/05/13	2032	01/08/2024	11.61 Call	Bond Future	2019.8300	2.0198	2168.2800	2.1683	7.350	0.0000	0.0000
2024/05/13	2032	01/08/2024	12.31 Call	Bond Future	4175.0700	4.1751	4400.0700	4.4001	5.389	0.0000	0.0000
2024/05/13	2032	01/08/2024	12.31 Put	Bond Future	562.5200	0.5625	478.1600	0.4782	14.997	0.0000	0.0000
2024/05/13	2032	01/08/2024	11.14 Call	Bond Future	979.7500	0.9798	1068.1400	1.0681	9.022	0.0000	0.0000
2024/05/13	2032	01/08/2024	11.14 Put	Bond Future	2503.8900	2.5039	2282.9200	2.2829	8.825	0.0000	0.0000
2024/05/13	2032	01/08/2024	11.15 Call	Bond Future	997.5200	0.9975	1087.1300	1.0871	8.983	0.0000	0.0000
2024/05/13	2032	01/08/2024	11.15 Put	Bond Future	2475.9800	2.4760	2256.2300	2.2562	8.875	0.0000	0.0000
2024/05/13	2032	01/08/2024	11.13 Call	Bond Future	962.0300	0.9620	1049.1800	1.0492	9.059	0.0000	0.0000
2024/05/13	2032	01/08/2024	11.13 Put	Bond Future	2531.8800	2.5319	2309.6700	2.3097	8.776	0.0000	0.0000
2024/05/13	2032	01/08/2024		Bond Future	11.4774	86.7145	11.4083	87.0239	0.602	0.0000	0.0000
2024/05/13	2032	07/11/2024	11.48 Call	Bond Future	2129.6100	2.1296	2264.0100	2.2640	6.311	0.0000	0.0000
2024/05/13	2032	07/11/2024	11.48 Put	Bond Future	2692.3200	2.6923	2509.9400	2.5099	6.774	0.0000	0.0000
2024/05/13	2032	07/11/2024	11.49 Call	Bond Future	2151.6700	2.1517	2286.9900	2.2870	6.289	0.0000	0.0000
2024/05/13	2032	07/11/2024	11.49 Put	Bond Future	2670.6300	2.6706	2489.1700	2.4892	6.795	0.0000	0.0000
2024/05/13	2032	07/11/2024	11.47 Call	Bond Future	2107.4100	2.1074	2240.9100	2.2409	6.335	0.0000	0.0000
2024/05/13	2032	07/11/2024	11.47 Put	Bond Future	2713.9100	2.7139	2530.6300	2.5306	6.753	0.0000	0.0000
2024/05/13	2032	07/11/2024		Bond Future	11.6091	84.5977	11.5363	84.9145	0.627	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	
2024/05/13	2032	07/11/2024	13.36 Call			Bond Future	7654.9100	7.6549	7919.4200	7.9194	3.455	0.0000	0.0000
2024/05/13	2032	07/11/2024	13.36 Put			Bond Future	482.6700	0.4827	430.4000	0.4304	10.829	0.0000	0.0000
2024/05/13	2032	07/11/2024	11.64 Put			Bond Future	2365.0900	2.3651	2197.0800	2.1971	7.104	0.0000	0.0000
2024/05/13	2032	07/11/2024	11.64 Call			Bond Future	2499.0000	2.4990	2647.7700	2.6478	5.953	0.0000	0.0000
2024/05/13	2032	07/11/2024	11.11 Put			Bond Future	3599.6800	3.5997	3383.7000	3.3837	6.000	0.0000	0.0000
2024/05/13	2032	07/11/2024	11.11 Call			Bond Future	1397.1300	1.3971	1497.9300	1.4979	7.215	0.0000	0.0000
2024/05/13	2032	07/11/2024	11.61 Put			Bond Future	2423.5700	2.4236	2252.8900	2.2529	7.043	0.0000	0.0000
2024/05/13	2032	07/11/2024	11.61 Call			Bond Future	2427.4300	2.4274	2573.5300	2.5735	6.019	0.0000	0.0000
2024/05/13	2032	07/11/2024	12.95 Call			Bond Future	6333.8600	6.3339	6576.5000	6.5765	3.831	0.0000	0.0000
2024/05/13	2032	07/11/2024	12.95 Put			Bond Future	767.2400	0.7672	693.1000	0.6931	9.663	0.0000	0.0000
2024/05/13	2032	06/02/2025				Bond Future	11.7461	86.4374	11.6696	86.7614	0.652	0.0000	0.0000
2024/05/13	2032	06/02/2025	11.72 Call			Bond Future	2807.7700	2.8078	2960.1700	2.9602	5.428	0.0000	0.0000
2024/05/13	2032	06/02/2025	11.72 Put			Bond Future	2918.1400	2.9181	2746.6200	2.7466	5.878	0.0000	0.0000
2024/05/13	2032	08/05/2025				Bond Future	11.8894	84.1620	11.8089	84.4932	0.678	0.0000	0.0000
2024/05/13	2032	08/05/2025	10.91 Call			Bond Future	1590.1900	1.5902	1687.3700	1.6874	6.111	0.0000	0.0000
2024/05/13	2032	08/05/2025	10.91 Put			Bond Future	5732.9900	5.7330	5498.9700	5.4990	4.082	0.0000	0.0000
2024/05/13	2032	07/08/2025				Bond Future	12.0685	85.8985	11.9835	86.2371	0.704	0.0000	0.0000
2024/05/13	2032	07/08/2025	12.01 Call			Bond Future	3483.6500	3.4837	3647.1200	3.6471	4.692	0.0000	0.0000
2024/05/13	2032	07/08/2025	12.01 Put			Bond Future	3716.4700	3.7165	3541.4200	3.5414	4.710	0.0000	0.0000
2024/05/13	2033	01/08/2024				Bond Future	123.1443	123.1443	122.7869	122.7869	0.290	0.0000	0.0000
2024/05/13	2033	07/11/2024				Bond Future	124.5839	124.5839	124.2181	124.2181	0.294	0.0000	0.0000
2024/05/13	2033	06/02/2025				Bond Future	127.3235	127.3235	126.9501	126.9501	0.293	0.0000	0.0000
2024/05/13	2033	06/02/2025	124.94 Call			Bond Future	2383.5300	2.3835	2010.1300	2.0101	15.666	0.0000	0.0000
2024/05/13	2033	06/02/2025	124.94 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	2033	08/05/2025				Bond Future	128.5995	128.5995	128.2181	128.2181	0.297	0.0000	0.0000
2024/05/13	2033	08/05/2025	130.62 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	2033	08/05/2025	130.62 Put			Bond Future	2020.5400	2.0205	2401.8600	2.4019	18.872	0.0000	0.0000
2024/05/13	2033	07/08/2025				Bond Future	131.2912	131.2912	130.9025	130.9025	0.296	0.0000	0.0000
2024/05/13	2033	07/08/2025	128.65 Call			Bond Future	2641.2200	2.6412	2252.5000	2.2525	14.717	0.0000	0.0000
2024/05/13	2033	07/08/2025	128.65 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	2037	01/08/2024				Bond Future	12.6161	74.5928	12.5523	74.9137	0.506	0.0000	0.0000
2024/05/13	2037	01/08/2024	13.82 Call			Bond Future	6111.4700	6.1115	6368.0900	6.3681	4.199	0.0000	0.0000
2024/05/13	2037	01/08/2024	13.82 Put			Bond Future	417.1700	0.4172	352.9100	0.3529	15.404	0.0000	0.0000
2024/05/13	2037	01/08/2024	13.17 Call			Bond Future	3698.7600	3.6988	3898.2000	3.8982	5.392	0.0000	0.0000
2024/05/13	2037	01/08/2024	13.17 Put			Bond Future	995.9000	0.9959	874.4600	0.8745	12.194	0.0000	0.0000
2024/05/13	2037	01/08/2024	12.10 Call			Bond Future	848.9400	0.8489	918.0000	0.9180	8.135	0.0000	0.0000
2024/05/13	2037	01/08/2024	12.10 Put			Bond Future	3502.8700	3.5029	3251.0500	3.2511	7.189	0.0000	0.0000
2024/05/13	2037	01/08/2024	12.11 Call			Bond Future	865.6200	0.8656	935.7900	0.9358	8.106	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	
2024/05/13	2037	01/08/2024	12.11 Put	Bond Future	3466.8300	3.4668	3216.1200	3.2161	7.232	0.0000	0.0000
2024/05/13	2037	01/08/2024	12.09 Call	Bond Future	832.3500	0.8324	900.2900	0.9003	8.162	0.0000	0.0000
2024/05/13	2037	01/08/2024	12.09 Put	Bond Future	3539.0500	3.5391	3286.1100	3.2861	7.147	0.0000	0.0000
