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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/05/2024 TO 16/05/2024

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
2024/05/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/16	2025	01/08/2024		Bond Future	181.7291	181.7291	181.7630	0.019	0.0000	0.0000
2024/05/16	2025	07/11/2024		Bond Future	186.0754	186.0754	186.1104	0.019	0.0000	0.0000
2024/05/16	2029	01/08/2024		Bond Future	131.0880	131.0880	131.1143	0.020	0.0000	0.0000
2024/05/16	2029	07/11/2024		Bond Future	132.8158	132.8158	132.8429	0.020	0.0000	0.0000
2024/05/16	2029	06/02/2025		Bond Future	135.7383	135.7383	135.7664	0.021	0.0000	0.0000
2024/05/16	2029	06/02/2025	132.40 Call	Bond Future	3338.2900	3.3383	3366.3700	0.841	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	
2024/05/16	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	2029	08/05/2025		Bond Future	137.3027	137.3027	137.3319	137.3319	0.021	0.0000	0.0000
2024/05/16	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	2029	08/05/2025	137.85 Put	Bond Future	547.3100	0.5473	518.0900	0.5181	5.339	0.0000	0.0000
2024/05/16	2029	07/08/2025		Bond Future	140.1799	140.1799	140.2104	140.2104	0.022	0.0000	0.0000
2024/05/16	2029	07/08/2025	137.41 Call	Bond Future	2769.8900	2.7699	2800.3600	2.8004	1.100	0.0000	0.0000
2024/05/16	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	2030	01/08/2024	10.21 Put	Bond Future	1881.7900	1.8818	1748.8300	1.7488	7.066	0.0000	0.0000
2024/05/16	2030	01/08/2024	10.21 Call	Bond Future	834.8300	0.8348	907.3900	0.9074	8.692	0.0000	0.0000
2024/05/16	2030	01/08/2024	10.71 Put	Bond Future	948.4400	0.9484	862.3800	0.8624	9.074	0.0000	0.0000
2024/05/16	2030	01/08/2024	10.71 Call	Bond Future	1817.7800	1.8178	1937.2400	1.9372	6.572	0.0000	0.0000
2024/05/16	2030	01/08/2024	11.31 Call	Bond Future	3473.6500	3.4737	3636.8500	3.6369	4.698	0.0000	0.0000
2024/05/16	2030	01/08/2024	11.31 Put	Bond Future	370.6100	0.3706	328.2900	0.3283	11.419	0.0000	0.0000
2024/05/16	2030	01/08/2024		Bond Future	10.4815	89.9725	10.4279	90.1780	0.511	0.0000	0.0000
2024/05/16	2030	01/08/2024	10.38 Call	Bond Future	1119.3400	1.1193	1208.0200	1.2080	7.923	0.0000	0.0000
2024/05/16	2030	01/08/2024	10.38 Put	Bond Future	1509.0600	1.5091	1392.2200	1.3922	7.743	0.0000	0.0000
2024/05/16	2030	01/08/2024	10.39 Call	Bond Future	1137.7300	1.1377	1227.3600	1.2274	7.878	0.0000	0.0000
2024/05/16	2030	01/08/2024	10.39 Put	Bond Future	1488.9700	1.4890	1373.0800	1.3731	7.783	0.0000	0.0000
2024/05/16	2030	01/08/2024	10.37 Call	Bond Future	1101.3000	1.1013	1189.0200	1.1890	7.965	0.0000	0.0000
2024/05/16	2030	01/08/2024	10.37 Put	Bond Future	1529.5100	1.5295	1411.7100	1.4117	7.702	0.0000	0.0000
2024/05/16	2030	07/11/2024		Bond Future	10.5772	92.1009	10.5201	92.3114	0.540	0.0000	0.0000
2024/05/16	2030	07/11/2024	10.75 Call	Bond Future	2250.3100	2.2503	2365.2000	2.3652	5.106	0.0000	0.0000
2024/05/16	2030	07/11/2024	10.75 Put	Bond Future	1616.8300	1.6168	1521.2200	1.5212	5.913	0.0000	0.0000
2024/05/16	2030	07/11/2024	10.76 Call	Bond Future	2272.1500	2.2722	2387.6600	2.3877	5.084	0.0000	0.0000
2024/05/16	2030	07/11/2024	10.76 Put	Bond Future	1602.1900	1.6022	1507.2000	1.5072	5.929	0.0000	0.0000
2024/05/16	2030	07/11/2024	10.74 Call	Bond Future	2228.8100	2.2288	2343.0700	2.3431	5.127	0.0000	0.0000
2024/05/16	2030	07/11/2024	10.74 Put	Bond Future	1631.8400	1.6318	1535.6000	1.5356	5.898	0.0000	0.0000
2024/05/16	2030	07/11/2024	10.21 Put	Bond Future	2610.0100	2.6100	2479.1500	2.4792	5.014	0.0000	0.0000
2024/05/16	2030	07/11/2024	10.21 Call	Bond Future	1245.4100	1.2454	1325.0500	1.3251	6.395	0.0000	0.0000
2024/05/16	2030	07/11/2024	10.71 Put	Bond Future	1677.3000	1.6773	1579.1800	1.5792	5.850	0.0000	0.0000
2024/05/16	2030	07/11/2024	10.71 Call	Bond Future	2164.6400	2.1646	2277.0200	2.2770	5.192	0.0000	0.0000
2024/05/16	2030	07/11/2024	11.91 Call	Bond Future	5277.9700	5.2780	5448.4200	5.4484	3.229	0.0000	0.0000
2024/05/16	2030	07/11/2024	11.91 Put	Bond Future	532.6000	0.5326	492.5500	0.4926	7.520	0.0000	0.0000
2024/05/16	2030	06/02/2025		Bond Future	10.6831	90.0952	10.6223	90.3105	0.569	0.0000	0.0000
2024/05/16	2030	06/02/2025	10.68 Call	Bond Future	2236.9300	2.2369	2344.5400	2.3445	4.811	0.0000	0.0000
2024/05/16	2030	06/02/2025	10.68 Put	Bond Future	2247.7900	2.2478	2140.0700	2.1401	4.792	0.0000	0.0000
2024/05/16	2030	08/05/2025		Bond Future	10.8052	92.0682	10.7403	92.2884	0.600	0.0000	0.0000
2024/05/16	2030	08/05/2025	9.93 Call	Bond Future	1183.4400	1.1834	1252.1000	1.2521	5.802	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	
2024/05/16	2030	08/05/2025	9.93 Put	Bond Future	4212.8400	4.2128	4061.2400	4.0612	3.599	0.0000	0.0000
2024/05/16	2030	08/05/2025	12.28 Call	Bond Future	5901.8700	5.9019	6067.7300	6.0677	2.810	0.0000	0.0000
2024/05/16	2030	08/05/2025	12.28 Put	Bond Future	1067.8000	1.0678	1013.4000	1.0134	5.095	0.0000	0.0000
2024/05/16	2030	08/05/2025	10.69 Put	Bond Future	2729.6400	2.7296	2615.1000	2.6151	4.196	0.0000	0.0000
2024/05/16	2030	08/05/2025	10.69 Call	Bond Future	2338.0100	2.3380	2443.7300	2.4437	4.522	0.0000	0.0000
2024/05/16	2030	08/05/2025	11.86 Call	Bond Future	4859.6400	4.8596	5012.8900	5.0129	3.154	0.0000	0.0000
2024/05/16	2030	08/05/2025	11.86 Put	Bond Future	1368.7200	1.3687	1301.7100	1.3017	4.896	0.0000	0.0000
2024/05/16	2030	08/05/2025	10.31 Put	Bond Future	3399.9500	3.4000	3266.9100	3.2669	3.913	0.0000	0.0000
2024/05/16	2030	08/05/2025	10.31 Call	Bond Future	1701.1400	1.7011	1788.3600	1.7884	5.127	0.0000	0.0000
2024/05/16	2030	07/08/2025		Bond Future	10.9763	89.9618	10.9067	90.1871	0.634	0.0000	0.0000
2024/05/16	2030	07/08/2025	11.11 Call	Bond Future	2920.3400	2.9203	3040.5700	3.0406	4.117	0.0000	0.0000
2024/05/16	2030	07/08/2025	11.11 Put	Bond Future	2489.1400	2.4891	2384.0600	2.3841	4.222	0.0000	0.0000
2024/05/16	2030	07/08/2025	12.12 Call	Bond Future	5078.7300	5.0787	5235.4000	5.2354	3.085	0.0000	0.0000
2024/05/16	2030	07/08/2025	12.12 Put	Bond Future	1472.7000	1.4727	1404.0600	1.4041	4.661	0.0000	0.0000
2024/05/16	2030	07/08/2025	10.48 Put	Bond Future	3457.9900	3.4580	3324.7600	3.3248	3.853	0.0000	0.0000
2024/05/16	2030	07/08/2025	10.48 Call	Bond Future	1835.4800	1.8355	1927.5600	1.9276	5.017	0.0000	0.0000
2024/05/16	2032	01/08/2024	12.54 Call	Bond Future	5394.4200	5.3944	5620.6900	5.6207	4.195	0.0000	0.0000
2024/05/16	2032	01/08/2024	12.54 Put	Bond Future	299.8200	0.2998	262.3400	0.2623	12.501	0.0000	0.0000
2024/05/16	2032	01/08/2024	11.11 Put	Bond Future	2215.7500	2.2158	2049.7400	2.0497	7.492	0.0000	0.0000
2024/05/16	2032	01/08/2024	11.11 Call	Bond Future	1074.2400	1.0742	1171.9800	1.1720	9.099	0.0000	0.0000
2024/05/16	2032	01/08/2024	11.61 Put	Bond Future	1165.9000	1.1659	1057.1600	1.0572	9.327	0.0000	0.0000
2024/05/16	2032	01/08/2024	11.61 Call	Bond Future	2274.8700	2.2749	2429.8800	2.4299	6.814	0.0000	0.0000
