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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/05/2024 TO 14/05/2024

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
2024/05/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/14	2025	01/08/2024		Bond Future	181.7833	181.7833	181.6021	0.100	0.0000	0.0000
2024/05/14	2025	07/11/2024		Bond Future	186.1301	186.1301	185.9448	0.100	0.0000	0.0000
2024/05/14	2029	01/08/2024		Bond Future	131.0427	131.0427	130.8903	0.116	0.0000	0.0000
2024/05/14	2029	07/11/2024		Bond Future	132.7691	132.7691	132.6133	0.117	0.0000	0.0000
2024/05/14	2029	06/02/2025		Bond Future	135.6891	135.6891	135.5302	0.117	0.0000	0.0000
2024/05/14	2029	06/02/2025	132.40 Call	Bond Future	3289.0900	3.2891	3130.2300	4.830	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
2024/05/14	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/14	2029	08/05/2025		Bond Future	137.2513	137.2513	137.0894	137.0894	0.118	0.0000
2024/05/14	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/14	2029	08/05/2025	137.85 Put	Bond Future	598.7200	0.5987	760.6000	0.7606	27.038	0.0000
2024/05/14	2029	07/08/2025		Bond Future	140.1247	140.1247	139.9601	139.9601	0.117	0.0000
2024/05/14	2029	07/08/2025	137.41 Call	Bond Future	2714.7200	2.7147	2550.1200	2.5501	6.063	0.0000
2024/05/14	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/14	2030	01/08/2024	10.21 Put	Bond Future	2035.1700	2.0352	2129.6500	2.1297	4.642	0.0000
2024/05/14	2030	01/08/2024	10.21 Call	Bond Future	769.9200	0.7699	708.2100	0.7082	8.015	0.0000
2024/05/14	2030	01/08/2024	10.71 Put	Bond Future	1053.1400	1.0531	1111.2100	1.1112	5.514	0.0000
2024/05/14	2030	01/08/2024	10.71 Call	Bond Future	1704.1900	1.7042	1606.0700	1.6061	5.758	0.0000
2024/05/14	2030	01/08/2024	11.31 Call	Bond Future	3310.4400	3.3104	3180.4500	3.1805	3.927	0.0000
2024/05/14	2030	01/08/2024	11.31 Put	Bond Future	425.6900	0.4257	451.8900	0.4519	6.155	0.0000
2024/05/14	2030	01/08/2024		Bond Future	10.5386	89.7542	10.5796	89.5980	0.389	0.0000
2024/05/14	2030	01/08/2024	10.38 Call	Bond Future	1038.1900	1.0382	963.7600	0.9638	7.169	0.0000
2024/05/14	2030	01/08/2024	10.38 Put	Bond Future	1646.2000	1.6462	1727.9600	1.7280	4.967	0.0000
2024/05/14	2030	01/08/2024	10.39 Call	Bond Future	1055.5900	1.0556	980.4100	0.9804	7.122	0.0000
2024/05/14	2030	01/08/2024	10.39 Put	Bond Future	1625.1200	1.6251	1706.1300	1.7061	4.985	0.0000
2024/05/14	2030	01/08/2024	10.37 Call	Bond Future	1021.1200	1.0211	947.4400	0.9474	7.216	0.0000
2024/05/14	2030	01/08/2024	10.37 Put	Bond Future	1667.6200	1.6676	1750.1300	1.7501	4.948	0.0000
2024/05/14	2030	07/11/2024		Bond Future	10.6381	91.8770	10.6817	91.7172	0.410	0.0000
2024/05/14	2030	07/11/2024	10.75 Call	Bond Future	2137.1800	2.1372	2045.8800	2.0459	4.272	0.0000
2024/05/14	2030	07/11/2024	10.75 Put	Bond Future	1727.5800	1.7276	1796.0200	1.7960	3.962	0.0000
2024/05/14	2030	07/11/2024	10.76 Call	Bond Future	2158.3500	2.1584	2066.5800	2.0666	4.252	0.0000
2024/05/14	2030	07/11/2024	10.76 Put	Bond Future	1712.2700	1.7123	1780.2400	1.7802	3.970	0.0000
2024/05/14	2030	07/11/2024	10.74 Call	Bond Future	2116.3400	2.1163	2025.5300	2.0255	4.291	0.0000
2024/05/14	2030	07/11/2024	10.74 Put	Bond Future	1743.2500	1.7433	1812.1800	1.8122	3.954	0.0000
2024/05/14	2030	07/11/2024	10.21 Put	Bond Future	2757.6900	2.7577	2853.5700	2.8536	3.477	0.0000
2024/05/14	2030	07/11/2024	10.21 Call	Bond Future	1169.2100	1.1692	1105.3500	1.1054	5.462	0.0000
2024/05/14	2030	07/11/2024	10.71 Put	Bond Future	1790.7200	1.7907	1861.1100	1.8611	3.931	0.0000
2024/05/14	2030	07/11/2024	10.71 Call	Bond Future	2054.1800	2.0542	1964.8300	1.9648	4.350	0.0000
2024/05/14	2030	07/11/2024	11.91 Call	Bond Future	5103.1800	5.1032	4970.0500	4.9701	2.609	0.0000
2024/05/14	2030	07/11/2024	11.91 Put	Bond Future	581.6900	0.5817	608.3000	0.6083	4.575	0.0000
2024/05/14	2030	06/02/2025		Bond Future	10.7481	89.8654	10.7944	89.7024	0.430	0.0000
2024/05/14	2030	06/02/2025	10.68 Call	Bond Future	2129.5800	2.1296	2045.6000	2.0456	3.944	0.0000
2024/05/14	2030	06/02/2025	10.68 Put	Bond Future	2370.2300	2.3702	2449.2300	2.4492	3.333	0.0000
2024/05/14	2030	08/05/2025		Bond Future	10.8748	91.8325	10.9241	91.6661	0.453	0.0000
2024/05/14	2030	08/05/2025	9.93 Call	Bond Future	1115.7600	1.1158	1062.9700	1.0630	4.731	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	
2024/05/14	2030	08/05/2025	9.93 Put	Bond Future	4380.8400	4.3808	4494.4100	4.4944	2.592	0.0000	0.0000
2024/05/14	2030	08/05/2025	12.28 Call	Bond Future	5729.8000	5.7298	5602.0100	5.6020	2.230	0.0000	0.0000
2024/05/14	2030	08/05/2025	12.28 Put	Bond Future	1131.4100	1.1314	1169.9800	1.1700	3.409	0.0000	0.0000
2024/05/14	2030	08/05/2025	10.69 Put	Bond Future	2858.8100	2.8588	2943.6300	2.9436	2.967	0.0000	0.0000
2024/05/14	2030	08/05/2025	10.69 Call	Bond Future	2231.5000	2.2315	2149.9600	2.1500	3.654	0.0000	0.0000
2024/05/14	2030	08/05/2025	11.86 Call	Bond Future	4701.6000	4.7016	4583.3900	4.5834	2.514	0.0000	0.0000
2024/05/14	2030	08/05/2025	11.86 Put	Bond Future	1446.3600	1.4464	1494.5100	1.4945	3.329	0.0000	0.0000
2024/05/14	2030	08/05/2025	10.31 Put	Bond Future	3548.6500	3.5487	3647.8300	3.6478	2.795	0.0000	0.0000
2024/05/14	2030	08/05/2025	10.31 Call	Bond Future	1614.1600	1.6142	1546.9800	1.5470	4.162	0.0000	0.0000
2024/05/14	2030	07/08/2025		Bond Future	11.0513	89.7194	11.1040	89.5500	0.476	0.0000	0.0000
2024/05/14	2030	07/08/2025	11.11 Call	Bond Future	2797.0700	2.7971	2705.8100	2.7058	3.263	0.0000	0.0000
2024/05/14	2030	07/08/2025	11.11 Put	Bond Future	2608.2700	2.6083	2686.3600	2.6864	2.994	0.0000	0.0000
2024/05/14	2030	07/08/2025	12.12 Call	Bond Future	4915.5800	4.9156	4796.2500	4.7963	2.428	0.0000	0.0000
2024/05/14	2030	07/08/2025	12.12 Put	Bond Future	1551.9500	1.5520	1601.9700	1.6020	3.223	0.0000	0.0000
2024/05/14	2030	07/08/2025	10.48 Put	Bond Future	3607.2500	3.6073	3707.0800	3.7071	2.767	0.0000	0.0000
2024/05/14	2030	07/08/2025	10.48 Call	Bond Future	1742.3400	1.7423	1672.8200	1.6728	3.990	0.0000	0.0000
2024/05/14	2032	01/08/2024	12.54 Call	Bond Future	5224.4100	5.2244	5042.5700	5.0426	3.481	0.0000	0.0000
2024/05/14	2032	01/08/2024	12.54 Put	Bond Future	340.3100	0.3403	362.6900	0.3627	6.576	0.0000	0.0000
2024/05/14	2032	01/08/2024	11.11 Put	Bond Future	2364.1800	2.3642	2484.2200	2.4842	5.077	0.0000	0.0000
2024/05/14	2032	01/08/2024	11.11 Call	Bond Future	1012.1700	1.0122	927.9900	0.9280	8.317	0.0000	0.0000
2024/05/14	2032	01/08/2024	11.61 Put	Bond Future	1269.8100	1.2698	1344.2800	1.3443	5.865	0.0000	0.0000
2024/05/14	2032	01/08/2024	11.61 Call	Bond Future	2168.2800	2.1683	2038.5300	2.0385	5.984	0.0000	0.0000
2024/05/14	2032	01/08/2024	12.31 Call	Bond Future	4400.0700	4.4001	4226.8600	4.2269	3.937	0.0000	0.0000