2024/05/13	2037	07/11/2024		Bond Future	12.7587	76.3568	12.6921	76.6853	0.522	0.0000	0.0000
2024/05/13	2037	07/11/2024	12.58 Call	Bond Future	2383.3100	2.3833	2516.8400	2.5168	5.603	0.0000	0.0000
2024/05/13	2037	07/11/2024	12.58 Put	Bond Future	3269.7400	3.2697	3074.7400	3.0747	5.964	0.0000	0.0000
2024/05/13	2037	07/11/2024	12.59 Call	Bond Future	2407.9600	2.4080	2542.4100	2.5424	5.584	0.0000	0.0000
2024/05/13	2037	07/11/2024	12.59 Put	Bond Future	3244.3800	3.2444	3050.3000	3.0503	5.982	0.0000	0.0000
2024/05/13	2037	07/11/2024	12.57 Call	Bond Future	2358.7700	2.3588	2491.3900	2.4914	5.622	0.0000	0.0000
2024/05/13	2037	07/11/2024	12.57 Put	Bond Future	3295.2500	3.2953	3099.3400	3.0993	5.945	0.0000	0.0000
2024/05/13	2037	06/02/2025		Bond Future	12.9051	73.7564	12.8356	74.0923	0.538	0.0000	0.0000
2024/05/13	2037	06/02/2025	12.76 Call	Bond Future	3027.4000	3.0274	3175.8800	3.1759	4.905	0.0000	0.0000
2024/05/13	2037	06/02/2025	12.76 Put	Bond Future	3731.6900	3.7317	3544.2400	3.5442	5.023	0.0000	0.0000
2024/05/13	2037	08/05/2025		Bond Future	13.0609	75.3700	12.9885	75.7134	0.555	0.0000	0.0000
2024/05/13	2037	08/05/2025	12.25 Call	Bond Future	2346.4600	2.3465	2460.5600	2.4606	4.863	0.0000	0.0000
2024/05/13	2037	08/05/2025	12.25 Put	Bond Future	6328.2900	6.3283	6098.9300	6.0989	3.624	0.0000	0.0000
2024/05/13	2037	08/05/2025	13.35 Put	Bond Future	3577.7400	3.5777	3417.8900	3.4179	4.468	0.0000	0.0000
2024/05/13	2037	08/05/2025	13.35 Call	Bond Future	4925.6200	4.9256	5109.2300	5.1092	3.728	0.0000	0.0000
2024/05/13	2037	08/05/2025	12.55 Put	Bond Future	5423.6100	5.4236	5213.7300	5.2137	3.870	0.0000	0.0000
2024/05/13	2037	08/05/2025	12.55 Call	Bond Future	2950.2700	2.9503	3083.8500	3.0839	4.528	0.0000	0.0000
2024/05/13	2037	08/05/2025	13.30 Put	Bond Future	3672.0000	3.6720	3509.2200	3.5092	4.433	0.0000	0.0000
2024/05/13	2037	08/05/2025	13.30 Call	Bond Future	4789.3200	4.7893	4970.0000	4.9700	3.773	0.0000	0.0000
2024/05/13	2037	07/08/2025		Bond Future	13.2476	72.6637	13.1718	73.0147	0.572	0.0000	0.0000
2024/05/13	2037	07/08/2025	13.01 Call	Bond Future	3845.3100	3.8453	4004.9700	4.0050	4.152	0.0000	0.0000
2024/05/13	2037	07/08/2025	13.01 Put	Bond Future	4954.1600	4.9542	4762.8300	4.7628	3.862	0.0000	0.0000
2024/05/13	2038	01/08/2024		Bond Future	131.5891	131.5891	131.3229	131.3229	0.202	0.0000	0.0000
2024/05/13	2038	07/11/2024		Bond Future	134.7354	134.7354	134.4630	134.4630	0.202	0.0000	0.0000
2024/05/13	2038	06/02/2025		Bond Future	135.5691	135.5691	135.2911	135.2911	0.205	0.0000	0.0000
2024/05/13	2038	06/02/2025	135.23 Call	Bond Future	339.0600	0.3391	61.1100	0.0611	81.977	0.0000	0.0000
2024/05/13	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	2038	08/05/2025		Bond Future	138.5688	138.5688	138.2851	138.2851	0.205	0.0000	0.0000
2024/05/13	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	2038	08/05/2025	139.68 Put	Bond Future	1111.2100	1.1112	1394.9000	1.3949	25.530	0.0000	0.0000
2024/05/13	2038	07/08/2025		Bond Future	139.2886	139.2886	138.9997	138.9997	0.207	0.0000	0.0000
2024/05/13	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	2038	07/08/2025	139.56 Put	Bond Future	271.4200	0.2714	560.3500	0.5604	106.451	0.0000	0.0000
2024/05/13	2040	01/08/2024	12.28 Put	Bond Future	3886.9500	3.8870	3615.5000	3.6155	6.984	0.0000	0.0000
2024/05/13	2040	01/08/2024	12.28 Call	Bond Future	815.9800	0.8160	883.6300	0.8836	8.291	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	
2024/05/13	2040	01/08/2024	12.88 Call	Bond Future	2196.3200	2.1963	2342.1200	2.3421	6.638	0.0000	0.0000
2024/05/13	2040	01/08/2024	12.88 Put	Bond Future	1994.0300	1.9940	1800.7300	1.8007	9.694	0.0000	0.0000
2024/05/13	2040	01/08/2024	13.48 Call	Bond Future	4209.3000	4.2093	4429.4600	4.4295	5.230	0.0000	0.0000
2024/05/13	2040	01/08/2024	13.48 Put	Bond Future	945.2800	0.9453	826.3400	0.8263	12.583	0.0000	0.0000
2024/05/13	2040	01/08/2024	12.95 Put	Bond Future	1833.8800	1.8339	1650.0200	1.6500	10.026	0.0000	0.0000
2024/05/13	2040	01/08/2024	12.95 Call	Bond Future	2403.9500	2.4040	2559.1900	2.5592	6.458	0.0000	0.0000
2024/05/13	2040	01/08/2024		Bond Future	12.8417	74.5811	12.7779	74.9202	0.497	0.0000	0.0000
2024/05/13	2040	01/08/2024	12.33 Call	Bond Future	901.6900	0.9017	975.1900	0.9752	8.151	0.0000	0.0000
2024/05/13	2040	01/08/2024	12.33 Put	Bond Future	3691.3900	3.6914	3425.7900	3.4258	7.195	0.0000	0.0000
2024/05/13	2040	01/08/2024	12.34 Call	Bond Future	919.4500	0.9195	994.1400	0.9941	8.123	0.0000	0.0000
2024/05/13	2040	01/08/2024	12.34 Put	Bond Future	3653.0900	3.6531	3388.6800	3.3887	7.238	0.0000	0.0000
2024/05/13	2040	01/08/2024	12.32 Call	Bond Future	884.0200	0.8840	956.3300	0.9563	8.180	0.0000	0.0000
2024/05/13	2040	01/08/2024	12.32 Put	Bond Future	3729.8500	3.7299	3463.0600	3.4631	7.153	0.0000	0.0000
2024/05/13	2040	07/11/2024		Bond Future	12.9848	76.3448	12.9182	76.6920	0.512	0.0000	0.0000
2024/05/13	2040	07/11/2024	12.85 Call	Bond Future	2635.1800	2.6352	2780.8900	2.7809	5.529	0.0000	0.0000
2024/05/13	2040	07/11/2024	12.85 Put	Bond Future	3341.2100	3.3412	3139.6900	3.1397	6.031	0.0000	0.0000
2024/05/13	2040	07/11/2024	12.86 Call	Bond Future	2661.8400	2.6618	2808.5200	2.8085	5.510	0.0000	0.0000
2024/05/13	2040	07/11/2024	12.86 Put	Bond Future	3315.1200	3.3151	3114.5700	3.1146	6.050	0.0000	0.0000
2024/05/13	2040	07/11/2024	12.84 Call	Bond Future	2608.6400	2.6086	2753.3900	2.7534	5.549	0.0000	0.0000
2024/05/13	2040	07/11/2024	12.84 Put	Bond Future	3367.4800	3.3675	3165.0000	3.1650	6.013	0.0000	0.0000
2024/05/13	2040	06/02/2025		Bond Future	13.1309	73.4934	13.0616	73.8484	0.528	0.0000	0.0000
2024/05/13	2040	06/02/2025	12.95 Call	Bond Future	3195.9700	3.1960	3350.4100	3.3504	4.832	0.0000	0.0000
2024/05/13	2040	06/02/2025	12.95 Put	Bond Future	4127.9400	4.1279	3927.3900	3.9274	4.858	0.0000	0.0000
2024/05/13	2040	08/05/2025		Bond Future	13.2855	75.1009	13.2133	75.4639	0.544	0.0000	0.0000
