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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/04/2024 TO 24/04/2024

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
2024/04/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/24	2025	02/05/2024		Bond Future	179.2420	179.2420	179.2014	0.023	0.0000	0.0000
2024/04/24	2025	01/08/2024		Bond Future	181.3513	181.3513	181.3090	0.023	0.0000	0.0000
2024/04/24	2025	07/11/2024		Bond Future	185.6728	185.6728	185.6307	0.023	0.0000	0.0000
2024/04/24	2029	02/05/2024		Bond Future	128.4327	128.4327	128.4002	0.025	0.0000	0.0000
2024/04/24	2029	01/08/2024		Bond Future	131.2664	131.2664	131.2325	0.026	0.0000	0.0000
2024/04/24	2029	07/11/2024		Bond Future	132.9880	132.9880	132.9542	0.025	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	
2024/04/24	2029	06/02/2025		Bond Future	135.9093	135.9093	135.8759	135.8759	0.025	0.0000	0.0000
2024/04/24	2029	06/02/2025	132.40 Call	Bond Future	3509.3300	3.5093	3475.9300	3.4759	0.952	0.0000	0.0000
2024/04/24	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2029	08/05/2025		Bond Future	137.4224	137.4224	137.3896	137.3896	0.024	0.0000	0.0000
2024/04/24	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2029	08/05/2025	137.85 Put	Bond Future	427.5800	0.4276	460.3600	0.4604	7.666	0.0000	0.0000
2024/04/24	2030	02/05/2024		Bond Future	10.6735	90.8568	10.7603	90.5187	0.813	0.0000	0.0000
2024/04/24	2030	02/05/2024	9.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2030	02/05/2024	9.82 Put	Bond Future	3414.3100	3.4143	3752.4100	3.7524	9.902	0.0000	0.0000
2024/04/24	2030	02/05/2024	9.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2030	02/05/2024	9.83 Put	Bond Future	3373.3700	3.3734	3711.4700	3.7115	10.023	0.0000	0.0000
2024/04/24	2030	02/05/2024	9.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2030	02/05/2024	9.81 Put	Bond Future	3455.2700	3.4553	3793.3700	3.7934	9.785	0.0000	0.0000
2024/04/24	2030	02/05/2024	9.66 Put	Bond Future	4072.3900	4.0724	4410.4900	4.4105	8.302	0.0000	0.0000
2024/04/24	2030	02/05/2024	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2030	02/05/2024	10.16 Put	Bond Future	2037.8800	2.0379	2373.5600	2.3736	16.472	0.0000	0.0000
2024/04/24	2030	02/05/2024	10.16 Call	Bond Future	2.8700	0.0029	0.4500	0.0005	84.321	0.0000	0.0000
2024/04/24	2030	02/05/2024	11.94 Call	Bond Future	4780.7700	4.7808	4442.6800	4.4427	7.072	0.0000	0.0000
2024/04/24	2030	02/05/2024	11.94 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2024/04/24	2030	02/05/2024	10.62 Put	Bond Future	509.8400	0.5098	708.9600	0.7090	39.055	0.0000	0.0000
2024/04/24	2030	02/05/2024	10.62 Call	Bond Future	300.3500	0.3004	161.3700	0.1614	46.273	0.0000	0.0000
2024/04/24	2030	02/05/2024	11.12 Put	Bond Future	28.7700	0.0288	44.9000	0.0449	56.065	0.0000	0.0000
2024/04/24	2030	02/05/2024	11.12 Call	Bond Future	1751.9800	1.7520	1430.0100	1.4300	18.377	0.0000	0.0000
2024/04/24	2030	02/05/2024	13.15 Call	Bond Future	9050.8500	9.0509	8712.7500	8.7128	3.736	0.0000	0.0000
2024/04/24	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2030	02/05/2024	12.38 Call	Bond Future	6365.9900	6.3660	6027.8900	6.0279	5.311	0.0000	0.0000
2024/04/24	2030	02/05/2024	12.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2030	02/05/2024	10.82 Put	Bond Future	191.2300	0.1912	285.9600	0.2860	49.537	0.0000	0.0000
2024/04/24	2030	02/05/2024	10.82 Call	Bond Future	761.1800	0.7612	517.8100	0.5178	31.973	0.0000	0.0000
2024/04/24	2030	01/08/2024	10.38 Call	Bond Future	643.2900	0.6433	533.6900	0.5337	17.037	0.0000	0.0000
2024/04/24	2030	01/08/2024	10.38 Put	Bond Future	2172.3700	2.1724	2408.7200	2.4087	10.880	0.0000	0.0000
2024/04/24	2030	01/08/2024	10.39 Call	Bond Future	656.4100	0.6564	545.2400	0.5452	16.936	0.0000	0.0000
2024/04/24	2030	01/08/2024	10.39 Put	Bond Future	2147.0100	2.1470	2381.7900	2.3818	10.935	0.0000	0.0000
2024/04/24	2030	01/08/2024	10.37 Call	Bond Future	630.5100	0.6305	522.4600	0.5225	17.137	0.0000	0.0000
2024/04/24	2030	01/08/2024	10.37 Put	Bond Future	2198.0800	2.1981	2435.9800	2.4360	10.823	0.0000	0.0000
2024/04/24	2030	01/08/2024		Bond Future	10.7815	88.8332	10.8736	88.4872	0.854	0.0000	0.0000
2024/04/24	2030	01/08/2024	10.21 Put	Bond Future	2634.9000	2.6349	2896.5500	2.8966	9.930	0.0000	0.0000
2024/04/24	2030	01/08/2024	10.21 Call	Bond Future	448.5800	0.4486	364.2800	0.3643	18.793	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	
2024/04/24	2030	01/08/2024	10.71 Put	Bond Future	1436.3400	1.4363	1619.2000	1.6192	12.731	0.0000	0.0000
2024/04/24	2030	01/08/2024	10.71 Call	Bond Future	1166.3200	1.1663	1003.2300	1.0032	13.983	0.0000	0.0000
2024/04/24	2030	01/08/2024	11.31 Call	Bond Future	2573.8300	2.5738	2323.7000	2.3237	9.718	0.0000	0.0000
2024/04/24	2030	01/08/2024	11.31 Put	Bond Future	610.1500	0.6102	705.9700	0.7060	15.704	0.0000	0.0000
