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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/05/2024 TO 09/05/2024

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
2024/05/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/09	2025	01/08/2024		Bond Future	181.8706	181.8706	181.9031	0.018	0.0000	0.0000
2024/05/09	2025	07/11/2024		Bond Future	186.2514	186.2514	186.2849	0.018	0.0000	0.0000
2024/05/09	2029	01/08/2024		Bond Future	131.2175	131.2175	131.2436	0.020	0.0000	0.0000
2024/05/09	2029	07/11/2024		Bond Future	132.9710	132.9710	132.9978	0.020	0.0000	0.0000
2024/05/09	2029	06/02/2025		Bond Future	135.9219	135.9219	135.9495	0.020	0.0000	0.0000
2024/05/09	2029	06/02/2025	132.40 Call	Bond Future	3521.8500	3.5219	3549.5400	0.786	0.0000	0.0000

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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
2024/05/09	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/09	2029	08/05/2025		Bond Future	137.4897	137.4897	137.5183	137.5183	0.021	0.0000
2024/05/09	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/09	2029	08/05/2025	137.85 Put	Bond Future	360.2600	0.3603	331.6900	0.3317	7.930	0.0000
2024/05/09	2029	07/08/2025		Bond Future	140.3742	140.3742	140.4040	140.4040	0.021	0.0000
2024/05/09	2029	07/08/2025	137.41 Call	Bond Future	2964.1900	2.9642	2994.0400	2.9940	1.007	0.0000
2024/05/09	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/09	2030	01/08/2024	10.21 Put	Bond Future	2221.9100	2.2219	2303.0000	2.3030	3.650	0.0000
2024/05/09	2030	01/08/2024	10.21 Call	Bond Future	833.2600	0.8333	778.1600	0.7782	6.613	0.0000
2024/05/09	2030	01/08/2024	10.71 Put	Bond Future	1213.7700	1.2138	1265.4000	1.2654	4.254	0.0000
2024/05/09	2030	01/08/2024	10.71 Call	Bond Future	1741.4200	1.7414	1656.8600	1.6569	4.856	0.0000
2024/05/09	2030	01/08/2024	11.31 Call	Bond Future	3293.4900	3.2935	3182.1500	3.1822	3.381	0.0000
2024/05/09	2030	01/08/2024	11.31 Put	Bond Future	532.1400	0.5321	556.9900	0.5570	4.670	0.0000
2024/05/09	2030	01/08/2024		Bond Future	10.5710	89.6308	10.6068	89.4946	0.338	0.0000
2024/05/09	2030	01/08/2024	10.38 Call	Bond Future	1097.1700	1.0972	1031.8100	1.0318	5.957	0.0000
2024/05/09	2030	01/08/2024	10.38 Put	Bond Future	1828.5800	1.8286	1899.4100	1.8994	3.873	0.0000
2024/05/09	2030	01/08/2024	10.39 Call	Bond Future	1114.2800	1.1143	1048.3100	1.0483	5.920	0.0000
2024/05/09	2030	01/08/2024	10.39 Put	Bond Future	1807.2100	1.8072	1877.4300	1.8774	3.886	0.0000
2024/05/09	2030	01/08/2024	10.37 Call	Bond Future	1080.3900	1.0804	1015.6300	1.0156	5.994	0.0000
2024/05/09	2030	01/08/2024	10.37 Put	Bond Future	1850.2900	1.8503	1921.7200	1.9217	3.860	0.0000
2024/05/09	2030	07/11/2024		Bond Future	10.6682	91.7665	10.7063	91.6271	0.357	0.0000
2024/05/09	2030	07/11/2024	10.75 Call	Bond Future	2168.9000	2.1689	2089.6500	2.0897	3.654	0.0000
2024/05/09	2030	07/11/2024	10.75 Put	Bond Future	1869.7700	1.8698	1929.9000	1.9299	3.216	0.0000
2024/05/09	2030	07/11/2024	10.76 Call	Bond Future	2189.4500	2.1895	2109.8000	2.1098	3.638	0.0000
2024/05/09	2030	07/11/2024	10.76 Put	Bond Future	1853.8400	1.8538	1913.5700	1.9136	3.222	0.0000
2024/05/09	2030	07/11/2024	10.74 Call	Bond Future	2148.6800	2.1487	2069.8400	2.0698	3.669	0.0000
2024/05/09	2030	07/11/2024	10.74 Put	Bond Future	1886.0600	1.8861	1946.6000	1.9466	3.210	0.0000
2024/05/09	2030	07/11/2024	10.21 Put	Bond Future	2926.5500	2.9266	3009.4400	3.0094	2.832	0.0000
2024/05/09	2030	07/11/2024	10.21 Call	Bond Future	1227.6000	1.2276	1171.1100	1.1711	4.602	0.0000
2024/05/09	2030	07/11/2024	10.71 Put	Bond Future	1935.1100	1.9351	1996.8600	1.9969	3.191	0.0000
2024/05/09	2030	07/11/2024	10.71 Call	Bond Future	2088.1000	2.0881	2010.4700	2.0105	3.718	0.0000
2024/05/09	2030	07/11/2024	11.91 Call	Bond Future	5076.9800	5.0770	4961.9900	4.9620	2.265	0.0000
2024/05/09	2030	07/11/2024	11.91 Put	Bond Future	665.9600	0.6660	690.3500	0.6904	3.662	0.0000
2024/05/09	2030	06/02/2025		Bond Future	10.7750	89.7707	10.8154	89.6285	0.375	0.0000
2024/05/09	2030	06/02/2025	10.68 Call	Bond Future	2224.6800	2.2247	2151.2100	2.1512	3.302	0.0000
2024/05/09	2030	06/02/2025	10.68 Put	Bond Future	2560.0600	2.5601	2628.7600	2.6288	2.684	0.0000
2024/05/09	2030	08/05/2025		Bond Future	10.9034	91.7357	10.9464	91.5906	0.394	0.0000
2024/05/09	2030	08/05/2025	9.93 Call	Bond Future	1226.0600	1.2261	1178.2800	1.1783	3.897	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	
2024/05/09	2030	08/05/2025	9.93 Put	Bond Future	4587.9200	4.5879	4685.1900	4.6852	2.120	0.0000	0.0000
2024/05/09	2030	08/05/2025	12.28 Call	Bond Future	5789.0300	5.7890	5678.9400	5.6789	1.902	0.0000	0.0000
2024/05/09	2030	08/05/2025	12.28 Put	Bond Future	1287.4200	1.2874	1322.3800	1.3224	2.716	0.0000	0.0000
2024/05/09	2030	08/05/2025	10.69 Put	Bond Future	3069.7100	3.0697	3143.2800	3.1433	2.397	0.0000	0.0000
2024/05/09	2030	08/05/2025	10.69 Call	Bond Future	2345.6200	2.3456	2274.1400	2.2741	3.047	0.0000	0.0000
2024/05/09	2030	08/05/2025	11.86 Call	Bond Future	4779.2200	4.7792	4677.2700	4.6773	2.133	0.0000	0.0000
2024/05/09	2030	08/05/2025	11.86 Put	Bond Future	1620.7600	1.6208	1663.8600	1.6639	2.659	0.0000	0.0000
2024/05/09	2030	08/05/2025	10.31 Put	Bond Future	3758.4200	3.7584	3843.8400	3.8438	2.273	0.0000	0.0000
2024/05/09	2030	08/05/2025	10.31 Call	Bond Future	1727.1500	1.7272	1667.5200	1.6675	3.453	0.0000	0.0000
2024/05/09	2030	07/08/2025		Bond Future	11.0809	89.6243	11.1268	89.4767	0.414	0.0000	0.0000
2024/05/09	2030	07/08/2025	11.11 Call	Bond Future	2920.2700	2.9203	2840.8000	2.8408	2.721	0.0000	0.0000
2024/05/09	2030	07/08/2025	11.11 Put	Bond Future	2826.5400	2.8265	2894.6500	2.8947	2.410	0.0000	0.0000
2024/05/09	2030	07/08/2025	12.12 Call	Bond Future	5007.6100	5.0076	4904.8000	4.9048	2.053	0.0000	0.0000
2024/05/09	2030	07/08/2025	12.12 Put	Bond Future	1739.0500	1.7391	1783.8200	1.7838	2.574	0.0000	0.0000
2024/05/09	2030	07/08/2025	10.48 Put	Bond Future	3832.8000	3.8328	3918.7500	3.9188	2.242	0.0000	0.0000
2024/05/09	2030	07/08/2025	10.48 Call	Bond Future	1872.8200	1.8728	1811.1900	1.8112	3.291	0.0000	0.0000
2024/05/09	2032	01/08/2024	12.54 Call	Bond Future	5181.2100	5.1812	5041.6300	5.0416	2.694	0.0000	0.0000
2024/05/09	2032	01/08/2024	12.54 Put	Bond Future	421.9100	0.4219	439.9600	0.4400	4.278	0.0000	0.0000
2024/05/09	2032	01/08/2024	11.11 Put	Bond Future	2569.3500	2.5694	2659.2700	2.6593	3.500	0.0000	0.0000
2024/05/09	2032	01/08/2024	11.11 Call	Bond Future	1092.5400	1.0925	1024.8300	1.0248	6.197	0.0000	0.0000
2024/05/09	2032	01/08/2024	11.61 Put	Bond Future	1441.2500	1.4413	1498.2900	1.4983	3.958	0.0000	0.0000
2024/05/09	2032	01/08/2024	11.61 Call	Bond Future	2214.9200	2.2149	2114.3300	2.1143	4.541	0.0000	0.0000