2024/05/14	2032	01/08/2024	12.31 Put	Bond Future	478.1600	0.4782	509.1700	0.5092	6.485	0.0000	0.0000
2024/05/14	2032	01/08/2024	11.14 Call	Bond Future	1068.1400	1.0681	981.0700	0.9811	8.152	0.0000	0.0000
2024/05/14	2032	01/08/2024	11.14 Put	Bond Future	2282.9200	2.2829	2400.0700	2.4001	5.132	0.0000	0.0000
2024/05/14	2032	01/08/2024	11.15 Call	Bond Future	1087.1300	1.0871	999.1100	0.9991	8.097	0.0000	0.0000
2024/05/14	2032	01/08/2024	11.15 Put	Bond Future	2256.2300	2.2562	2372.4300	2.3724	5.150	0.0000	0.0000
2024/05/14	2032	01/08/2024	11.13 Call	Bond Future	1049.1800	1.0492	963.0800	0.9631	8.206	0.0000	0.0000
2024/05/14	2032	01/08/2024	11.13 Put	Bond Future	2309.6700	2.3097	2427.7900	2.4278	5.114	0.0000	0.0000
2024/05/14	2032	01/08/2024		Bond Future	11.4083	87.0239	11.4539	86.8197	0.400	0.0000	0.0000
2024/05/14	2032	07/11/2024	11.48 Call	Bond Future	2264.0100	2.2640	2154.8000	2.1548	4.824	0.0000	0.0000
2024/05/14	2032	07/11/2024	11.48 Put	Bond Future	2509.9400	2.5099	2609.7100	2.6097	3.975	0.0000	0.0000
2024/05/14	2032	07/11/2024	11.49 Call	Bond Future	2286.9900	2.2870	2177.1500	2.1772	4.803	0.0000	0.0000
2024/05/14	2032	07/11/2024	11.49 Put	Bond Future	2489.1700	2.4892	2588.3100	2.5883	3.983	0.0000	0.0000
2024/05/14	2032	07/11/2024	11.47 Call	Bond Future	2240.9100	2.2409	2132.3200	2.1323	4.846	0.0000	0.0000
2024/05/14	2032	07/11/2024	11.47 Put	Bond Future	2530.6300	2.5306	2631.0200	2.6310	3.967	0.0000	0.0000
2024/05/14	2032	07/11/2024		Bond Future	11.5363	84.9145	11.5843	84.7055	0.416	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
2024/05/14	2032	07/11/2024	13.36 Call	Bond Future		7919.4200	7.9194	7732.3500	7.7324	2.362	0.0000	0.0000
2024/05/14	2032	07/11/2024	13.36 Put	Bond Future		430.4000	0.4304	452.3100	0.4523	5.091	0.0000	0.0000
2024/05/14	2032	07/11/2024	11.64 Put	Bond Future		2197.0800	2.1971	2287.0600	2.2871	4.095	0.0000	0.0000
2024/05/14	2032	07/11/2024	11.64 Call	Bond Future		2647.7700	2.6478	2528.7700	2.5288	4.494	0.0000	0.0000
2024/05/14	2032	07/11/2024	11.11 Put	Bond Future		3383.7000	3.3837	3507.4100	3.5074	3.656	0.0000	0.0000
2024/05/14	2032	07/11/2024	11.11 Call	Bond Future		1497.9300	1.4979	1412.6600	1.4127	5.693	0.0000	0.0000
2024/05/14	2032	07/11/2024	11.61 Put	Bond Future		2252.8900	2.2529	2344.6700	2.3447	4.074	0.0000	0.0000
2024/05/14	2032	07/11/2024	11.61 Call	Bond Future		2573.5300	2.5735	2456.3300	2.4563	4.554	0.0000	0.0000
2024/05/14	2032	07/11/2024	12.95 Call	Bond Future		6576.5000	6.5765	6400.4000	6.4004	2.678	0.0000	0.0000
2024/05/14	2032	07/11/2024	12.95 Put	Bond Future		693.1000	0.6931	725.9800	0.7260	4.744	0.0000	0.0000
2024/05/14	2032	06/02/2025		Bond Future		11.6696	86.7614	11.7199	86.5481	0.432	0.0000	0.0000
2024/05/14	2032	06/02/2025	11.72 Call	Bond Future		2960.1700	2.9602	2843.4500	2.8435	3.943	0.0000	0.0000
2024/05/14	2032	06/02/2025	11.72 Put	Bond Future		2746.6200	2.7466	2843.1900	2.8432	3.516	0.0000	0.0000
2024/05/14	2032	08/05/2025		Bond Future		11.8089	84.4932	11.8618	84.2754	0.448	0.0000	0.0000
2024/05/14	2032	08/05/2025	10.91 Call	Bond Future		1687.3700	1.6874	1611.1700	1.6112	4.516	0.0000	0.0000
2024/05/14	2032	08/05/2025	10.91 Put	Bond Future		5498.9700	5.4990	5640.5400	5.6405	2.574	0.0000	0.0000
2024/05/14	2032	07/08/2025		Bond Future		11.9835	86.2371	12.0392	86.0152	0.464	0.0000	0.0000
2024/05/14	2032	07/08/2025	12.01 Call	Bond Future		3647.1200	3.6471	3527.6200	3.5276	3.277	0.0000	0.0000
2024/05/14	2032	07/08/2025	12.01 Put	Bond Future		3541.4200	3.5414	3643.8100	3.6438	2.891	0.0000	0.0000
2024/05/14	2033	01/08/2024		Bond Future		122.7869	122.7869	122.6219	122.6219	0.134	0.0000	0.0000
2024/05/14	2033	07/11/2024		Bond Future		124.2181	124.2181	124.0493	124.0493	0.136	0.0000	0.0000
2024/05/14	2033	06/02/2025		Bond Future		126.9501	126.9501	126.7780	126.7780	0.136	0.0000	0.0000
2024/05/14	2033	06/02/2025	124.94 Call	Bond Future		2010.1300	2.0101	1837.9500	1.8380	8.566	0.0000	0.0000
2024/05/14	2033	06/02/2025	124.94 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	2033	08/05/2025		Bond Future		128.2181	128.2181	128.0426	128.0426	0.137	0.0000	0.0000
2024/05/14	2033	08/05/2025	130.62 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	2033	08/05/2025	130.62 Put	Bond Future		2401.8600	2.4019	2577.3600	2.5774	7.307	0.0000	0.0000
2024/05/14	2033	07/08/2025		Bond Future		130.9025	130.9025	130.7239	130.7239	0.136	0.0000	0.0000
2024/05/14	2033	07/08/2025	128.65 Call	Bond Future		2252.5000	2.2525	2073.9200	2.0739	7.928	0.0000	0.0000
2024/05/14	2033	07/08/2025	128.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	2037	01/08/2024		Bond Future		12.5523	74.9137	12.5818	74.7647	0.236	0.0000	0.0000
2024/05/14	2037	01/08/2024	13.82 Call	Bond Future		6368.0900	6.3681	6230.6000	6.2306	2.159	0.0000	0.0000
2024/05/14	2037	01/08/2024	13.82 Put	Bond Future		352.9100	0.3529	364.3600	0.3644	3.244	0.0000	0.0000
2024/05/14	2037	01/08/2024	13.17 Call	Bond Future		3898.2000	3.8982	3778.6300	3.7786	3.067	0.0000	0.0000
2024/05/14	2037	01/08/2024	13.17 Put	Bond Future		874.4600	0.8745	903.8300	0.9038	3.359	0.0000	0.0000
2024/05/14	2037	01/08/2024	12.10 Call	Bond Future		918.0000	0.9180	861.3000	0.8613	6.176	0.0000	0.0000
2024/05/14	2037	01/08/2024	12.10 Put	Bond Future		3251.0500	3.2511	3343.2900	3.3433	2.837	0.0000	0.0000
2024/05/14	2037	01/08/2024	12.11 Call	Bond Future		935.7900	0.9358	878.3900	0.8784	6.134	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	
2024/05/14	2037	01/08/2024	12.11 Put	Bond Future	3216.1200	3.2161	3307.6600	3.3077	2.846	0.0000	0.0000
2024/05/14	2037	01/08/2024	12.09 Call	Bond Future	900.2900	0.9003	844.2900	0.8443	6.220	0.0000	0.0000
2024/05/14	2037	01/08/2024	12.09 Put	Bond Future	3286.1100	3.2861	3379.0500	3.3791	2.828	0.0000	0.0000
2024/05/14	2037	07/11/2024		Bond Future	12.6921	76.6853	12.7229	76.5330	0.243	0.0000	0.0000
2024/05/14	2037	07/11/2024	12.58 Call	Bond Future	2516.8400	2.5168	2435.6200	2.4356	3.227	0.0000	0.0000
2024/05/14	2037	07/11/2024	12.58 Put	Bond Future	3074.7400	3.0747	3145.8900	3.1459	2.314	0.0000	0.0000
2024/05/14	2037	07/11/2024	12.59 Call	Bond Future	2542.4100	2.5424	2460.7400	2.4607	3.212	0.0000	0.0000
2024/05/14	2037	07/11/2024	12.59 Put	Bond Future	3050.3000	3.0503	3121.0000	3.1210	2.318	0.0000	0.0000
2024/05/14	2037	07/11/2024	12.57 Call	Bond Future	2491.3900	2.4914	2410.6300	2.4106	3.242	0.0000	0.0000
2024/05/14	2037	07/11/2024	12.57 Put	Bond Future	3099.3400	3.0993	3170.9500	3.1710	2.310	0.0000	0.0000
2024/05/14	2037	06/02/2025		Bond Future	12.8356	74.0923	12.8677	73.9368	0.250	0.0000	0.0000
2024/05/14	2037	06/02/2025	12.76 Call	Bond Future	3175.8800	3.1759	3091.6800	3.0917	2.651	0.0000	0.0000
2024/05/14	2037	06/02/2025	12.76 Put	Bond Future	3544.2400	3.5442	3615.5400	3.6155	2.012	0.0000	0.0000