2024/04/24	2030	07/11/2024	10.21 Put	Bond Future	3294.5600	3.2946	3547.6000	3.5476	7.681	0.0000	0.0000
2024/04/24	2030	07/11/2024	10.21 Call	Bond Future	755.7100	0.7557	655.2500	0.6553	13.293	0.0000	0.0000
2024/04/24	2030	07/11/2024	10.71 Put	Bond Future	2159.3300	2.1593	2355.1700	2.3552	9.069	0.0000	0.0000
2024/04/24	2030	07/11/2024	10.71 Call	Bond Future	1472.4200	1.4724	1314.7600	1.3148	10.708	0.0000	0.0000
2024/04/24	2030	07/11/2024	11.91 Call	Bond Future	4270.9700	4.2710	3998.2200	3.9982	6.386	0.0000	0.0000
2024/04/24	2030	07/11/2024	11.91 Put	Bond Future	699.8500	0.6999	780.6000	0.7806	11.538	0.0000	0.0000
2024/04/24	2030	07/11/2024		Bond Future	10.8987	90.9266	10.9966	90.5731	0.898	0.0000	0.0000
2024/04/24	2030	07/11/2024	10.75 Call	Bond Future	1543.0500	1.5431	1380.7400	1.3807	10.519	0.0000	0.0000
2024/04/24	2030	07/11/2024	10.75 Put	Bond Future	2083.8200	2.0838	2275.0100	2.2750	9.175	0.0000	0.0000
2024/04/24	2030	07/11/2024	10.76 Call	Bond Future	1561.1200	1.5611	1397.6400	1.3976	10.472	0.0000	0.0000
2024/04/24	2030	07/11/2024	10.76 Put	Bond Future	2065.4100	2.0654	2255.4300	2.2554	9.200	0.0000	0.0000
2024/04/24	2030	07/11/2024	10.74 Call	Bond Future	1525.3600	1.5254	1364.2000	1.3642	10.565	0.0000	0.0000
2024/04/24	2030	07/11/2024	10.74 Put	Bond Future	2102.6400	2.1026	2294.9800	2.2950	9.148	0.0000	0.0000
2024/04/24	2030	06/02/2025		Bond Future	11.0261	88.8920	11.1299	88.5315	0.942	0.0000	0.0000
2024/04/24	2030	06/02/2025	10.68 Call	Bond Future	1537.4700	1.5375	1387.6100	1.3876	9.747	0.0000	0.0000
2024/04/24	2030	06/02/2025	10.68 Put	Bond Future	2751.5700	2.7516	2962.1300	2.9621	7.652	0.0000	0.0000
2024/04/24	2030	08/05/2025	11.86 Call	Bond Future	3678.2900	3.6783	3438.3300	3.4383	6.524	0.0000	0.0000
2024/04/24	2030	08/05/2025	11.86 Put	Bond Future	1454.5600	1.4546	1581.8700	1.5819	8.752	0.0000	0.0000
2024/04/24	2030	08/05/2025	10.31 Put	Bond Future	3892.6000	3.8926	4153.9000	4.1539	6.713	0.0000	0.0000
2024/04/24	2030	08/05/2025	10.31 Call	Bond Future	926.6000	0.9266	820.6300	0.8206	11.436	0.0000	0.0000
2024/04/24	2030	08/05/2025	12.28 Call	Bond Future	4673.3000	4.6733	4406.7700	4.4068	5.703	0.0000	0.0000
2024/04/24	2030	08/05/2025	12.28 Put	Bond Future	1106.4200	1.1064	1207.1600	1.2072	9.105	0.0000	0.0000
2024/04/24	2030	08/05/2025	10.69 Put	Bond Future	3080.0200	3.0800	3306.1200	3.3061	7.341	0.0000	0.0000
2024/04/24	2030	08/05/2025	10.69 Call	Bond Future	1421.2000	1.4212	1280.0300	1.2800	9.933	0.0000	0.0000
2024/04/24	2030	08/05/2025		Bond Future	11.1821	90.8010	11.2926	90.4337	0.988	0.0000	0.0000
2024/04/24	2030	08/05/2025	9.93 Call	Bond Future	570.8400	0.5708	496.5000	0.4965	13.023	0.0000	0.0000
2024/04/24	2030	08/05/2025	9.93 Put	Bond Future	4867.4300	4.8674	5160.3600	5.1604	6.018	0.0000	0.0000
2024/04/24	2032	02/05/2024	11.81 Call	Bond Future	1211.9700	1.2120	962.3600	0.9624	20.595	0.0000	0.0000
2024/04/24	2032	02/05/2024	11.81 Put	Bond Future	162.2700	0.1623	210.0800	0.2101	29.463	0.0000	0.0000
2024/04/24	2032	02/05/2024	11.21 Call	Bond Future	34.6200	0.0346	13.2700	0.0133	61.670	0.0000	0.0000
2024/04/24	2032	02/05/2024	11.21 Put	Bond Future	1703.2200	1.7032	1979.2900	1.9793	16.209	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.57 Put	Bond Future	4698.3700	4.6984	4995.7900	4.9958	6.330	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2032	02/05/2024	11.28 Call	Bond Future	69.3400	0.0693	30.8900	0.0309	55.451	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	
2024/04/24	2032	02/05/2024	11.28 Put	Bond Future	1414.8300	1.4148	1673.8000	1.6738	18.304	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.30 Put	Bond Future	6018.5300	6.0185	6315.9500	6.3160	4.942	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.55 Put	Bond Future	4795.2900	4.7953	5092.7100	5.0927	6.202	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.56 Put	Bond Future	4746.8200	4.7468	5044.2400	5.0442	6.266	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.54 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.54 Put	Bond Future	4843.8100	4.8438	5141.2300	5.1412	6.140	0.0000	0.0000
2024/04/24	2032	02/05/2024		Bond Future	11.5753	83.8988	11.6414	83.6013	0.571	0.0000	0.0000
2024/04/24	2032	02/05/2024	13.35 Call	Bond Future	7523.8400	7.5238	7226.4200	7.2264	3.953	0.0000	0.0000
2024/04/24	2032	02/05/2024	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2032	02/05/2024	11.35 Put	Bond Future	1149.2700	1.1493	1384.7500	1.3848	20.490	0.0000	0.0000
2024/04/24	2032	02/05/2024	11.35 Call	Bond Future	125.2900	0.1253	63.3500	0.0634	49.437	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.65 Put	Bond Future	4312.0700	4.3121	4609.4900	4.6095	6.897	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.36 Put	Bond Future	5722.9600	5.7230	6020.3800	6.0204	5.197	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.36 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.86 Put	Bond Future	3308.5300	3.3085	3605.8600	3.6059	8.987	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.86 Call	Bond Future	0.1000	0.0001	0.0100	0.0000	90.000	0.0000	0.0000