2024/05/16	2032	01/08/2024	12.31 Call	Bond Future	4558.0700	4.5581	4771.7900	4.7718	4.689	0.0000	0.0000
2024/05/16	2032	01/08/2024	12.31 Put	Bond Future	425.6600	0.4257	375.6300	0.3756	11.754	0.0000	0.0000
2024/05/16	2032	01/08/2024	11.14 Call	Bond Future	1132.8100	1.1328	1234.0800	1.2341	8.940	0.0000	0.0000
2024/05/16	2032	01/08/2024	11.14 Put	Bond Future	2137.0900	2.1371	1974.6100	1.9746	7.603	0.0000	0.0000
2024/05/16	2032	01/08/2024	11.15 Call	Bond Future	1152.6700	1.1527	1255.1300	1.2551	8.889	0.0000	0.0000
2024/05/16	2032	01/08/2024	11.15 Put	Bond Future	2111.2700	2.1113	1949.9800	1.9500	7.639	0.0000	0.0000
2024/05/16	2032	01/08/2024	11.13 Call	Bond Future	1112.9800	1.1130	1213.0700	1.2131	8.993	0.0000	0.0000
2024/05/16	2032	01/08/2024	11.13 Put	Bond Future	2162.9700	2.1630	1999.3100	1.9993	7.566	0.0000	0.0000
2024/05/16	2032	01/08/2024		Bond Future	11.3615	87.2344	11.3030	87.4982	0.515	0.0000	0.0000
2024/05/16	2032	07/11/2024	11.48 Call	Bond Future	2359.5300	2.3595	2493.4600	2.4935	5.676	0.0000	0.0000
2024/05/16	2032	07/11/2024	11.48 Put	Bond Future	2389.6300	2.3896	2253.4900	2.2535	5.697	0.0000	0.0000
2024/05/16	2032	07/11/2024	11.49 Call	Bond Future	2383.1200	2.3831	2517.8400	2.5178	5.653	0.0000	0.0000
2024/05/16	2032	07/11/2024	11.49 Put	Bond Future	2369.4700	2.3695	2234.1200	2.2341	5.712	0.0000	0.0000
2024/05/16	2032	07/11/2024	11.47 Call	Bond Future	2335.8000	2.3358	2468.9400	2.4689	5.700	0.0000	0.0000
2024/05/16	2032	07/11/2024	11.47 Put	Bond Future	2409.6900	2.4097	2272.7600	2.2728	5.682	0.0000	0.0000
2024/05/16	2032	07/11/2024		Bond Future	11.4869	85.1303	11.4253	85.4004	0.536	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
2024/05/16	2032	07/11/2024	13.36 Call	Bond Future		8102.1700	8.1022	8338.8700	8.3389	2.921	0.0000	0.0000
2024/05/16	2032	07/11/2024	13.36 Put	Bond Future		397.3200	0.3973	363.9500	0.3640	8.399	0.0000	0.0000
2024/05/16	2032	07/11/2024	11.64 Put	Bond Future		2086.6100	2.0866	1962.8600	1.9629	5.931	0.0000	0.0000
2024/05/16	2032	07/11/2024	11.64 Call	Bond Future		2753.1300	2.7531	2899.4500	2.8995	5.315	0.0000	0.0000
2024/05/16	2032	07/11/2024	11.11 Put	Bond Future		3240.1300	3.2401	3074.0200	3.0740	5.127	0.0000	0.0000
2024/05/16	2032	07/11/2024	11.11 Call	Bond Future		1570.1900	1.5702	1674.1500	1.6742	6.621	0.0000	0.0000
2024/05/16	2032	07/11/2024	11.61 Put	Bond Future		2140.5900	2.1406	2014.5500	2.0146	5.888	0.0000	0.0000
2024/05/16	2032	07/11/2024	11.61 Call	Bond Future		2677.0600	2.6771	2821.0900	2.8211	5.380	0.0000	0.0000
2024/05/16	2032	07/11/2024	12.95 Call	Bond Future		6744.8600	6.7449	6965.8400	6.9658	3.276	0.0000	0.0000
2024/05/16	2032	07/11/2024	12.95 Put	Bond Future		645.6300	0.6456	596.5400	0.5965	7.603	0.0000	0.0000
2024/05/16	2032	06/02/2025		Bond Future		11.6174	86.9828	11.5527	87.2590	0.557	0.0000	0.0000
2024/05/16	2032	06/02/2025	11.72 Call	Bond Future		3067.9400	3.0679	3214.0600	3.2141	4.763	0.0000	0.0000
2024/05/16	2032	06/02/2025	11.72 Put	Bond Future		2632.9000	2.6329	2502.8300	2.5028	4.940	0.0000	0.0000
2024/05/16	2032	08/05/2025		Bond Future		11.7538	84.7204	11.6857	85.0028	0.580	0.0000	0.0000
2024/05/16	2032	08/05/2025	10.91 Call	Bond Future		1756.8300	1.7568	1852.4100	1.8524	5.440	0.0000	0.0000
2024/05/16	2032	08/05/2025	10.91 Put	Bond Future		5341.2900	5.3413	5154.4400	5.1544	3.498	0.0000	0.0000
2024/05/16	2032	07/08/2025		Bond Future		11.9251	86.4706	11.8532	86.7593	0.603	0.0000	0.0000
2024/05/16	2032	07/08/2025	12.01 Call	Bond Future		3763.0700	3.7631	3915.6100	3.9156	4.054	0.0000	0.0000
2024/05/16	2032	07/08/2025	12.01 Put	Bond Future		3423.8200	3.4238	3287.6200	3.2876	3.978	0.0000	0.0000
2024/05/16	2033	01/08/2024		Bond Future		122.7957	122.7957	122.6309	122.6309	0.134	0.0000	0.0000
2024/05/16	2033	07/11/2024		Bond Future		124.2274	124.2274	124.0588	124.0588	0.136	0.0000	0.0000
2024/05/16	2033	06/02/2025		Bond Future		126.9610	126.9610	126.7890	126.7890	0.135	0.0000	0.0000
2024/05/16	2033	06/02/2025	124.94 Call	Bond Future		2020.9800	2.0210	1848.9800	1.8490	8.511	0.0000	0.0000
2024/05/16	2033	06/02/2025	124.94 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	2033	08/05/2025		Bond Future		128.2304	128.2304	128.0552	128.0552	0.137	0.0000	0.0000
2024/05/16	2033	08/05/2025	130.62 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	2033	08/05/2025	130.62 Put	Bond Future		2389.5600	2.3896	2564.8100	2.5648	7.334	0.0000	0.0000
2024/05/16	2033	07/08/2025		Bond Future		130.9175	130.9175	130.7393	130.7393	0.136	0.0000	0.0000
2024/05/16	2033	07/08/2025	128.65 Call	Bond Future		2267.5300	2.2675	2089.2600	2.0893	7.862	0.0000	0.0000
2024/05/16	2033	07/08/2025	128.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	2037	01/08/2024		Bond Future		12.4944	75.2067	12.4256	75.5568	0.550	0.0000	0.0000
2024/05/16	2037	01/08/2024	13.82 Call	Bond Future		6613.0700	6.6131	6920.4100	6.9204	4.647	0.0000	0.0000
2024/05/16	2037	01/08/2024	13.82 Put	Bond Future		304.8700	0.3049	262.0900	0.2621	14.032	0.0000	0.0000
2024/05/16	2037	01/08/2024	13.17 Call	Bond Future		4095.2700	4.0953	4353.2400	4.3532	6.299	0.0000	0.0000
2024/05/16	2037	01/08/2024	13.17 Put	Bond Future		778.5100	0.7785	686.3600	0.6864	11.837	0.0000	0.0000
2024/05/16	2037	01/08/2024	12.10 Call	Bond Future		993.5800	0.9936	1106.4900	1.1065	11.364	0.0000	0.0000
2024/05/16	2037	01/08/2024	12.10 Put	Bond Future		3033.6100	3.0336	2796.4000	2.7964	7.819	0.0000	0.0000
2024/05/16	2037	01/08/2024	12.11 Call	Bond Future		1012.5000	1.0125	1126.8900	1.1269	11.298	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	
2024/05/16	2037	01/08/2024	12.11 Put	Bond Future	2999.8100	2.9998	2764.0800	2.7641	7.858	0.0000	0.0000
2024/05/16	2037	01/08/2024	12.09 Call	Bond Future	974.7600	0.9748	1086.1700	1.0862	11.429	0.0000	0.0000
2024/05/16	2037	01/08/2024	12.09 Put	Bond Future	3067.5600	3.0676	2828.8500	2.8289	7.782	0.0000	0.0000
2024/05/16	2037	07/11/2024		Bond Future	12.6316	76.9857	12.5599	77.3441	0.568	0.0000	0.0000
2024/05/16	2037	07/11/2024	12.58 Call	Bond Future	2649.7500	2.6498	2825.9000	2.8259	6.648	0.0000	0.0000
2024/05/16	2037	07/11/2024	12.58 Put	Bond Future	2907.3300	2.9073	2725.0400	2.7250	6.270	0.0000	0.0000
2024/05/16	2037	07/11/2024	12.59 Call	Bond Future	2676.1700	2.6762	2853.3600	2.8534	6.621	0.0000	0.0000
2024/05/16	2037	07/11/2024	12.59 Put	Bond Future	2883.7400	2.8837	2702.4900	2.7025	6.285	0.0000	0.0000
2024/05/16	2037	07/11/2024	12.57 Call	Bond Future	2623.4500	2.6235	2798.5700	2.7986	6.675	0.0000	0.0000
2024/05/16	2037	07/11/2024	12.57 Put	Bond Future	2931.0800	2.9311	2747.7600	2.7478	6.254	0.0000	0.0000
2024/05/16	2037	06/02/2025		Bond Future	12.7724	74.4000	12.6976	74.7666	0.586	0.0000	0.0000
2024/05/16	2037	06/02/2025	12.76 Call	Bond Future	3321.0400	3.3210	3508.4000	3.5084	5.642	0.0000	0.0000