2024/05/13	2040	08/05/2025	12.63 Call	Bond Future	2810.6900	2.8107	2942.3400	2.9423	4.684	0.0000	0.0000
2024/05/13	2040	08/05/2025	12.63 Put	Bond Future	6209.2900	6.2093	5977.9900	5.9780	3.725	0.0000	0.0000
2024/05/13	2040	08/05/2025	13.43 Put	Bond Future	4088.5800	4.0886	3911.1700	3.9112	4.339	0.0000	0.0000
2024/05/13	2040	08/05/2025	13.43 Call	Bond Future	4806.1300	4.8061	4991.6700	4.9917	3.860	0.0000	0.0000
2024/05/13	2040	08/05/2025	12.75 Put	Bond Future	5832.3400	5.8323	5609.3400	5.6093	3.824	0.0000	0.0000
2024/05/13	2040	08/05/2025	12.75 Call	Bond Future	3074.0200	3.0740	3213.9700	3.2140	4.553	0.0000	0.0000
2024/05/13	2040	08/05/2025	13.50 Put	Bond Future	3941.0600	3.9411	3768.0700	3.7681	4.389	0.0000	0.0000
2024/05/13	2040	08/05/2025	13.50 Call	Bond Future	5002.2500	5.0023	5192.2100	5.1922	3.797	0.0000	0.0000
2024/05/13	2040	07/08/2025		Bond Future	13.4691	72.1380	13.3936	72.5088	0.561	0.0000	0.0000
2024/05/13	2040	07/08/2025	13.29 Call	Bond Future	4224.4300	4.2244	4397.5300	4.3975	4.098	0.0000	0.0000
2024/05/13	2040	07/08/2025	13.29 Put	Bond Future	5108.7000	5.1087	4910.9400	4.9109	3.871	0.0000	0.0000
2024/05/13	2044	01/08/2024	13.00 Call	Bond Future	2300.1100	2.3001	2422.1900	2.4222	5.308	0.0000	0.0000
2024/05/13	2044	01/08/2024	13.00 Put	Bond Future	1837.5600	1.8376	1675.6400	1.6756	8.812	0.0000	0.0000
2024/05/13	2044	01/08/2024	13.25 Call	Bond Future	3098.7300	3.0987	3248.8000	3.2488	4.843	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
2024/05/13	2044	01/08/2024	13.25 Put	Bond Future		1344.8700	1.3449	1210.9400	1.2109	9.959	0.0000	0.0000
2024/05/13	2044	01/08/2024	12.29 Call	Bond Future		686.4500	0.6865	731.6800	0.7317	6.589	0.0000	0.0000
2024/05/13	2044	01/08/2024	12.29 Put	Bond Future		4122.3300	4.1223	3883.5600	3.8836	5.792	0.0000	0.0000
2024/05/13	2044	01/08/2024	12.30 Call	Bond Future		701.5600	0.7016	747.6900	0.7477	6.575	0.0000	0.0000
2024/05/13	2044	01/08/2024	12.30 Put	Bond Future		4080.0300	4.0800	3842.1600	3.8422	5.830	0.0000	0.0000
2024/05/13	2044	01/08/2024	12.28 Call	Bond Future		671.5400	0.6715	715.9000	0.7159	6.606	0.0000	0.0000
2024/05/13	2044	01/08/2024	12.28 Put	Bond Future		4164.8900	4.1649	3925.2500	3.9253	5.754	0.0000	0.0000
2024/05/13	2044	01/08/2024		Bond Future		12.9123	70.7186	12.8590	71.0026	0.413	0.0000	0.0000
2024/05/13	2044	07/11/2024	12.91 Call	Bond Future		2652.9000	2.6529	2770.2200	2.7702	4.422	0.0000	0.0000
2024/05/13	2044	07/11/2024	12.91 Put	Bond Future		3389.0400	3.3890	3215.5900	3.2156	5.118	0.0000	0.0000
2024/05/13	2044	07/11/2024	12.92 Call	Bond Future		2679.5800	2.6796	2797.6900	2.7977	4.408	0.0000	0.0000
2024/05/13	2044	07/11/2024	12.92 Put	Bond Future		3362.7200	3.3627	3190.0600	3.1901	5.135	0.0000	0.0000
2024/05/13	2044	07/11/2024	12.90 Call	Bond Future		2626.3400	2.6263	2742.8600	2.7429	4.437	0.0000	0.0000
2024/05/13	2044	07/11/2024	12.90 Put	Bond Future		3415.5500	3.4156	3241.3000	3.2413	5.102	0.0000	0.0000
2024/05/13	2044	07/11/2024		Bond Future		13.0500	72.3910	12.9944	72.6817	0.426	0.0000	0.0000
2024/05/13	2044	06/02/2025		Bond Future		13.1903	69.5789	13.1324	69.8762	0.439	0.0000	0.0000
2024/05/13	2044	06/02/2025	13.02 Call	Bond Future		3174.4200	3.1744	3301.2400	3.3012	3.995	0.0000	0.0000
2024/05/13	2044	06/02/2025	13.02 Put	Bond Future		4054.6200	4.0546	3884.1600	3.8842	4.204	0.0000	0.0000
2024/05/13	2044	08/05/2025		Bond Future		13.3380	71.1008	13.2777	71.4047	0.452	0.0000	0.0000
2024/05/13	2044	08/05/2025	12.72 Call	Bond Future		2920.5100	2.9205	3030.2600	3.0303	3.758	0.0000	0.0000
2024/05/13	2044	08/05/2025	12.72 Put	Bond Future		6144.5700	6.1446	5950.3500	5.9504	3.161	0.0000	0.0000
2024/05/13	2044	07/08/2025		Bond Future		13.5129	68.1804	13.4498	68.4910	0.467	0.0000	0.0000
2024/05/13	2044	07/08/2025	13.34 Call	Bond Future		4278.2600	4.2783	4421.3400	4.4213	3.344	0.0000	0.0000
2024/05/13	2044	07/08/2025	13.34 Put	Bond Future		5135.8800	5.1359	4968.3000	4.9683	3.263	0.0000	0.0000
2024/05/13	2046	01/08/2024		Bond Future		114.6008	114.6008	114.1078	114.1078	0.430	0.0000	0.0000
2024/05/13	2046	07/11/2024		Bond Future		115.1300	115.1300	114.6254	114.6254	0.438	0.0000	0.0000
2024/05/13	2046	06/02/2025		Bond Future		117.6614	117.6614	117.1458	117.1458	0.438	0.0000	0.0000
2024/05/13	2046	06/02/2025	114.01 Call	Bond Future		3651.3800	3.6514	3135.8300	3.1358	14.119	0.0000	0.0000
2024/05/13	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	2046	08/05/2025		Bond Future		118.0000	118.0000	117.4735	117.4735	0.446	0.0000	0.0000
2024/05/13	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	2046	08/05/2025	121.97 Put	Bond Future		3969.9800	3.9700	4496.4600	4.4965	13.262	0.0000	0.0000
2024/05/13	2046	07/08/2025		Bond Future		120.4675	120.4675	119.9306	119.9306	0.446	0.0000	0.0000
2024/05/13	2046	07/08/2025	118.69 Call	Bond Future		1777.5400	1.7775	1240.5900	1.2406	30.207	0.0000	0.0000
2024/05/13	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	2050	01/08/2024		Bond Future		113.4259	113.4259	113.0669	113.0669	0.317	0.0000	0.0000
2024/05/13	2050	07/11/2024		Bond Future		116.1379	116.1379	115.7707	115.7707	0.316	0.0000	0.0000
2024/05/13	2050	06/02/2025		Bond Future		116.3199	116.3199	115.9448	115.9448	0.322	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	
2024/05/13	2050	06/02/2025	115.60 Call	Bond Future	719.8600	0.7199	344.7500	0.3448	52.109	0.0000	0.0000
2024/05/13	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	2050	08/05/2025		Bond Future	118.8935	118.8935	118.5105	118.5105	0.322	0.0000	0.0000
2024/05/13	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	2050	08/05/2025	121.16 Put	Bond Future	2266.5000	2.2665	2649.5100	2.6495	16.899	0.0000	0.0000
2024/05/13	2050	07/08/2025		Bond Future	118.9519	118.9519	118.5619	118.5619	0.328	0.0000	0.0000
2024/05/13	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	2050	07/08/2025	119.89 Put	Bond Future	938.1200	0.9381	1328.1500	1.3282	41.576	0.0000	0.0000