2024/04/24	2032	02/05/2024	12.90 Call	Bond Future	5703.6900	5.7037	5406.2600	5.4063	5.215	0.0000	0.0000
2024/04/24	2032	02/05/2024	12.90 Put	Bond Future	0.0800	0.0001	0.0700	0.0001	12.500	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.59 Put	Bond Future	4601.5900	4.6016	4899.0100	4.8990	6.463	0.0000	0.0000
2024/04/24	2032	02/05/2024	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2032	02/05/2024	11.09 Put	Bond Future	2234.0700	2.2341	2525.8300	2.5258	13.060	0.0000	0.0000
2024/04/24	2032	02/05/2024	11.09 Call	Bond Future	7.8300	0.0078	2.1700	0.0022	72.286	0.0000	0.0000
2024/04/24	2032	02/05/2024	13.18 Call	Bond Future	6842.9000	6.8429	6545.4800	6.5455	4.346	0.0000	0.0000
2024/04/24	2032	02/05/2024	13.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2032	01/08/2024	11.14 Call	Bond Future	574.7800	0.5748	493.7400	0.4937	14.099	0.0000	0.0000
2024/04/24	2032	01/08/2024	11.14 Put	Bond Future	3084.4600	3.0845	3307.7300	3.3077	7.239	0.0000	0.0000
2024/04/24	2032	01/08/2024	11.15 Call	Bond Future	587.6000	0.5876	505.2700	0.5053	14.011	0.0000	0.0000
2024/04/24	2032	01/08/2024	11.15 Put	Bond Future	3051.6000	3.0516	3273.5800	3.2736	7.274	0.0000	0.0000
2024/04/24	2032	01/08/2024	11.13 Call	Bond Future	562.1500	0.5622	482.4000	0.4824	14.187	0.0000	0.0000
2024/04/24	2032	01/08/2024	11.13 Put	Bond Future	3117.5400	3.1175	3342.1000	3.3421	7.203	0.0000	0.0000
2024/04/24	2032	01/08/2024		Bond Future	11.6999	85.7290	11.7693	85.4247	0.593	0.0000	0.0000
2024/04/24	2032	01/08/2024	11.11 Put	Bond Future	3184.3500	3.1844	3411.4500	3.4115	7.132	0.0000	0.0000
2024/04/24	2032	01/08/2024	11.11 Call	Bond Future	537.4400	0.5374	460.2300	0.4602	14.366	0.0000	0.0000
2024/04/24	2032	01/08/2024	11.61 Put	Bond Future	1789.4300	1.7894	1947.7400	1.9477	8.847	0.0000	0.0000
2024/04/24	2032	01/08/2024	11.61 Call	Bond Future	1393.0000	1.3930	1247.0000	1.2470	10.481	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	
2024/04/24	2032	01/08/2024	12.31 Call	Bond Future	3324.3800	3.3244	3095.4800	3.0955	6.885	0.0000	0.0000
2024/04/24	2032	01/08/2024	12.31 Put	Bond Future	697.3700	0.6974	772.7800	0.7728	10.813	0.0000	0.0000
2024/04/24	2032	01/08/2024	12.54 Call	Bond Future	4088.4900	4.0885	3840.6500	3.8407	6.062	0.0000	0.0000
2024/04/24	2032	01/08/2024	12.54 Put	Bond Future	499.2900	0.4993	555.7600	0.5558	11.310	0.0000	0.0000
2024/04/24	2032	07/11/2024	11.11 Put	Bond Future	4098.1200	4.0981	4320.2500	4.3203	5.420	0.0000	0.0000
2024/04/24	2032	07/11/2024	11.11 Call	Bond Future	879.9600	0.8800	791.1800	0.7912	10.089	0.0000	0.0000
2024/04/24	2032	07/11/2024	11.61 Put	Bond Future	2740.1600	2.7402	2912.3500	2.9124	6.284	0.0000	0.0000
2024/04/24	2032	07/11/2024	11.61 Call	Bond Future	1728.4100	1.7284	1589.6900	1.5897	8.026	0.0000	0.0000
2024/04/24	2032	07/11/2024	12.95 Call	Bond Future	5380.9900	5.3810	5135.6700	5.1357	4.559	0.0000	0.0000
2024/04/24	2032	07/11/2024	12.95 Put	Bond Future	829.9800	0.8300	895.5700	0.8956	7.903	0.0000	0.0000
2024/04/24	2032	07/11/2024		Bond Future	11.8450	83.5821	11.9180	83.2712	0.616	0.0000	0.0000
2024/04/24	2032	07/11/2024	13.36 Call	Bond Future	6707.1300	6.7071	6442.1200	6.4421	3.951	0.0000	0.0000
2024/04/24	2032	07/11/2024	13.36 Put	Bond Future	550.5000	0.5505	596.4000	0.5964	8.338	0.0000	0.0000
2024/04/24	2032	07/11/2024	11.64 Put	Bond Future	2672.1400	2.6721	2841.3200	2.8413	6.331	0.0000	0.0000
2024/04/24	2032	07/11/2024	11.64 Call	Bond Future	1790.4400	1.7904	1648.7100	1.6487	7.916	0.0000	0.0000
2024/04/24	2032	07/11/2024	11.48 Call	Bond Future	1473.2100	1.4732	1347.6500	1.3477	8.523	0.0000	0.0000
2024/04/24	2032	07/11/2024	11.48 Put	Bond Future	3051.5300	3.0515	3236.8800	3.2369	6.074	0.0000	0.0000
2024/04/24	2032	07/11/2024	11.49 Call	Bond Future	1491.7700	1.4918	1365.2000	1.3652	8.485	0.0000	0.0000
2024/04/24	2032	07/11/2024	11.49 Put	Bond Future	3026.3400	3.0263	3210.6800	3.2107	6.091	0.0000	0.0000
2024/04/24	2032	07/11/2024	11.47 Call	Bond Future	1454.7800	1.4548	1330.2300	1.3302	8.561	0.0000	0.0000
2024/04/24	2032	07/11/2024	11.47 Put	Bond Future	3076.8900	3.0769	3263.2500	3.2633	6.057	0.0000	0.0000
2024/04/24	2032	06/02/2025		Bond Future	11.9945	85.3977	12.0710	85.0808	0.638	0.0000	0.0000
2024/04/24	2032	06/02/2025	11.72 Call	Bond Future	2170.9700	2.1710	2027.2600	2.0273	6.620	0.0000	0.0000
2024/04/24	2032	06/02/2025	11.72 Put	Bond Future	3321.0400	3.3210	3494.2900	3.4943	5.217	0.0000	0.0000
2024/04/24	2032	08/05/2025		Bond Future	12.1591	83.0655	12.2395	82.7426	0.660	0.0000	0.0000