2024/05/09	2032	01/08/2024	12.31 Call	Bond Future	4376.8700	4.3769	4243.9500	4.2440	3.037	0.0000	0.0000
2024/05/09	2032	01/08/2024	12.31 Put	Bond Future	579.7600	0.5798	604.4700	0.6045	4.262	0.0000	0.0000
2024/05/09	2032	01/08/2024	11.14 Call	Bond Future	1147.4000	1.1474	1077.6100	1.0776	6.082	0.0000	0.0000
2024/05/09	2032	01/08/2024	11.14 Put	Bond Future	2486.9800	2.4870	2574.8200	2.5748	3.532	0.0000	0.0000
2024/05/09	2032	01/08/2024	11.15 Call	Bond Future	1165.9900	1.1660	1095.5100	1.0955	6.045	0.0000	0.0000
2024/05/09	2032	01/08/2024	11.15 Put	Bond Future	2459.8900	2.4599	2547.0400	2.5470	3.543	0.0000	0.0000
2024/05/09	2032	01/08/2024	11.13 Call	Bond Future	1128.8300	1.1288	1059.7400	1.0597	6.120	0.0000	0.0000
2024/05/09	2032	01/08/2024	11.13 Put	Bond Future	2514.1200	2.5141	2602.6600	2.6027	3.522	0.0000	0.0000
2024/05/09	2032	01/08/2024		Bond Future	11.4362	86.8991	11.4714	86.7415	0.308	0.0000	0.0000
2024/05/09	2032	07/11/2024	11.48 Call	Bond Future	2373.2200	2.3732	2287.6200	2.2876	3.607	0.0000	0.0000
2024/05/09	2032	07/11/2024	11.48 Put	Bond Future	2731.9100	2.7319	2807.6200	2.8076	2.771	0.0000	0.0000
2024/05/09	2032	07/11/2024	11.49 Call	Bond Future	2395.9100	2.3959	2309.8700	2.3099	3.591	0.0000	0.0000
2024/05/09	2032	07/11/2024	11.49 Put	Bond Future	2710.8500	2.7109	2786.1200	2.7861	2.777	0.0000	0.0000
2024/05/09	2032	07/11/2024	11.47 Call	Bond Future	2350.3800	2.3504	2265.2500	2.2653	3.622	0.0000	0.0000
2024/05/09	2032	07/11/2024	11.47 Put	Bond Future	2752.8600	2.7529	2829.0400	2.8290	2.767	0.0000	0.0000
2024/05/09	2032	07/11/2024		Bond Future	11.5622	84.8017	11.5993	84.6404	0.321	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	
2024/05/09	2032	07/11/2024	13.36 Call	Bond Future	7912.7100	7.9127	7769.5000	7.7695	1.810	0.0000	0.0000
2024/05/09	2032	07/11/2024	13.36 Put	Bond Future	536.4500	0.5365	554.5500	0.5546	3.374	0.0000	0.0000
2024/05/09	2032	07/11/2024	11.64 Put	Bond Future	2413.7500	2.4138	2482.3500	2.4824	2.842	0.0000	0.0000
2024/05/09	2032	07/11/2024	11.64 Call	Bond Future	2751.6800	2.7517	2658.9700	2.6590	3.369	0.0000	0.0000
2024/05/09	2032	07/11/2024	11.11 Put	Bond Future	3610.0300	3.6100	3703.1800	3.7032	2.580	0.0000	0.0000
2024/05/09	2032	07/11/2024	11.11 Call	Bond Future	1611.5000	1.6115	1543.3400	1.5433	4.230	0.0000	0.0000
2024/05/09	2032	07/11/2024	11.61 Put	Bond Future	2470.6900	2.4707	2540.5900	2.5406	2.829	0.0000	0.0000
2024/05/09	2032	07/11/2024	11.61 Call	Bond Future	2678.5700	2.6786	2587.1600	2.5872	3.413	0.0000	0.0000
2024/05/09	2032	07/11/2024	12.95 Call	Bond Future	6600.9800	6.6010	6466.0800	6.4661	2.044	0.0000	0.0000
2024/05/09	2032	07/11/2024	12.95 Put	Bond Future	830.3400	0.8303	856.7500	0.8568	3.181	0.0000	0.0000
2024/05/09	2032	06/02/2025		Bond Future	11.6928	86.6630	11.7317	86.4984	0.333	0.0000	0.0000
2024/05/09	2032	06/02/2025	11.72 Call	Bond Future	3096.3200	3.0963	3005.3000	3.0053	2.940	0.0000	0.0000
2024/05/09	2032	06/02/2025	11.72 Put	Bond Future	2981.1000	2.9811	3054.7000	3.0547	2.469	0.0000	0.0000
2024/05/09	2032	08/05/2025		Bond Future	11.8332	84.3929	11.8741	84.2249	0.345	0.0000	0.0000
2024/05/09	2032	08/05/2025	10.91 Call	Bond Future	1809.4900	1.8095	1748.5000	1.7485	3.371	0.0000	0.0000
2024/05/09	2032	08/05/2025	10.91 Put	Bond Future	5721.4500	5.7215	5828.4500	5.8285	1.870	0.0000	0.0000
2024/05/09	2032	07/08/2025		Bond Future	12.0084	86.1379	12.0513	85.9669	0.358	0.0000	0.0000
2024/05/09	2032	07/08/2025	12.01 Call	Bond Future	3799.1700	3.7992	3706.3000	3.7063	2.444	0.0000	0.0000
2024/05/09	2032	07/08/2025	12.01 Put	Bond Future	3792.5900	3.7926	3870.7500	3.8708	2.061	0.0000	0.0000
2024/05/09	2033	01/08/2024		Bond Future	123.2982	123.2982	123.3241	123.3241	0.021	0.0000	0.0000
2024/05/09	2033	07/11/2024		Bond Future	124.7630	124.7630	124.7897	124.7897	0.021	0.0000	0.0000
2024/05/09	2033	06/02/2025		Bond Future	127.5317	127.5317	127.5593	127.5593	0.022	0.0000	0.0000
2024/05/09	2033	06/02/2025	124.94 Call	Bond Future	2591.7200	2.5917	2619.2900	2.6193	1.064	0.0000	0.0000
2024/05/09	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	2033	08/05/2025		Bond Future	128.8131	128.8131	128.8416	128.8416	0.022	0.0000	0.0000
2024/05/09	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	2033	08/05/2025	130.62 Put	Bond Future	1806.9000	1.8069	1778.4400	1.7784	1.575	0.0000	0.0000
2024/05/09	2033	07/08/2025		Bond Future	131.5156	131.5156	131.5452	131.5452	0.023	0.0000	0.0000
2024/05/09	2033	07/08/2025	128.65 Call	Bond Future	2865.5500	2.8656	2895.2200	2.8952	1.035	0.0000	0.0000
2024/05/09	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	2037	01/08/2024	13.82 Call	Bond Future	6351.1700	6.3512	6127.3500	6.1274	3.524	0.0000	0.0000
2024/05/09	2037	01/08/2024	13.82 Put	Bond Future	455.1000	0.4551	484.2600	0.4843	6.407	0.0000	0.0000
2024/05/09	2037	01/08/2024	13.17 Call	Bond Future	3942.8100	3.9428	3752.5800	3.7526	4.825	0.0000	0.0000
2024/05/09	2037	01/08/2024	13.17 Put	Bond Future	1038.1800	1.0382	1100.9300	1.1009	6.044	0.0000	0.0000
2024/05/09	2037	01/08/2024		Bond Future	12.5759	74.7945	12.6263	74.5416	0.401	0.0000	0.0000
2024/05/09	2037	01/08/2024	12.10 Call	Bond Future	1013.0400	1.0130	923.0200	0.9230	8.886	0.0000	0.0000
2024/05/09	2037	01/08/2024	12.10 Put	Bond Future	3465.2000	3.4652	3628.1600	3.6282	4.703	0.0000	0.0000
2024/05/09	2037	01/08/2024	12.11 Call	Bond Future	1031.1000	1.0311	940.0300	0.9400	8.832	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	
2024/05/09	2037	01/08/2024	12.11 Put	Bond Future	3430.5400	3.4305	3592.4500	3.5925	4.720	0.0000	0.0000
2024/05/09	2037	01/08/2024	12.09 Call	Bond Future	995.0400	0.9950	906.0800	0.9061	8.940	0.0000	0.0000
2024/05/09	2037	01/08/2024	12.09 Put	Bond Future	3499.9700	3.5000	3663.9900	3.6640	4.686	0.0000	0.0000
2024/05/09	2037	07/11/2024		Bond Future	12.7141	76.5766	12.7667	76.3177	0.413	0.0000	0.0000
2024/05/09	2037	07/11/2024	12.58 Call	Bond Future	2631.0900	2.6311	2499.7900	2.4998	4.990	0.0000	0.0000
2024/05/09	2037	07/11/2024	12.58 Put	Bond Future	3297.7200	3.2977	3425.3000	3.4253	3.869	0.0000	0.0000
2024/05/09	2037	07/11/2024	12.59 Call	Bond Future	2656.6500	2.6567	2524.6300	2.5246	4.969	0.0000	0.0000
2024/05/09	2037	07/11/2024	12.59 Put	Bond Future	3273.2700	3.2733	3400.1300	3.4001	3.876	0.0000	0.0000
2024/05/09	2037	07/11/2024	12.57 Call	Bond Future	2605.8500	2.6059	2475.2800	2.4753	5.011	0.0000	0.0000
2024/05/09	2037	07/11/2024	12.57 Put	Bond Future	3322.5300	3.3225	3450.8400	3.4508	3.862	0.0000	0.0000
2024/05/09	2037	06/02/2025		Bond Future	12.8554	73.9964	12.9101	73.7320	0.426	0.0000	0.0000
2024/05/09	2037	06/02/2025	12.76 Call	Bond Future	3391.3300	3.3913	3253.0600	3.2531	4.077	0.0000	0.0000