2024/05/16	2037	06/02/2025	12.76 Put	Bond Future	3381.7200	3.3817	3202.5300	3.2025	5.299	0.0000	0.0000
2024/05/16	2037	08/05/2025		Bond Future	12.9225	76.0286	12.8445	76.4033	0.604	0.0000	0.0000
2024/05/16	2037	08/05/2025	12.25 Call	Bond Future	2572.8200	2.5728	2718.4100	2.7184	5.659	0.0000	0.0000
2024/05/16	2037	08/05/2025	12.25 Put	Bond Future	5896.0400	5.8960	5666.8800	5.6669	3.887	0.0000	0.0000
2024/05/16	2037	08/05/2025	13.35 Put	Bond Future	3279.3600	3.2794	3127.2800	3.1273	4.637	0.0000	0.0000
2024/05/16	2037	08/05/2025	13.35 Call	Bond Future	5285.8500	5.2859	5508.5200	5.5085	4.213	0.0000	0.0000
2024/05/16	2037	08/05/2025	12.55 Put	Bond Future	5029.1000	5.0291	4822.1300	4.8221	4.115	0.0000	0.0000
2024/05/16	2037	08/05/2025	12.55 Call	Bond Future	3214.3700	3.2144	3382.1500	3.3822	5.220	0.0000	0.0000
2024/05/16	2037	08/05/2025	13.30 Put	Bond Future	3368.0200	3.3680	3212.8000	3.2128	4.609	0.0000	0.0000
2024/05/16	2037	08/05/2025	13.30 Call	Bond Future	5143.9500	5.1440	5363.4800	5.3635	4.268	0.0000	0.0000
2024/05/16	2037	07/08/2025		Bond Future	13.1025	73.3379	13.0210	73.7209	0.622	0.0000	0.0000
2024/05/16	2037	07/08/2025	13.01 Call	Bond Future	4159.5300	4.1595	4354.1300	4.3541	4.678	0.0000	0.0000
2024/05/16	2037	07/08/2025	13.01 Put	Bond Future	4594.1500	4.5942	4405.8200	4.4058	4.099	0.0000	0.0000
2024/05/16	2038	01/08/2024		Bond Future	131.1442	131.1442	131.7631	131.7631	0.472	0.0000	0.0000
2024/05/16	2038	07/11/2024		Bond Future	134.2807	134.2807	134.9144	134.9144	0.472	0.0000	0.0000
2024/05/16	2038	06/02/2025		Bond Future	135.1067	135.1067	135.7551	135.7551	0.480	0.0000	0.0000
2024/05/16	2038	06/02/2025	135.23 Call	Bond Future	0.0000	0.0000	525.0600	0.5251	100.000	0.0000	0.0000
2024/05/16	2038	06/02/2025	135.23 Put	Bond Future	123.3100	0.1233	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/16	2038	08/05/2025		Bond Future	138.0977	138.0977	138.7609	138.7609	0.480	0.0000	0.0000
2024/05/16	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	2038	08/05/2025	139.68 Put	Bond Future	1582.2700	1.5823	919.1300	0.9191	41.911	0.0000	0.0000
2024/05/16	2038	07/08/2025		Bond Future	138.8092	138.8092	139.4873	139.4873	0.489	0.0000	0.0000
2024/05/16	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	2038	07/08/2025	139.56 Put	Bond Future	750.8000	0.7508	72.6700	0.0727	90.321	0.0000	0.0000
2024/05/16	2040	01/08/2024	12.28 Put	Bond Future	3494.3100	3.4943	3232.3700	3.2324	7.496	0.0000	0.0000
2024/05/16	2040	01/08/2024	12.28 Call	Bond Future	906.0500	0.9061	1013.5100	1.0135	11.860	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	
2024/05/16	2040	01/08/2024	12.88 Call	Bond Future	2396.9700	2.3970	2598.7200	2.5987	8.417	0.0000	0.0000
2024/05/16	2040	01/08/2024	12.88 Put	Bond Future	1711.9700	1.7120	1544.3200	1.5443	9.793	0.0000	0.0000
2024/05/16	2040	01/08/2024	13.48 Call	Bond Future	4517.4300	4.5174	4794.7500	4.7948	6.139	0.0000	0.0000
2024/05/16	2040	01/08/2024	13.48 Put	Bond Future	770.7000	0.7707	678.6200	0.6786	11.948	0.0000	0.0000
2024/05/16	2040	01/08/2024	12.95 Put	Bond Future	1565.3600	1.5654	1407.9800	1.4080	10.054	0.0000	0.0000
2024/05/16	2040	01/08/2024	12.95 Call	Bond Future	2618.1400	2.6181	2830.1600	2.8302	8.098	0.0000	0.0000
2024/05/16	2040	01/08/2024		Bond Future	12.7511	75.0638	12.6823	75.4332	0.539	0.0000	0.0000
2024/05/16	2040	01/08/2024	12.33 Call	Bond Future	999.9100	0.9999	1115.1000	1.1151	11.520	0.0000	0.0000
2024/05/16	2040	01/08/2024	12.33 Put	Bond Future	3306.9000	3.3069	3052.6900	3.0527	7.687	0.0000	0.0000
2024/05/16	2040	01/08/2024	12.34 Call	Bond Future	1019.3300	1.0193	1136.0800	1.1361	11.454	0.0000	0.0000
2024/05/16	2040	01/08/2024	12.34 Put	Bond Future	3270.2600	3.2703	3017.6100	3.0176	7.726	0.0000	0.0000
2024/05/16	2040	01/08/2024	12.32 Call	Bond Future	980.5800	0.9806	1094.2100	1.0942	11.588	0.0000	0.0000
2024/05/16	2040	01/08/2024	12.32 Put	Bond Future	3343.7000	3.3437	3087.9300	3.0879	7.649	0.0000	0.0000
2024/05/16	2040	07/11/2024		Bond Future	12.8902	76.8393	12.8185	77.2175	0.556	0.0000	0.0000
2024/05/16	2040	07/11/2024	12.85 Call	Bond Future	2838.4800	2.8385	3025.9800	3.0260	6.606	0.0000	0.0000
2024/05/16	2040	07/11/2024	12.85 Put	Bond Future	3049.9600	3.0500	2859.2300	2.8592	6.254	0.0000	0.0000
2024/05/16	2040	07/11/2024	12.86 Call	Bond Future	2866.5100	2.8665	3055.0900	3.0551	6.579	0.0000	0.0000
2024/05/16	2040	07/11/2024	12.86 Put	Bond Future	3025.2400	3.0252	2835.5900	2.8356	6.269	0.0000	0.0000
2024/05/16	2040	07/11/2024	12.84 Call	Bond Future	2810.5700	2.8106	2996.9900	2.9970	6.633	0.0000	0.0000
2024/05/16	2040	07/11/2024	12.84 Put	Bond Future	3074.8600	3.0749	2883.0500	2.8831	6.238	0.0000	0.0000
2024/05/16	2040	06/02/2025		Bond Future	13.0322	73.9998	12.9575	74.3865	0.573	0.0000	0.0000
2024/05/16	2040	06/02/2025	12.95 Call	Bond Future	3413.0000	3.4130	3605.0400	3.6050	5.627	0.0000	0.0000
2024/05/16	2040	06/02/2025	12.95 Put	Bond Future	3838.5800	3.8386	3643.9400	3.6439	5.071	0.0000	0.0000
2024/05/16	2040	08/05/2025		Bond Future	13.1825	75.6194	13.1047	76.0147	0.590	0.0000	0.0000
2024/05/16	2040	08/05/2025	12.63 Call	Bond Future	2995.9600	2.9960	3159.6200	3.1596	5.463	0.0000	0.0000
2024/05/16	2040	08/05/2025	12.63 Put	Bond Future	5876.1300	5.8761	5644.4400	5.6444	3.943	0.0000	0.0000
2024/05/16	2040	08/05/2025	13.43 Put	Bond Future	3832.1900	3.8322	3660.1900	3.6602	4.488	0.0000	0.0000
2024/05/16	2040	08/05/2025	13.43 Call	Bond Future	5068.1700	5.0682	5291.5200	5.2915	4.407	0.0000	0.0000
2024/05/16	2040	08/05/2025	12.75 Put	Bond Future	5510.9900	5.5110	5288.6800	5.2887	4.034	0.0000	0.0000
2024/05/16	2040	08/05/2025	12.75 Call	Bond Future	3271.1000	3.2711	3444.1400	3.4441	5.290	0.0000	0.0000
2024/05/16	2040	08/05/2025	13.50 Put	Bond Future	3690.9800	3.6910	3523.7500	3.5238	4.531	0.0000	0.0000
2024/05/16	2040	08/05/2025	13.50 Call	Bond Future	5270.6000	5.2706	5498.7200	5.4987	4.328	0.0000	0.0000
2024/05/16	2040	07/08/2025		Bond Future	13.3611	72.6691	13.2798	73.0730	0.608	0.0000	0.0000
2024/05/16	2040	07/08/2025	13.29 Call	Bond Future	4470.1100	4.4701	4677.6800	4.6777	4.644	0.0000	0.0000
2024/05/16	2040	07/08/2025	13.29 Put	Bond Future	4823.2500	4.8233	4626.9100	4.6269	4.071	0.0000	0.0000
2024/05/16	2044	01/08/2024	13.00 Call	Bond Future	2431.2600	2.4313	2671.1600	2.6712	9.867	0.0000	0.0000
2024/05/16	2044	01/08/2024	13.00 Put	Bond Future	1625.1200	1.6251	1440.1200	1.4401	11.384	0.0000	0.0000
2024/05/16	2044	01/08/2024	13.25 Call	Bond Future	3264.6200	3.2646	3544.6000	3.5446	8.576	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	
2024/05/16	2044	01/08/2024	13.25 Put	Bond Future	1167.1700	1.1672	1022.2500	1.0223	12.416	0.0000	0.0000
2024/05/16	2044	01/08/2024	12.29 Call	Bond Future	728.2100	0.7282	837.8100	0.8378	15.051	0.0000	0.0000
2024/05/16	2044	01/08/2024	12.29 Put	Bond Future	3820.5000	3.8205	3505.2000	3.5052	8.253	0.0000	0.0000