2024/04/24	2032	08/05/2025	10.91 Call	Bond Future	957.0100	0.9570	877.8700	0.8779	8.270	0.0000	0.0000
2024/04/24	2032	08/05/2025	10.91 Put	Bond Future	6196.3400	6.1963	6440.1300	6.4401	3.934	0.0000	0.0000
2024/04/24	2033	02/05/2024		Bond Future	120.3796	120.3796	120.4482	120.4482	0.057	0.0000	0.0000
2024/04/24	2033	01/08/2024		Bond Future	123.0355	123.0355	123.1051	123.1051	0.057	0.0000	0.0000
2024/04/24	2033	07/11/2024		Bond Future	124.4632	124.4632	124.5353	124.5353	0.058	0.0000	0.0000
2024/04/24	2033	06/02/2025		Bond Future	127.1972	127.1972	127.2721	127.2721	0.059	0.0000	0.0000
2024/04/24	2033	06/02/2025	124.94 Call	Bond Future	2257.2200	2.2572	2332.0600	2.3321	3.316	0.0000	0.0000
2024/04/24	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2033	08/05/2025		Bond Future	128.4200	128.4200	128.4976	128.4976	0.060	0.0000	0.0000
2024/04/24	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2033	08/05/2025	130.62 Put	Bond Future	2200.0200	2.2000	2122.4000	2.1224	3.528	0.0000	0.0000
2024/04/24	2037	02/05/2024		Bond Future	12.6725	76.1941	12.7229	75.9420	0.398	0.0000	0.0000
2024/04/24	2037	02/05/2024	11.44 Call	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	
2024/04/24	2037	02/05/2024	11.44 Put	Bond Future	6575.4500	6.5755	6827.5700	6.8276	3.834	0.0000	0.0000
2024/04/24	2037	02/05/2024	11.45 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2037	02/05/2024	11.45 Put	Bond Future	6518.7500	6.5188	6770.8700	6.7709	3.868	0.0000	0.0000
2024/04/24	2037	02/05/2024	11.43 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2037	02/05/2024	11.43 Put	Bond Future	6632.2000	6.6322	6884.3200	6.8843	3.801	0.0000	0.0000
2024/04/24	2037	01/08/2024		Bond Future	12.8160	73.6002	12.8687	73.3422	0.411	0.0000	0.0000
2024/04/24	2037	01/08/2024	12.10 Call	Bond Future	479.8800	0.4799	422.8900	0.4229	11.876	0.0000	0.0000
2024/04/24	2037	01/08/2024	12.10 Put	Bond Future	4126.3900	4.1264	4327.4000	4.3274	4.871	0.0000	0.0000
2024/04/24	2037	01/08/2024	12.11 Call	Bond Future	491.6200	0.4916	433.6100	0.4336	11.800	0.0000	0.0000
2024/04/24	2037	01/08/2024	12.11 Put	Bond Future	4085.4100	4.0854	4285.4000	4.2854	4.895	0.0000	0.0000
2024/04/24	2037	01/08/2024	12.09 Call	Bond Future	468.3400	0.4683	412.3600	0.4124	11.953	0.0000	0.0000
2024/04/24	2037	01/08/2024	12.09 Put	Bond Future	4167.6200	4.1676	4369.6400	4.3696	4.847	0.0000	0.0000
2024/04/24	2037	01/08/2024	13.82 Call	Bond Future	5201.6500	5.2017	4982.2400	4.9822	4.218	0.0000	0.0000
2024/04/24	2037	01/08/2024	13.82 Put	Bond Future	499.9300	0.4999	538.5200	0.5385	7.719	0.0000	0.0000
2024/04/24	2037	01/08/2024	13.17 Call	Bond Future	2901.7400	2.9017	2727.1900	2.7272	6.015	0.0000	0.0000
2024/04/24	2037	01/08/2024	13.17 Put	Bond Future	1191.4600	1.1915	1274.9100	1.2749	7.004	0.0000	0.0000
2024/04/24	2037	07/11/2024		Bond Future	12.9687	75.3345	13.0235	75.0709	0.423	0.0000	0.0000
2024/04/24	2037	07/11/2024	12.58 Call	Bond Future	1693.9700	1.6940	1585.1900	1.5852	6.422	0.0000	0.0000
2024/04/24	2037	07/11/2024	12.58 Put	Bond Future	3602.7500	3.6028	3757.5200	3.7575	4.296	0.0000	0.0000
2024/04/24	2037	07/11/2024	12.59 Call	Bond Future	1715.3500	1.7154	1605.7200	1.6057	6.391	0.0000	0.0000
2024/04/24	2037	07/11/2024	12.59 Put	Bond Future	3574.1200	3.5741	3728.0400	3.7280	4.307	0.0000	0.0000
2024/04/24	2037	07/11/2024	12.57 Call	Bond Future	1672.7200	1.6727	1564.8000	1.5648	6.452	0.0000	0.0000
2024/04/24	2037	07/11/2024	12.57 Put	Bond Future	3631.5500	3.6316	3787.1800	3.7872	4.285	0.0000	0.0000
2024/04/24	2037	06/02/2025		Bond Future	13.1244	72.7100	13.1814	72.4413	0.435	0.0000	0.0000
2024/04/24	2037	06/02/2025	12.76 Call	Bond Future	2256.8500	2.2569	2138.1400	2.1381	5.260	0.0000	0.0000
2024/04/24	2037	06/02/2025	12.76 Put	Bond Future	4007.5400	4.0075	4157.4900	4.1575	3.742	0.0000	0.0000
2024/04/24	2037	08/05/2025		Bond Future	13.2962	74.2702	13.3555	73.9966	0.446	0.0000	0.0000
2024/04/24	2037	08/05/2025	12.25 Call	Bond Future	1430.9600	1.4310	1348.6500	1.3487	5.752	0.0000	0.0000
2024/04/24	2037	08/05/2025	12.25 Put	Bond Future	6512.5000	6.5125	6703.8400	6.7038	2.938	0.0000	0.0000
2024/04/24	2037	08/05/2025	13.35 Put	Bond Future	3432.9800	3.4330	3557.2100	3.5572	3.619	0.0000	0.0000
2024/04/24	2037	08/05/2025	13.35 Call	Bond Future	3681.1500	3.6812	3531.7300	3.5317	4.059	0.0000	0.0000
2024/04/24	2038	02/05/2024		Bond Future	130.6638	130.6638	130.7106	130.7106	0.036	0.0000	0.0000
2024/04/24	2038	01/08/2024		Bond Future	131.4707	131.4707	131.5178	131.5178	0.036	0.0000	0.0000
2024/04/24	2038	07/11/2024		Bond Future	134.6033	134.6033	134.6526	134.6526	0.037	0.0000	0.0000
2024/04/24	2038	06/02/2025		Bond Future	135.4302	135.4302	135.4817	135.4817	0.038	0.0000	0.0000
2024/04/24	2038	06/02/2025	135.23 Call	Bond Future	200.2000	0.2002	251.6500	0.2517	25.699	0.0000	0.0000