2024/05/09	2037	06/02/2025	12.76 Put	Bond Future	3855.6400	3.8556	3981.7400	3.9817	3.271	0.0000	0.0000
2024/05/09	2037	08/05/2025		Bond Future	13.0092	75.6152	13.0662	75.3452	0.438	0.0000	0.0000
2024/05/09	2037	08/05/2025	12.25 Call	Bond Future	2578.9500	2.5790	2470.6300	2.4706	4.200	0.0000	0.0000
2024/05/09	2037	08/05/2025	12.25 Put	Bond Future	6315.5300	6.3155	6477.1800	6.4772	2.560	0.0000	0.0000
2024/05/09	2037	08/05/2025	13.35 Put	Bond Future	3616.5200	3.6165	3723.5100	3.7235	2.958	0.0000	0.0000
2024/05/09	2037	08/05/2025	13.35 Call	Bond Future	5209.6500	5.2097	5046.6700	5.0467	3.128	0.0000	0.0000
2024/05/09	2037	08/05/2025	12.55 Put	Bond Future	5430.2900	5.4303	5576.2100	5.5762	2.687	0.0000	0.0000
2024/05/09	2037	08/05/2025	12.55 Call	Bond Future	3202.2000	3.2022	3078.1500	3.0782	3.874	0.0000	0.0000
2024/05/09	2037	08/05/2025	13.30 Put	Bond Future	3709.2800	3.7093	3818.4900	3.8185	2.944	0.0000	0.0000
2024/05/09	2037	08/05/2025	13.30 Call	Bond Future	5071.8500	5.0719	4911.0900	4.9111	3.170	0.0000	0.0000
2024/05/09	2037	07/08/2025		Bond Future	13.1928	72.9174	13.2522	72.6422	0.451	0.0000	0.0000
2024/05/09	2037	07/08/2025	13.01 Call	Bond Future	4244.0300	4.2440	4101.9400	4.1019	3.348	0.0000	0.0000
2024/05/09	2037	07/08/2025	13.01 Put	Bond Future	5099.1500	5.0992	5232.2500	5.2323	2.610	0.0000	0.0000
2024/05/09	2038	01/08/2024		Bond Future	131.8420	131.8420	131.8710	131.8710	0.022	0.0000	0.0000
2024/05/09	2038	07/11/2024		Bond Future	135.0178	135.0178	135.0475	135.0475	0.022	0.0000	0.0000
2024/05/09	2038	06/02/2025		Bond Future	135.8847	135.8847	135.9152	135.9152	0.022	0.0000	0.0000
2024/05/09	2038	06/02/2025	135.23 Call	Bond Future	654.6900	0.6547	685.2400	0.6852	4.666	0.0000	0.0000
2024/05/09	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	2038	08/05/2025		Bond Future	138.8924	138.8924	138.9240	138.9240	0.023	0.0000	0.0000
2024/05/09	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	2038	08/05/2025	139.68 Put	Bond Future	787.6300	0.7876	755.9900	0.7560	4.017	0.0000	0.0000
2024/05/09	2038	07/08/2025		Bond Future	139.6252	139.6252	139.6581	139.6581	0.024	0.0000	0.0000
2024/05/09	2038	07/08/2025	139.56 Call	Bond Future	65.2300	0.0652	98.0700	0.0981	50.345	0.0000	0.0000
2024/05/09	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	2040	01/08/2024	12.28 Put	Bond Future	3903.9200	3.9039	3964.8700	3.9649	1.561	0.0000	0.0000
2024/05/09	2040	01/08/2024	12.28 Call	Bond Future	962.7400	0.9627	921.7700	0.9218	4.256	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	
2024/05/09	2040	01/08/2024	12.88 Call	Bond Future	2395.2000	2.3952	2327.5700	2.3276	2.824	0.0000	0.0000
2024/05/09	2040	01/08/2024	12.88 Put	Bond Future	2063.1200	2.0631	2097.4100	2.0974	1.662	0.0000	0.0000
2024/05/09	2040	01/08/2024	13.48 Call	Bond Future	4413.1000	4.4131	4327.0200	4.3270	1.951	0.0000	0.0000
2024/05/09	2040	01/08/2024	13.48 Put	Bond Future	1019.2900	1.0193	1035.1300	1.0351	1.554	0.0000	0.0000
2024/05/09	2040	01/08/2024	12.95 Put	Bond Future	1905.6300	1.9056	1937.2600	1.9373	1.660	0.0000	0.0000
2024/05/09	2040	01/08/2024	12.95 Call	Bond Future	2605.4900	2.6055	2535.2000	2.5352	2.698	0.0000	0.0000
2024/05/09	2040	01/08/2024		Bond Future	12.8173	74.7108	12.8365	74.6089	0.150	0.0000	0.0000
2024/05/09	2040	01/08/2024	12.33 Call	Bond Future	1054.7300	1.0547	1011.4100	1.0114	4.107	0.0000	0.0000
2024/05/09	2040	01/08/2024	12.33 Put	Bond Future	3714.6400	3.7146	3773.2400	3.7732	1.578	0.0000	0.0000
2024/05/09	2040	01/08/2024	12.34 Call	Bond Future	1073.6600	1.0737	1029.8700	1.0299	4.079	0.0000	0.0000
2024/05/09	2040	01/08/2024	12.34 Put	Bond Future	3677.5100	3.6775	3735.6400	3.7356	1.581	0.0000	0.0000
2024/05/09	2040	01/08/2024	12.32 Call	Bond Future	1035.8700	1.0359	993.0200	0.9930	4.137	0.0000	0.0000
2024/05/09	2040	01/08/2024	12.32 Put	Bond Future	3751.9100	3.7519	3810.9800	3.8110	1.574	0.0000	0.0000
2024/05/09	2040	07/11/2024		Bond Future	12.9567	76.4909	12.9767	76.3866	0.155	0.0000	0.0000
2024/05/09	2040	07/11/2024	12.85 Call	Bond Future	2867.2400	2.8672	2807.6400	2.8076	2.079	0.0000	0.0000
2024/05/09	2040	07/11/2024	12.85 Put	Bond Future	3427.0800	3.4271	3471.7900	3.4718	1.305	0.0000	0.0000
2024/05/09	2040	07/11/2024	12.86 Call	Bond Future	2894.3600	2.8944	2834.4700	2.8345	2.069	0.0000	0.0000
2024/05/09	2040	07/11/2024	12.86 Put	Bond Future	3401.4500	3.4015	3445.8700	3.4459	1.306	0.0000	0.0000
2024/05/09	2040	07/11/2024	12.84 Call	Bond Future	2840.2400	2.8402	2780.9300	2.7809	2.088	0.0000	0.0000
2024/05/09	2040	07/11/2024	12.84 Put	Bond Future	3452.8900	3.4529	3497.8900	3.4979	1.303	0.0000	0.0000
2024/05/09	2040	06/02/2025		Bond Future	13.0987	73.6581	13.1195	73.5517	0.159	0.0000	0.0000
2024/05/09	2040	06/02/2025	12.95 Call	Bond Future	3447.4200	3.4474	3388.1800	3.3882	1.718	0.0000	0.0000
2024/05/09	2040	06/02/2025	12.95 Put	Bond Future	4214.7000	4.2147	4261.8600	4.2619	1.119	0.0000	0.0000
2024/05/09	2040	08/05/2025		Bond Future	13.2519	75.2693	13.2736	75.1608	0.163	0.0000	0.0000
2024/05/09	2040	08/05/2025	12.63 Call	Bond Future	2779.3400	2.7793	2730.0600	2.7301	1.773	0.0000	0.0000
2024/05/09	2040	08/05/2025	12.63 Put	Bond Future	6009.6000	6.0096	6068.8300	6.0688	0.986	0.0000	0.0000
2024/05/09	2040	08/05/2025	13.43 Put	Bond Future	3912.7200	3.9127	3954.6200	3.9546	1.071	0.0000	0.0000
2024/05/09	2040	08/05/2025	13.43 Call	Bond Future	4798.6100	4.7986	4732.0000	4.7320	1.388	0.0000	0.0000
2024/05/09	2040	08/05/2025	12.75 Put	Bond Future	5635.4900	5.6355	5691.9700	5.6920	1.002	0.0000	0.0000
2024/05/09	2040	08/05/2025	12.75 Call	Bond Future	3045.5100	3.0455	2993.4800	2.9935	1.708	0.0000	0.0000
2024/05/09	2040	08/05/2025	13.50 Put	Bond Future	3768.7400	3.7687	3809.2900	3.8093	1.076	0.0000	0.0000
2024/05/09	2040	08/05/2025	13.50 Call	Bond Future	4998.2700	4.9983	4930.3100	4.9303	1.360	0.0000	0.0000
2024/05/09	2040	07/08/2025		Bond Future	13.4334	72.3131	13.4559	72.2027	0.167	0.0000	0.0000
2024/05/09	2040	07/08/2025	13.29 Call	Bond Future	4488.1000	4.4881	4426.7500	4.4268	1.367	0.0000	0.0000
2024/05/09	2040	07/08/2025	13.29 Put	Bond Future	5197.2800	5.1973	5246.2700	5.2463	0.943	0.0000	0.0000
2024/05/09	2044	01/08/2024	13.00 Call	Bond Future	2468.6900	2.4687	2369.5700	2.3696	4.015	0.0000	0.0000
2024/05/09	2044	01/08/2024	13.00 Put	Bond Future	1931.2100	1.9312	1989.2700	1.9893	3.006	0.0000	0.0000
2024/05/09	2044	01/08/2024	13.25 Call	Bond Future	3267.5900	3.2676	3154.7500	3.1548	3.453	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	
2024/05/09	2044	01/08/2024	13.25 Put	Bond Future	1438.8000	1.4388	1483.1400	1.4831	3.082	0.0000	0.0000
2024/05/09	2044	01/08/2024	12.29 Call	Bond Future	807.6500	0.8077	756.3400	0.7563	6.353	0.0000	0.0000