2024/05/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	AL37	02/05/2024		Index Future	931.3930	931.3930	931.3930	931.3930	0.000	0.0000	0.0000
2024/05/13	AL37	01/08/2024		Index Future	957.2920	957.2920	960.1010	960.1010	0.293	0.0000	0.0000
2024/05/13	AL37	07/11/2024		Index Future	979.9360	979.9360	982.8140	982.8140	0.294	0.0000	0.0000
2024/05/13	AL37	06/02/2025		Index Future	1001.2650	1001.2650	1004.2140	1004.2140	0.295	0.0000	0.0000
2024/05/13	AL37	08/05/2025		Index Future	1023.2140	1023.2140	1026.2340	1026.2340	0.295	0.0000	0.0000
2024/05/13	AL37	07/08/2025		Index Future	1044.4410	1044.4410	1047.5380	1047.5380	0.297	0.0000	0.0000
2024/05/13	AL7T	02/05/2024		Index Future	1078.1680	1078.1680	1078.1680	1078.1680	0.000	0.0000	0.0000
2024/05/13	AL7T	01/08/2024		Index Future	1104.1790	1104.1790	1108.5040	1108.5040	0.392	0.0000	0.0000
2024/05/13	AL7T	07/11/2024		Index Future	1130.2970	1130.2970	1134.7280	1134.7280	0.392	0.0000	0.0000
2024/05/13	AL7T	06/02/2025		Index Future	1154.8990	1154.8990	1159.4350	1159.4350	0.393	0.0000	0.0000
2024/05/13	AL7T	08/05/2025		Index Future	1180.2160	1180.2160	1184.8590	1184.8590	0.393	0.0000	0.0000
2024/05/13	AL7T	07/08/2025		Index Future	1204.7000	1204.7000	1209.4560	1209.4560	0.395	0.0000	0.0000
2024/05/13	ALBI	02/05/2024		Index Future	939.2000	939.2000	939.2000	939.2000	0.000	0.0000	0.0000
2024/05/13	ALBI	01/08/2024		Index Future	961.8720	961.8720	965.2140	965.2140	0.347	0.0000	0.0000
2024/05/13	ALBI	07/11/2024		Index Future	984.6240	984.6240	988.0480	988.0480	0.348	0.0000	0.0000
2024/05/13	ALBI	06/02/2025		Index Future	1006.0550	1006.0550	1009.5620	1009.5620	0.349	0.0000	0.0000
2024/05/13	ALBI	08/05/2025		Index Future	1028.1100	1028.1100	1031.6990	1031.6990	0.349	0.0000	0.0000
2024/05/13	ALBI	07/08/2025		Index Future	1049.4380	1049.4380	1053.1170	1053.1170	0.351	0.0000	0.0000
2024/05/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	C030	31/01/2030		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	
2024/05/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/05/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/13	ES33	01/08/2024		Bond Future	13.0181	73.9647	12.9538	74.2335	0.493	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	
2024/05/13	ES33	07/11/2024		Bond Future	13.2033	71.9301	13.1359	72.2054	0.511	0.0000	0.0000
2024/05/13	ES33	06/02/2025		Bond Future	13.3955	73.5107	13.3248	73.7923	0.528	0.0000	0.0000
2024/05/13	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	60.7400	0.0607	100.000	0.0000	0.0000
2024/05/13	ES33	06/02/2025	13.34 Put	Bond Future	220.8500	0.2209	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/13	ES33	08/05/2025		Bond Future	13.5901	71.3317	13.5160	71.6197	0.545	0.0000	0.0000
2024/05/13	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	ES33	08/05/2025	12.73 Put	Bond Future	3440.2700	3.4403	3152.3000	3.1523	8.371	0.0000	0.0000
2024/05/13	ES33	07/08/2025		Bond Future	13.8192	72.8183	13.7413	73.1127	0.563	0.0000	0.0000
2024/05/13	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	ES33	07/08/2025	13.56 Put	Bond Future	986.3100	0.9863	691.9200	0.6919	29.848	0.0000	0.0000
2024/05/13	ES42	01/08/2024		Bond Future	13.3410	69.7522	13.2876	70.0151	0.400	0.0000	0.0000
2024/05/13	ES42	07/11/2024		Bond Future	13.5019	67.1513	13.4460	67.4206	0.414	0.0000	0.0000
2024/05/13	ES42	06/02/2025		Bond Future	13.6605	68.6262	13.6023	68.9017	0.426	0.0000	0.0000
2024/05/13	ES42	06/02/2025	13.71 Call	Bond Future	232.7500	0.2328	508.1800	0.5082	118.337	0.0000	0.0000
2024/05/13	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	ES42	08/05/2025		Bond Future	13.8269	65.8748	13.7662	66.1564	0.439	0.0000	0.0000
2024/05/13	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	ES42	08/05/2025	13.25 Put	Bond Future	2756.1200	2.7561	2474.4700	2.4745	10.219	0.0000	0.0000
2024/05/13	ES42	07/08/2025		Bond Future	14.0146	67.2441	13.9511	67.5321	0.453	0.0000	0.0000
2024/05/13	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	ES42	07/08/2025	13.79 Put	Bond Future	1028.0500	1.0281	740.1000	0.7401	28.009	0.0000	0.0000
2024/05/13	GOVI	02/05/2024		GOVI	925.0210	925.0210	925.0210	925.0210	0.000	0.0000	0.0000
2024/05/13	GOVI	01/08/2024	943.38 Call	GOVI	41210.0000	4.1210	74410.0000	7.4410	80.563	0.0000	0.0000
2024/05/13	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	GOVI	01/08/2024	943.39 Call	GOVI	41110.0000	4.1110	74310.0000	7.4310	80.759	0.0000	0.0000
2024/05/13	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	GOVI	01/08/2024	943.37 Call	GOVI	41310.0000	4.1310	74510.0000	7.4510	80.368	0.0000	0.0000
2024/05/13	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	GOVI	01/08/2024		GOVI	947.5010	947.5010	950.8210	950.8210	0.350	0.0000	0.0000
2024/05/13	GOVI	07/11/2024		GOVI	969.9130	969.9130	973.3150	973.3150	0.351	0.0000	0.0000
2024/05/13	GOVI	07/11/2024	948.79 Call	GOVI	211230.0000	21.1230	245250.0000	24.5250	16.106	0.0000	0.0000
2024/05/13	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	GOVI	07/11/2024	948.80 Call	GOVI	211130.0000	21.1130	245150.0000	24.5150	16.113	0.0000	0.0000
2024/05/13	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	GOVI	07/11/2024	948.78 Call	GOVI	211330.0000	21.1330	245350.0000	24.5350	16.098	0.0000	0.0000
2024/05/13	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	GOVI	06/02/2025		GOVI	991.0240	991.0240	994.5070	994.5070	0.351	0.0000	0.0000
2024/05/13	GOVI	06/02/2025	972.00 Call	GOVI	190240.0000	19.0240	225070.0000	22.5070	18.308	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
2024/05/13	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	GOVI	08/05/2025		GOVI	1012.7490	1012.7490	1016.3150	0.352	0.0000	0.0000
2024/05/13	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	GOVI	08/05/2025	1,022.00 Put	GOVI	92510.0000	9.2510	56850.0000	5.6850	38.547	0.0000
2024/05/13	GOVI	07/08/2025		GOVI	1033.7590	1033.7590	1037.4130	0.353	0.0000	0.0000
2024/05/13	GOVI	07/08/2025	1,011.00 Call	GOVI	227590.0000	22.7590	264130.0000	26.4130	16.055	0.0000