2024/04/24	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2038	08/05/2025		Bond Future	138.3728	138.3728	138.4268	138.4268	0.039	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	
2024/04/24	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/04/24	2038	08/05/2025	139.68 Put	Bond Future	1307.2000	1.3072	1253.1800	1.2532	4.132	0.0000	0.0000
2024/04/24	2040	02/05/2024		Bond Future	12.9026	76.3465	12.9279	76.2131	0.196	0.0000	0.0000
2024/04/24	2040	02/05/2024	11.61 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2040	02/05/2024	11.61 Put	Bond Future	7347.4100	7.3474	7480.7600	7.4808	1.815	0.0000	0.0000
2024/04/24	2040	02/05/2024	11.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2040	02/05/2024	11.62 Put	Bond Future	7286.3000	7.2863	7419.6500	7.4197	1.830	0.0000	0.0000
2024/04/24	2040	02/05/2024	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2040	02/05/2024	11.60 Put	Bond Future	7408.6000	7.4086	7541.9500	7.5420	1.800	0.0000	0.0000
2024/04/24	2040	01/08/2024		Bond Future	13.0471	73.5055	13.0735	73.3689	0.203	0.0000	0.0000
2024/04/24	2040	01/08/2024	12.33 Call	Bond Future	501.6700	0.5017	467.8800	0.4679	6.736	0.0000	0.0000
2024/04/24	2040	01/08/2024	12.33 Put	Bond Future	4366.8900	4.3669	4469.7400	4.4697	2.355	0.0000	0.0000
2024/04/24	2040	01/08/2024	12.34 Call	Bond Future	514.0600	0.5141	479.6800	0.4797	6.688	0.0000	0.0000
2024/04/24	2040	01/08/2024	12.34 Put	Bond Future	4323.2200	4.3232	4425.4800	4.4255	2.365	0.0000	0.0000
2024/04/24	2040	01/08/2024	12.32 Call	Bond Future	489.3700	0.4894	456.1700	0.4562	6.784	0.0000	0.0000
2024/04/24	2040	01/08/2024	12.32 Put	Bond Future	4410.7200	4.4107	4514.1600	4.5142	2.345	0.0000	0.0000
2024/04/24	2040	01/08/2024	12.28 Put	Bond Future	4588.9300	4.5889	4694.6800	4.6947	2.304	0.0000	0.0000
2024/04/24	2040	01/08/2024	12.28 Call	Bond Future	442.4400	0.4424	411.5500	0.4116	6.982	0.0000	0.0000
2024/04/24	2040	01/08/2024	12.88 Call	Bond Future	1518.1900	1.5182	1449.2800	1.4493	4.539	0.0000	0.0000
2024/04/24	2040	01/08/2024	12.88 Put	Bond Future	2391.4200	2.3914	2459.1500	2.4592	2.832	0.0000	0.0000
2024/04/24	2040	01/08/2024	13.48 Call	Bond Future	3323.7600	3.3238	3222.3100	3.2223	3.052	0.0000	0.0000
2024/04/24	2040	01/08/2024	13.48 Put	Bond Future	1135.2600	1.1353	1170.4500	1.1705	3.100	0.0000	0.0000
2024/04/24	2040	01/08/2024	12.95 Put	Bond Future	2200.7100	2.2007	2264.0600	2.2641	2.879	0.0000	0.0000
2024/04/24	2040	01/08/2024	12.95 Call	Bond Future	1695.2600	1.6953	1621.9700	1.6220	4.323	0.0000	0.0000
2024/04/24	2040	07/11/2024		Bond Future	13.2002	75.2375	13.2277	75.0982	0.208	0.0000	0.0000
2024/04/24	2040	07/11/2024	12.85 Call	Bond Future	1873.6400	1.8736	1810.4700	1.8105	3.372	0.0000	0.0000
2024/04/24	2040	07/11/2024	12.85 Put	Bond Future	3686.9400	3.6869	3763.0800	3.7631	2.065	0.0000	0.0000
2024/04/24	2040	07/11/2024	12.86 Call	Bond Future	1896.8300	1.8968	1833.2100	1.8332	3.354	0.0000	0.0000
2024/04/24	2040	07/11/2024	12.86 Put	Bond Future	3657.3800	3.6574	3733.0700	3.7331	2.070	0.0000	0.0000
2024/04/24	2040	07/11/2024	12.84 Call	Bond Future	1850.5800	1.8506	1787.8800	1.7879	3.388	0.0000	0.0000
2024/04/24	2040	07/11/2024	12.84 Put	Bond Future	3716.6900	3.7167	3793.3000	3.7933	2.061	0.0000	0.0000
2024/04/24	2040	06/02/2025		Bond Future	13.3558	72.3602	13.3843	72.2185	0.213	0.0000	0.0000
2024/04/24	2040	06/02/2025	12.95 Call	Bond Future	2288.1500	2.2882	2223.7200	2.2237	2.816	0.0000	0.0000
2024/04/24	2040	06/02/2025	12.95 Put	Bond Future	4353.3400	4.3533	4430.6300	4.4306	1.775	0.0000	0.0000
2024/04/24	2040	08/05/2025	13.43 Put	Bond Future	3960.3700	3.9604	4027.2100	4.0272	1.688	0.0000	0.0000
2024/04/24	2040	08/05/2025	13.43 Call	Bond Future	3489.6000	3.4896	3412.4500	3.4125	2.211	0.0000	0.0000
2024/04/24	2040	08/05/2025		Bond Future	13.5260	73.9126	13.5556	73.7686	0.219	0.0000	0.0000
2024/04/24	2040	08/05/2025	12.63 Call	Bond Future	1752.9900	1.7530	1702.3400	1.7023	2.889	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	
2024/04/24	2040	08/05/2025	12.63 Put	Bond Future	6339.9100	6.3399	6433.2500	6.4333	1.472	0.0000	0.0000
2024/04/24	2044	02/05/2024	12.50 Call	Bond Future	16.8400	0.0168	8.9300	0.0089	46.971	0.0000	0.0000
2024/04/24	2044	02/05/2024	12.50 Put	Bond Future	2661.0600	2.6611	2786.8000	2.7868	4.725	0.0000	0.0000
2024/04/24	2044	02/05/2024	12.75 Call	Bond Future	153.3300	0.1533	108.8400	0.1088	29.016	0.0000	0.0000
2024/04/24	2044	02/05/2024	12.75 Put	Bond Future	1419.7900	1.4198	1508.9500	1.5090	6.280	0.0000	0.0000
2024/04/24	2044	02/05/2024	13.00 Call	Bond Future	629.7900	0.6298	528.4100	0.5284	16.097	0.0000	0.0000
2024/04/24	2044	02/05/2024	13.00 Put	Bond Future	561.8100	0.5618	594.0800	0.5941	5.744	0.0000	0.0000
2024/04/24	2044	02/05/2024		Bond Future	12.9871	72.3960	13.0125	72.2624	0.196	0.0000	0.0000