2024/05/14	2037	08/05/2025		Bond Future	12.9885	75.7134	13.0219	75.5547	0.257	0.0000	0.0000
2024/05/14	2037	08/05/2025	12.25 Call	Bond Future	2460.5600	2.4606	2394.9500	2.3950	2.666	0.0000	0.0000
2024/05/14	2037	08/05/2025	12.25 Put	Bond Future	6098.9300	6.0989	6192.0400	6.1920	1.527	0.0000	0.0000
2024/05/14	2037	08/05/2025	13.35 Put	Bond Future	3417.8900	3.4179	3477.4600	3.4775	1.743	0.0000	0.0000
2024/05/14	2037	08/05/2025	13.35 Call	Bond Future	5109.2300	5.1092	5010.0800	5.0101	1.941	0.0000	0.0000
2024/05/14	2037	08/05/2025	12.55 Put	Bond Future	5213.7300	5.2137	5297.1100	5.2971	1.599	0.0000	0.0000
2024/05/14	2037	08/05/2025	12.55 Call	Bond Future	3083.8500	3.0839	3008.5100	3.0085	2.443	0.0000	0.0000
2024/05/14	2037	08/05/2025	13.30 Put	Bond Future	3509.2200	3.5092	3570.1400	3.5701	1.736	0.0000	0.0000
2024/05/14	2037	08/05/2025	13.30 Call	Bond Future	4970.0000	4.9700	4872.2000	4.8722	1.968	0.0000	0.0000
2024/05/14	2037	07/08/2025		Bond Future	13.1718	73.0147	13.2066	72.8531	0.264	0.0000	0.0000
2024/05/14	2037	07/08/2025	13.01 Call	Bond Future	4004.9700	4.0050	3919.4500	3.9195	2.135	0.0000	0.0000
2024/05/14	2037	07/08/2025	13.01 Put	Bond Future	4762.8300	4.7628	4838.9300	4.8389	1.598	0.0000	0.0000
2024/05/14	2038	01/08/2024		Bond Future	131.3229	131.3229	131.0573	131.0573	0.202	0.0000	0.0000
2024/05/14	2038	07/11/2024		Bond Future	134.4630	134.4630	134.1913	134.1913	0.202	0.0000	0.0000
2024/05/14	2038	06/02/2025		Bond Future	135.2911	135.2911	135.0141	135.0141	0.205	0.0000	0.0000
2024/05/14	2038	06/02/2025	135.23 Call	Bond Future	61.1100	0.0611	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/14	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	215.9200	0.2159	100.000	0.0000	0.0000
2024/05/14	2038	08/05/2025		Bond Future	138.2851	138.2851	138.0023	138.0023	0.205	0.0000	0.0000
2024/05/14	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	2038	08/05/2025	139.68 Put	Bond Future	1394.9000	1.3949	1677.7400	1.6777	20.277	0.0000	0.0000
2024/05/14	2038	07/08/2025		Bond Future	138.9997	138.9997	138.7121	138.7121	0.207	0.0000	0.0000
2024/05/14	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	2038	07/08/2025	139.56 Put	Bond Future	560.3500	0.5604	847.8800	0.8479	51.313	0.0000	0.0000
2024/05/14	2040	01/08/2024	12.28 Put	Bond Future	3615.5000	3.6155	3854.9500	3.8550	6.623	0.0000	0.0000
2024/05/14	2040	01/08/2024	12.28 Call	Bond Future	883.6300	0.8836	773.2200	0.7732	12.495	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	
2024/05/14	2040	01/08/2024	12.88 Call	Bond Future	2342.1200	2.3421	2139.6100	2.1396	8.646	0.0000	0.0000
2024/05/14	2040	01/08/2024	12.88 Put	Bond Future	1800.7300	1.8007	1948.0800	1.9481	8.183	0.0000	0.0000
2024/05/14	2040	01/08/2024	13.48 Call	Bond Future	4429.4600	4.4295	4156.4300	4.1564	6.164	0.0000	0.0000
2024/05/14	2040	01/08/2024	13.48 Put	Bond Future	826.3400	0.8263	903.1700	0.9032	9.298	0.0000	0.0000
2024/05/14	2040	01/08/2024	12.95 Put	Bond Future	1650.0200	1.6500	1787.5800	1.7876	8.337	0.0000	0.0000
2024/05/14	2040	01/08/2024	12.95 Call	Bond Future	2559.1900	2.5592	2346.8900	2.3469	8.296	0.0000	0.0000
2024/05/14	2040	01/08/2024		Bond Future	12.7779	74.9202	12.8438	74.5703	0.515	0.0000	0.0000
2024/05/14	2040	01/08/2024	12.33 Call	Bond Future	975.1900	0.9752	857.0800	0.8571	12.111	0.0000	0.0000
2024/05/14	2040	01/08/2024	12.33 Put	Bond Future	3425.7900	3.4258	3657.5400	3.6575	6.765	0.0000	0.0000
2024/05/14	2040	01/08/2024	12.34 Call	Bond Future	994.1400	0.9941	874.4900	0.8745	12.036	0.0000	0.0000
2024/05/14	2040	01/08/2024	12.34 Put	Bond Future	3388.6800	3.3887	3618.8900	3.6189	6.794	0.0000	0.0000
2024/05/14	2040	01/08/2024	12.32 Call	Bond Future	956.3300	0.9563	839.7800	0.8398	12.187	0.0000	0.0000
2024/05/14	2040	01/08/2024	12.32 Put	Bond Future	3463.0600	3.4631	3696.3700	3.6964	6.737	0.0000	0.0000
2024/05/14	2040	07/11/2024		Bond Future	12.9182	76.6920	12.9869	76.3339	0.531	0.0000	0.0000
2024/05/14	2040	07/11/2024	12.85 Call	Bond Future	2780.8900	2.7809	2597.0700	2.5971	6.610	0.0000	0.0000
2024/05/14	2040	07/11/2024	12.85 Put	Bond Future	3139.6900	3.1397	3313.9700	3.3140	5.551	0.0000	0.0000
2024/05/14	2040	07/11/2024	12.86 Call	Bond Future	2808.5200	2.8085	2623.6500	2.6237	6.582	0.0000	0.0000
2024/05/14	2040	07/11/2024	12.86 Put	Bond Future	3114.5700	3.1146	3287.8000	3.2878	5.562	0.0000	0.0000
2024/05/14	2040	07/11/2024	12.84 Call	Bond Future	2753.3900	2.7534	2570.6100	2.5706	6.638	0.0000	0.0000
2024/05/14	2040	07/11/2024	12.84 Put	Bond Future	3165.0000	3.1650	3340.3200	3.3403	5.539	0.0000	0.0000
2024/05/14	2040	06/02/2025		Bond Future	13.0616	73.8484	13.1330	73.4827	0.547	0.0000	0.0000
2024/05/14	2040	06/02/2025	12.95 Call	Bond Future	3350.4100	3.3504	3164.1100	3.1641	5.561	0.0000	0.0000
2024/05/14	2040	06/02/2025	12.95 Put	Bond Future	3927.3900	3.9274	4106.7400	4.1067	4.567	0.0000	0.0000
2024/05/14	2040	08/05/2025		Bond Future	13.2133	75.4639	13.2876	75.0904	0.563	0.0000	0.0000
2024/05/14	2040	08/05/2025	12.63 Call	Bond Future	2942.3400	2.9423	2783.9100	2.7839	5.384	0.0000	0.0000
2024/05/14	2040	08/05/2025	12.63 Put	Bond Future	5977.9900	5.9780	6193.0200	6.1930	3.597	0.0000	0.0000
2024/05/14	2040	08/05/2025	13.43 Put	Bond Future	3911.1700	3.9112	4068.8300	4.0688	4.031	0.0000	0.0000
2024/05/14	2040	08/05/2025	13.43 Call	Bond Future	4991.6700	4.9917	4775.8700	4.7759	4.323	0.0000	0.0000
2024/05/14	2040	08/05/2025	12.75 Put	Bond Future	5609.3400	5.6093	5815.3500	5.8154	3.673	0.0000	0.0000
2024/05/14	2040	08/05/2025	12.75 Call	Bond Future	3213.9700	3.2140	3046.5200	3.0465	5.210	0.0000	0.0000
2024/05/14	2040	08/05/2025	13.50 Put	Bond Future	3768.0700	3.7681	3921.1700	3.9212	4.063	0.0000	0.0000
2024/05/14	2040	08/05/2025	13.50 Call	Bond Future	5192.2100	5.1922	4971.8500	4.9719	4.244	0.0000	0.0000
2024/05/14	2040	07/08/2025		Bond Future	13.3936	72.5088	13.4711	72.1280	0.579	0.0000	0.0000
2024/05/14	2040	07/08/2025	13.29 Call	Bond Future	4397.5300	4.3975	4198.9800	4.1990	4.515	0.0000	0.0000
2024/05/14	2040	07/08/2025	13.29 Put	Bond Future	4910.9400	4.9109	5093.2300	5.0932	3.712	0.0000	0.0000
2024/05/14	2044	01/08/2024	13.00 Call	Bond Future	2422.1900	2.4222	2198.8200	2.1988	9.222	0.0000	0.0000
2024/05/14	2044	01/08/2024	13.00 Put	Bond Future	1675.6400	1.6756	1829.9600	1.8300	9.210	0.0000	0.0000
2024/05/14	2044	01/08/2024	13.25 Call	Bond Future	3248.8000	3.2488	2989.8800	2.9899	7.970	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	
2024/05/14	2044	01/08/2024	13.25 Put	Bond Future	1210.9400	1.2109	1329.7100	1.3297	9.808	0.0000	0.0000
2024/05/14	2044	01/08/2024	12.29 Call	Bond Future	731.6800	0.7317	627.2200	0.6272	14.277	0.0000	0.0000
2024/05/14	2044	01/08/2024	12.29 Put	Bond Future	3883.5600	3.8836	4156.7900	4.1568	7.036	0.0000	0.0000