2024/05/13	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/13	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/05/13	IGOV	02/05/2024		Index Future	345.1960	345.1960	345.1960	345.1960	0.000	0.0000
2024/05/13	IGOV	01/08/2024		Index Future	351.6750	351.6750	350.9250	350.9250	0.213	0.0000
2024/05/13	IGOV	07/11/2024		Index Future	360.0840	360.0840	359.3170	359.3170	0.213	0.0000
2024/05/13	IGOV	06/02/2025		Index Future	368.0040	368.0040	367.2230	367.2230	0.212	0.0000
2024/05/13	IGOV	08/05/2025		Index Future	376.1510	376.1510	375.3560	375.3560	0.211	0.0000
2024/05/13	IGOV	07/08/2025		Index Future	384.0330	384.0330	383.2270	383.2270	0.210	0.0000
2024/05/13	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/05/13	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/05/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/05/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/05/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/05/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/05/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/05/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/05/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/05/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/05/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/05/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/05/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/05/13	JBAF	15/05/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000
2024/05/13	JBAF	19/06/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000
2024/05/13	JBAF	17/07/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2024/05/13	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000
2024/05/13	JBAF	18/09/2024		Jibar Tradeable Future	8.3650	91.6350	8.3650	91.6350	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	
2024/05/13	JBAF	16/10/2024		Jibar Tradeable Future	8.3580	91.6420	8.3580	91.6420	0.000	0.0000	0.0000
2024/05/13	JBAF	18/12/2024		Jibar Tradeable Future	8.3780	91.6220	8.3780	91.6220	0.000	0.0000	0.0000
2024/05/13	JBAF	19/03/2025		Jibar Tradeable Future	8.3680	91.6320	8.3680	91.6320	0.000	0.0000	0.0000
2024/05/13	JBAF	18/06/2025		Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000
2024/05/13	JBAF	17/09/2025		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2024/05/13	JBAF	17/12/2025		Jibar Tradeable Future	8.3730	91.6270	8.3730	91.6270	0.000	0.0000	0.0000
2024/05/13	JBAF	18/03/2026		Jibar Tradeable Future	8.3750	91.6250	8.3750	91.6250	0.000	0.0000	0.0000
2024/05/13	R035	01/08/2024	13.08 Call	Bond Future	4700.6900	4.7007	4927.2100	4.9272	4.819	0.0000	0.0000
2024/05/13	R035	01/08/2024	13.08 Put	Bond Future	688.3300	0.6883	594.5500	0.5946	13.624	0.0000	0.0000
2024/05/13	R035	01/08/2024	13.05 Call	Bond Future	4589.0000	4.5890	4812.7300	4.8127	4.875	0.0000	0.0000
2024/05/13	R035	01/08/2024	13.05 Put	Bond Future	716.7600	0.7168	620.1900	0.6202	13.473	0.0000	0.0000
2024/05/13	R035	01/08/2024	12.20 Put	Bond Future	2095.9800	2.0960	1901.2400	1.9012	9.291	0.0000	0.0000
2024/05/13	R035	01/08/2024	12.20 Call	Bond Future	1842.9400	1.8429	1968.5000	1.9685	6.813	0.0000	0.0000
2024/05/13	R035	01/08/2024	12.50 Call	Bond Future	2699.0400	2.6990	2862.5200	2.8625	6.057	0.0000	0.0000
2024/05/13	R035	01/08/2024	12.50 Put	Bond Future	1461.2300	1.4612	1304.4100	1.3044	10.732	0.0000	0.0000
2024/05/13	R035	01/08/2024	12.45 Call	Bond Future	2546.1200	2.5461	2703.4200	2.7034	6.178	0.0000	0.0000
2024/05/13	R035	01/08/2024	12.45 Put	Bond Future	1554.0900	1.5541	1391.0900	1.3911	10.488	0.0000	0.0000
2024/05/13	R035	01/08/2024	13.20 Call	Bond Future	5154.1900	5.1542	5391.2600	5.3913	4.600	0.0000	0.0000
2024/05/13	R035	01/08/2024	13.20 Put	Bond Future	584.9500	0.5850	501.7200	0.5017	14.229	0.0000	0.0000
2024/05/13	R035	01/08/2024		Bond Future	12.2504	84.1123	12.1867	84.4326	0.520	0.0000	0.0000
2024/05/13	R035	01/08/2024	11.80 Call	Bond Future	961.9800	0.9620	1038.0000	1.0380	7.902	0.0000	0.0000
2024/05/13	R035	01/08/2024	11.80 Put	Bond Future	3264.5100	3.2645	3020.2300	3.0202	7.483	0.0000	0.0000
2024/05/13	R035	01/08/2024	11.81 Call	Bond Future	980.1000	0.9801	1057.2800	1.0573	7.875	0.0000	0.0000
2024/05/13	R035	01/08/2024	11.81 Put	Bond Future	3230.5100	3.2305	2987.3900	2.9874	7.526	0.0000	0.0000
2024/05/13	R035	01/08/2024	11.79 Call	Bond Future	944.0700	0.9441	1018.9400	1.0189	7.931	0.0000	0.0000
2024/05/13	R035	01/08/2024	11.79 Put	Bond Future	3298.7600	3.2988	3053.3300	3.0533	7.440	0.0000	0.0000
2024/05/13	R035	07/11/2024		Bond Future	12.3958	81.5859	12.3291	81.9139	0.538	0.0000	0.0000
2024/05/13	R035	07/11/2024	12.18 Call	Bond Future	2279.6600	2.2797	2409.2200	2.4092	5.683	0.0000	0.0000
2024/05/13	R035	07/11/2024	12.18 Put	Bond Future	3347.2900	3.3473	3148.9000	3.1489	5.927	0.0000	0.0000
2024/05/13	R035	07/11/2024	12.19 Call	Bond Future	2303.7800	2.3038	2434.2600	2.4343	5.664	0.0000	0.0000
2024/05/13	R035	07/11/2024	12.19 Put	Bond Future	3321.4900	3.3215	3124.0200	3.1240	5.945	0.0000	0.0000
2024/05/13	R035	07/11/2024	12.17 Call	Bond Future	2255.6600	2.2557	2384.3100	2.3843	5.703	0.0000	0.0000
2024/05/13	R035	07/11/2024	12.17 Put	Bond Future	3373.2500	3.3733	3173.9500	3.1740	5.908	0.0000	0.0000
2024/05/13	R035	07/11/2024	13.23 Call	Bond Future	5388.3500	5.3884	5604.0600	5.6041	4.003	0.0000	0.0000
2024/05/13	R035	07/11/2024	13.23 Put	Bond Future	1440.0000	1.4400	1327.7600	1.3278	7.794	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	
2024/05/13	R035	07/11/2024	12.20 Put	Bond Future	3295.8700	3.2959	3099.3100	3.0993	5.964	0.0000	0.0000
2024/05/13	R035	07/11/2024	12.20 Call	Bond Future	2328.0300	2.3280	2459.4200	2.4594	5.644	0.0000	0.0000
2024/05/13	R035	06/02/2025		Bond Future	12.5471	83.3604	12.4773	83.6957	0.556	0.0000	0.0000
2024/05/13	R035	06/02/2025	12.41 Call	Bond Future	3022.8300	3.0228	3170.8400	3.1708	4.896	0.0000	0.0000
2024/05/13	R035	06/02/2025	12.41 Put	Bond Future	3683.5600	3.6836	3496.2700	3.4963	5.084	0.0000	0.0000