2024/05/16	2044	01/08/2024	12.30 Call	Bond Future	744.2900	0.7443	855.6400	0.8556	14.961	0.0000	0.0000
2024/05/16	2044	01/08/2024	12.30 Put	Bond Future	3779.1700	3.7792	3465.6200	3.4656	8.297	0.0000	0.0000
2024/05/16	2044	01/08/2024	12.28 Call	Bond Future	712.3600	0.7124	820.2300	0.8202	15.143	0.0000	0.0000
2024/05/16	2044	01/08/2024	12.28 Put	Bond Future	3862.1200	3.8621	3545.0900	3.5451	8.209	0.0000	0.0000
2024/05/16	2044	01/08/2024		Bond Future	12.8478	71.0622	12.7688	71.4871	0.615	0.0000	0.0000
2024/05/16	2044	07/11/2024	12.91 Call	Bond Future	2784.0100	2.7840	2998.0300	2.9980	7.687	0.0000	0.0000
2024/05/16	2044	07/11/2024	12.91 Put	Bond Future	3167.9900	3.1680	2947.0300	2.9470	6.975	0.0000	0.0000
2024/05/16	2044	07/11/2024	12.92 Call	Bond Future	2811.6500	2.8117	3026.9000	3.0269	7.656	0.0000	0.0000
2024/05/16	2044	07/11/2024	12.92 Put	Bond Future	3142.6300	3.1426	2922.9000	2.9229	6.992	0.0000	0.0000
2024/05/16	2044	07/11/2024	12.90 Call	Bond Future	2756.5000	2.7565	2969.2700	2.9693	7.719	0.0000	0.0000
2024/05/16	2044	07/11/2024	12.90 Put	Bond Future	3193.5500	3.1936	2971.3400	2.9713	6.958	0.0000	0.0000
2024/05/16	2044	07/11/2024		Bond Future	12.9827	72.7431	12.9004	73.1781	0.634	0.0000	0.0000
2024/05/16	2044	06/02/2025		Bond Future	13.1200	69.9397	13.0343	70.3844	0.653	0.0000	0.0000
2024/05/16	2044	06/02/2025	13.02 Call	Bond Future	3319.7500	3.3198	3540.8500	3.5409	6.660	0.0000	0.0000
2024/05/16	2044	06/02/2025	13.02 Put	Bond Future	3839.1500	3.8392	3615.5400	3.6155	5.824	0.0000	0.0000
2024/05/16	2044	08/05/2025		Bond Future	13.2648	71.4703	13.1755	71.9250	0.673	0.0000	0.0000
2024/05/16	2044	08/05/2025	12.72 Call	Bond Future	3046.4600	3.0465	3237.6600	3.2377	6.276	0.0000	0.0000
2024/05/16	2044	08/05/2025	12.72 Put	Bond Future	5900.9500	5.9010	5637.5300	5.6375	4.464	0.0000	0.0000
2024/05/16	2044	07/08/2025		Bond Future	13.4360	68.5595	13.3428	69.0239	0.694	0.0000	0.0000
2024/05/16	2044	07/08/2025	13.34 Call	Bond Future	4446.3100	4.4463	4685.2500	4.6853	5.374	0.0000	0.0000
2024/05/16	2044	07/08/2025	13.34 Put	Bond Future	4924.8500	4.9249	4699.3400	4.6993	4.579	0.0000	0.0000
2024/05/16	2046	01/08/2024		Bond Future	114.3790	114.3790	114.5764	114.5764	0.173	0.0000	0.0000
2024/05/16	2046	07/11/2024		Bond Future	114.9029	114.9029	115.1054	115.1054	0.176	0.0000	0.0000
2024/05/16	2046	06/02/2025		Bond Future	117.4309	117.4309	117.6380	117.6380	0.176	0.0000	0.0000
2024/05/16	2046	06/02/2025	114.01 Call	Bond Future	3420.9400	3.4209	3628.0100	3.6280	6.053	0.0000	0.0000
2024/05/16	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	2046	08/05/2025		Bond Future	117.7658	117.7658	117.9780	117.9780	0.180	0.0000	0.0000
2024/05/16	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	2046	08/05/2025	121.97 Put	Bond Future	4204.2500	4.2043	3992.0100	3.9920	5.048	0.0000	0.0000
2024/05/16	2046	07/08/2025		Bond Future	120.2312	120.2312	120.4485	120.4485	0.181	0.0000	0.0000
2024/05/16	2046	07/08/2025	118.69 Call	Bond Future	1541.1800	1.5412	1758.5000	1.7585	14.101	0.0000	0.0000
2024/05/16	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	2050	01/08/2024		Bond Future	113.3591	113.3591	113.1924	113.1924	0.147	0.0000	0.0000
2024/05/16	2050	07/11/2024		Bond Future	116.0703	116.0703	115.8998	115.8998	0.147	0.0000	0.0000
2024/05/16	2050	06/02/2025		Bond Future	116.2529	116.2529	116.0790	116.0790	0.150	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	
2024/05/16	2050	06/02/2025	115.60 Call	Bond Future	652.8600	0.6529	478.9800	0.4790	26.634	0.0000	0.0000
2024/05/16	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	2050	08/05/2025		Bond Future	118.8264	118.8264	118.6491	118.6491	0.149	0.0000	0.0000
2024/05/16	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	2050	08/05/2025	121.16 Put	Bond Future	2333.6100	2.3336	2510.8800	2.5109	7.596	0.0000	0.0000
2024/05/16	2050	07/08/2025		Bond Future	118.8848	118.8848	118.7047	118.7047	0.151	0.0000	0.0000
2024/05/16	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	2050	07/08/2025	119.89 Put	Bond Future	1005.1800	1.0052	1185.2800	1.1853	17.917	0.0000	0.0000
2024/05/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	AL37	02/05/2024		Index Future	931.3930	931.3930	931.3930	931.3930	0.000	0.0000	0.0000
2024/05/16	AL37	01/08/2024		Index Future	962.4420	962.4420	964.6700	964.6700	0.231	0.0000	0.0000
2024/05/16	AL37	07/11/2024		Index Future	985.2130	985.2130	987.4940	987.4940	0.232	0.0000	0.0000
2024/05/16	AL37	06/02/2025		Index Future	1006.6700	1006.6700	1009.0030	1009.0030	0.232	0.0000	0.0000
2024/05/16	AL37	08/05/2025		Index Future	1028.7480	1028.7480	1031.1350	1031.1350	0.232	0.0000	0.0000
2024/05/16	AL37	07/08/2025		Index Future	1050.1140	1050.1140	1052.5550	1052.5550	0.232	0.0000	0.0000
2024/05/16	AL7T	02/05/2024		Index Future	1078.1680	1078.1680	1078.1680	1078.1680	0.000	0.0000	0.0000
2024/05/16	AL7T	01/08/2024		Index Future	1112.1990	1112.1990	1116.5290	1116.5290	0.389	0.0000	0.0000
2024/05/16	AL7T	07/11/2024		Index Future	1138.5130	1138.5130	1142.9460	1142.9460	0.389	0.0000	0.0000
2024/05/16	AL7T	06/02/2025		Index Future	1163.3090	1163.3090	1167.8420	1167.8420	0.390	0.0000	0.0000
2024/05/16	AL7T	08/05/2025		Index Future	1188.8230	1188.8230	1193.4580	1193.4580	0.390	0.0000	0.0000
2024/05/16	AL7T	07/08/2025		Index Future	1213.5130	1213.5130	1218.2500	1218.2500	0.390	0.0000	0.0000
2024/05/16	ALBI	02/05/2024		Index Future	939.2000	939.2000	939.2000	939.2000	0.000	0.0000	0.0000
2024/05/16	ALBI	01/08/2024		Index Future	967.2710	967.2710	970.8440	970.8440	0.369	0.0000	0.0000
2024/05/16	ALBI	07/11/2024		Index Future	990.1560	990.1560	993.8140	993.8140	0.369	0.0000	0.0000
2024/05/16	ALBI	06/02/2025		Index Future	1011.7210	1011.7210	1015.4620	1015.4620	0.370	0.0000	0.0000
2024/05/16	ALBI	08/05/2025		Index Future	1033.9100	1033.9100	1037.7350	1037.7350	0.370	0.0000	0.0000
2024/05/16	ALBI	07/08/2025		Index Future	1055.3830	1055.3830	1059.2920	1059.2920	0.370	0.0000	0.0000
2024/05/16	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	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	
2024/05/16	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/05/16	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/16	ES33	01/08/2024		Bond Future	12.8895	74.5039	12.8151	74.8184	0.577	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/05/16	ES33	07/11/2024		Bond Future	13.0683	72.4825	12.9903	72.8047	0.597	0.0000	0.0000
2024/05/16	ES33	06/02/2025		Bond Future	13.2538	74.0764	13.1720	74.4059	0.617	0.0000	0.0000
2024/05/16	ES33	06/02/2025	13.34 Call	Bond Future	344.8300	0.3448	674.3100	0.6743	95.549	0.0000	0.0000
2024/05/16	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	ES33	08/05/2025		Bond Future	13.4415	71.9108	13.3557	72.2478	0.638	0.0000	0.0000
2024/05/16	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	ES33	08/05/2025	12.73 Put	Bond Future	2861.2000	2.8612	2524.2200	2.5242	11.778	0.0000	0.0000