2024/05/09	2044	01/08/2024	12.29 Put	Bond Future	4168.6000	4.1686	4274.4700	4.2745	2.540	0.0000	0.0000
2024/05/09	2044	01/08/2024	12.30 Call	Bond Future	823.9800	0.8240	771.9800	0.7720	6.311	0.0000	0.0000
2024/05/09	2044	01/08/2024	12.30 Put	Bond Future	4127.5200	4.1275	4232.7000	4.2327	2.548	0.0000	0.0000
2024/05/09	2044	01/08/2024	12.28 Call	Bond Future	791.6500	0.7917	741.0200	0.7410	6.396	0.0000	0.0000
2024/05/09	2044	01/08/2024	12.28 Put	Bond Future	4210.0700	4.2101	4316.6200	4.3166	2.531	0.0000	0.0000
2024/05/09	2044	01/08/2024		Bond Future	12.8982	70.7935	12.9279	70.6363	0.230	0.0000	0.0000
2024/05/09	2044	07/11/2024	12.91 Call	Bond Future	2857.3000	2.8573	2770.6500	2.7707	3.033	0.0000	0.0000
2024/05/09	2044	07/11/2024	12.91 Put	Bond Future	3504.1800	3.5042	3578.3300	3.5783	2.116	0.0000	0.0000
2024/05/09	2044	07/11/2024	12.92 Call	Bond Future	2884.2800	2.8843	2797.1900	2.7972	3.019	0.0000	0.0000
2024/05/09	2044	07/11/2024	12.92 Put	Bond Future	3478.1600	3.4782	3551.8700	3.5519	2.119	0.0000	0.0000
2024/05/09	2044	07/11/2024	12.90 Call	Bond Future	2830.2200	2.8302	2744.0300	2.7440	3.045	0.0000	0.0000
2024/05/09	2044	07/11/2024	12.90 Put	Bond Future	3530.1700	3.5302	3604.7800	3.6048	2.113	0.0000	0.0000
2024/05/09	2044	07/11/2024		Bond Future	13.0329	72.4802	13.0638	72.3194	0.237	0.0000	0.0000
2024/05/09	2044	06/02/2025		Bond Future	13.1696	69.6847	13.2017	69.5205	0.244	0.0000	0.0000
2024/05/09	2044	06/02/2025	13.02 Call	Bond Future	3400.6600	3.4007	3313.2200	3.3132	2.571	0.0000	0.0000
2024/05/09	2044	06/02/2025	13.02 Put	Bond Future	4175.1000	4.1751	4251.8400	4.2518	1.838	0.0000	0.0000
2024/05/09	2044	08/05/2025		Bond Future	13.3165	71.2088	13.3499	71.0412	0.251	0.0000	0.0000
2024/05/09	2044	08/05/2025	12.72 Call	Bond Future	2893.4500	2.8935	2819.0100	2.8190	2.573	0.0000	0.0000
2024/05/09	2044	08/05/2025	12.72 Put	Bond Future	6009.4700	6.0095	6102.6200	6.1026	1.550	0.0000	0.0000
2024/05/09	2044	07/08/2025		Bond Future	13.4898	68.2938	13.5246	68.1231	0.258	0.0000	0.0000
2024/05/09	2044	07/08/2025	13.34 Call	Bond Future	4419.1300	4.4191	4327.3200	4.3273	2.078	0.0000	0.0000
2024/05/09	2044	07/08/2025	13.34 Put	Bond Future	5163.3400	5.1633	5242.2400	5.2422	1.528	0.0000	0.0000
2024/05/09	2046	01/08/2024		Bond Future	114.9111	114.9111	114.9358	114.9358	0.021	0.0000	0.0000
2024/05/09	2046	07/11/2024		Bond Future	115.4678	115.4678	115.4932	115.4932	0.022	0.0000	0.0000
2024/05/09	2046	06/02/2025		Bond Future	118.0298	118.0298	118.0559	118.0559	0.022	0.0000	0.0000
2024/05/09	2046	06/02/2025	114.01 Call	Bond Future	4019.7500	4.0198	4045.9300	4.0459	0.651	0.0000	0.0000
2024/05/09	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	2046	08/05/2025		Bond Future	118.3772	118.3772	118.4042	118.4042	0.023	0.0000	0.0000
2024/05/09	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	2046	08/05/2025	121.97 Put	Bond Future	3592.8200	3.5928	3565.8000	3.5658	0.752	0.0000	0.0000
2024/05/09	2046	07/08/2025		Bond Future	120.8582	120.8582	120.8863	120.8863	0.023	0.0000	0.0000
2024/05/09	2046	07/08/2025	118.69 Call	Bond Future	2168.1900	2.1682	2196.2600	2.1963	1.295	0.0000	0.0000
2024/05/09	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	2050	01/08/2024		Bond Future	113.7742	113.7742	113.7992	113.7992	0.022	0.0000	0.0000
2024/05/09	2050	07/11/2024		Bond Future	116.5146	116.5146	116.5404	116.5404	0.022	0.0000	0.0000
2024/05/09	2050	06/02/2025		Bond Future	116.7279	116.7279	116.7545	116.7545	0.023	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	
2024/05/09	2050	06/02/2025	115.60 Call	Bond Future	1127.9300	1.1279	1154.5400	1.1545	2.359	0.0000	0.0000
2024/05/09	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	2050	08/05/2025		Bond Future	119.3115	119.3115	119.3389	119.3389	0.023	0.0000	0.0000
2024/05/09	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	2050	08/05/2025	121.16 Put	Bond Future	1848.4800	1.8485	1821.0900	1.8211	1.482	0.0000	0.0000
2024/05/09	2050	07/08/2025		Bond Future	119.3840	119.3840	119.4124	119.4124	0.024	0.0000	0.0000
2024/05/09	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	2050	07/08/2025	119.89 Put	Bond Future	505.9700	0.5060	477.5600	0.4776	5.615	0.0000	0.0000
2024/05/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	AL37	02/05/2024		Index Future	931.3930	931.3930	931.3930	931.3930	0.000	0.0000	0.0000
2024/05/09	AL37	01/08/2024		Index Future	958.3550	958.3550	957.0180	957.0180	0.140	0.0000	0.0000
2024/05/09	AL37	07/11/2024		Index Future	981.1930	981.1930	979.8250	979.8250	0.139	0.0000	0.0000
2024/05/09	AL37	06/02/2025		Index Future	1002.7470	1002.7470	1001.3520	1001.3520	0.139	0.0000	0.0000
2024/05/09	AL37	08/05/2025		Index Future	1024.7390	1024.7390	1023.3150	1023.3150	0.139	0.0000	0.0000
2024/05/09	AL37	07/08/2025		Index Future	1046.0490	1046.0490	1044.6000	1044.6000	0.139	0.0000	0.0000
2024/05/09	AL7T	02/05/2024		Index Future	1078.1680	1078.1680	1078.1680	1078.1680	0.000	0.0000	0.0000
2024/05/09	AL7T	01/08/2024		Index Future	1107.0700	1107.0700	1104.5400	1104.5400	0.229	0.0000	0.0000
2024/05/09	AL7T	07/11/2024		Index Future	1133.4520	1133.4520	1130.8630	1130.8630	0.228	0.0000	0.0000
2024/05/09	AL7T	06/02/2025		Index Future	1158.3510	1158.3510	1155.7080	1155.7080	0.228	0.0000	0.0000
2024/05/09	AL7T	08/05/2025		Index Future	1183.7550	1183.7550	1181.0570	1181.0570	0.228	0.0000	0.0000
2024/05/09	AL7T	07/08/2025		Index Future	1208.3720	1208.3720	1205.6230	1205.6230	0.227	0.0000	0.0000
2024/05/09	ALBI	02/05/2024		Index Future	939.2000	939.2000	939.2000	939.2000	0.000	0.0000	0.0000
2024/05/09	ALBI	01/08/2024		Index Future	963.5030	963.5030	961.8900	961.8900	0.167	0.0000	0.0000
2024/05/09	ALBI	07/11/2024		Index Future	986.4640	986.4640	984.8130	984.8130	0.167	0.0000	0.0000
2024/05/09	ALBI	06/02/2025		Index Future	1008.1340	1008.1340	1006.4500	1006.4500	0.167	0.0000	0.0000
2024/05/09	ALBI	08/05/2025		Index Future	1030.2440	1030.2440	1028.5250	1028.5250	0.167	0.0000	0.0000
2024/05/09	ALBI	07/08/2025		Index Future	1051.6680	1051.6680	1049.9180	1049.9180	0.166	0.0000	0.0000
2024/05/09	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	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	
2024/05/09	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/05/09	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/09	ES33	01/08/2024		Bond Future	12.9624	74.1974	13.0127	73.9870	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	
2024/05/09	ES33	07/11/2024		Bond Future	13.1418	72.1810	13.1946	71.9657	0.401	0.0000	0.0000
2024/05/09	ES33	06/02/2025		Bond Future	13.3274	73.7818	13.3826	73.5619	0.414	0.0000	0.0000