2024/05/13	R035	08/05/2025		Bond Future	12.6954	80.6678	12.6225	81.0107	0.574	0.0000	0.0000
2024/05/13	R035	08/05/2025	11.78 Call	Bond Future	2095.3700	2.0954	2201.7400	2.2017	5.076	0.0000	0.0000
2024/05/13	R035	08/05/2025	11.78 Put	Bond Future	6554.7000	6.5547	6318.1900	6.3182	3.608	0.0000	0.0000
2024/05/13	R035	08/05/2025	13.35 Call	Bond Future	5887.0200	5.8870	6090.6300	6.0906	3.459	0.0000	0.0000
2024/05/13	R035	08/05/2025	13.35 Put	Bond Future	2897.0100	2.8970	2757.7400	2.7577	4.807	0.0000	0.0000
2024/05/13	R035	08/05/2025	12.70 Call	Bond Future	4099.5400	4.0995	4265.3000	4.2653	4.043	0.0000	0.0000
2024/05/13	R035	08/05/2025	12.70 Put	Bond Future	4077.7300	4.0777	3900.6100	3.9006	4.344	0.0000	0.0000
2024/05/13	R035	08/05/2025	11.46 Put	Bond Future	7691.2100	7.6912	7435.0400	7.4350	3.331	0.0000	0.0000
2024/05/13	R035	08/05/2025	11.46 Call	Bond Future	1591.6400	1.5916	1678.3500	1.6784	5.448	0.0000	0.0000
2024/05/13	R035	07/08/2025		Bond Future	12.8751	82.3324	12.7987	82.6829	0.593	0.0000	0.0000
2024/05/13	R035	07/08/2025	12.65 Call	Bond Future	3781.6100	3.7816	3940.5100	3.9405	4.202	0.0000	0.0000
2024/05/13	R035	07/08/2025	12.65 Put	Bond Future	4820.9200	4.8209	4629.3900	4.6294	3.973	0.0000	0.0000
2024/05/13	R053	01/08/2024		Bond Future	12.7830	95.2289	12.7298	95.6019	0.416	0.0000	0.0000
2024/05/13	R053	01/08/2024	13.14 Call	Bond Future	4273.3600	4.2734	4468.5700	4.4686	4.568	0.0000	0.0000
2024/05/13	R053	01/08/2024	13.14 Put	Bond Future	1842.1200	1.8421	1664.3600	1.6644	9.650	0.0000	0.0000
2024/05/13	R053	01/08/2024	13.15 Call	Bond Future	4317.5800	4.3176	4514.1400	4.5141	4.553	0.0000	0.0000
2024/05/13	R053	01/08/2024	13.15 Put	Bond Future	1819.9800	1.8200	1643.5700	1.6436	9.693	0.0000	0.0000
2024/05/13	R053	01/08/2024	13.13 Call	Bond Future	4229.2900	4.2293	4423.1500	4.4232	4.584	0.0000	0.0000
2024/05/13	R053	01/08/2024	13.13 Put	Bond Future	1864.5100	1.8645	1685.4000	1.6854	9.606	0.0000	0.0000
2024/05/13	R053	07/11/2024	12.80 Call	Bond Future	3597.6000	3.5976	3753.9700	3.7540	4.347	0.0000	0.0000
2024/05/13	R053	07/11/2024	12.80 Put	Bond Future	4421.8600	4.4219	4196.3300	4.1963	5.100	0.0000	0.0000
2024/05/13	R053	07/11/2024	12.81 Call	Bond Future	3633.0600	3.6331	3790.4800	3.7905	4.333	0.0000	0.0000
2024/05/13	R053	07/11/2024	12.81 Put	Bond Future	4387.7600	4.3878	4163.2800	4.1633	5.116	0.0000	0.0000
2024/05/13	R053	07/11/2024		Bond Future	12.9194	91.6083	12.8638	91.9902	0.430	0.0000	0.0000
2024/05/13	R053	07/11/2024	12.79 Call	Bond Future	3562.2800	3.5623	3717.6200	3.7176	4.361	0.0000	0.0000
2024/05/13	R053	07/11/2024	12.79 Put	Bond Future	4456.1900	4.4562	4229.6300	4.2296	5.084	0.0000	0.0000
2024/05/13	R053	06/02/2025		Bond Future	13.0553	93.6000	12.9974	93.9905	0.444	0.0000	0.0000
2024/05/13	R053	06/02/2025	12.94 Call	Bond Future	4518.2100	4.5182	4689.1500	4.6892	3.783	0.0000	0.0000
2024/05/13	R053	06/02/2025	12.94 Put	Bond Future	5298.4800	5.2985	5078.9300	5.0789	4.144	0.0000	0.0000
2024/05/13	R053	08/05/2025		Bond Future	13.1944	89.7756	13.1340	90.1749	0.458	0.0000	0.0000
2024/05/13	R053	08/05/2025	12.64 Call	Bond Future	3667.5500	3.6676	3815.0100	3.8150	4.021	0.0000	0.0000
2024/05/13	R053	08/05/2025	12.64 Put	Bond Future	7459.1900	7.4592	7207.3600	7.2074	3.376	0.0000	0.0000
2024/05/13	R053	07/08/2025		Bond Future	13.3557	91.6247	13.2925	92.0327	0.473	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	
2024/05/13	R053	07/08/2025	13.17 Call	Bond Future	5498.7200	5.4987	5685.3900	5.6854	3.395	0.0000	0.0000
2024/05/13	R053	07/08/2025	13.17 Put	Bond Future	6708.1100	6.7081	6486.7600	6.4868	3.300	0.0000	0.0000
2024/05/13	R186	01/08/2024		Bond Future	9.2540	103.8999	9.2035	104.0073	0.546	0.0000	0.0000
2024/05/13	R186	01/08/2024	8.69 Call	Bond Future	108.3300	0.1083	121.3500	0.1214	12.019	0.0000	0.0000
2024/05/13	R186	01/08/2024	8.69 Put	Bond Future	1316.3100	1.3163	1221.9300	1.2219	7.170	0.0000	0.0000
2024/05/13	R186	01/08/2024	8.70 Call	Bond Future	112.5300	0.1125	125.9800	0.1260	11.952	0.0000	0.0000
2024/05/13	R186	01/08/2024	8.70 Put	Bond Future	1298.9300	1.2989	1204.9800	1.2050	7.233	0.0000	0.0000
2024/05/13	R186	01/08/2024	8.68 Call	Bond Future	104.1200	0.1041	116.7200	0.1167	12.101	0.0000	0.0000
2024/05/13	R186	01/08/2024	8.68 Put	Bond Future	1333.6800	1.3337	1238.8800	1.2389	7.108	0.0000	0.0000
2024/05/13	R186	07/11/2024	9.14 Call	Bond Future	622.3300	0.6223	665.6500	0.6657	6.961	0.0000	0.0000
2024/05/13	R186	07/11/2024	9.14 Put	Bond Future	929.8700	0.9299	863.1400	0.8631	7.176	0.0000	0.0000
2024/05/13	R186	07/11/2024	9.15 Call	Bond Future	632.7100	0.6327	676.4500	0.6765	6.913	0.0000	0.0000
2024/05/13	R186	07/11/2024	9.15 Put	Bond Future	921.1500	0.9212	854.8400	0.8548	7.199	0.0000	0.0000
2024/05/13	R186	07/11/2024	9.13 Call	Bond Future	612.0300	0.6120	654.9300	0.6549	7.009	0.0000	0.0000
2024/05/13	R186	07/11/2024	9.13 Put	Bond Future	938.6800	0.9387	871.5300	0.8715	7.154	0.0000	0.0000
2024/05/13	R186	07/11/2024		Bond Future	9.3013	106.3573	9.2435	106.4674	0.621	0.0000	0.0000
2024/05/13	R186	06/02/2025		Bond Future	9.3739	103.3549	9.3073	103.4677	0.710	0.0000	0.0000
2024/05/13	R186	06/02/2025	9.03 Call	Bond Future	605.3600	0.6054	646.6900	0.6467	6.827	0.0000	0.0000
2024/05/13	R186	06/02/2025	9.03 Put	Bond Future	1189.5400	1.1895	1118.1300	1.1181	6.003	0.0000	0.0000
2024/05/13	R186	08/05/2025		Bond Future	9.4631	105.6175	9.3850	105.7330	0.826	0.0000	0.0000
2024/05/13	R186	08/05/2025	8.47 Call	Bond Future	290.9300	0.2909	317.0300	0.3170	8.971	0.0000	0.0000
2024/05/13	R186	08/05/2025	8.47 Put	Bond Future	1771.5000	1.7715	1682.1300	1.6821	5.045	0.0000	0.0000
2024/05/13	R186	07/08/2025		Bond Future	9.6824	102.4841	9.5882	102.6025	0.973	0.0000	0.0000
2024/05/13	R186	07/08/2025	9.68 Call	Bond Future	914.1100	0.9141	971.9700	0.9720	6.330	0.0000	0.0000
2024/05/13	R186	07/08/2025	9.68 Put	Bond Future	917.1100	0.9171	856.5700	0.8566	6.601	0.0000	0.0000
2024/05/13	R186	07/08/2025	10.25 Call	Bond Future	1389.7600	1.3898	1460.7100	1.4607	5.105	0.0000	0.0000