2024/05/16	ES33	07/08/2025		Bond Future	13.6628	73.4114	13.5727	73.7558	0.659	0.0000	0.0000
2024/05/16	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	ES33	07/08/2025	13.56 Put	Bond Future	393.2100	0.3932	48.8000	0.0488	87.589	0.0000	0.0000
2024/05/16	ES42	01/08/2024		Bond Future	13.2657	70.1233	13.1918	70.4909	0.557	0.0000	0.0000
2024/05/16	ES42	07/11/2024		Bond Future	13.4231	67.5317	13.3459	67.9082	0.576	0.0000	0.0000
2024/05/16	ES42	06/02/2025		Bond Future	13.5782	69.0160	13.4977	69.4010	0.593	0.0000	0.0000
2024/05/16	ES42	06/02/2025	13.71 Call	Bond Future	622.5000	0.6225	1007.5200	1.0075	61.851	0.0000	0.0000
2024/05/16	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	ES42	08/05/2025		Bond Future	13.7409	66.2740	13.6569	66.6677	0.611	0.0000	0.0000
2024/05/16	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	ES42	08/05/2025	13.25 Put	Bond Future	2356.9300	2.3569	1963.2200	1.9632	16.704	0.0000	0.0000
2024/05/16	ES42	07/08/2025		Bond Future	13.9245	67.6535	13.8368	68.0558	0.630	0.0000	0.0000
2024/05/16	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	ES42	07/08/2025	13.79 Put	Bond Future	618.7000	0.6187	216.3700	0.2164	65.028	0.0000	0.0000
2024/05/16	GOVI	02/05/2024		GOVI	925.0210	925.0210	925.0210	925.0210	0.000	0.0000	0.0000
2024/05/16	GOVI	01/08/2024	943.38 Call	GOVI	95140.0000	9.5140	130040.0000	13.0040	36.683	0.0000	0.0000
2024/05/16	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	GOVI	01/08/2024	943.39 Call	GOVI	95040.0000	9.5040	129940.0000	12.9940	36.721	0.0000	0.0000
2024/05/16	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	GOVI	01/08/2024	943.37 Call	GOVI	95240.0000	9.5240	130140.0000	13.0140	36.644	0.0000	0.0000
2024/05/16	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	GOVI	01/08/2024		GOVI	952.8940	952.8940	956.3840	956.3840	0.366	0.0000	0.0000
2024/05/16	GOVI	07/11/2024		GOVI	975.4380	975.4380	979.0120	979.0120	0.366	0.0000	0.0000
2024/05/16	GOVI	07/11/2024	948.79 Call	GOVI	266480.0000	26.6480	302220.0000	30.2220	13.412	0.0000	0.0000
2024/05/16	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	GOVI	07/11/2024	948.80 Call	GOVI	266380.0000	26.6380	302120.0000	30.2120	13.417	0.0000	0.0000
2024/05/16	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	GOVI	07/11/2024	948.78 Call	GOVI	266580.0000	26.6580	302320.0000	30.2320	13.407	0.0000	0.0000
2024/05/16	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	GOVI	06/02/2025		GOVI	996.6830	996.6830	1000.3370	1000.3370	0.367	0.0000	0.0000
2024/05/16	GOVI	06/02/2025	972.00 Call	GOVI	246830.0000	24.6830	283370.0000	28.3370	14.804	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
2024/05/16	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	GOVI	08/05/2025		GOVI	1018.5420	1018.5420	1022.2780	0.367	0.0000	0.0000
2024/05/16	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	2780.0000	0.2780	100.000	0.0000
2024/05/16	GOVI	08/05/2025	1,022.00 Put	GOVI	34580.0000	3.4580	0.0000	0.0000	(100.000)	0.0000
2024/05/16	GOVI	07/08/2025		GOVI	1039.6960	1039.6960	1043.5140	0.367	0.0000	0.0000
2024/05/16	GOVI	07/08/2025	1,011.00 Call	GOVI	286960.0000	28.6960	325140.0000	32.5140	13.305	0.0000
2024/05/16	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/16	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/05/16	IGOV	02/05/2024		Index Future	345.1960	345.1960	345.1960	345.1960	0.000	0.0000
2024/05/16	IGOV	01/08/2024		Index Future	351.1760	351.1760	351.3790	351.3790	0.058	0.0000
2024/05/16	IGOV	07/11/2024		Index Future	359.5750	359.5750	359.7830	359.7830	0.058	0.0000
2024/05/16	IGOV	06/02/2025		Index Future	367.4890	367.4890	367.7020	367.7020	0.058	0.0000
2024/05/16	IGOV	08/05/2025		Index Future	375.6290	375.6290	375.8480	375.8480	0.058	0.0000
2024/05/16	IGOV	07/08/2025		Index Future	383.5090	383.5090	383.7350	383.7350	0.059	0.0000
2024/05/16	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/05/16	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/05/16	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/05/16	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/05/16	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/05/16	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/05/16	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/05/16	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/05/16	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/05/16	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/05/16	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/05/16	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/05/16	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/05/16	JBAF	15/05/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000
2024/05/16	JBAF	19/06/2024		Jibar Tradeable Future	8.3350	91.6650	8.3450	91.6550	0.120	0.0000
2024/05/16	JBAF	17/07/2024		Jibar Tradeable Future	8.3400	91.6600	8.3300	91.6700	0.120	0.0000
2024/05/16	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000
2024/05/16	JBAF	18/09/2024		Jibar Tradeable Future	8.3650	91.6350	8.3300	91.6700	0.418	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	
2024/05/16	JBAF	16/10/2024		Jibar Tradeable Future	8.3580	91.6420	8.3600	91.6400	0.024	0.0000	0.0000
2024/05/16	JBAF	20/11/2024		Jibar Tradeable Future	8.0000	92.0000	8.3570	91.6430	4.463	0.0000	0.0000
2024/05/16	JBAF	18/12/2024		Jibar Tradeable Future	8.3780	91.6220	8.3770	91.6230	0.012	0.0000	0.0000
2024/05/16	JBAF	19/03/2025		Jibar Tradeable Future	8.3680	91.6320	8.3670	91.6330	0.012	0.0000	0.0000
2024/05/16	JBAF	18/06/2025		Jibar Tradeable Future	8.3000	91.7000	8.2950	91.7050	0.060	0.0000	0.0000
2024/05/16	JBAF	17/09/2025		Jibar Tradeable Future	8.3450	91.6550	8.3400	91.6600	0.060	0.0000	0.0000
2024/05/16	JBAF	17/12/2025		Jibar Tradeable Future	8.3730	91.6270	8.3720	91.6280	0.012	0.0000	0.0000
2024/05/16	JBAF	18/03/2026		Jibar Tradeable Future	8.3750	91.6250	8.3720	91.6280	0.036	0.0000	0.0000
2024/05/16	R035	01/08/2024	13.08 Call	Bond Future	5210.3700	5.2104	5516.3000	5.5163	5.872	0.0000	0.0000
2024/05/16	R035	01/08/2024	13.08 Put	Bond Future	508.8300	0.5088	438.8700	0.4389	13.749	0.0000	0.0000
2024/05/16	R035	01/08/2024	13.05 Call	Bond Future	5093.0500	5.0931	5396.4300	5.3964	5.957	0.0000	0.0000
2024/05/16	R035	01/08/2024	13.05 Put	Bond Future	531.6300	0.5316	459.1200	0.4591	13.639	0.0000	0.0000
2024/05/16	R035	01/08/2024	12.20 Put	Bond Future	1704.3400	1.7043	1527.8600	1.5279	10.355	0.0000	0.0000
2024/05/16	R035	01/08/2024	12.20 Call	Bond Future	2140.4800	2.1405	2339.8900	2.3399	9.316	0.0000	0.0000
2024/05/16	R035	01/08/2024	13.20 Call	Bond Future	5685.0900	5.6851	6000.4800	6.0005	5.548	0.0000	0.0000
2024/05/16	R035	01/08/2024	13.20 Put	Bond Future	426.6700	0.4267	366.1700	0.3662	14.180	0.0000	0.0000