2024/05/14	2044	01/08/2024	12.30 Call	Bond Future	747.6900	0.7477	641.6100	0.6416	14.188	0.0000	0.0000
2024/05/14	2044	01/08/2024	12.30 Put	Bond Future	3842.1600	3.8422	4113.7700	4.1138	7.069	0.0000	0.0000
2024/05/14	2044	01/08/2024	12.28 Call	Bond Future	715.9000	0.7159	613.0500	0.6131	14.367	0.0000	0.0000
2024/05/14	2044	01/08/2024	12.28 Put	Bond Future	3925.2500	3.9253	4200.0900	4.2001	7.002	0.0000	0.0000
2024/05/14	2044	01/08/2024		Bond Future	12.8590	71.0026	12.9300	70.6249	0.552	0.0000	0.0000
2024/05/14	2044	07/11/2024	12.91 Call	Bond Future	2770.2200	2.7702	2573.8700	2.5739	7.088	0.0000	0.0000
2024/05/14	2044	07/11/2024	12.91 Put	Bond Future	3215.5900	3.2156	3405.7400	3.4057	5.913	0.0000	0.0000
2024/05/14	2044	07/11/2024	12.92 Call	Bond Future	2797.6900	2.7977	2600.2300	2.6002	7.058	0.0000	0.0000
2024/05/14	2044	07/11/2024	12.92 Put	Bond Future	3190.0600	3.1901	3379.1000	3.3791	5.926	0.0000	0.0000
2024/05/14	2044	07/11/2024	12.90 Call	Bond Future	2742.8600	2.7429	2547.6400	2.5476	7.117	0.0000	0.0000
2024/05/14	2044	07/11/2024	12.90 Put	Bond Future	3241.3000	3.2413	3432.5800	3.4326	5.901	0.0000	0.0000
2024/05/14	2044	07/11/2024		Bond Future	12.9944	72.6817	13.0684	72.2952	0.569	0.0000	0.0000
2024/05/14	2044	06/02/2025		Bond Future	13.1324	69.8762	13.2093	69.4815	0.586	0.0000	0.0000
2024/05/14	2044	06/02/2025	13.02 Call	Bond Future	3301.2400	3.3012	3100.8600	3.1009	6.070	0.0000	0.0000
2024/05/14	2044	06/02/2025	13.02 Put	Bond Future	3884.1600	3.8842	4078.4900	4.0785	5.003	0.0000	0.0000
2024/05/14	2044	08/05/2025		Bond Future	13.2777	71.4047	13.3578	71.0015	0.603	0.0000	0.0000
2024/05/14	2044	08/05/2025	12.72 Call	Bond Future	3030.2600	3.0303	2856.9100	2.8569	5.721	0.0000	0.0000
2024/05/14	2044	08/05/2025	12.72 Put	Bond Future	5950.3500	5.9504	6180.2100	6.1802	3.863	0.0000	0.0000
2024/05/14	2044	07/08/2025		Bond Future	13.4498	68.4910	13.5334	68.0798	0.621	0.0000	0.0000
2024/05/14	2044	07/08/2025	13.34 Call	Bond Future	4421.3400	4.4213	4207.0300	4.2070	4.847	0.0000	0.0000
2024/05/14	2044	07/08/2025	13.34 Put	Bond Future	4968.3000	4.9683	5165.2200	5.1652	3.964	0.0000	0.0000
2024/05/14	2046	01/08/2024		Bond Future	114.1078	114.1078	114.0464	114.0464	0.054	0.0000	0.0000
2024/05/14	2046	07/11/2024		Bond Future	114.6254	114.6254	114.5628	114.5628	0.055	0.0000	0.0000
2024/05/14	2046	06/02/2025		Bond Future	117.1458	117.1458	117.0823	117.0823	0.054	0.0000	0.0000
2024/05/14	2046	06/02/2025	114.01 Call	Bond Future	3135.8300	3.1358	3072.3200	3.0723	2.025	0.0000	0.0000
2024/05/14	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	2046	08/05/2025		Bond Future	117.4735	117.4735	117.4092	117.4092	0.055	0.0000	0.0000
2024/05/14	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	2046	08/05/2025	121.97 Put	Bond Future	4496.4600	4.4965	4560.8500	4.5609	1.432	0.0000	0.0000
2024/05/14	2046	07/08/2025		Bond Future	119.9306	119.9306	119.8654	119.8654	0.054	0.0000	0.0000
2024/05/14	2046	07/08/2025	118.69 Call	Bond Future	1240.5900	1.2406	1175.3700	1.1754	5.257	0.0000	0.0000
2024/05/14	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	2050	01/08/2024		Bond Future	113.0669	113.0669	113.0921	113.0921	0.022	0.0000	0.0000
2024/05/14	2050	07/11/2024		Bond Future	115.7707	115.7707	115.7964	115.7964	0.022	0.0000	0.0000
2024/05/14	2050	06/02/2025		Bond Future	115.9448	115.9448	115.9717	115.9717	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	
2024/05/14	2050	06/02/2025	115.60 Call	Bond Future	344.7500	0.3448	371.7400	0.3717	7.829	0.0000	0.0000
2024/05/14	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	2050	08/05/2025		Bond Future	118.5105	118.5105	118.5384	118.5384	0.024	0.0000	0.0000
2024/05/14	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	2050	08/05/2025	121.16 Put	Bond Future	2649.5100	2.6495	2621.6500	2.6217	1.052	0.0000	0.0000
2024/05/14	2050	07/08/2025		Bond Future	118.5619	118.5619	118.5913	118.5913	0.025	0.0000	0.0000
2024/05/14	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	2050	07/08/2025	119.89 Put	Bond Future	1328.1500	1.3282	1298.6600	1.2987	2.220	0.0000	0.0000
2024/05/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	AL37	02/05/2024		Index Future	931.3930	931.3930	931.3930	931.3930	0.000	0.0000	0.0000
2024/05/14	AL37	01/08/2024		Index Future	960.1010	960.1010	958.4310	958.4310	0.174	0.0000	0.0000
2024/05/14	AL37	07/11/2024		Index Future	982.8140	982.8140	981.1060	981.1060	0.174	0.0000	0.0000
2024/05/14	AL37	06/02/2025		Index Future	1004.2140	1004.2140	1002.4710	1002.4710	0.174	0.0000	0.0000
2024/05/14	AL37	08/05/2025		Index Future	1026.2340	1026.2340	1024.4550	1024.4550	0.173	0.0000	0.0000
2024/05/14	AL37	07/08/2025		Index Future	1047.5380	1047.5380	1045.7270	1045.7270	0.173	0.0000	0.0000
2024/05/14	AL7T	02/05/2024		Index Future	1078.1680	1078.1680	1078.1680	1078.1680	0.000	0.0000	0.0000
2024/05/14	AL7T	01/08/2024		Index Future	1108.5040	1108.5040	1106.3830	1106.3830	0.191	0.0000	0.0000
2024/05/14	AL7T	07/11/2024		Index Future	1134.7280	1134.7280	1132.5570	1132.5570	0.191	0.0000	0.0000
2024/05/14	AL7T	06/02/2025		Index Future	1159.4350	1159.4350	1157.2200	1157.2200	0.191	0.0000	0.0000
2024/05/14	AL7T	08/05/2025		Index Future	1184.8590	1184.8590	1182.5990	1182.5990	0.191	0.0000	0.0000
2024/05/14	AL7T	07/08/2025		Index Future	1209.4560	1209.4560	1207.1540	1207.1540	0.190	0.0000	0.0000
2024/05/14	ALBI	02/05/2024		Index Future	939.2000	939.2000	939.2000	939.2000	0.000	0.0000	0.0000
2024/05/14	ALBI	01/08/2024		Index Future	965.2140	965.2140	962.7630	962.7630	0.254	0.0000	0.0000
2024/05/14	ALBI	07/11/2024		Index Future	988.0480	988.0480	985.5400	985.5400	0.254	0.0000	0.0000
2024/05/14	ALBI	06/02/2025		Index Future	1009.5620	1009.5620	1007.0020	1007.0020	0.254	0.0000	0.0000
2024/05/14	ALBI	08/05/2025		Index Future	1031.6990	1031.6990	1029.0860	1029.0860	0.253	0.0000	0.0000
2024/05/14	ALBI	07/08/2025		Index Future	1053.1170	1053.1170	1050.4530	1050.4530	0.253	0.0000	0.0000
2024/05/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/14	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/05/14	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/14	ES33	01/08/2024		Bond Future	12.9538	74.2335	12.9832	74.1104	0.227	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/14	ES33	07/11/2024		Bond Future	13.1359	72.2054	13.1667	72.0794	0.235	0.0000	0.0000
2024/05/14	ES33	06/02/2025		Bond Future	13.3248	73.7923	13.3570	73.6638	0.242	0.0000	0.0000
2024/05/14	ES33	06/02/2025	13.34 Call	Bond Future	60.7400	0.0607	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/14	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	67.8300	0.0678	100.000	0.0000	0.0000
2024/05/14	ES33	08/05/2025		Bond Future	13.5160	71.6197	13.5497	71.4885	0.249	0.0000	0.0000
2024/05/14	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	ES33	08/05/2025	12.73 Put	Bond Future	3152.3000	3.1523	3283.5200	3.2835	4.163	0.0000	0.0000