2024/04/24	2044	02/05/2024	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2044	02/05/2024	11.66 Put	Bond Future	7614.3100	7.6143	7747.9600	7.7480	1.755	0.0000	0.0000
2024/04/24	2044	02/05/2024	11.67 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2044	02/05/2024	11.67 Put	Bond Future	7551.8700	7.5519	7685.5200	7.6855	1.770	0.0000	0.0000
2024/04/24	2044	02/05/2024	11.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2044	02/05/2024	11.65 Put	Bond Future	7676.8300	7.6768	7810.4800	7.8105	1.741	0.0000	0.0000
2024/04/24	2044	01/08/2024		Bond Future	13.1272	69.5941	13.1537	69.4571	0.202	0.0000	0.0000
2024/04/24	2044	01/08/2024	12.29 Call	Bond Future	376.9400	0.3769	349.4500	0.3495	7.293	0.0000	0.0000
2024/04/24	2044	01/08/2024	12.29 Put	Bond Future	4937.3500	4.9374	5046.7700	5.0468	2.216	0.0000	0.0000
2024/04/24	2044	01/08/2024	12.30 Call	Bond Future	387.2200	0.3872	359.2000	0.3592	7.236	0.0000	0.0000
2024/04/24	2044	01/08/2024	12.30 Put	Bond Future	4890.2200	4.8902	4999.1100	4.9991	2.227	0.0000	0.0000
2024/04/24	2044	01/08/2024	12.28 Call	Bond Future	366.9400	0.3669	339.9900	0.3400	7.345	0.0000	0.0000
2024/04/24	2044	01/08/2024	12.28 Put	Bond Future	4984.8200	4.9848	5094.7800	5.0948	2.206	0.0000	0.0000
2024/04/24	2044	07/11/2024		Bond Future	13.2752	71.2339	13.3028	71.0942	0.208	0.0000	0.0000
2024/04/24	2044	07/11/2024	12.91 Call	Bond Future	1785.3000	1.7853	1723.1000	1.7231	3.484	0.0000	0.0000
2024/04/24	2044	07/11/2024	12.91 Put	Bond Future	3678.5200	3.6785	3755.9900	3.7560	2.106	0.0000	0.0000
2024/04/24	2044	07/11/2024	12.92 Call	Bond Future	1807.8100	1.8078	1745.1400	1.7451	3.467	0.0000	0.0000
2024/04/24	2044	07/11/2024	12.92 Put	Bond Future	3648.0300	3.6480	3725.0300	3.7250	2.111	0.0000	0.0000
2024/04/24	2044	07/11/2024	12.90 Call	Bond Future	1762.7300	1.7627	1701.0000	1.7010	3.502	0.0000	0.0000
2024/04/24	2044	07/11/2024	12.90 Put	Bond Future	3709.0200	3.7090	3786.9600	3.7870	2.101	0.0000	0.0000
2024/04/24	2044	06/02/2025		Bond Future	13.4251	68.3949	13.4538	68.2528	0.213	0.0000	0.0000
2024/04/24	2044	06/02/2025	13.02 Call	Bond Future	2314.8800	2.3149	2249.9100	2.2499	2.807	0.0000	0.0000
2024/04/24	2044	06/02/2025	13.02 Put	Bond Future	4379.1300	4.3791	4456.2700	4.4563	1.762	0.0000	0.0000
2024/04/24	2044	08/05/2025		Bond Future	13.5886	69.8620	13.6183	69.7176	0.219	0.0000	0.0000
2024/04/24	2044	08/05/2025	12.72 Call	Bond Future	1810.6500	1.8107	1758.7300	1.7587	2.867	0.0000	0.0000
2024/04/24	2044	08/05/2025	12.72 Put	Bond Future	6273.4300	6.2734	6365.9200	6.3659	1.474	0.0000	0.0000
2024/04/24	2046	02/05/2024		Bond Future	112.8660	112.8660	111.7361	111.7361	1.001	0.0000	0.0000
2024/04/24	2046	01/08/2024		Bond Future	115.3564	115.3564	114.2007	114.2007	1.002	0.0000	0.0000
2024/04/24	2046	07/11/2024		Bond Future	115.8950	115.8950	114.7127	114.7127	1.020	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	
2024/04/24	2046	06/02/2025		Bond Future	118.4405	118.4405	117.2332	117.2332	1.019	0.0000	0.0000
2024/04/24	2046	06/02/2025	114.01 Call	Bond Future	4430.5400	4.4305	3223.1700	3.2232	27.251	0.0000	0.0000
2024/04/24	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2046	08/05/2025		Bond Future	118.7494	118.7494	117.5170	117.5170	1.038	0.0000	0.0000
2024/04/24	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2046	08/05/2025	121.97 Put	Bond Future	3220.6200	3.2206	4453.0200	4.4530	38.266	0.0000	0.0000
2024/04/24	2050	02/05/2024		Bond Future	113.3294	113.3294	113.3071	113.3071	0.020	0.0000	0.0000
2024/04/24	2050	01/08/2024		Bond Future	113.5161	113.5161	113.4928	113.4928	0.021	0.0000	0.0000
2024/04/24	2050	07/11/2024		Bond Future	116.2211	116.2211	116.1979	116.1979	0.020	0.0000	0.0000
2024/04/24	2050	06/02/2025		Bond Future	116.4010	116.4010	116.3784	116.3784	0.019	0.0000	0.0000
2024/04/24	2050	06/02/2025	115.60 Call	Bond Future	801.0400	0.8010	778.3900	0.7784	2.828	0.0000	0.0000
2024/04/24	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2050	08/05/2025		Bond Future	118.9301	118.9301	118.9082	118.9082	0.018	0.0000	0.0000
2024/04/24	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	2050	08/05/2025	121.16 Put	Bond Future	2229.8900	2.2299	2251.8300	2.2518	0.984	0.0000	0.0000
2024/04/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	AL37	02/05/2024		Index Future	929.3760	929.3760	925.7270	925.7270	0.393	0.0000	0.0000
2024/04/24	AL37	01/08/2024		Index Future	949.6470	949.6470	945.9180	945.9180	0.393	0.0000	0.0000
2024/04/24	AL37	07/11/2024		Index Future	972.0400	972.0400	968.2250	968.2250	0.392	0.0000	0.0000
2024/04/24	AL37	06/02/2025		Index Future	993.1830	993.1830	989.2870	989.2870	0.392	0.0000	0.0000
2024/04/24	AL37	08/05/2025		Index Future	1014.5740	1014.5740	1010.5980	1010.5980	0.392	0.0000	0.0000
2024/04/24	AL7T	02/05/2024		Index Future	1068.4840	1068.4840	1064.2530	1064.2530	0.396	0.0000	0.0000