2024/05/16	R035	01/08/2024	12.50 Call	Bond Future	3078.2200	3.0782	3321.1400	3.3211	7.892	0.0000	0.0000
2024/05/16	R035	01/08/2024	12.50 Put	Bond Future	1151.2300	1.1512	1018.2600	1.0183	11.550	0.0000	0.0000
2024/05/16	R035	01/08/2024	12.45 Call	Bond Future	2912.1700	2.9122	3148.3000	3.1483	8.108	0.0000	0.0000
2024/05/16	R035	01/08/2024	12.45 Put	Bond Future	1230.9600	1.2310	1091.2000	1.0912	11.354	0.0000	0.0000
2024/05/16	R035	01/08/2024		Bond Future	12.1137	84.8015	12.0398	85.1774	0.610	0.0000	0.0000
2024/05/16	R035	01/08/2024	11.80 Call	Bond Future	1148.8900	1.1489	1283.8000	1.2838	11.743	0.0000	0.0000
2024/05/16	R035	01/08/2024	11.80 Put	Bond Future	2762.2400	2.7622	2521.2600	2.5213	8.724	0.0000	0.0000
2024/05/16	R035	01/08/2024	11.81 Call	Bond Future	1169.6600	1.1697	1306.1900	1.3062	11.673	0.0000	0.0000
2024/05/16	R035	01/08/2024	11.81 Put	Bond Future	2730.8900	2.7309	2491.5300	2.4915	8.765	0.0000	0.0000
2024/05/16	R035	01/08/2024	11.79 Call	Bond Future	1128.3400	1.1283	1261.6300	1.2616	11.813	0.0000	0.0000
2024/05/16	R035	01/08/2024	11.79 Put	Bond Future	2793.8500	2.7939	2551.2500	2.5513	8.683	0.0000	0.0000
2024/05/16	R035	07/11/2024		Bond Future	12.2527	82.2918	12.1754	82.6767	0.631	0.0000	0.0000
2024/05/16	R035	07/11/2024	12.18 Call	Bond Future	2577.0000	2.5770	2764.2600	2.7643	7.267	0.0000	0.0000
2024/05/16	R035	07/11/2024	12.18 Put	Bond Future	2938.7400	2.9387	2741.1300	2.7411	6.724	0.0000	0.0000
2024/05/16	R035	07/11/2024	12.19 Call	Bond Future	2603.1200	2.6031	2791.4900	2.7915	7.236	0.0000	0.0000
2024/05/16	R035	07/11/2024	12.19 Put	Bond Future	2914.9400	2.9149	2718.4400	2.7184	6.741	0.0000	0.0000
2024/05/16	R035	07/11/2024	12.17 Call	Bond Future	2551.0000	2.5510	2737.1500	2.7372	7.297	0.0000	0.0000
2024/05/16	R035	07/11/2024	12.17 Put	Bond Future	2962.7000	2.9627	2763.9800	2.7640	6.707	0.0000	0.0000
2024/05/16	R035	07/11/2024	13.23 Call	Bond Future	5869.5600	5.8696	6153.8100	6.1538	4.843	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	
2024/05/16	R035	07/11/2024	13.23 Put	Bond Future	1215.3200	1.2153	1114.7000	1.1147	8.279	0.0000	0.0000
2024/05/16	R035	07/11/2024	12.20 Put	Bond Future	2891.3200	2.8913	2695.9200	2.6959	6.758	0.0000	0.0000
2024/05/16	R035	07/11/2024	12.20 Call	Bond Future	2629.3700	2.6294	2818.8400	2.8188	7.206	0.0000	0.0000
2024/05/16	R035	06/02/2025		Bond Future	12.3973	84.0828	12.3165	84.4763	0.652	0.0000	0.0000
2024/05/16	R035	06/02/2025	12.41 Call	Bond Future	3357.2400	3.3572	3560.3500	3.5604	6.050	0.0000	0.0000
2024/05/16	R035	06/02/2025	12.41 Put	Bond Future	3295.5400	3.2955	3105.1900	3.1052	5.776	0.0000	0.0000
2024/05/16	R035	08/05/2025		Bond Future	12.5388	81.4070	12.4544	81.8093	0.673	0.0000	0.0000
2024/05/16	R035	08/05/2025	11.78 Call	Bond Future	2337.2000	2.3372	2485.9700	2.4860	6.365	0.0000	0.0000
2024/05/16	R035	08/05/2025	11.78 Put	Bond Future	6057.2900	6.0573	5803.7500	5.8038	4.186	0.0000	0.0000
2024/05/16	R035	08/05/2025	13.35 Call	Bond Future	6339.4000	6.3394	6603.1600	6.6032	4.161	0.0000	0.0000
2024/05/16	R035	08/05/2025	13.35 Put	Bond Future	2610.1500	2.6102	2471.6000	2.4716	5.308	0.0000	0.0000
2024/05/16	R035	08/05/2025	12.70 Call	Bond Future	4470.7900	4.4708	4691.3700	4.6914	4.934	0.0000	0.0000
2024/05/16	R035	08/05/2025	12.70 Put	Bond Future	3709.7400	3.7097	3528.0100	3.5280	4.899	0.0000	0.0000
2024/05/16	R035	08/05/2025	11.46 Put	Bond Future	7150.3200	7.1503	6871.7800	6.8718	3.895	0.0000	0.0000
2024/05/16	R035	08/05/2025	11.46 Call	Bond Future	1789.9900	1.7900	1913.7600	1.9138	6.915	0.0000	0.0000
2024/05/16	R035	07/08/2025		Bond Future	12.7108	83.0891	12.6225	83.5002	0.695	0.0000	0.0000
2024/05/16	R035	07/08/2025	12.65 Call	Bond Future	4137.2800	4.1373	4347.4400	4.3474	5.080	0.0000	0.0000
2024/05/16	R035	07/08/2025	12.65 Put	Bond Future	4419.9100	4.4199	4218.9800	4.2190	4.546	0.0000	0.0000
2024/05/16	R053	01/08/2024		Bond Future	12.7139	95.7135	12.6402	96.2361	0.580	0.0000	0.0000
2024/05/16	R053	01/08/2024	13.14 Call	Bond Future	4510.3000	4.5103	4853.1400	4.8531	7.601	0.0000	0.0000
2024/05/16	R053	01/08/2024	13.14 Put	Bond Future	1594.5200	1.5945	1414.7000	1.4147	11.277	0.0000	0.0000
2024/05/16	R053	01/08/2024	13.15 Call	Bond Future	4556.3300	4.5563	4900.9100	4.9009	7.563	0.0000	0.0000
2024/05/16	R053	01/08/2024	13.15 Put	Bond Future	1574.1900	1.5742	1396.1100	1.3961	11.312	0.0000	0.0000
2024/05/16	R053	01/08/2024	13.13 Call	Bond Future	4464.4100	4.4644	4805.5200	4.8055	7.641	0.0000	0.0000
2024/05/16	R053	01/08/2024	13.13 Put	Bond Future	1615.0900	1.6151	1433.5400	1.4335	11.241	0.0000	0.0000
2024/05/16	R053	07/11/2024	12.80 Call	Bond Future	3789.6400	3.7896	4056.1200	4.0561	7.032	0.0000	0.0000
2024/05/16	R053	07/11/2024	12.80 Put	Bond Future	4117.3600	4.1174	3848.6900	3.8487	6.525	0.0000	0.0000
2024/05/16	R053	07/11/2024	12.81 Call	Bond Future	3826.4500	3.8265	4094.4300	4.0944	7.003	0.0000	0.0000
2024/05/16	R053	07/11/2024	12.81 Put	Bond Future	4084.6100	4.0846	3817.4400	3.8174	6.541	0.0000	0.0000
2024/05/16	R053	07/11/2024		Bond Future	12.8472	92.1049	12.7703	92.6400	0.599	0.0000	0.0000
2024/05/16	R053	07/11/2024	12.79 Call	Bond Future	3752.9800	3.7530	4017.9600	4.0180	7.061	0.0000	0.0000
2024/05/16	R053	07/11/2024	12.79 Put	Bond Future	4150.3500	4.1504	3880.1800	3.8802	6.510	0.0000	0.0000
2024/05/16	R053	06/02/2025		Bond Future	12.9799	94.1087	12.8997	94.6557	0.618	0.0000	0.0000
2024/05/16	R053	06/02/2025	12.94 Call	Bond Future	4731.8500	4.7319	5010.4000	5.0104	5.887	0.0000	0.0000
2024/05/16	R053	06/02/2025	12.94 Put	Bond Future	5003.4900	5.0035	4734.9700	4.7350	5.367	0.0000	0.0000
2024/05/16	R053	08/05/2025		Bond Future	13.1156	90.2965	13.0320	90.8557	0.637	0.0000	0.0000
2024/05/16	R053	08/05/2025	12.64 Call	Bond Future	3852.9400	3.8529	4091.7700	4.0918	6.199	0.0000	0.0000
2024/05/16	R053	08/05/2025	12.64 Put	Bond Future	7123.6700	7.1237	6803.2600	6.8033	4.498	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	
2024/05/16	R053	07/08/2025		Bond Future	13.2731	92.1587	13.1858	92.7301	0.658	0.0000	0.0000
2024/05/16	R053	07/08/2025	13.17 Call	Bond Future	5736.6600	5.7367	6028.5100	6.0285	5.087	0.0000	0.0000
2024/05/16	R053	07/08/2025	13.17 Put	Bond Future	6412.0200	6.4120	6132.5000	6.1325	4.359	0.0000	0.0000
2024/05/16	R186	01/08/2024		Bond Future	9.1350	104.1532	9.0465	104.3423	0.969	0.0000	0.0000
2024/05/16	R186	01/08/2024	8.69 Call	Bond Future	146.2300	0.1462	188.9600	0.1890	29.221	0.0000	0.0000
2024/05/16	R186	01/08/2024	8.69 Put	Bond Future	1100.9000	1.1009	954.6000	0.9546	13.289	0.0000	0.0000
2024/05/16	R186	01/08/2024	8.70 Call	Bond Future	151.5700	0.1516	195.4100	0.1954	28.924	0.0000	0.0000
2024/05/16	R186	01/08/2024	8.70 Put	Bond Future	1084.6600	1.0847	939.4700	0.9395	13.386	0.0000	0.0000
2024/05/16	R186	01/08/2024	8.68 Call	Bond Future	140.8700	0.1409	182.5000	0.1825	29.552	0.0000	0.0000