2024/05/14	ES33	07/08/2025		Bond Future	13.7413	73.1127	13.7766	72.9791	0.257	0.0000	0.0000
2024/05/14	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	ES33	07/08/2025	13.56 Put	Bond Future	691.9200	0.6919	825.5500	0.8256	19.313	0.0000	0.0000
2024/05/14	ES42	01/08/2024		Bond Future	13.2876	70.0151	13.3482	69.7173	0.456	0.0000	0.0000
2024/05/14	ES42	07/11/2024		Bond Future	13.4460	67.4206	13.5093	67.1157	0.470	0.0000	0.0000
2024/05/14	ES42	06/02/2025		Bond Future	13.6023	68.9017	13.6681	68.5903	0.484	0.0000	0.0000
2024/05/14	ES42	06/02/2025	13.71 Call	Bond Future	508.1800	0.5082	196.8000	0.1968	61.274	0.0000	0.0000
2024/05/14	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	ES42	08/05/2025		Bond Future	13.7662	66.1564	13.8348	65.8383	0.499	0.0000	0.0000
2024/05/14	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	ES42	08/05/2025	13.25 Put	Bond Future	2474.4700	2.4745	2792.5900	2.7926	12.856	0.0000	0.0000
2024/05/14	ES42	07/08/2025		Bond Future	13.9511	67.5321	14.0227	67.2076	0.513	0.0000	0.0000
2024/05/14	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	ES42	07/08/2025	13.79 Put	Bond Future	740.1000	0.7401	1064.5500	1.0646	43.839	0.0000	0.0000
2024/05/14	GOVI	02/05/2024		GOVI	925.0210	925.0210	925.0210	925.0210	0.000	0.0000	0.0000
2024/05/14	GOVI	01/08/2024	943.38 Call	GOVI	74410.0000	7.4410	50590.0000	5.0590	32.012	0.0000	0.0000
2024/05/14	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	GOVI	01/08/2024	943.39 Call	GOVI	74310.0000	7.4310	50490.0000	5.0490	32.055	0.0000	0.0000
2024/05/14	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	GOVI	01/08/2024	943.37 Call	GOVI	74510.0000	7.4510	50690.0000	5.0690	31.969	0.0000	0.0000
2024/05/14	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	GOVI	01/08/2024		GOVI	950.8210	950.8210	948.4390	948.4390	0.251	0.0000	0.0000
2024/05/14	GOVI	07/11/2024		GOVI	973.3150	973.3150	970.8760	970.8760	0.251	0.0000	0.0000
2024/05/14	GOVI	07/11/2024	948.79 Call	GOVI	245250.0000	24.5250	220860.0000	22.0860	9.945	0.0000	0.0000
2024/05/14	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	GOVI	07/11/2024	948.80 Call	GOVI	245150.0000	24.5150	220760.0000	22.0760	9.949	0.0000	0.0000
2024/05/14	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	GOVI	07/11/2024	948.78 Call	GOVI	245350.0000	24.5350	220960.0000	22.0960	9.941	0.0000	0.0000
2024/05/14	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	GOVI	06/02/2025		GOVI	994.5070	994.5070	992.0190	992.0190	0.250	0.0000	0.0000
2024/05/14	GOVI	06/02/2025	972.00 Call	GOVI	225070.0000	22.5070	200190.0000	20.0190	11.054	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/05/14	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	GOVI	08/05/2025		GOVI	1016.3150	1016.3150	1013.7740	0.250	0.0000	0.0000
2024/05/14	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	GOVI	08/05/2025	1,022.00 Put	GOVI	56850.0000	5.6850	82260.0000	8.2260	44.697	0.0000
2024/05/14	GOVI	07/08/2025		GOVI	1037.4130	1037.4130	1034.8240	0.250	0.0000	0.0000
2024/05/14	GOVI	07/08/2025	1,011.00 Call	GOVI	264130.0000	26.4130	238240.0000	23.8240	9.802	0.0000
2024/05/14	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/05/14	IGOV	02/05/2024		Index Future	345.1960	345.1960	345.1960	345.1960	0.000	0.0000
2024/05/14	IGOV	01/08/2024		Index Future	350.9250	350.9250	350.6720	350.6720	0.072	0.0000
2024/05/14	IGOV	07/11/2024		Index Future	359.3170	359.3170	359.0590	359.0590	0.072	0.0000
2024/05/14	IGOV	06/02/2025		Index Future	367.2230	367.2230	366.9600	366.9600	0.072	0.0000
2024/05/14	IGOV	08/05/2025		Index Future	375.3560	375.3560	375.0880	375.0880	0.071	0.0000
2024/05/14	IGOV	07/08/2025		Index Future	383.2270	383.2270	382.9550	382.9550	0.071	0.0000
2024/05/14	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/05/14	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/05/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/05/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/05/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/05/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/05/14	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/05/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/05/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/05/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/05/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/05/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/05/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/05/14	JBAF	15/05/2024		Jibar Tradeable Future	8.3300	91.6700	8.3350	91.6650	0.060	0.0000
2024/05/14	JBAF	19/06/2024		Jibar Tradeable Future	8.3350	91.6650	8.3400	91.6600	0.060	0.0000
2024/05/14	JBAF	17/07/2024		Jibar Tradeable Future	8.3400	91.6600	8.3450	91.6550	0.060	0.0000
2024/05/14	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3400	91.6600	0.060	0.0000
2024/05/14	JBAF	18/09/2024		Jibar Tradeable Future	8.3650	91.6350	8.3700	91.6300	0.060	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	
2024/05/14	JBAF	16/10/2024		Jibar Tradeable Future	8.3580	91.6420	8.3600	91.6400	0.024	0.0000	0.0000
2024/05/14	JBAF	18/12/2024		Jibar Tradeable Future	8.3780	91.6220	8.3800	91.6200	0.024	0.0000	0.0000
2024/05/14	JBAF	19/03/2025		Jibar Tradeable Future	8.3680	91.6320	8.3700	91.6300	0.024	0.0000	0.0000
2024/05/14	JBAF	18/06/2025		Jibar Tradeable Future	8.3000	91.7000	8.3200	91.6800	0.241	0.0000	0.0000
2024/05/14	JBAF	17/09/2025		Jibar Tradeable Future	8.3450	91.6550	8.3500	91.6500	0.060	0.0000	0.0000
2024/05/14	JBAF	17/12/2025		Jibar Tradeable Future	8.3730	91.6270	8.3800	91.6200	0.084	0.0000	0.0000
2024/05/14	JBAF	18/03/2026		Jibar Tradeable Future	8.3750	91.6250	8.3800	91.6200	0.060	0.0000	0.0000
2024/05/14	R035	01/08/2024	13.08 Call	Bond Future	4927.2100	4.9272	4818.6600	4.8187	2.203	0.0000	0.0000
2024/05/14	R035	01/08/2024	13.08 Put	Bond Future	594.5500	0.5946	609.5700	0.6096	2.526	0.0000	0.0000
2024/05/14	R035	01/08/2024	13.05 Call	Bond Future	4812.7300	4.8127	4704.8900	4.7049	2.241	0.0000	0.0000
2024/05/14	R035	01/08/2024	13.05 Put	Bond Future	620.1900	0.6202	635.9200	0.6359	2.536	0.0000	0.0000
2024/05/14	R035	01/08/2024	12.20 Put	Bond Future	1901.2400	1.9012	1949.4300	1.9494	2.535	0.0000	0.0000
2024/05/14	R035	01/08/2024	12.20 Call	Bond Future	1968.5000	1.9685	1893.1200	1.8931	3.829	0.0000	0.0000
2024/05/14	R035	01/08/2024	12.50 Call	Bond Future	2862.5200	2.8625	2772.8100	2.7728	3.134	0.0000	0.0000
2024/05/14	R035	01/08/2024	12.50 Put	Bond Future	1304.4100	1.3044	1338.2700	1.3383	2.596	0.0000	0.0000
2024/05/14	R035	01/08/2024	12.45 Call	Bond Future	2703.4200	2.7034	2615.8900	2.6159	3.238	0.0000	0.0000
2024/05/14	R035	01/08/2024	12.45 Put	Bond Future	1391.0900	1.3911	1427.1300	1.4271	2.591	0.0000	0.0000