2024/05/09	ES33	06/02/2025	13.34 Call	Bond Future	50.2000	0.0502	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/09	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	169.7100	0.1697	100.000	0.0000	0.0000
2024/05/09	ES33	08/05/2025		Bond Future	13.5188	71.6089	13.5765	71.3843	0.427	0.0000	0.0000
2024/05/09	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	ES33	08/05/2025	12.73 Put	Bond Future	3163.0900	3.1631	3387.6600	3.3877	7.100	0.0000	0.0000
2024/05/09	ES33	07/08/2025		Bond Future	13.7435	73.1045	13.8040	72.8756	0.440	0.0000	0.0000
2024/05/09	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	ES33	07/08/2025	13.56 Put	Bond Future	700.1400	0.7001	929.0400	0.9290	32.693	0.0000	0.0000
2024/05/09	ES42	01/08/2024		Bond Future	13.2856	70.0249	13.3255	69.8284	0.300	0.0000	0.0000
2024/05/09	ES42	07/11/2024		Bond Future	13.4415	67.4428	13.4831	67.2416	0.310	0.0000	0.0000
2024/05/09	ES42	06/02/2025		Bond Future	13.5947	68.9379	13.6380	68.7323	0.319	0.0000	0.0000
2024/05/09	ES42	06/02/2025	13.71 Call	Bond Future	544.3700	0.5444	338.8300	0.3388	37.757	0.0000	0.0000
2024/05/09	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	ES42	08/05/2025		Bond Future	13.7582	66.1935	13.8034	65.9836	0.328	0.0000	0.0000
2024/05/09	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	ES42	08/05/2025	13.25 Put	Bond Future	2437.4200	2.4374	2647.2800	2.6473	8.610	0.0000	0.0000
2024/05/09	ES42	07/08/2025		Bond Future	13.9423	67.5723	13.9893	67.3584	0.338	0.0000	0.0000
2024/05/09	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	ES42	07/08/2025	13.79 Put	Bond Future	699.8900	0.6999	913.7800	0.9138	30.561	0.0000	0.0000
2024/05/09	GOVI	02/05/2024		GOVI	925.0210	925.0210	925.0210	925.0210	0.000	0.0000	0.0000
2024/05/09	GOVI	01/08/2024		GOVI	949.0640	949.0640	947.4950	947.4950	0.165	0.0000	0.0000
2024/05/09	GOVI	01/08/2024	943.38 Call	GOVI	56840.0000	5.6840	41150.0000	4.1150	27.604	0.0000	0.0000
2024/05/09	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	GOVI	01/08/2024	943.39 Call	GOVI	56740.0000	5.6740	41050.0000	4.1050	27.652	0.0000	0.0000
2024/05/09	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	GOVI	01/08/2024	943.37 Call	GOVI	56940.0000	5.6940	41250.0000	4.1250	27.555	0.0000	0.0000
2024/05/09	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	GOVI	07/11/2024		GOVI	971.6810	971.6810	970.0750	970.0750	0.165	0.0000	0.0000
2024/05/09	GOVI	07/11/2024	948.79 Call	GOVI	228910.0000	22.8910	212850.0000	21.2850	7.016	0.0000	0.0000
2024/05/09	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	GOVI	07/11/2024	948.80 Call	GOVI	228810.0000	22.8810	212750.0000	21.2750	7.019	0.0000	0.0000
2024/05/09	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	GOVI	07/11/2024	948.78 Call	GOVI	229010.0000	22.9010	212950.0000	21.2950	7.013	0.0000	0.0000
2024/05/09	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	GOVI	06/02/2025		GOVI	993.0260	993.0260	991.3870	991.3870	0.165	0.0000	0.0000
2024/05/09	GOVI	06/02/2025	972.00 Call	GOVI	210260.0000	21.0260	193870.0000	19.3870	7.795	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	
2024/05/09	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/05/09	GOVI	08/05/2025		GOVI	1014.8040	1014.8040	1013.1320	1013.1320	0.165	0.0000	0.0000
2024/05/09	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	GOVI	08/05/2025	1,022.00 Put	GOVI	71960.0000	7.1960	88680.0000	8.8680	23.235	0.0000	0.0000
2024/05/09	GOVI	07/08/2025		GOVI	1035.9070	1035.9070	1034.2060	1034.2060	0.164	0.0000	0.0000
2024/05/09	GOVI	07/08/2025	1,011.00 Call	GOVI	249070.0000	24.9070	232060.0000	23.2060	6.829	0.0000	0.0000
2024/05/09	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/05/09	IGOV	02/05/2024		Index Future	345.1960	345.1960	345.1960	345.1960	0.000	0.0000	0.0000
2024/05/09	IGOV	01/08/2024		Index Future	352.2680	352.2680	352.3560	352.3560	0.025	0.0000	0.0000
2024/05/09	IGOV	07/11/2024		Index Future	360.7530	360.7530	360.8440	360.8440	0.025	0.0000	0.0000
2024/05/09	IGOV	06/02/2025		Index Future	368.7600	368.7600	368.8540	368.8540	0.025	0.0000	0.0000
2024/05/09	IGOV	08/05/2025		Index Future	376.9280	376.9280	377.0240	377.0240	0.025	0.0000	0.0000
2024/05/09	IGOV	07/08/2025		Index Future	384.8450	384.8450	384.9450	384.9450	0.026	0.0000	0.0000
2024/05/09	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/05/09	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/05/09	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/05/09	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/05/09	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/05/09	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/05/09	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/05/09	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/05/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/05/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/05/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/05/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/05/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/05/09	JBAF	15/05/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/05/09	JBAF	19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/05/09	JBAF	17/07/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2024/05/09	JBAF	21/08/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/05/09	JBAF	18/09/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	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	
2024/05/09	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/05/09	JBAF	18/12/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/09	JBAF	19/03/2025		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2024/05/09	JBAF	18/06/2025		Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000
2024/05/09	JBAF	17/09/2025		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/05/09	JBAF	17/12/2025		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/09	JBAF	18/03/2026		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/09	R035	01/08/2024	13.08 Call	Bond Future	4968.8500	4.9689	4801.2400	4.8012	3.373	0.0000	0.0000
2024/05/09	R035	01/08/2024	13.08 Put	Bond Future	726.4500	0.7265	760.6500	0.7607	4.708	0.0000	0.0000
2024/05/09	R035	01/08/2024	13.05 Call	Bond Future	4857.1200	4.8571	4690.7800	4.6908	3.425	0.0000	0.0000
2024/05/09	R035	01/08/2024	13.05 Put	Bond Future	754.8400	0.7548	790.3100	0.7903	4.699	0.0000	0.0000
2024/05/09	R035	01/08/2024	12.20 Put	Bond Future	2097.1900	2.0972	2185.2200	2.1852	4.198	0.0000	0.0000
2024/05/09	R035	01/08/2024	12.20 Call	Bond Future	2074.1900	2.0742	1960.4100	1.9604	5.486	0.0000	0.0000
2024/05/09	R035	01/08/2024	12.50 Call	Bond Future	2953.1300	2.9531	2817.1700	2.8172	4.604	0.0000	0.0000