2024/05/13	R186	07/08/2025	10.25 Put	Bond Future	680.4100	0.6804	632.9600	0.6330	6.974	0.0000	0.0000
2024/05/13	R186	07/08/2025	9.22 Put	Bond Future	1179.4000	1.1794	1106.5000	1.1065	6.181	0.0000	0.0000
2024/05/13	R186	07/08/2025	9.22 Call	Bond Future	596.3300	0.5963	641.8300	0.6418	7.630	0.0000	0.0000
2024/05/13	R202	01/08/2024		Bond Future	258.8399	258.8399	257.8717	257.8717	0.374	0.0000	0.0000
2024/05/13	R202	07/11/2024		Bond Future	265.0290	265.0290	264.0380	264.0380	0.374	0.0000	0.0000
2024/05/13	R202	06/02/2025		Bond Future	265.6126	265.6126	264.6006	264.6006	0.381	0.0000	0.0000
2024/05/13	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	R202	06/02/2025	266.79 Put	Bond Future	1177.4500	1.1775	2189.3600	2.1894	85.941	0.0000	0.0000
2024/05/13	R202	08/05/2025		Bond Future	271.4903	271.4903	270.4566	270.4566	0.381	0.0000	0.0000
2024/05/13	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	R202	08/05/2025	272.31 Put	Bond Future	819.7300	0.8197	1853.4400	1.8534	126.104	0.0000	0.0000
2024/05/13	R202	07/08/2025		Bond Future	271.8008	271.8008	270.7473	270.7473	0.388	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	
2024/05/13	R202	07/08/2025	271.60 Call	Bond Future	200.8300	0.2008	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/13	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	852.6800	0.8527	100.000	0.0000	0.0000
2024/05/13	R209	01/08/2024		Bond Future	12.3174	65.1450	12.2541	65.4272	0.514	0.0000	0.0000
2024/05/13	R209	01/08/2024	11.79 Call	Bond Future	689.2500	0.6893	747.9400	0.7479	8.515	0.0000	0.0000
2024/05/13	R209	01/08/2024	11.79 Put	Bond Future	3092.6400	3.0926	2869.0600	2.8691	7.229	0.0000	0.0000
2024/05/13	R209	01/08/2024	11.80 Call	Bond Future	703.4800	0.7035	763.1700	0.7632	8.485	0.0000	0.0000
2024/05/13	R209	01/08/2024	11.80 Put	Bond Future	3060.1400	3.0601	2837.5600	2.8376	7.274	0.0000	0.0000
2024/05/13	R209	01/08/2024	11.78 Call	Bond Future	675.2100	0.6752	732.9000	0.7329	8.544	0.0000	0.0000
2024/05/13	R209	01/08/2024	11.78 Put	Bond Future	3125.3700	3.1254	2900.7900	2.9008	7.186	0.0000	0.0000
2024/05/13	R209	07/11/2024		Bond Future	12.4475	63.5283	12.3815	63.8173	0.530	0.0000	0.0000
2024/05/13	R209	07/11/2024	12.22 Call	Bond Future	1991.5200	1.9915	2105.1800	2.1052	5.707	0.0000	0.0000
2024/05/13	R209	07/11/2024	12.22 Put	Bond Future	2995.2100	2.9952	2819.8800	2.8199	5.854	0.0000	0.0000
2024/05/13	R209	07/11/2024	12.23 Call	Bond Future	2012.8100	2.0128	2127.2800	2.1273	5.687	0.0000	0.0000
2024/05/13	R209	07/11/2024	12.23 Put	Bond Future	2971.9200	2.9719	2797.4000	2.7974	5.872	0.0000	0.0000
2024/05/13	R209	07/11/2024	12.21 Call	Bond Future	1970.3300	1.9703	2083.1800	2.0832	5.727	0.0000	0.0000
2024/05/13	R209	07/11/2024	12.21 Put	Bond Future	3018.6500	3.0187	2842.5100	2.8425	5.835	0.0000	0.0000
2024/05/13	R209	06/02/2025		Bond Future	12.5785	64.9098	12.5099	65.2053	0.546	0.0000	0.0000
2024/05/13	R209	06/02/2025	12.44 Call	Bond Future	2747.6800	2.7477	2878.5500	2.8786	4.763	0.0000	0.0000
2024/05/13	R209	06/02/2025	12.44 Put	Bond Future	3345.8100	3.3458	3181.2000	3.1812	4.920	0.0000	0.0000
2024/05/13	R209	08/05/2025		Bond Future	12.7131	63.1735	12.6417	63.4756	0.562	0.0000	0.0000
2024/05/13	R209	08/05/2025	11.89 Call	Bond Future	2007.4000	2.0074	2106.6200	2.1066	4.943	0.0000	0.0000
2024/05/13	R209	08/05/2025	11.89 Put	Bond Future	5613.7400	5.6137	5410.8500	5.4109	3.614	0.0000	0.0000
2024/05/13	R209	07/08/2025		Bond Future	12.8721	64.4768	12.7977	64.7856	0.578	0.0000	0.0000
2024/05/13	R209	07/08/2025	12.68 Call	Bond Future	3527.1000	3.5271	3669.7300	3.6697	4.044	0.0000	0.0000
2024/05/13	R209	07/08/2025	12.68 Put	Bond Future	4328.5300	4.3285	4162.4500	4.1625	3.837	0.0000	0.0000
2024/05/13	R210	01/08/2024		Bond Future	239.3638	239.3638	239.3237	239.3237	0.017	0.0000	0.0000
2024/05/13	R210	07/11/2024		Bond Future	241.7355	241.7355	241.6948	241.6948	0.017	0.0000	0.0000
2024/05/13	R210	06/02/2025		Bond Future	247.0510	247.0510	247.0102	247.0102	0.017	0.0000	0.0000
2024/05/13	R210	06/02/2025	239.61 Call	Bond Future	7440.9900	7.4410	7400.1500	7.4002	0.549	0.0000	0.0000
2024/05/13	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	R210	08/05/2025		Bond Future	249.0849	249.0849	249.0439	249.0439	0.016	0.0000	0.0000
2024/05/13	R210	08/05/2025	248.03 Call	Bond Future	1054.8900	1.0549	1013.9400	1.0139	3.882	0.0000	0.0000
2024/05/13	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	R210	07/08/2025		Bond Future	254.2966	254.2966	254.2561	254.2561	0.016	0.0000	0.0000
2024/05/13	R210	07/08/2025	248.44 Call	Bond Future	5856.6300	5.8566	5816.0600	5.8161	0.693	0.0000	0.0000
2024/05/13	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	R213	01/08/2024		Bond Future	11.1095	84.2098	11.0404	84.4880	0.622	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	
2024/05/13	R213	01/08/2024	10.87 Call	Bond Future	1019.6200	1.0196	1109.9600	1.1100	8.860	0.0000	0.0000
2024/05/13	R213	01/08/2024	10.87 Put	Bond Future	1988.7300	1.9887	1800.8200	1.8008	9.449	0.0000	0.0000
2024/05/13	R213	01/08/2024	10.88 Call	Bond Future	1037.1800	1.0372	1128.6800	1.1287	8.822	0.0000	0.0000
2024/05/13	R213	01/08/2024	10.88 Put	Bond Future	1965.5500	1.9656	1778.8000	1.7788	9.501	0.0000	0.0000
2024/05/13	R213	01/08/2024	10.86 Call	Bond Future	1002.3800	1.0024	1091.5700	1.0916	8.898	0.0000	0.0000
2024/05/13	R213	01/08/2024	10.86 Put	Bond Future	2012.2600	2.0123	1823.2000	1.8232	9.395	0.0000	0.0000
2024/05/13	R213	07/11/2024	11.22 Call	Bond Future	2073.0000	2.0730	2203.6000	2.2036	6.300	0.0000	0.0000
2024/05/13	R213	07/11/2024	11.22 Put	Bond Future	2121.5000	2.1215	1967.2400	1.9672	7.271	0.0000	0.0000
2024/05/13	R213	07/11/2024	11.23 Call	Bond Future	2094.2100	2.0942	2225.6400	2.2256	6.276	0.0000	0.0000
2024/05/13	R213	07/11/2024	11.23 Put	Bond Future	2103.7800	2.1038	1950.3500	1.9504	7.293	0.0000	0.0000
2024/05/13	R213	07/11/2024	11.21 Call	Bond Future	2052.1300	2.0521	2181.9000	2.1819	6.324	0.0000	0.0000