2024/05/16	R186	01/08/2024	8.68 Put	Bond Future	1117.1200	1.1171	969.7200	0.9697	13.195	0.0000	0.0000
2024/05/16	R186	07/11/2024	9.14 Call	Bond Future	732.9700	0.7330	830.3200	0.8303	13.282	0.0000	0.0000
2024/05/16	R186	07/11/2024	9.14 Put	Bond Future	780.6500	0.7807	684.3700	0.6844	12.333	0.0000	0.0000
2024/05/16	R186	07/11/2024	9.15 Call	Bond Future	744.3700	0.7444	842.4800	0.8425	13.180	0.0000	0.0000
2024/05/16	R186	07/11/2024	9.15 Put	Bond Future	772.9500	0.7730	677.4300	0.6774	12.358	0.0000	0.0000
2024/05/16	R186	07/11/2024	9.13 Call	Bond Future	721.6500	0.7217	818.2200	0.8182	13.382	0.0000	0.0000
2024/05/16	R186	07/11/2024	9.13 Put	Bond Future	788.4400	0.7884	691.3800	0.6914	12.310	0.0000	0.0000
2024/05/16	R186	07/11/2024		Bond Future	9.1650	106.6172	9.0637	106.8108	1.105	0.0000	0.0000
2024/05/16	R186	06/02/2025		Bond Future	9.2164	103.6219	9.0999	103.8201	1.264	0.0000	0.0000
2024/05/16	R186	06/02/2025	9.03 Call	Bond Future	710.1200	0.7101	800.4200	0.8004	12.716	0.0000	0.0000
2024/05/16	R186	06/02/2025	9.03 Put	Bond Future	1027.2700	1.0273	919.4200	0.9194	10.499	0.0000	0.0000
2024/05/16	R186	08/05/2025		Bond Future	9.2778	105.8916	9.1411	106.0944	1.473	0.0000	0.0000
2024/05/16	R186	08/05/2025	8.47 Call	Bond Future	358.0500	0.3581	417.8400	0.4178	16.699	0.0000	0.0000
2024/05/16	R186	08/05/2025	8.47 Put	Bond Future	1564.4800	1.5645	1421.5400	1.4215	9.137	0.0000	0.0000
2024/05/16	R186	07/08/2025		Bond Future	9.4579	102.7667	9.2936	102.9741	1.737	0.0000	0.0000
2024/05/16	R186	07/08/2025	9.68 Call	Bond Future	1058.3700	1.0584	1175.8300	1.1758	11.098	0.0000	0.0000
2024/05/16	R186	07/08/2025	9.68 Put	Bond Future	778.8500	0.7789	688.8400	0.6888	11.557	0.0000	0.0000
2024/05/16	R186	07/08/2025	10.25 Call	Bond Future	1564.8900	1.5649	1703.8800	1.7039	8.882	0.0000	0.0000
2024/05/16	R186	07/08/2025	10.25 Put	Bond Future	573.0200	0.5730	504.5400	0.5045	11.951	0.0000	0.0000
2024/05/16	R186	07/08/2025	9.22 Put	Bond Future	1011.6000	1.0116	900.1700	0.9002	11.015	0.0000	0.0000
2024/05/16	R186	07/08/2025	9.22 Call	Bond Future	711.0500	0.7111	807.0900	0.8071	13.507	0.0000	0.0000
2024/05/16	R202	01/08/2024		Bond Future	258.4045	258.4045	258.4609	258.4609	0.022	0.0000	0.0000
2024/05/16	R202	07/11/2024		Bond Future	264.5848	264.5848	264.6429	264.6429	0.022	0.0000	0.0000
2024/05/16	R202	06/02/2025		Bond Future	265.1627	265.1627	265.2234	265.2234	0.023	0.0000	0.0000
2024/05/16	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	R202	06/02/2025	266.79 Put	Bond Future	1627.2700	1.6273	1566.6000	1.5666	3.728	0.0000	0.0000
2024/05/16	R202	08/05/2025		Bond Future	271.0338	271.0338	271.0963	271.0963	0.023	0.0000	0.0000
2024/05/16	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	R202	08/05/2025	272.31 Put	Bond Future	1276.2200	1.2762	1213.6800	1.2137	4.900	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	
2024/05/16	R202	07/08/2025		Bond Future	271.3386	271.3386	271.4048	271.4048	0.024	0.0000	0.0000
2024/05/16	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	R202	07/08/2025	271.60 Put	Bond Future	261.4200	0.2614	195.2100	0.1952	25.327	0.0000	0.0000
2024/05/16	R209	01/08/2024		Bond Future	12.1921	65.7050	12.1186	66.0366	0.603	0.0000	0.0000
2024/05/16	R209	01/08/2024	11.79 Call	Bond Future	818.9000	0.8189	924.2900	0.9243	12.870	0.0000	0.0000
2024/05/16	R209	01/08/2024	11.79 Put	Bond Future	2662.2600	2.6623	2436.0700	2.4361	8.496	0.0000	0.0000
2024/05/16	R209	01/08/2024	11.80 Call	Bond Future	835.2300	0.8352	942.0600	0.9421	12.790	0.0000	0.0000
2024/05/16	R209	01/08/2024	11.80 Put	Bond Future	2631.8600	2.6319	2407.1100	2.4071	8.540	0.0000	0.0000
2024/05/16	R209	01/08/2024	11.78 Call	Bond Future	802.7700	0.8028	906.7100	0.9067	12.948	0.0000	0.0000
2024/05/16	R209	01/08/2024	11.78 Put	Bond Future	2692.9000	2.6929	2465.2600	2.4653	8.453	0.0000	0.0000
2024/05/16	R209	07/11/2024		Bond Future	12.3169	64.1019	12.2403	64.4414	0.621	0.0000	0.0000
2024/05/16	R209	07/11/2024	12.22 Call	Bond Future	2228.5800	2.2286	2392.0400	2.3920	7.335	0.0000	0.0000
2024/05/16	R209	07/11/2024	12.22 Put	Bond Future	2658.6400	2.6586	2482.6300	2.4826	6.620	0.0000	0.0000
2024/05/16	R209	07/11/2024	12.23 Call	Bond Future	2251.5000	2.2515	2415.9600	2.4160	7.304	0.0000	0.0000
2024/05/16	R209	07/11/2024	12.23 Put	Bond Future	2636.9800	2.6370	2461.9700	2.4620	6.637	0.0000	0.0000
2024/05/16	R209	07/11/2024	12.21 Call	Bond Future	2205.7600	2.2058	2368.2300	2.3682	7.366	0.0000	0.0000
2024/05/16	R209	07/11/2024	12.21 Put	Bond Future	2680.4500	2.6805	2503.4500	2.5035	6.603	0.0000	0.0000
2024/05/16	R209	06/02/2025		Bond Future	12.4426	65.4969	12.3630	65.8439	0.639	0.0000	0.0000
2024/05/16	R209	06/02/2025	12.44 Call	Bond Future	3017.4000	3.0174	3196.2200	3.1962	5.926	0.0000	0.0000
2024/05/16	R209	06/02/2025	12.44 Put	Bond Future	3028.4900	3.0285	2860.2500	2.8603	5.555	0.0000	0.0000
2024/05/16	R209	08/05/2025		Bond Future	12.5716	63.7741	12.4888	64.1289	0.658	0.0000	0.0000
2024/05/16	R209	08/05/2025	11.89 Call	Bond Future	2212.6100	2.2126	2349.8900	2.3499	6.204	0.0000	0.0000
2024/05/16	R209	08/05/2025	11.89 Put	Bond Future	5218.3300	5.2183	5000.7800	5.0008	4.169	0.0000	0.0000
2024/05/16	R209	07/08/2025		Bond Future	12.7245	65.0916	12.6383	65.4541	0.677	0.0000	0.0000
2024/05/16	R209	07/08/2025	12.68 Call	Bond Future	3819.0400	3.8190	4006.7300	4.0067	4.915	0.0000	0.0000
2024/05/16	R209	07/08/2025	12.68 Put	Bond Future	4005.7500	4.0058	3830.9300	3.8309	4.364	0.0000	0.0000
2024/05/16	R210	01/08/2024		Bond Future	239.7685	239.7685	239.6421	239.6421	0.053	0.0000	0.0000
2024/05/16	R210	07/11/2024		Bond Future	242.1504	242.1504	242.0214	242.0214	0.053	0.0000	0.0000
2024/05/16	R210	06/02/2025		Bond Future	247.4784	247.4784	247.3473	247.3473	0.053	0.0000	0.0000
2024/05/16	R210	06/02/2025	239.61 Call	Bond Future	7868.4100	7.8684	7737.2700	7.7373	1.667	0.0000	0.0000
2024/05/16	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	R210	08/05/2025		Bond Future	249.5246	249.5246	249.3917	249.3917	0.053	0.0000	0.0000
2024/05/16	R210	08/05/2025	248.03 Call	Bond Future	1494.6300	1.4946	1361.6600	1.3617	8.897	0.0000	0.0000
2024/05/16	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	R210	07/08/2025		Bond Future	254.7516	254.7516	254.6170	254.6170	0.053	0.0000	0.0000
2024/05/16	R210	07/08/2025	248.44 Call	Bond Future	6311.5800	6.3116	6177.0400	6.1770	2.132	0.0000	0.0000
2024/05/16	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	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	
2024/05/16	R213	01/08/2024		Bond Future	10.9784	84.7384	10.9252	84.9542	0.485	0.0000	0.0000
2024/05/16	R213	01/08/2024	10.87 Call	Bond Future	1203.6700	1.2037	1296.2400	1.2962	7.691	0.0000	0.0000
2024/05/16	R213	01/08/2024	10.87 Put	Bond Future	1644.1600	1.6442	1520.8800	1.5209	7.498	0.0000	0.0000
2024/05/16	R213	01/08/2024	10.88 Call	Bond Future	1223.5000	1.2235	1317.0500	1.3171	7.646	0.0000	0.0000