2024/05/09	R035	01/08/2024	12.50 Put	Bond Future	1485.2800	1.4853	1551.1300	1.5511	4.434	0.0000	0.0000
2024/05/09	R035	01/08/2024	12.45 Call	Bond Future	2797.2100	2.7972	2664.7000	2.6647	4.737	0.0000	0.0000
2024/05/09	R035	01/08/2024	12.45 Put	Bond Future	1575.1400	1.5751	1644.4400	1.6444	4.400	0.0000	0.0000
2024/05/09	R035	01/08/2024	13.20 Call	Bond Future	5421.8000	5.4218	5249.4700	5.2495	3.178	0.0000	0.0000
2024/05/09	R035	01/08/2024	13.20 Put	Bond Future	622.5200	0.6225	652.0000	0.6520	4.736	0.0000	0.0000
2024/05/09	R035	01/08/2024		Bond Future	12.2046	84.3424	12.2447	84.1406	0.329	0.0000	0.0000
2024/05/09	R035	01/08/2024	11.80 Call	Bond Future	1146.1500	1.1462	1065.9500	1.0660	6.997	0.0000	0.0000
2024/05/09	R035	01/08/2024	11.80 Put	Bond Future	3218.6400	3.2186	3340.2500	3.3403	3.778	0.0000	0.0000
2024/05/09	R035	01/08/2024	11.81 Call	Bond Future	1165.5700	1.1656	1084.5200	1.0845	6.954	0.0000	0.0000
2024/05/09	R035	01/08/2024	11.81 Put	Bond Future	3185.9400	3.1859	3306.7000	3.3067	3.790	0.0000	0.0000
2024/05/09	R035	01/08/2024	11.79 Call	Bond Future	1126.9200	1.1269	1047.5900	1.0476	7.040	0.0000	0.0000
2024/05/09	R035	01/08/2024	11.79 Put	Bond Future	3251.5700	3.2516	3374.0500	3.3741	3.767	0.0000	0.0000
2024/05/09	R035	07/11/2024		Bond Future	12.3449	81.8358	12.3869	81.6292	0.340	0.0000	0.0000
2024/05/09	R035	07/11/2024	12.18 Call	Bond Future	2538.1200	2.5381	2433.5800	2.4336	4.119	0.0000	0.0000
2024/05/09	R035	07/11/2024	12.18 Put	Bond Future	3355.9000	3.3559	3457.9000	3.4579	3.039	0.0000	0.0000
2024/05/09	R035	07/11/2024	12.19 Call	Bond Future	2563.0500	2.5631	2457.9300	2.4579	4.101	0.0000	0.0000
2024/05/09	R035	07/11/2024	12.19 Put	Bond Future	3330.9100	3.3309	3432.3300	3.4323	3.045	0.0000	0.0000
2024/05/09	R035	07/11/2024	12.17 Call	Bond Future	2513.3000	2.5133	2409.3500	2.4094	4.136	0.0000	0.0000
2024/05/09	R035	07/11/2024	12.17 Put	Bond Future	3381.0400	3.3810	3483.6300	3.4836	3.034	0.0000	0.0000
2024/05/09	R035	07/11/2024	13.23 Call	Bond Future	5685.1400	5.6851	5529.8900	5.5299	2.731	0.0000	0.0000
2024/05/09	R035	07/11/2024	13.23 Put	Bond Future	1486.9400	1.4869	1538.2300	1.5382	3.449	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	
2024/05/09	R035	07/11/2024	12.20 Put	Bond Future	3305.8600	3.3059	3406.6900	3.4067	3.050	0.0000	0.0000
2024/05/09	R035	07/11/2024	12.20 Call	Bond Future	2587.8700	2.5879	2482.1600	2.4822	4.085	0.0000	0.0000
2024/05/09	R035	06/02/2025		Bond Future	12.4905	83.6322	12.5344	83.4213	0.351	0.0000	0.0000
2024/05/09	R035	06/02/2025	12.41 Call	Bond Future	3399.7700	3.3998	3287.9000	3.2879	3.291	0.0000	0.0000
2024/05/09	R035	06/02/2025	12.41 Put	Bond Future	3788.6600	3.7887	3887.6700	3.8877	2.613	0.0000	0.0000
2024/05/09	R035	08/05/2025		Bond Future	12.6363	80.9457	12.6820	80.7304	0.362	0.0000	0.0000
2024/05/09	R035	08/05/2025	11.78 Call	Bond Future	2294.1100	2.2941	2211.8500	2.2119	3.586	0.0000	0.0000
2024/05/09	R035	08/05/2025	11.78 Put	Bond Future	6475.5500	6.4756	6608.5700	6.6086	2.054	0.0000	0.0000
2024/05/09	R035	07/08/2025		Bond Future	12.8125	82.6197	12.8602	82.4004	0.373	0.0000	0.0000
2024/05/09	R035	07/08/2025	12.65 Call	Bond Future	4152.1100	4.1521	4038.2100	4.0382	2.743	0.0000	0.0000
2024/05/09	R035	07/08/2025	12.65 Put	Bond Future	4904.1200	4.9041	5009.5300	5.0095	2.149	0.0000	0.0000
2024/05/09	R053	01/08/2024		Bond Future	12.7687	95.3288	12.7881	95.1935	0.152	0.0000	0.0000
2024/05/09	R053	01/08/2024	13.14 Call	Bond Future	4497.6300	4.4976	4393.6500	4.3937	2.312	0.0000	0.0000
2024/05/09	R053	01/08/2024	13.14 Put	Bond Future	1966.5000	1.9665	1997.8700	1.9979	1.595	0.0000	0.0000
2024/05/09	R053	01/08/2024	13.15 Call	Bond Future	4541.6900	4.5417	4437.3200	4.4373	2.298	0.0000	0.0000
2024/05/09	R053	01/08/2024	13.15 Put	Bond Future	1944.2000	1.9442	1975.1800	1.9752	1.593	0.0000	0.0000
2024/05/09	R053	01/08/2024	13.13 Call	Bond Future	4453.7100	4.4537	4350.1200	4.3501	2.326	0.0000	0.0000
2024/05/09	R053	01/08/2024	13.13 Put	Bond Future	1989.0400	1.9890	2020.8000	2.0208	1.597	0.0000	0.0000
2024/05/09	R053	07/11/2024		Bond Future	12.9021	91.7271	12.9223	91.5886	0.157	0.0000	0.0000
2024/05/09	R053	07/11/2024	12.80 Call	Bond Future	3864.4500	3.8645	3784.6500	3.7847	2.065	0.0000	0.0000
2024/05/09	R053	07/11/2024	12.80 Put	Bond Future	4569.9500	4.5700	4628.6100	4.6286	1.284	0.0000	0.0000
2024/05/09	R053	07/11/2024	12.81 Call	Bond Future	3900.2900	3.9003	3820.1100	3.8201	2.056	0.0000	0.0000
2024/05/09	R053	07/11/2024	12.81 Put	Bond Future	4536.2300	4.5362	4594.5100	4.5945	1.285	0.0000	0.0000
2024/05/09	R053	07/11/2024	12.79 Call	Bond Future	3828.7500	3.8288	3749.3400	3.7493	2.074	0.0000	0.0000
2024/05/09	R053	07/11/2024	12.79 Put	Bond Future	4603.9000	4.6039	4662.9500	4.6630	1.283	0.0000	0.0000
2024/05/09	R053	06/02/2025		Bond Future	13.0345	93.7400	13.0555	93.5987	0.161	0.0000	0.0000
2024/05/09	R053	06/02/2025	12.94 Call	Bond Future	4820.3700	4.8204	4739.6400	4.7396	1.675	0.0000	0.0000
2024/05/09	R053	06/02/2025	12.94 Put	Bond Future	5460.7100	5.4607	5521.2500	5.5213	1.109	0.0000	0.0000
2024/05/09	R053	08/05/2025		Bond Future	13.1727	89.9188	13.1945	89.7747	0.166	0.0000	0.0000
2024/05/09	R053	08/05/2025	12.64 Call	Bond Future	4129.6500	4.1297	4060.1600	4.0602	1.683	0.0000	0.0000
2024/05/09	R053	08/05/2025	12.64 Put	Bond Future	7778.1200	7.7781	7852.7200	7.8527	0.959	0.0000	0.0000
2024/05/09	R053	07/08/2025		Bond Future	13.3324	91.7747	13.3551	91.6281	0.171	0.0000	0.0000
2024/05/09	R053	07/08/2025	13.17 Call	Bond Future	5984.4600	5.9845	5902.9600	5.9030	1.362	0.0000	0.0000
2024/05/09	R053	07/08/2025	13.17 Put	Bond Future	7043.8300	7.0438	7108.9400	7.1089	0.924	0.0000	0.0000
2024/05/09	R186	01/08/2024	8.69 Call	Bond Future	135.6000	0.1356	127.1700	0.1272	6.217	0.0000	0.0000
2024/05/09	R186	01/08/2024	8.69 Put	Bond Future	1287.2000	1.2872	1312.9700	1.3130	2.002	0.0000	0.0000
2024/05/09	R186	01/08/2024	8.70 Call	Bond Future	140.3800	0.1404	131.7400	0.1317	6.155	0.0000	0.0000
2024/05/09	R186	01/08/2024	8.70 Put	Bond Future	1270.4000	1.2704	1295.9600	1.2960	2.012	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	
2024/05/09	R186	01/08/2024	8.68 Call	Bond Future	130.9300	0.1309	122.7100	0.1227	6.278	0.0000	0.0000
2024/05/09	R186	01/08/2024	8.68 Put	Bond Future	1304.1100	1.3041	1330.0900	1.3301	1.992	0.0000	0.0000
2024/05/09	R186	01/08/2024		Bond Future	9.2275	103.9563	9.2436	103.9221	0.174	0.0000	0.0000
2024/05/09	R186	07/11/2024	9.14 Call	Bond Future	663.6100	0.6636	645.7000	0.6457	2.699	0.0000	0.0000
2024/05/09	R186	07/11/2024	9.14 Put	Bond Future	895.0200	0.8950	912.0400	0.9120	1.902	0.0000	0.0000
2024/05/09	R186	07/11/2024	9.15 Call	Bond Future	674.3100	0.6743	656.2600	0.6563	2.677	0.0000	0.0000