2024/05/14	R035	01/08/2024	13.20 Call	Bond Future	5391.2600	5.3913	5280.1500	5.2802	2.061	0.0000	0.0000
2024/05/14	R035	01/08/2024	13.20 Put	Bond Future	501.7200	0.5017	514.1800	0.5142	2.483	0.0000	0.0000
2024/05/14	R035	01/08/2024		Bond Future	12.1867	84.4326	12.2112	84.3091	0.201	0.0000	0.0000
2024/05/14	R035	01/08/2024	11.80 Call	Bond Future	1038.0000	1.0380	985.3500	0.9854	5.072	0.0000	0.0000
2024/05/14	R035	01/08/2024	11.80 Put	Bond Future	3020.2300	3.0202	3091.1500	3.0912	2.348	0.0000	0.0000
2024/05/14	R035	01/08/2024	11.81 Call	Bond Future	1057.2800	1.0573	1004.0400	1.0040	5.036	0.0000	0.0000
2024/05/14	R035	01/08/2024	11.81 Put	Bond Future	2987.3900	2.9874	3057.7200	3.0577	2.354	0.0000	0.0000
2024/05/14	R035	01/08/2024	11.79 Call	Bond Future	1018.9400	1.0189	966.8800	0.9669	5.109	0.0000	0.0000
2024/05/14	R035	01/08/2024	11.79 Put	Bond Future	3053.3300	3.0533	3124.8400	3.1248	2.342	0.0000	0.0000
2024/05/14	R035	07/11/2024		Bond Future	12.3291	81.9139	12.3547	81.7875	0.208	0.0000	0.0000
2024/05/14	R035	07/11/2024	12.18 Call	Bond Future	2409.2200	2.4092	2342.0500	2.3421	2.788	0.0000	0.0000
2024/05/14	R035	07/11/2024	12.18 Put	Bond Future	3148.9000	3.1489	3208.1100	3.2081	1.880	0.0000	0.0000
2024/05/14	R035	07/11/2024	12.19 Call	Bond Future	2434.2600	2.4343	2366.7000	2.3667	2.775	0.0000	0.0000
2024/05/14	R035	07/11/2024	12.19 Put	Bond Future	3124.0200	3.1240	3182.8400	3.1828	1.883	0.0000	0.0000
2024/05/14	R035	07/11/2024	12.17 Call	Bond Future	2384.3100	2.3843	2317.5200	2.3175	2.801	0.0000	0.0000
2024/05/14	R035	07/11/2024	12.17 Put	Bond Future	3173.9500	3.1740	3233.5400	3.2335	1.877	0.0000	0.0000
2024/05/14	R035	07/11/2024	13.23 Call	Bond Future	5604.0600	5.6041	5504.7600	5.5048	1.772	0.0000	0.0000
2024/05/14	R035	07/11/2024	13.23 Put	Bond Future	1327.7600	1.3278	1354.8400	1.3548	2.040	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
2024/05/14	R035	07/11/2024	12.20 Put	Bond Future		3099.3100	3.0993	3157.7500	3.1578	1.886	0.0000	0.0000
2024/05/14	R035	07/11/2024	12.20 Call	Bond Future		2459.4200	2.4594	2391.4800	2.3915	2.762	0.0000	0.0000
2024/05/14	R035	06/02/2025		Bond Future		12.4773	83.6957	12.5041	83.5668	0.215	0.0000	0.0000
2024/05/14	R035	06/02/2025	12.41 Call	Bond Future		3170.8400	3.1708	3100.0400	3.1000	2.233	0.0000	0.0000
2024/05/14	R035	06/02/2025	12.41 Put	Bond Future		3496.2700	3.4963	3554.3900	3.5544	1.662	0.0000	0.0000
2024/05/14	R035	08/05/2025		Bond Future		12.6225	81.0107	12.6504	80.8791	0.221	0.0000	0.0000
2024/05/14	R035	08/05/2025	11.78 Call	Bond Future		2201.7400	2.2017	2149.8100	2.1498	2.359	0.0000	0.0000
2024/05/14	R035	08/05/2025	11.78 Put	Bond Future		6318.1900	6.3182	6397.8100	6.3978	1.260	0.0000	0.0000
2024/05/14	R035	08/05/2025	13.35 Call	Bond Future		6090.6300	6.0906	6000.0100	6.0000	1.488	0.0000	0.0000
2024/05/14	R035	08/05/2025	13.35 Put	Bond Future		2757.7400	2.7577	2798.6700	2.7987	1.484	0.0000	0.0000
2024/05/14	R035	08/05/2025	12.70 Call	Bond Future		4265.3000	4.2653	4189.0200	4.1890	1.788	0.0000	0.0000
2024/05/14	R035	08/05/2025	12.70 Put	Bond Future		3900.6100	3.9006	3955.8800	3.9559	1.417	0.0000	0.0000
2024/05/14	R035	08/05/2025	11.46 Put	Bond Future		7435.0400	7.4350	7523.2000	7.5232	1.186	0.0000	0.0000
2024/05/14	R035	08/05/2025	11.46 Call	Bond Future		1678.3500	1.6784	1634.9600	1.6350	2.585	0.0000	0.0000
2024/05/14	R035	07/08/2025		Bond Future		12.7987	82.6829	12.8279	82.5490	0.227	0.0000	0.0000
2024/05/14	R035	07/08/2025	12.65 Call	Bond Future		3940.5100	3.9405	3869.1700	3.8692	1.810	0.0000	0.0000
2024/05/14	R035	07/08/2025	12.65 Put	Bond Future		4629.3900	4.6294	4691.9100	4.6919	1.351	0.0000	0.0000
2024/05/14	R053	01/08/2024		Bond Future		12.7298	95.6019	12.8009	95.1039	0.559	0.0000	0.0000
2024/05/14	R053	01/08/2024	13.14 Call	Bond Future		4468.5700	4.4686	4126.0100	4.1260	7.666	0.0000	0.0000
2024/05/14	R053	01/08/2024	13.14 Put	Bond Future		1664.3600	1.6644	1819.8100	1.8198	9.340	0.0000	0.0000
2024/05/14	R053	01/08/2024	13.15 Call	Bond Future		4514.1400	4.5141	4169.9600	4.1700	7.624	0.0000	0.0000
2024/05/14	R053	01/08/2024	13.15 Put	Bond Future		1643.5700	1.6436	1797.4000	1.7974	9.360	0.0000	0.0000
2024/05/14	R053	01/08/2024	13.13 Call	Bond Future		4423.1500	4.4232	4082.2200	4.0822	7.708	0.0000	0.0000
2024/05/14	R053	01/08/2024	13.13 Put	Bond Future		1685.4000	1.6854	1842.4800	1.8425	9.320	0.0000	0.0000
2024/05/14	R053	07/11/2024	12.80 Call	Bond Future		3753.9700	3.7540	3491.3300	3.4913	6.996	0.0000	0.0000
2024/05/14	R053	07/11/2024	12.80 Put	Bond Future		4196.3300	4.1963	4443.3400	4.4433	5.886	0.0000	0.0000
2024/05/14	R053	07/11/2024	12.81 Call	Bond Future		3790.4800	3.7905	3526.3800	3.5264	6.967	0.0000	0.0000
2024/05/14	R053	07/11/2024	12.81 Put	Bond Future		4163.2800	4.1633	4408.8300	4.4088	5.898	0.0000	0.0000
2024/05/14	R053	07/11/2024		Bond Future		12.8638	91.9902	12.9381	91.4806	0.577	0.0000	0.0000
2024/05/14	R053	07/11/2024	12.79 Call	Bond Future		3717.6200	3.7176	3456.4400	3.4564	7.025	0.0000	0.0000
2024/05/14	R053	07/11/2024	12.79 Put	Bond Future		4229.6300	4.2296	4478.1000	4.4781	5.875	0.0000	0.0000
2024/05/14	R053	06/02/2025		Bond Future		12.9974	93.9905	13.0747	93.4700	0.595	0.0000	0.0000
2024/05/14	R053	06/02/2025	12.94 Call	Bond Future		4689.1500	4.6892	4417.4000	4.4174	5.795	0.0000	0.0000
2024/05/14	R053	06/02/2025	12.94 Put	Bond Future		5078.9300	5.0789	5327.6900	5.3277	4.898	0.0000	0.0000
2024/05/14	R053	08/05/2025		Bond Future		13.1340	90.1749	13.2146	89.6431	0.614	0.0000	0.0000
2024/05/14	R053	08/05/2025	12.64 Call	Bond Future		3815.0100	3.8150	3584.3200	3.5843	6.047	0.0000	0.0000
2024/05/14	R053	08/05/2025	12.64 Put	Bond Future		7207.3600	7.2074	7508.4000	7.5084	4.177	0.0000	0.0000
2024/05/14	R053	07/08/2025		Bond Future		13.2925	92.0327	13.3766	91.4905	0.632	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/14	R053	07/08/2025	13.17 Call	Bond Future	5685.3900	5.6854	5404.9700	4.932	0.0000	0.0000	
2024/05/14	R053	07/08/2025	13.17 Put	Bond Future	6486.7600	6.4868	6748.5800	4.036	0.0000	0.0000	
2024/05/14	R186	01/08/2024		Bond Future	9.2035	104.0073	9.2250	103.9615	0.234	0.0000	0.0000
2024/05/14	R186	01/08/2024	8.69 Call	Bond Future	121.3500	0.1214	111.1800	0.1112	8.381	0.0000	0.0000
2024/05/14	R186	01/08/2024	8.69 Put	Bond Future	1221.9300	1.2219	1257.5500	1.2576	2.915	0.0000	0.0000
2024/05/14	R186	01/08/2024	8.70 Call	Bond Future	125.9800	0.1260	115.5300	0.1155	8.295	0.0000	0.0000
2024/05/14	R186	01/08/2024	8.70 Put	Bond Future	1204.9800	1.2050	1240.3200	1.2403	2.933	0.0000	0.0000
2024/05/14	R186	01/08/2024	8.68 Call	Bond Future	116.7200	0.1167	106.8300	0.1068	8.473	0.0000	0.0000
2024/05/14	R186	01/08/2024	8.68 Put	Bond Future	1238.8800	1.2389	1274.7800	1.2748	2.898	0.0000	0.0000