2024/04/24	AL7T	01/08/2024		Index Future	1091.7900	1091.7900	1087.4650	1087.4650	0.396	0.0000	0.0000
2024/04/24	AL7T	07/11/2024		Index Future	1117.5340	1117.5340	1113.1100	1113.1100	0.396	0.0000	0.0000
2024/04/24	AL7T	06/02/2025		Index Future	1141.8420	1141.8420	1137.3240	1137.3240	0.396	0.0000	0.0000
2024/04/24	AL7T	08/05/2025		Index Future	1166.4350	1166.4350	1161.8240	1161.8240	0.395	0.0000	0.0000
2024/04/24	ALBI	02/05/2024		Index Future	931.7520	931.7520	929.0940	929.0940	0.285	0.0000	0.0000
2024/04/24	ALBI	01/08/2024		Index Future	952.0750	952.0750	949.3580	949.3580	0.285	0.0000	0.0000
2024/04/24	ALBI	07/11/2024		Index Future	974.5250	974.5250	971.7460	971.7460	0.285	0.0000	0.0000
2024/04/24	ALBI	06/02/2025		Index Future	995.7220	995.7220	992.8850	992.8850	0.285	0.0000	0.0000
2024/04/24	ALBI	08/05/2025		Index Future	1017.1680	1017.1680	1014.2730	1014.2730	0.285	0.0000	0.0000
2024/04/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/04/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/04/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/04/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	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
2024/04/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/24	ES33	02/05/2024		Bond Future	13.0603	71.5161	13.1150	71.2870	0.419	0.0000
2024/04/24	ES33	01/08/2024		Bond Future	13.2284	73.0940	13.2857	72.8595	0.433	0.0000
2024/04/24	ES33	07/11/2024		Bond Future	13.4257	71.0325	13.4856	70.7930	0.447	0.0000
2024/04/24	ES33	06/02/2025		Bond Future	13.6289	72.5916	13.6916	72.3474	0.460	0.0000
2024/04/24	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	ES33	06/02/2025	13.34 Put	Bond Future	1140.0100	1.1400	1384.1600	1.3842	21.416	0.0000
2024/04/24	ES33	08/05/2025		Bond Future	13.8423	70.3632	13.9079	70.1145	0.473	0.0000
2024/04/24	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/24	ES33	08/05/2025	12.73 Put	Bond Future	4408.7800	4.4088	4657.5000	4.6575	5.641	0.0000
2024/04/24	ES42	02/05/2024		Bond Future	13.3629	67.4411	13.4031	67.2444	0.301	0.0000
2024/04/24	ES42	01/08/2024		Bond Future	13.5106	68.9290	13.5526	68.7277	0.311	0.0000
2024/04/24	ES42	07/11/2024		Bond Future	13.6803	66.3029	13.7241	66.0973	0.320	0.0000
2024/04/24	ES42	06/02/2025		Bond Future	13.8468	67.7574	13.8923	67.5478	0.329	0.0000
2024/04/24	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/24	ES42	06/02/2025	13.71 Put	Bond Future	636.1200	0.6361	845.6600	0.8457	32.940	0.0000
2024/04/24	ES42	08/05/2025		Bond Future	14.0274	64.9592	14.0748	64.7458	0.338	0.0000
2024/04/24	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/24	ES42	08/05/2025	13.25 Put	Bond Future	3671.6900	3.6717	3885.1000	3.8851	5.812	0.0000
2024/04/24	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/24	GOVI	02/05/2024	950.98 Put	GOVI	332080.0000	33.2080	358440.0000	35.8440	7.938	0.0000
2024/04/24	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/24	GOVI	02/05/2024	950.99 Put	GOVI	332180.0000	33.2180	358540.0000	35.8540	7.935	0.0000
2024/04/24	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/24	GOVI	02/05/2024	950.97 Put	GOVI	331980.0000	33.1980	358340.0000	35.8340	7.940	0.0000
2024/04/24	GOVI	02/05/2024		GOVI	917.7720	917.7720	915.1360	915.1360	0.287	0.0000
2024/04/24	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/24	GOVI	01/08/2024	943.38 Put	GOVI	55900.0000	5.5900	82850.0000	8.2850	48.211	0.0000
2024/04/24	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/24	GOVI	01/08/2024	943.39 Put	GOVI	56000.0000	5.6000	82950.0000	8.2950	48.125	0.0000
2024/04/24	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/24	GOVI	01/08/2024	943.37 Put	GOVI	55800.0000	5.5800	82750.0000	8.2750	48.297	0.0000
2024/04/24	GOVI	01/08/2024		GOVI	937.7900	937.7900	935.0950	935.0950	0.287	0.0000
2024/04/24	GOVI	07/11/2024		GOVI	959.9040	959.9040	957.1470	957.1470	0.287	0.0000
2024/04/24	GOVI	07/11/2024	948.79 Call	GOVI	111140.0000	11.1140	83570.0000	8.3570	24.807	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	
2024/04/24	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/04/24	GOVI	07/11/2024	948.80 Call	GOVI	111040.0000	11.1040	83470.0000	8.3470	24.829	0.0000	0.0000
2024/04/24	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	GOVI	07/11/2024	948.78 Call	GOVI	111240.0000	11.1240	83670.0000	8.3670	24.784	0.0000	0.0000
2024/04/24	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	GOVI	06/02/2025		GOVI	980.7820	980.7820	977.9690	977.9690	0.287	0.0000	0.0000
2024/04/24	GOVI	06/02/2025	972.00 Call	GOVI	87820.0000	8.7820	59690.0000	5.9690	32.031	0.0000	0.0000
2024/04/24	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	GOVI	08/05/2025		GOVI	1001.9070	1001.9070	999.0350	999.0350	0.287	0.0000	0.0000