2024/05/09	R186	07/11/2024	9.15 Put	Bond Future	886.6200	0.8866	903.5000	0.9035	1.904	0.0000	0.0000
2024/05/09	R186	07/11/2024	9.13 Call	Bond Future	652.6800	0.6527	634.9200	0.6349	2.721	0.0000	0.0000
2024/05/09	R186	07/11/2024	9.13 Put	Bond Future	903.2000	0.9032	920.3700	0.9204	1.901	0.0000	0.0000
2024/05/09	R186	07/11/2024		Bond Future	9.2613	106.4335	9.2796	106.3985	0.198	0.0000	0.0000
2024/05/09	R186	06/02/2025		Bond Future	9.3156	103.4536	9.3365	103.4182	0.224	0.0000	0.0000
2024/05/09	R186	06/02/2025	9.03 Call	Bond Future	662.6200	0.6626	646.3800	0.6464	2.451	0.0000	0.0000
2024/05/09	R186	06/02/2025	9.03 Put	Bond Future	1148.0700	1.1481	1167.2500	1.1673	1.671	0.0000	0.0000
2024/05/09	R186	08/05/2025		Bond Future	9.3946	105.7187	9.4189	105.6828	0.258	0.0000	0.0000
2024/05/09	R186	08/05/2025	8.47 Call	Bond Future	373.4500	0.3735	362.7000	0.3627	2.879	0.0000	0.0000
2024/05/09	R186	08/05/2025	8.47 Put	Bond Future	1752.7800	1.7528	1777.9200	1.7779	1.434	0.0000	0.0000
2024/05/09	R186	07/08/2025		Bond Future	9.5966	102.5920	9.6253	102.5559	0.299	0.0000	0.0000
2024/05/09	R186	07/08/2025	9.68 Call	Bond Future	1008.0400	1.0080	988.2600	0.9883	1.962	0.0000	0.0000
2024/05/09	R186	07/08/2025	9.68 Put	Bond Future	903.1600	0.9032	919.4700	0.9195	1.806	0.0000	0.0000
2024/05/09	R186	07/08/2025	10.25 Call	Bond Future	1493.8600	1.4939	1470.1900	1.4702	1.584	0.0000	0.0000
2024/05/09	R186	07/08/2025	10.25 Put	Bond Future	676.6300	0.6766	689.0500	0.6891	1.836	0.0000	0.0000
2024/05/09	R186	07/08/2025	9.22 Put	Bond Future	1157.5500	1.1576	1177.6000	1.1776	1.732	0.0000	0.0000
2024/05/09	R186	07/08/2025	9.22 Call	Bond Future	682.3600	0.6824	666.3200	0.6663	2.351	0.0000	0.0000
2024/05/09	R202	01/08/2024		Bond Future	259.1676	259.1676	259.2236	259.2236	0.022	0.0000	0.0000
2024/05/09	R202	07/11/2024		Bond Future	265.4103	265.4103	265.4681	265.4681	0.022	0.0000	0.0000
2024/05/09	R202	06/02/2025		Bond Future	266.0546	266.0546	266.1142	266.1142	0.022	0.0000	0.0000
2024/05/09	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	R202	06/02/2025	266.79 Put	Bond Future	735.3900	0.7354	675.7800	0.6758	8.106	0.0000	0.0000
2024/05/09	R202	08/05/2025		Bond Future	271.9440	271.9440	272.0056	272.0056	0.023	0.0000	0.0000
2024/05/09	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	R202	08/05/2025	272.31 Put	Bond Future	366.0100	0.3660	304.4000	0.3044	16.833	0.0000	0.0000
2024/05/09	R202	07/08/2025		Bond Future	272.2764	272.2764	272.3400	272.3400	0.023	0.0000	0.0000
2024/05/09	R202	07/08/2025	271.60 Call	Bond Future	676.3700	0.6764	740.0100	0.7400	9.409	0.0000	0.0000
2024/05/09	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	R209	01/08/2024		Bond Future	12.2615	65.3939	12.3120	65.1692	0.411	0.0000	0.0000
2024/05/09	R209	01/08/2024	11.79 Call	Bond Future	899.9400	0.8999	819.7400	0.8197	8.912	0.0000	0.0000
2024/05/09	R209	01/08/2024	11.79 Put	Bond Future	3054.3800	3.0544	3198.8800	3.1989	4.731	0.0000	0.0000
2024/05/09	R209	01/08/2024	11.80 Call	Bond Future	916.0800	0.9161	834.9500	0.8350	8.856	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
2024/05/09	R209	01/08/2024	11.80 Put	Bond Future		3023.7900	3.0238	3167.3600	3.1674	4.748	0.0000	0.0000
2024/05/09	R209	01/08/2024	11.78 Call	Bond Future		883.9600	0.8840	804.7100	0.8047	8.965	0.0000	0.0000
2024/05/09	R209	01/08/2024	11.78 Put	Bond Future		3085.1700	3.0852	3230.6200	3.2306	4.714	0.0000	0.0000
2024/05/09	R209	07/11/2024		Bond Future		12.3867	63.7945	12.4392	63.5645	0.424	0.0000	0.0000
2024/05/09	R209	07/11/2024	12.22 Call	Bond Future		2241.7200	2.2417	2127.0900	2.1271	5.113	0.0000	0.0000
2024/05/09	R209	07/11/2024	12.22 Put	Bond Future		2979.2100	2.9792	3094.5900	3.0946	3.873	0.0000	0.0000
2024/05/09	R209	07/11/2024	12.23 Call	Bond Future		2263.8700	2.2639	2148.5900	2.1486	5.092	0.0000	0.0000
2024/05/09	R209	07/11/2024	12.23 Put	Bond Future		2956.7800	2.9568	3071.5100	3.0715	3.880	0.0000	0.0000
2024/05/09	R209	07/11/2024	12.21 Call	Bond Future		2219.8600	2.2199	2105.8800	2.1059	5.135	0.0000	0.0000
2024/05/09	R209	07/11/2024	12.21 Put	Bond Future		3001.9800	3.0020	3118.0100	3.1180	3.865	0.0000	0.0000
2024/05/09	R209	06/02/2025		Bond Future		12.5123	65.1948	12.5668	64.9599	0.436	0.0000	0.0000
2024/05/09	R209	06/02/2025	12.44 Call	Bond Future		3036.3400	3.0363	2912.4000	2.9124	4.082	0.0000	0.0000
2024/05/09	R209	06/02/2025	12.44 Put	Bond Future		3349.5300	3.3495	3460.4700	3.4605	3.312	0.0000	0.0000
2024/05/09	R209	08/05/2025		Bond Future		12.6442	63.4649	12.7008	63.2250	0.448	0.0000	0.0000
2024/05/09	R209	08/05/2025	11.89 Call	Bond Future		2243.8800	2.2439	2147.8900	2.1479	4.278	0.0000	0.0000
2024/05/09	R209	08/05/2025	11.89 Put	Bond Future		5558.8100	5.5588	5702.6700	5.7027	2.588	0.0000	0.0000
2024/05/09	R209	07/08/2025		Bond Future		12.7997	64.7771	12.8586	64.5326	0.460	0.0000	0.0000
2024/05/09	R209	07/08/2025	12.68 Call	Bond Future		3848.6900	3.8487	3720.1900	3.7202	3.339	0.0000	0.0000
2024/05/09	R209	07/08/2025	12.68 Put	Bond Future		4349.8200	4.3498	4465.8300	4.4658	2.667	0.0000	0.0000
2024/05/09	R210	01/08/2024		Bond Future		239.3843	239.3843	239.5171	239.5171	0.055	0.0000	0.0000
2024/05/09	R210	07/11/2024		Bond Future		241.7985	241.7985	241.9346	241.9346	0.056	0.0000	0.0000
2024/05/09	R210	06/02/2025		Bond Future		247.1640	247.1640	247.3038	247.3038	0.057	0.0000	0.0000
2024/05/09	R210	06/02/2025	239.61 Call	Bond Future		7554.0200	7.5540	7693.8300	7.6938	1.851	0.0000	0.0000
2024/05/09	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	R210	08/05/2025		Bond Future		249.2021	249.2021	249.3454	249.3454	0.058	0.0000	0.0000
2024/05/09	R210	08/05/2025	248.03 Call	Bond Future		1172.0900	1.1721	1315.4300	1.3154	12.229	0.0000	0.0000
2024/05/09	R210	08/05/2025	248.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	R210	07/08/2025		Bond Future		254.4282	254.4282	254.5759	254.5759	0.058	0.0000	0.0000
2024/05/09	R210	07/08/2025	248.44 Call	Bond Future		5988.2100	5.9882	6135.8500	6.1359	2.466	0.0000	0.0000
2024/05/09	R210	07/08/2025	248.44 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	R213	01/08/2024		Bond Future		11.0939	84.2728	11.1189	84.1723	0.225	0.0000	0.0000
2024/05/09	R213	01/08/2024	10.87 Call	Bond Future		1135.3300	1.1353	1085.1900	1.0852	4.416	0.0000	0.0000
2024/05/09	R213	01/08/2024	10.87 Put	Bond Future		2041.4400	2.0414	2091.7600	2.0918	2.465	0.0000	0.0000
2024/05/09	R213	01/08/2024	10.88 Call	Bond Future		1152.9300	1.1529	1102.3400	1.1023	4.388	0.0000	0.0000
2024/05/09	R213	01/08/2024	10.88 Put	Bond Future		2018.3000	2.0183	2068.1700	2.0682	2.471	0.0000	0.0000
2024/05/09	R213	01/08/2024	10.86 Call	Bond Future		1117.7300	1.1177	1068.0400	1.0680	4.446	0.0000	0.0000