2024/05/14	R186	07/11/2024	9.14 Call	Bond Future	665.6500	0.6657	642.1300	0.6421	3.533	0.0000	0.0000
2024/05/14	R186	07/11/2024	9.14 Put	Bond Future	863.1400	0.8631	886.4000	0.8864	2.695	0.0000	0.0000
2024/05/14	R186	07/11/2024	9.15 Call	Bond Future	676.4500	0.6765	652.7300	0.6527	3.507	0.0000	0.0000
2024/05/14	R186	07/11/2024	9.15 Put	Bond Future	854.8400	0.8548	877.9000	0.8779	2.698	0.0000	0.0000
2024/05/14	R186	07/11/2024	9.13 Call	Bond Future	654.9300	0.6549	631.6100	0.6316	3.561	0.0000	0.0000
2024/05/14	R186	07/11/2024	9.13 Put	Bond Future	871.5300	0.8715	894.9900	0.8950	2.692	0.0000	0.0000
2024/05/14	R186	07/11/2024		Bond Future	9.2435	106.4674	9.2680	106.4206	0.266	0.0000	0.0000
2024/05/14	R186	06/02/2025		Bond Future	9.3073	103.4677	9.3354	103.4202	0.301	0.0000	0.0000
2024/05/14	R186	06/02/2025	9.03 Call	Bond Future	646.6900	0.6467	625.5000	0.6255	3.277	0.0000	0.0000
2024/05/14	R186	06/02/2025	9.03 Put	Bond Future	1118.1300	1.1181	1144.4200	1.1444	2.351	0.0000	0.0000
2024/05/14	R186	08/05/2025		Bond Future	9.3850	105.7330	9.4176	105.6847	0.348	0.0000	0.0000
2024/05/14	R186	08/05/2025	8.47 Call	Bond Future	317.0300	0.3170	303.8400	0.3038	4.160	0.0000	0.0000
2024/05/14	R186	08/05/2025	8.47 Put	Bond Future	1682.1300	1.6821	1717.2200	1.7172	2.086	0.0000	0.0000
2024/05/14	R186	07/08/2025		Bond Future	9.5882	102.6025	9.6270	102.5538	0.404	0.0000	0.0000
2024/05/14	R186	07/08/2025	9.68 Call	Bond Future	971.9700	0.9720	945.5900	0.9456	2.714	0.0000	0.0000
2024/05/14	R186	07/08/2025	9.68 Put	Bond Future	856.5700	0.8566	878.9400	0.8789	2.612	0.0000	0.0000
2024/05/14	R186	07/08/2025	10.25 Call	Bond Future	1460.7100	1.4607	1428.8900	1.4289	2.178	0.0000	0.0000
2024/05/14	R186	07/08/2025	10.25 Put	Bond Future	632.9600	0.6330	649.8900	0.6499	2.675	0.0000	0.0000
2024/05/14	R186	07/08/2025	9.22 Put	Bond Future	1106.5000	1.1065	1134.1600	1.1342	2.500	0.0000	0.0000
2024/05/14	R186	07/08/2025	9.22 Call	Bond Future	641.8300	0.6418	620.7400	0.6207	3.286	0.0000	0.0000
2024/05/14	R202	01/08/2024		Bond Future	257.8717	257.8717	257.9283	257.9283	0.022	0.0000	0.0000
2024/05/14	R202	07/11/2024		Bond Future	264.0380	264.0380	264.0963	264.0963	0.022	0.0000	0.0000
2024/05/14	R202	06/02/2025		Bond Future	264.6006	264.6006	264.6613	264.6613	0.023	0.0000	0.0000
2024/05/14	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	R202	06/02/2025	266.79 Put	Bond Future	2189.3600	2.1894	2128.6800	2.1287	2.772	0.0000	0.0000
2024/05/14	R202	08/05/2025		Bond Future	270.4566	270.4566	270.5192	270.5192	0.023	0.0000	0.0000
2024/05/14	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	R202	08/05/2025	272.31 Put	Bond Future	1853.4400	1.8534	1790.7900	1.7908	3.380	0.0000	0.0000
2024/05/14	R202	07/08/2025		Bond Future	270.7473	270.7473	270.8137	270.8137	0.025	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	
2024/05/14	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/05/14	R202	07/08/2025	271.60 Put	Bond Future	852.6800	0.8527	786.2900	0.7863	7.786	0.0000	0.0000
2024/05/14	R209	01/08/2024		Bond Future	12.2541	65.4272	12.2838	65.2947	0.242	0.0000	0.0000
2024/05/14	R209	01/08/2024	11.79 Call	Bond Future	747.9400	0.7479	699.4900	0.6995	6.478	0.0000	0.0000
2024/05/14	R209	01/08/2024	11.79 Put	Bond Future	2869.0600	2.8691	2953.1700	2.9532	2.932	0.0000	0.0000
2024/05/14	R209	01/08/2024	11.80 Call	Bond Future	763.1700	0.7632	714.0900	0.7141	6.431	0.0000	0.0000
2024/05/14	R209	01/08/2024	11.80 Put	Bond Future	2837.5600	2.8376	2921.0400	2.9210	2.942	0.0000	0.0000
2024/05/14	R209	01/08/2024	11.78 Call	Bond Future	732.9000	0.7329	685.0900	0.6851	6.523	0.0000	0.0000
2024/05/14	R209	01/08/2024	11.78 Put	Bond Future	2900.7900	2.9008	2985.5400	2.9855	2.922	0.0000	0.0000
2024/05/14	R209	07/11/2024		Bond Future	12.3815	63.8173	12.4124	63.6817	0.250	0.0000	0.0000
2024/05/14	R209	07/11/2024	12.22 Call	Bond Future	2105.1800	2.1052	2034.8900	2.0349	3.339	0.0000	0.0000
2024/05/14	R209	07/11/2024	12.22 Put	Bond Future	2819.8800	2.8199	2885.1800	2.8852	2.316	0.0000	0.0000
2024/05/14	R209	07/11/2024	12.23 Call	Bond Future	2127.2800	2.1273	2056.5900	2.0566	3.323	0.0000	0.0000
2024/05/14	R209	07/11/2024	12.23 Put	Bond Future	2797.4000	2.7974	2862.3000	2.8623	2.320	0.0000	0.0000
2024/05/14	R209	07/11/2024	12.21 Call	Bond Future	2083.1800	2.0832	2013.3100	2.0133	3.354	0.0000	0.0000
2024/05/14	R209	07/11/2024	12.21 Put	Bond Future	2842.5100	2.8425	2908.2300	2.9082	2.312	0.0000	0.0000
2024/05/14	R209	06/02/2025		Bond Future	12.5099	65.2053	12.5419	65.0670	0.256	0.0000	0.0000
2024/05/14	R209	06/02/2025	12.44 Call	Bond Future	2878.5500	2.8786	2803.2700	2.8033	2.615	0.0000	0.0000
2024/05/14	R209	06/02/2025	12.44 Put	Bond Future	3181.2000	3.1812	3244.2500	3.2443	1.982	0.0000	0.0000
2024/05/14	R209	08/05/2025		Bond Future	12.6417	63.4756	12.6750	63.3343	0.264	0.0000	0.0000
2024/05/14	R209	08/05/2025	11.89 Call	Bond Future	2106.6200	2.1066	2048.9500	2.0490	2.738	0.0000	0.0000
2024/05/14	R209	08/05/2025	11.89 Put	Bond Future	5410.8500	5.4109	5494.4500	5.4945	1.545	0.0000	0.0000
2024/05/14	R209	07/08/2025		Bond Future	12.7977	64.7856	12.8323	64.6417	0.270	0.0000	0.0000
2024/05/14	R209	07/08/2025	12.68 Call	Bond Future	3669.7300	3.6697	3592.4600	3.5925	2.106	0.0000	0.0000
2024/05/14	R209	07/08/2025	12.68 Put	Bond Future	4162.4500	4.1625	4229.0400	4.2290	1.600	0.0000	0.0000
2024/05/14	R210	01/08/2024		Bond Future	239.3237	239.3237	239.1974	239.1974	0.053	0.0000	0.0000
2024/05/14	R210	07/11/2024		Bond Future	241.6948	241.6948	241.5659	241.5659	0.053	0.0000	0.0000
2024/05/14	R210	06/02/2025		Bond Future	247.0102	247.0102	246.8790	246.8790	0.053	0.0000	0.0000
2024/05/14	R210	06/02/2025	239.61 Call	Bond Future	7400.1500	7.4002	7269.0100	7.2690	1.772	0.0000	0.0000
2024/05/14	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	R210	08/05/2025		Bond Future	249.0439	249.0439	248.9111	248.9111	0.053	0.0000	0.0000
2024/05/14	R210	08/05/2025	248.03 Call	Bond Future	1013.9400	1.0139	881.0600	0.8811	13.105	0.0000	0.0000
2024/05/14	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	R210	07/08/2025		Bond Future	254.2561	254.2561	254.1215	254.1215	0.053	0.0000	0.0000
2024/05/14	R210	07/08/2025	248.44 Call	Bond Future	5816.0600	5.8161	5681.5300	5.6815	2.313	0.0000	0.0000
2024/05/14	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	R213	01/08/2024		Bond Future	11.0404	84.4880	11.0810	84.3243	0.368	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
2024/05/14	R213	01/08/2024	10.87 Call	Bond Future		1109.9600	1.1100	1032.0500	1.0321	7.019	0.0000	0.0000
2024/05/14	R213	01/08/2024	10.87 Put	Bond Future		1800.8200	1.8008	1886.6100	1.8866	4.764	0.0000	0.0000
2024/05/14	R213	01/08/2024	10.88 Call	Bond Future		1128.6800	1.1287	1049.9900	1.0500	6.972	0.0000	0.0000