2024/05/13	R213	07/11/2024	11.21 Put	Bond Future	2139.5900	2.1396	1984.5000	1.9845	7.249	0.0000	0.0000
2024/05/13	R213	07/11/2024		Bond Future	11.2325	82.6398	11.1594	82.9246	0.650	0.0000	0.0000
2024/05/13	R213	06/02/2025		Bond Future	11.3657	84.4374	11.2886	84.7287	0.679	0.0000	0.0000
2024/05/13	R213	06/02/2025	11.35 Call	Bond Future	2478.6100	2.4786	2616.3200	2.6163	5.556	0.0000	0.0000
2024/05/13	R213	06/02/2025	11.35 Put	Bond Future	2537.8100	2.5378	2384.1900	2.3842	6.053	0.0000	0.0000
2024/05/13	R213	08/05/2025		Bond Future	11.4975	82.7233	11.4160	83.0213	0.708	0.0000	0.0000
2024/05/13	R213	08/05/2025	10.52 Call	Bond Future	1359.7600	1.3598	1446.0400	1.4460	6.345	0.0000	0.0000
2024/05/13	R213	08/05/2025	10.52 Put	Bond Future	5026.1900	5.0262	4814.5500	4.8146	4.211	0.0000	0.0000
2024/05/13	R213	07/08/2025		Bond Future	11.6698	84.4325	11.5835	84.7370	0.739	0.0000	0.0000
2024/05/13	R213	07/08/2025	11.66 Call	Bond Future	3090.9300	3.0909	3240.3200	3.2403	4.833	0.0000	0.0000
2024/05/13	R213	07/08/2025	11.66 Put	Bond Future	3125.4800	3.1255	2970.3700	2.9704	4.963	0.0000	0.0000
2024/05/13	R214	01/08/2024	12.17 Call	Bond Future	825.8900	0.8259	876.9000	0.8769	6.176	0.0000	0.0000
2024/05/13	R214	01/08/2024	12.17 Put	Bond Future	2985.2500	2.9853	2795.6600	2.7957	6.351	0.0000	0.0000
2024/05/13	R214	01/08/2024	12.18 Call	Bond Future	841.9000	0.8419	893.7700	0.8938	6.161	0.0000	0.0000
2024/05/13	R214	01/08/2024	12.18 Put	Bond Future	2953.3200	2.9533	2764.5900	2.7646	6.390	0.0000	0.0000
2024/05/13	R214	01/08/2024	12.16 Call	Bond Future	810.0500	0.8101	860.2300	0.8602	6.195	0.0000	0.0000
2024/05/13	R214	01/08/2024	12.16 Put	Bond Future	3017.4100	3.0174	2826.9900	2.8270	6.311	0.0000	0.0000
2024/05/13	R214	01/08/2024		Bond Future	12.6330	60.6305	12.5801	60.8711	0.419	0.0000	0.0000
2024/05/13	R214	07/11/2024		Bond Future	12.7609	58.7571	12.7059	59.0034	0.431	0.0000	0.0000
2024/05/13	R214	07/11/2024	12.61 Call	Bond Future	2179.7900	2.1798	2278.6700	2.2787	4.536	0.0000	0.0000
2024/05/13	R214	07/11/2024	12.61 Put	Bond Future	2859.3200	2.8593	2711.8800	2.7119	5.156	0.0000	0.0000
2024/05/13	R214	07/11/2024	12.62 Call	Bond Future	2202.4600	2.2025	2302.0300	2.3020	4.521	0.0000	0.0000
2024/05/13	R214	07/11/2024	12.62 Put	Bond Future	2836.5600	2.8366	2689.8100	2.6898	5.174	0.0000	0.0000
2024/05/13	R214	07/11/2024	12.60 Call	Bond Future	2157.2300	2.1572	2255.4100	2.2554	4.551	0.0000	0.0000
2024/05/13	R214	07/11/2024	12.60 Put	Bond Future	2882.2300	2.8822	2734.0900	2.7341	5.140	0.0000	0.0000
2024/05/13	R214	06/02/2025		Bond Future	12.8915	60.0350	12.8343	60.2869	0.443	0.0000	0.0000
2024/05/13	R214	06/02/2025	12.71 Call	Bond Future	2688.9900	2.6890	2795.5300	2.7955	3.962	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	
2024/05/13	R214	06/02/2025	12.71 Put	Bond Future	3494.5900	3.4946	3349.2500	3.3493	4.159	0.0000	0.0000
2024/05/13	R214	08/05/2025		Bond Future	13.0179	58.0407	12.9586	58.2982	0.456	0.0000	0.0000
2024/05/13	R214	08/05/2025	12.40 Call	Bond Future	2413.4200	2.4134	2505.9700	2.5060	3.835	0.0000	0.0000
2024/05/13	R214	08/05/2025	12.40 Put	Bond Future	5187.0800	5.1871	5022.0900	5.0221	3.181	0.0000	0.0000
2024/05/13	R214	07/08/2025		Bond Future	13.1674	59.2383	13.1057	59.5015	0.469	0.0000	0.0000
2024/05/13	R214	07/08/2025	12.97 Call	Bond Future	3586.9600	3.5870	3706.6700	3.7067	3.337	0.0000	0.0000
2024/05/13	R214	07/08/2025	12.97 Put	Bond Future	4435.6800	4.4357	4292.2300	4.2922	3.234	0.0000	0.0000
2024/05/13	R248	01/08/2024		Bond Future	12.8147	73.7471	12.7460	74.1210	0.536	0.0000	0.0000
2024/05/13	R248	01/08/2024	12.31 Call	Bond Future	915.8300	0.9158	1000.0600	1.0001	9.197	0.0000	0.0000
2024/05/13	R248	01/08/2024	12.31 Put	Bond Future	3749.2700	3.7493	3459.6800	3.4597	7.724	0.0000	0.0000
2024/05/13	R248	01/08/2024	12.32 Call	Bond Future	934.1300	0.9341	1019.7100	1.0197	9.161	0.0000	0.0000
2024/05/13	R248	01/08/2024	12.32 Put	Bond Future	3709.4700	3.7095	3421.2300	3.4212	7.770	0.0000	0.0000
2024/05/13	R248	01/08/2024	12.30 Call	Bond Future	897.6400	0.8976	980.5100	0.9805	9.232	0.0000	0.0000
2024/05/13	R248	01/08/2024	12.30 Put	Bond Future	3789.2600	3.7893	3498.3100	3.4983	7.678	0.0000	0.0000
2024/05/13	R248	07/11/2024	12.79 Call	Bond Future	2681.5900	2.6816	2842.3100	2.8423	5.993	0.0000	0.0000
2024/05/13	R248	07/11/2024	12.79 Put	Bond Future	3545.4600	3.5455	3323.4100	3.3234	6.263	0.0000	0.0000
2024/05/13	R248	07/11/2024	12.80 Call	Bond Future	2708.6500	2.7087	2870.4300	2.8704	5.973	0.0000	0.0000
2024/05/13	R248	07/11/2024	12.80 Put	Bond Future	3518.1700	3.5182	3297.1800	3.2972	6.281	0.0000	0.0000
2024/05/13	R248	07/11/2024	12.78 Call	Bond Future	2654.6400	2.6546	2814.3100	2.8143	6.015	0.0000	0.0000
2024/05/13	R248	07/11/2024	12.78 Put	Bond Future	3572.9400	3.5729	3349.8400	3.3498	6.244	0.0000	0.0000
2024/05/13	R248	07/11/2024		Bond Future	12.9506	71.0391	12.8790	71.4219	0.553	0.0000	0.0000
2024/05/13	R248	06/02/2025		Bond Future	13.0895	72.5840	13.0149	72.9753	0.570	0.0000	0.0000
2024/05/13	R248	06/02/2025	12.71 Call	Bond Future	2730.5800	2.7306	2884.8800	2.8849	5.651	0.0000	0.0000
2024/05/13	R248	06/02/2025	12.71 Put	Bond Future	4762.9400	4.7629	4525.9400	4.5259	4.976	0.0000	0.0000
2024/05/13	R248	08/05/2025		Bond Future	13.2241	69.7189	13.1464	70.1189	0.587	0.0000	0.0000
2024/05/13	R248	08/05/2025	12.60 Call	Bond Future	2815.3800	2.8154	2964.0100	2.9640	5.279	0.0000	0.0000
2024/05/13	R248	08/05/2025	12.60 Put	Bond Future	6153.0700	6.1531	5901.6600	5.9017	4.086	0.0000	0.0000
2024/05/13	R248	07/08/2025		Bond Future	13.3829	71.1565	13.3019	71.5652	0.605	0.0000	0.0000
2024/05/13	R248	07/08/2025	13.21 Call	Bond Future	4294.1400	4.2941	4487.1100	4.4871	4.494	0.0000	0.0000
2024/05/13	R248	07/08/2025	13.21 Put	Bond Future	5171.6300	5.1716	4955.9000	4.9559	4.171	0.0000	0.0000
2024/05/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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