2024/05/09	R213	01/08/2024	10.86 Put	Bond Future		2064.6100	2.0646	2115.3800	2.1154	2.459	0.0000	0.0000
2024/05/09	R213	07/11/2024		Bond Future		11.2122	82.7187	11.2386	82.6159	0.235	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	
2024/05/09	R213	07/11/2024	11.22 Call	Bond Future	2251.0800	2.2511	2192.3400	2.1923	2.609	0.0000	0.0000
2024/05/09	R213	07/11/2024	11.22 Put	Bond Future	2220.6100	2.2206	2264.6500	2.2647	1.983	0.0000	0.0000
2024/05/09	R213	07/11/2024	11.23 Call	Bond Future	2272.4900	2.2725	2213.4600	2.2135	2.598	0.0000	0.0000
2024/05/09	R213	07/11/2024	11.23 Put	Bond Future	2203.0900	2.2031	2246.8400	2.2468	1.986	0.0000	0.0000
2024/05/09	R213	07/11/2024	11.21 Call	Bond Future	2229.9900	2.2300	2171.5400	2.1715	2.621	0.0000	0.0000
2024/05/09	R213	07/11/2024	11.21 Put	Bond Future	2238.4800	2.2385	2282.8100	2.2828	1.980	0.0000	0.0000
2024/05/09	R213	06/02/2025		Bond Future	11.3399	84.5348	11.3677	84.4300	0.245	0.0000	0.0000
2024/05/09	R213	06/02/2025	11.35 Call	Bond Future	2676.8600	2.6769	2618.0300	2.6180	2.198	0.0000	0.0000
2024/05/09	R213	06/02/2025	11.35 Put	Bond Future	2638.6400	2.6386	2684.6500	2.6847	1.744	0.0000	0.0000
2024/05/09	R213	08/05/2025		Bond Future	11.4702	82.8231	11.4994	82.7163	0.255	0.0000	0.0000
2024/05/09	R213	08/05/2025	10.52 Call	Bond Future	1527.0600	1.5271	1488.2300	1.4882	2.543	0.0000	0.0000
2024/05/09	R213	08/05/2025	10.52 Put	Bond Future	5093.7000	5.0937	5161.7400	5.1617	1.336	0.0000	0.0000
2024/05/09	R213	07/08/2025		Bond Future	11.6398	84.5382	11.6707	84.4295	0.265	0.0000	0.0000
2024/05/09	R213	07/08/2025	11.66 Call	Bond Future	3328.4100	3.3284	3268.2500	3.2683	1.807	0.0000	0.0000
2024/05/09	R213	07/08/2025	11.66 Put	Bond Future	3257.2900	3.2573	3305.8300	3.3058	1.490	0.0000	0.0000
2024/05/09	R214	01/08/2024	12.17 Call	Bond Future	1006.6700	1.0067	934.6400	0.9346	7.155	0.0000	0.0000
2024/05/09	R214	01/08/2024	12.17 Put	Bond Future	2912.2000	2.9122	3022.7200	3.0227	3.795	0.0000	0.0000
2024/05/09	R214	01/08/2024	12.18 Call	Bond Future	1024.2300	1.0242	951.4000	0.9514	7.111	0.0000	0.0000
2024/05/09	R214	01/08/2024	12.18 Put	Bond Future	2881.8200	2.8818	2991.5400	2.9915	3.807	0.0000	0.0000
2024/05/09	R214	01/08/2024	12.16 Call	Bond Future	989.2900	0.9893	918.0600	0.9181	7.200	0.0000	0.0000
2024/05/09	R214	01/08/2024	12.16 Put	Bond Future	2942.8200	2.9428	3054.1400	3.0541	3.783	0.0000	0.0000
2024/05/09	R214	01/08/2024		Bond Future	12.5772	60.8843	12.6173	60.7017	0.319	0.0000	0.0000
2024/05/09	R214	07/11/2024	12.61 Call	Bond Future	2514.1600	2.5142	2414.5800	2.4146	3.961	0.0000	0.0000
2024/05/09	R214	07/11/2024	12.61 Put	Bond Future	2923.5100	2.9235	3010.7800	3.0108	2.985	0.0000	0.0000
2024/05/09	R214	07/11/2024	12.62 Call	Bond Future	2537.8100	2.5378	2437.7100	2.4377	3.944	0.0000	0.0000
2024/05/09	R214	07/11/2024	12.62 Put	Bond Future	2901.7300	2.9017	2988.4800	2.9885	2.990	0.0000	0.0000
2024/05/09	R214	07/11/2024	12.60 Call	Bond Future	2490.7700	2.4908	2391.7100	2.3917	3.977	0.0000	0.0000
2024/05/09	R214	07/11/2024	12.60 Put	Bond Future	2945.5900	2.9456	3033.3800	3.0334	2.980	0.0000	0.0000
2024/05/09	R214	07/11/2024		Bond Future	12.7006	59.0273	12.7422	58.8405	0.328	0.0000	0.0000
2024/05/09	R214	06/02/2025		Bond Future	12.8261	60.3231	12.8694	60.1322	0.337	0.0000	0.0000
2024/05/09	R214	06/02/2025	12.71 Call	Bond Future	2973.1300	2.9731	2872.5600	2.8726	3.383	0.0000	0.0000
2024/05/09	R214	06/02/2025	12.71 Put	Bond Future	3490.7000	3.4907	3580.9400	3.5809	2.585	0.0000	0.0000
2024/05/09	R214	08/05/2025		Bond Future	12.9501	58.3351	12.9949	58.1403	0.346	0.0000	0.0000
2024/05/09	R214	08/05/2025	12.40 Call	Bond Future	2496.3500	2.4964	2410.4100	2.4104	3.443	0.0000	0.0000
2024/05/09	R214	08/05/2025	12.40 Put	Bond Future	4975.5900	4.9756	5084.4500	5.0845	2.188	0.0000	0.0000
2024/05/09	R214	07/08/2025		Bond Future	13.0964	59.5414	13.1428	59.3429	0.355	0.0000	0.0000
2024/05/09	R214	07/08/2025	12.97 Call	Bond Future	3786.5000	3.7865	3681.0800	3.6811	2.784	0.0000	0.0000
2024/05/09	R214	07/08/2025	12.97 Put	Bond Future	4332.1000	4.3321	4425.2600	4.4253	2.150	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	
2024/05/09	R248	01/08/2024		Bond Future	12.7900	73.8814	12.8094	73.7760	0.152	0.0000	0.0000
2024/05/09	R248	01/08/2024	12.31 Call	Bond Future	1072.0500	1.0721	1027.4300	1.0274	4.162	0.0000	0.0000
2024/05/09	R248	01/08/2024	12.31 Put	Bond Future	3771.2700	3.7713	3831.9700	3.8320	1.610	0.0000	0.0000
2024/05/09	R248	01/08/2024	12.32 Call	Bond Future	1091.6900	1.0917	1046.5700	1.0466	4.133	0.0000	0.0000
2024/05/09	R248	01/08/2024	12.32 Put	Bond Future	3732.8100	3.7328	3793.0100	3.7930	1.613	0.0000	0.0000
2024/05/09	R248	01/08/2024	12.30 Call	Bond Future	1052.6200	1.0526	1008.4900	1.0085	4.192	0.0000	0.0000
2024/05/09	R248	01/08/2024	12.30 Put	Bond Future	3810.0200	3.8100	3871.2100	3.8712	1.606	0.0000	0.0000
2024/05/09	R248	07/11/2024		Bond Future	12.9225	71.1891	12.9427	71.0813	0.156	0.0000	0.0000
2024/05/09	R248	07/11/2024	12.79 Call	Bond Future	2919.4500	2.9195	2858.2800	2.8583	2.095	0.0000	0.0000
2024/05/09	R248	07/11/2024	12.79 Put	Bond Future	3633.3600	3.6334	3679.9300	3.6799	1.282	0.0000	0.0000
2024/05/09	R248	07/11/2024	12.80 Call	Bond Future	2946.9900	2.9470	2885.5200	2.8855	2.086	0.0000	0.0000
2024/05/09	R248	07/11/2024	12.80 Put	Bond Future	3606.5500	3.6066	3652.8200	3.6528	1.283	0.0000	0.0000
2024/05/09	R248	07/11/2024	12.78 Call	Bond Future	2892.0100	2.8920	2831.1500	2.8312	2.104	0.0000	0.0000
2024/05/09	R248	07/11/2024	12.78 Put	Bond Future	3660.3500	3.6604	3707.2300	3.7072	1.281	0.0000	0.0000
2024/05/09	R248	06/02/2025		Bond Future	13.0574	72.7517	13.0784	72.6417	0.161	0.0000	0.0000
2024/05/09	R248	06/02/2025	12.71 Call	Bond Future	2989.5200	2.9895	2933.4900	2.9335	1.874	0.0000	0.0000
2024/05/09	R248	06/02/2025	12.71 Put	Bond Future	4854.2500	4.8543	4908.1900	4.9082	1.111	0.0000	0.0000
2024/05/09	R248	08/05/2025		Bond Future	13.1907	69.8902	13.2126	69.7780	0.165	0.0000	0.0000
2024/05/09	R248	08/05/2025	12.60 Call	Bond Future	3121.6800	3.1217	3068.7100	3.0687	1.697	0.0000	0.0000
2024/05/09	R248	08/05/2025	12.60 Put	Bond Future	6288.0700	6.2881	6347.3000	6.3473	0.942	0.0000	0.0000
2024/05/09	R248	07/08/2025		Bond Future	13.3475	71.3344	13.3702	71.2203	0.170	0.0000	0.0000
2024/05/09	R248	07/08/2025	13.21 Call	Bond Future	4636.9000	4.6369	4573.1800	4.5732	1.374	0.0000	0.0000
2024/05/09	R248	07/08/2025	13.21 Put	Bond Future	5336.4600	5.3365	5386.9000	5.3869	0.945	0.0000	0.0000
2024/05/09	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/09	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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