2024/05/14	R213	01/08/2024	10.88 Put	Bond Future		1778.8000	1.7788	1863.8100	1.8638	4.779	0.0000	0.0000
2024/05/14	R213	01/08/2024	10.86 Call	Bond Future		1091.5700	1.0916	1014.4300	1.0144	7.067	0.0000	0.0000
2024/05/14	R213	01/08/2024	10.86 Put	Bond Future		1823.2000	1.8232	1909.7600	1.9098	4.748	0.0000	0.0000
2024/05/14	R213	07/11/2024	11.22 Call	Bond Future		2203.6000	2.2036	2109.9700	2.1100	4.249	0.0000	0.0000
2024/05/14	R213	07/11/2024	11.22 Put	Bond Future		1967.2400	1.9672	2041.0700	2.0411	3.753	0.0000	0.0000
2024/05/14	R213	07/11/2024	11.23 Call	Bond Future		2225.6400	2.2256	2131.5100	2.1315	4.229	0.0000	0.0000
2024/05/14	R213	07/11/2024	11.23 Put	Bond Future		1950.3500	1.9504	2023.6800	2.0237	3.760	0.0000	0.0000
2024/05/14	R213	07/11/2024	11.21 Call	Bond Future		2181.9000	2.1819	2088.7700	2.0888	4.268	0.0000	0.0000
2024/05/14	R213	07/11/2024	11.21 Put	Bond Future		1984.5000	1.9845	2058.8300	2.0588	3.746	0.0000	0.0000
2024/05/14	R213	07/11/2024		Bond Future		11.1594	82.9246	11.2023	82.7572	0.384	0.0000	0.0000
2024/05/14	R213	06/02/2025		Bond Future		11.2886	84.7287	11.3338	84.5578	0.400	0.0000	0.0000
2024/05/14	R213	06/02/2025	11.35 Call	Bond Future		2616.3200	2.6163	2522.1000	2.5221	3.601	0.0000	0.0000
2024/05/14	R213	06/02/2025	11.35 Put	Bond Future		2384.1900	2.3842	2460.8900	2.4609	3.217	0.0000	0.0000
2024/05/14	R213	08/05/2025		Bond Future		11.4160	83.0213	11.4637	82.8468	0.417	0.0000	0.0000
2024/05/14	R213	08/05/2025	10.52 Call	Bond Future		1446.0400	1.4460	1385.5300	1.3855	4.185	0.0000	0.0000
2024/05/14	R213	08/05/2025	10.52 Put	Bond Future		4814.5500	4.8146	4928.5200	4.9285	2.367	0.0000	0.0000
2024/05/14	R213	07/08/2025		Bond Future		11.5835	84.7370	11.6338	84.5594	0.434	0.0000	0.0000
2024/05/14	R213	07/08/2025	11.66 Call	Bond Future		3240.3200	3.2403	3143.1500	3.1432	2.999	0.0000	0.0000
2024/05/14	R213	07/08/2025	11.66 Put	Bond Future		2970.3700	2.9704	3050.8700	3.0509	2.710	0.0000	0.0000
2024/05/14	R214	01/08/2024	12.17 Call	Bond Future		876.9000	0.8769	778.8500	0.7789	11.181	0.0000	0.0000
2024/05/14	R214	01/08/2024	12.17 Put	Bond Future		2795.6600	2.7957	2973.4100	2.9734	6.358	0.0000	0.0000
2024/05/14	R214	01/08/2024	12.18 Call	Bond Future		893.7700	0.8938	794.4600	0.7945	11.111	0.0000	0.0000
2024/05/14	R214	01/08/2024	12.18 Put	Bond Future		2764.5900	2.7646	2941.0800	2.9411	6.384	0.0000	0.0000
2024/05/14	R214	01/08/2024	12.16 Call	Bond Future		860.2300	0.8602	763.4200	0.7634	11.254	0.0000	0.0000
2024/05/14	R214	01/08/2024	12.16 Put	Bond Future		2826.9900	2.8270	3005.9800	3.0060	6.331	0.0000	0.0000
2024/05/14	R214	01/08/2024		Bond Future		12.5801	60.8711	12.6408	60.5953	0.482	0.0000	0.0000
2024/05/14	R214	07/11/2024		Bond Future		12.7059	59.0034	12.7689	58.7212	0.496	0.0000	0.0000
2024/05/14	R214	07/11/2024	12.61 Call	Bond Future		2278.6700	2.2787	2135.0500	2.1351	6.303	0.0000	0.0000
2024/05/14	R214	07/11/2024	12.61 Put	Bond Future		2711.8800	2.7119	2850.4900	2.8505	5.111	0.0000	0.0000
2024/05/14	R214	07/11/2024	12.62 Call	Bond Future		2302.0300	2.3020	2157.5700	2.1576	6.275	0.0000	0.0000
2024/05/14	R214	07/11/2024	12.62 Put	Bond Future		2689.8100	2.6898	2827.5800	2.8276	5.122	0.0000	0.0000
2024/05/14	R214	07/11/2024	12.60 Call	Bond Future		2255.4100	2.2554	2112.6400	2.1126	6.330	0.0000	0.0000
2024/05/14	R214	07/11/2024	12.60 Put	Bond Future		2734.0900	2.7341	2873.5500	2.8736	5.101	0.0000	0.0000
2024/05/14	R214	06/02/2025		Bond Future		12.8343	60.2869	12.8997	59.9987	0.510	0.0000	0.0000
2024/05/14	R214	06/02/2025	12.71 Call	Bond Future		2795.5300	2.7955	2648.9200	2.6489	5.244	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/14	R214	06/02/2025	12.71 Put	Bond Future	3349.2500	3.3493	3490.8700	3.4909	4.228	0.0000	0.0000
2024/05/14	R214	08/05/2025		Bond Future	12.9586	58.2982	13.0264	58.0038	0.524	0.0000	0.0000
2024/05/14	R214	08/05/2025	12.40 Call	Bond Future	2505.9700	2.5060	2379.2400	2.3792	5.057	0.0000	0.0000
2024/05/14	R214	08/05/2025	12.40 Put	Bond Future	5022.0900	5.0221	5189.7900	5.1898	3.339	0.0000	0.0000
2024/05/14	R214	07/08/2025		Bond Future	13.1057	59.5015	13.1761	59.2013	0.537	0.0000	0.0000
2024/05/14	R214	07/08/2025	12.97 Call	Bond Future	3706.6700	3.7067	3550.9400	3.5509	4.201	0.0000	0.0000
2024/05/14	R214	07/08/2025	12.97 Put	Bond Future	4292.2300	4.2922	4436.7100	4.4367	3.366	0.0000	0.0000
2024/05/14	R248	01/08/2024		Bond Future	12.7460	74.1210	12.8171	73.7338	0.558	0.0000	0.0000
2024/05/14	R248	01/08/2024	12.31 Call	Bond Future	1000.0600	1.0001	869.8100	0.8698	13.024	0.0000	0.0000
2024/05/14	R248	01/08/2024	12.31 Put	Bond Future	3459.6800	3.4597	3716.5900	3.7166	7.426	0.0000	0.0000
2024/05/14	R248	01/08/2024	12.32 Call	Bond Future	1019.7100	1.0197	887.7300	0.8877	12.943	0.0000	0.0000
2024/05/14	R248	01/08/2024	12.32 Put	Bond Future	3421.2300	3.4212	3676.4100	3.6764	7.459	0.0000	0.0000
2024/05/14	R248	01/08/2024	12.30 Call	Bond Future	980.5100	0.9805	852.0100	0.8520	13.105	0.0000	0.0000
2024/05/14	R248	01/08/2024	12.30 Put	Bond Future	3498.3100	3.4983	3756.9700	3.7570	7.394	0.0000	0.0000
2024/05/14	R248	07/11/2024	12.79 Call	Bond Future	2842.3100	2.8423	2641.0200	2.6410	7.082	0.0000	0.0000
2024/05/14	R248	07/11/2024	12.79 Put	Bond Future	3323.4100	3.3234	3518.4000	3.5184	5.867	0.0000	0.0000
2024/05/14	R248	07/11/2024	12.80 Call	Bond Future	2870.4300	2.8704	2668.0000	2.6680	7.052	0.0000	0.0000
2024/05/14	R248	07/11/2024	12.80 Put	Bond Future	3297.1800	3.2972	3491.0300	3.4910	5.879	0.0000	0.0000
2024/05/14	R248	07/11/2024	12.78 Call	Bond Future	2814.3100	2.8143	2614.1700	2.6142	7.112	0.0000	0.0000
2024/05/14	R248	07/11/2024	12.78 Put	Bond Future	3349.8400	3.3498	3545.9800	3.5460	5.855	0.0000	0.0000
2024/05/14	R248	07/11/2024		Bond Future	12.8790	71.4219	12.9531	71.0256	0.576	0.0000	0.0000
2024/05/14	R248	06/02/2025		Bond Future	13.0149	72.9753	13.0921	72.5706	0.593	0.0000	0.0000
2024/05/14	R248	06/02/2025	12.71 Call	Bond Future	2884.8800	2.8849	2698.4400	2.6984	6.463	0.0000	0.0000
2024/05/14	R248	06/02/2025	12.71 Put	Bond Future	4525.9400	4.5259	4744.2100	4.7442	4.823	0.0000	0.0000
2024/05/14	R248	08/05/2025		Bond Future	13.1464	70.1189	13.2267	69.7055	0.610	0.0000	0.0000
2024/05/14	R248	08/05/2025	12.60 Call	Bond Future	2964.0100	2.9640	2787.5000	2.7875	5.955	0.0000	0.0000
2024/05/14	R248	08/05/2025	12.60 Put	Bond Future	5901.6600	5.9017	6138.5200	6.1385	4.013	0.0000	0.0000
2024/05/14	R248	07/08/2025		Bond Future	13.3019	71.5652	13.3855	71.1436	0.628	0.0000	0.0000
2024/05/14	R248	07/08/2025	13.21 Call	Bond Future	4487.1100	4.4871	4266.9200	4.2669	4.907	0.0000	0.0000
2024/05/14	R248	07/08/2025	13.21 Put	Bond Future	4955.9000	4.9559	5157.3100	5.1573	4.064	0.0000	0.0000
2024/05/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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