2024/05/16	R213	01/08/2024	10.88 Put	Bond Future	1623.2500	1.6233	1500.9500	1.5010	7.534	0.0000	0.0000
2024/05/16	R213	01/08/2024	10.86 Call	Bond Future	1184.1800	1.1842	1275.7700	1.2758	7.734	0.0000	0.0000
2024/05/16	R213	01/08/2024	10.86 Put	Bond Future	1665.4400	1.6654	1541.1800	1.5412	7.461	0.0000	0.0000
2024/05/16	R213	07/11/2024	11.22 Call	Bond Future	2330.5900	2.3306	2448.2200	2.4482	5.047	0.0000	0.0000
2024/05/16	R213	07/11/2024	11.22 Put	Bond Future	1837.5600	1.8376	1734.1100	1.7341	5.630	0.0000	0.0000
2024/05/16	R213	07/11/2024	11.23 Call	Bond Future	2353.3800	2.3534	2471.6600	2.4717	5.026	0.0000	0.0000
2024/05/16	R213	07/11/2024	11.23 Put	Bond Future	1821.4200	1.8214	1718.6200	1.7186	5.644	0.0000	0.0000
2024/05/16	R213	07/11/2024	11.21 Call	Bond Future	2308.1200	2.3081	2425.1000	2.4251	5.068	0.0000	0.0000
2024/05/16	R213	07/11/2024	11.21 Put	Bond Future	1854.0500	1.8541	1749.9500	1.7500	5.615	0.0000	0.0000
2024/05/16	R213	07/11/2024		Bond Future	11.0939	83.1813	11.0376	83.4024	0.507	0.0000	0.0000
2024/05/16	R213	06/02/2025		Bond Future	11.2192	84.9919	11.1598	85.2180	0.529	0.0000	0.0000
2024/05/16	R213	06/02/2025	11.35 Call	Bond Future	2748.5700	2.7486	2869.0400	2.8690	4.383	0.0000	0.0000
2024/05/16	R213	06/02/2025	11.35 Put	Bond Future	2253.2700	2.2533	2147.6300	2.1476	4.688	0.0000	0.0000
2024/05/16	R213	08/05/2025		Bond Future	11.3426	83.2910	11.2799	83.5222	0.553	0.0000	0.0000
2024/05/16	R213	08/05/2025	10.52 Call	Bond Future	1530.2700	1.5303	1607.9400	1.6079	5.076	0.0000	0.0000
2024/05/16	R213	08/05/2025	10.52 Put	Bond Future	4629.0800	4.6291	4475.4900	4.4755	3.318	0.0000	0.0000
2024/05/16	R213	07/08/2025		Bond Future	11.5054	85.0140	11.4389	85.2505	0.578	0.0000	0.0000
2024/05/16	R213	07/08/2025	11.66 Call	Bond Future	3382.7700	3.3828	3509.9400	3.5099	3.759	0.0000	0.0000
2024/05/16	R213	07/08/2025	11.66 Put	Bond Future	2835.8600	2.8359	2726.5200	2.7265	3.856	0.0000	0.0000
2024/05/16	R214	01/08/2024	12.17 Call	Bond Future	889.6100	0.8896	999.8200	0.9998	12.389	0.0000	0.0000
2024/05/16	R214	01/08/2024	12.17 Put	Bond Future	2714.8700	2.7149	2487.9700	2.4880	8.358	0.0000	0.0000
2024/05/16	R214	01/08/2024	12.18 Call	Bond Future	906.7700	0.9068	1018.4500	1.0185	12.316	0.0000	0.0000
2024/05/16	R214	01/08/2024	12.18 Put	Bond Future	2684.0900	2.6841	2458.6600	2.4587	8.399	0.0000	0.0000
2024/05/16	R214	01/08/2024	12.16 Call	Bond Future	872.6400	0.8726	981.4000	0.9814	12.463	0.0000	0.0000
2024/05/16	R214	01/08/2024	12.16 Put	Bond Future	2745.9000	2.7459	2517.5500	2.5176	8.316	0.0000	0.0000
2024/05/16	R214	01/08/2024		Bond Future	12.5597	60.9646	12.4863	61.3017	0.584	0.0000	0.0000
2024/05/16	R214	07/11/2024		Bond Future	12.6845	59.0994	12.6083	59.4446	0.601	0.0000	0.0000
2024/05/16	R214	07/11/2024	12.61 Call	Bond Future	2312.3200	2.3123	2481.3900	2.4814	7.312	0.0000	0.0000
2024/05/16	R214	07/11/2024	12.61 Put	Bond Future	2649.5300	2.6495	2473.4900	2.4735	6.644	0.0000	0.0000
2024/05/16	R214	07/11/2024	12.62 Call	Bond Future	2335.9600	2.3360	2506.0300	2.5060	7.281	0.0000	0.0000
2024/05/16	R214	07/11/2024	12.62 Put	Bond Future	2627.7400	2.6277	2452.7000	2.4527	6.661	0.0000	0.0000
2024/05/16	R214	07/11/2024	12.60 Call	Bond Future	2288.8000	2.2888	2456.8600	2.4569	7.343	0.0000	0.0000
2024/05/16	R214	07/11/2024	12.60 Put	Bond Future	2671.4800	2.6715	2494.4300	2.4944	6.627	0.0000	0.0000
2024/05/16	R214	06/02/2025		Bond Future	12.8120	60.3856	12.7328	60.7384	0.618	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	
2024/05/16	R214	06/02/2025	12.71 Call	Bond Future	2833.4300	2.8334	3007.8900	3.0079	6.157	0.0000	0.0000
2024/05/16	R214	06/02/2025	12.71 Put	Bond Future	3288.4100	3.2884	3110.0700	3.1101	5.423	0.0000	0.0000
2024/05/16	R214	08/05/2025		Bond Future	12.9353	58.3997	12.8532	58.7604	0.635	0.0000	0.0000
2024/05/16	R214	08/05/2025	12.40 Call	Bond Future	2539.1500	2.5392	2690.2900	2.6903	5.952	0.0000	0.0000
2024/05/16	R214	08/05/2025	12.40 Put	Bond Future	4953.8200	4.9538	4744.2400	4.7442	4.231	0.0000	0.0000
2024/05/16	R214	07/08/2025		Bond Future	13.0813	59.6063	12.9959	59.9747	0.653	0.0000	0.0000
2024/05/16	R214	07/08/2025	12.97 Call	Bond Future	3751.5000	3.7515	3939.2300	3.9392	5.004	0.0000	0.0000
2024/05/16	R214	07/08/2025	12.97 Put	Bond Future	4232.2800	4.2323	4051.5300	4.0515	4.271	0.0000	0.0000
2024/05/16	R248	01/08/2024		Bond Future	12.7304	74.2066	12.6568	74.6124	0.578	0.0000	0.0000
2024/05/16	R248	01/08/2024	12.31 Call	Bond Future	1005.6400	1.0056	1132.7700	1.1328	12.642	0.0000	0.0000
2024/05/16	R248	01/08/2024	12.31 Put	Bond Future	3379.5900	3.3796	3101.0000	3.1010	8.243	0.0000	0.0000
2024/05/16	R248	01/08/2024	12.32 Call	Bond Future	1025.5200	1.0255	1154.4000	1.1544	12.567	0.0000	0.0000
2024/05/16	R248	01/08/2024	12.32 Put	Bond Future	3341.3700	3.3414	3064.5300	3.0645	8.285	0.0000	0.0000
2024/05/16	R248	01/08/2024	12.30 Call	Bond Future	985.8700	0.9859	1111.2500	1.1113	12.718	0.0000	0.0000
2024/05/16	R248	01/08/2024	12.30 Put	Bond Future	3418.0000	3.4180	3137.6600	3.1377	8.202	0.0000	0.0000
2024/05/16	R248	07/11/2024	12.79 Call	Bond Future	2868.9100	2.8689	3072.7700	3.0728	7.106	0.0000	0.0000
2024/05/16	R248	07/11/2024	12.79 Put	Bond Future	3262.0100	3.2620	3050.4600	3.0505	6.485	0.0000	0.0000
2024/05/16	R248	07/11/2024	12.80 Call	Bond Future	2897.2600	2.8973	3102.2900	3.1023	7.077	0.0000	0.0000
2024/05/16	R248	07/11/2024	12.80 Put	Bond Future	3236.0100	3.2360	3025.6300	3.0256	6.501	0.0000	0.0000
2024/05/16	R248	07/11/2024	12.78 Call	Bond Future	2840.6700	2.8407	3043.3500	3.0434	7.135	0.0000	0.0000
2024/05/16	R248	07/11/2024	12.78 Put	Bond Future	3288.2000	3.2882	3075.4700	3.0755	6.469	0.0000	0.0000
2024/05/16	R248	07/11/2024		Bond Future	12.8626	71.5099	12.7859	71.9253	0.597	0.0000	0.0000
2024/05/16	R248	06/02/2025		Bond Future	12.9977	73.0661	12.9178	73.4907	0.615	0.0000	0.0000
2024/05/16	R248	06/02/2025	12.71 Call	Bond Future	2912.8100	2.9128	3104.0200	3.1040	6.564	0.0000	0.0000
2024/05/16	R248	06/02/2025	12.71 Put	Bond Future	4463.1400	4.4631	4229.6900	4.2297	5.231	0.0000	0.0000
2024/05/16	R248	08/05/2025		Bond Future	13.1284	70.2123	13.0453	70.6464	0.633	0.0000	0.0000
2024/05/16	R248	08/05/2025	12.60 Call	Bond Future	2992.0400	2.9920	3173.9000	3.1739	6.078	0.0000	0.0000
2024/05/16	R248	08/05/2025	12.60 Put	Bond Future	5836.2900	5.8363	5584.0200	5.5840	4.322	0.0000	0.0000
2024/05/16	R248	07/08/2025		Bond Future	13.2828	71.6620	13.1961	72.1055	0.653	0.0000	0.0000
2024/05/16	R248	07/08/2025	13.21 Call	Bond Future	4526.8700	4.5269	4755.6900	4.7557	5.055	0.0000	0.0000
2024/05/16	R248	07/08/2025	13.21 Put	Bond Future	4898.8700	4.8989	4684.1500	4.6842	4.383	0.0000	0.0000
2024/05/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/16	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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