2024/04/24	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	GOVI	08/05/2025	1,022.00 Put	GOVI	200930.0000	20.0930	229650.0000	22.9650	14.294	0.0000	0.0000
2024/04/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/04/24	IGOV	02/05/2024		Index Future	344.5360	344.5360	344.0810	344.0810	0.132	0.0000	0.0000
2024/04/24	IGOV	01/08/2024		Index Future	352.1370	352.1370	351.6710	351.6710	0.132	0.0000	0.0000
2024/04/24	IGOV	07/11/2024		Index Future	360.5300	360.5300	360.0540	360.0540	0.132	0.0000	0.0000
2024/04/24	IGOV	06/02/2025		Index Future	368.4540	368.4540	367.9680	367.9680	0.132	0.0000	0.0000
2024/04/24	IGOV	08/05/2025		Index Future	376.4700	376.4700	375.9740	375.9740	0.132	0.0000	0.0000
2024/04/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/04/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/04/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/04/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/04/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/04/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/04/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/04/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/04/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/04/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/04/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/04/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/24	JBAF	17/04/2024		Jibar Tradeable Future	8.3670	8.3670	8.3670	91.6330	0.000	0.0000	0.0000
2024/04/24	JBAF	15/05/2024		Jibar Tradeable Future	8.3600	91.6400	8.3400	91.6600	0.239	0.0000	0.0000
2024/04/24	JBAF	19/06/2024		Jibar Tradeable Future	8.3800	91.6200	8.3400	91.6600	0.477	0.0000	0.0000
2024/04/24	JBAF	17/07/2024		Jibar Tradeable Future	8.3800	91.6200	8.3400	91.6600	0.477	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/04/24	JBAF	21/08/2024		Jibar Tradeable Future	8.3800	91.6200	8.3400	91.6600	0.477	0.0000	0.0000
2024/04/24	JBAF	18/09/2024		Jibar Tradeable Future	8.4200	91.5800	8.3600	91.6400	0.713	0.0000	0.0000
2024/04/24	JBAF	16/10/2024		Jibar Tradeable Future	8.4300	91.5700	8.3600	91.6400	0.830	0.0000	0.0000
2024/04/24	JBAF	18/12/2024		Jibar Tradeable Future	8.4600	91.5400	8.3800	91.6200	0.946	0.0000	0.0000
2024/04/24	JBAF	19/03/2025		Jibar Tradeable Future	8.4700	91.5300	8.3700	91.6300	1.181	0.0000	0.0000
2024/04/24	JBAF	18/06/2025		Jibar Tradeable Future	8.4300	91.5700	8.3200	91.6800	1.305	0.0000	0.0000
2024/04/24	JBAF	17/09/2025		Jibar Tradeable Future	8.4600	91.5400	8.3500	91.6500	1.300	0.0000	0.0000
2024/04/24	JBAF	17/12/2025		Jibar Tradeable Future	8.4700	91.5300	8.3800	91.6200	1.063	0.0000	0.0000
2024/04/24	JBAF	18/03/2026		Jibar Tradeable Future	8.4700	91.5300	8.3800	91.6200	1.063	0.0000	0.0000
2024/04/24	R035	02/05/2024		Bond Future	12.3010	81.4329	12.3669	81.1022	0.536	0.0000	0.0000
2024/04/24	R035	02/05/2024	11.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R035	02/05/2024	11.20 Put	Bond Future	5823.9000	5.8239	6154.6300	6.1546	5.679	0.0000	0.0000
2024/04/24	R035	02/05/2024	11.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R035	02/05/2024	11.21 Put	Bond Future	5768.3900	5.7684	6099.1200	6.0991	5.733	0.0000	0.0000
2024/04/24	R035	02/05/2024	11.19 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R035	02/05/2024	11.19 Put	Bond Future	5879.4700	5.8795	6210.2000	6.2102	5.625	0.0000	0.0000
2024/04/24	R035	01/08/2024	11.80 Call	Bond Future	583.4500	0.5835	500.6300	0.5006	14.195	0.0000	0.0000
2024/04/24	R035	01/08/2024	11.80 Put	Bond Future	3788.9700	3.7890	4044.5000	4.0445	6.744	0.0000	0.0000
2024/04/24	R035	01/08/2024	11.81 Call	Bond Future	597.0600	0.5971	512.8600	0.5129	14.102	0.0000	0.0000
2024/04/24	R035	01/08/2024	11.81 Put	Bond Future	3750.4600	3.7505	4004.6100	4.0046	6.777	0.0000	0.0000
2024/04/24	R035	01/08/2024	11.79 Call	Bond Future	570.0400	0.5700	488.6100	0.4886	14.285	0.0000	0.0000
2024/04/24	R035	01/08/2024	11.79 Put	Bond Future	3827.7200	3.8277	4084.6400	4.0846	6.712	0.0000	0.0000
2024/04/24	R035	01/08/2024		Bond Future	12.4319	83.2094	12.5007	82.8710	0.553	0.0000	0.0000
2024/04/24	R035	01/08/2024	13.08 Call	Bond Future	3917.5400	3.9175	3661.1300	3.6611	6.545	0.0000	0.0000
2024/04/24	R035	01/08/2024	13.08 Put	Bond Future	808.1700	0.8082	890.1100	0.8901	10.139	0.0000	0.0000
2024/04/24	R035	01/08/2024	13.05 Call	Bond Future	3810.9800	3.8110	3557.4700	3.5575	6.652	0.0000	0.0000
2024/04/24	R035	01/08/2024	13.05 Put	Bond Future	841.7300	0.8417	926.5700	0.9266	10.079	0.0000	0.0000
2024/04/24	R035	07/11/2024	13.23 Call	Bond Future	4529.9700	4.5300	4289.9800	4.2900	5.298	0.0000	0.0000
2024/04/24	R035	07/11/2024	13.23 Put	Bond Future	1512.6300	1.5126	1618.4300	1.6184	6.994	0.0000	0.0000
2024/04/24	R035	07/11/2024	12.20 Put	Bond Future	3585.4500	3.5855	3791.7000	3.7917	5.752	0.0000	0.0000
2024/04/24	R035	07/11/2024	12.20 Call	Bond Future	1686.6000	1.6866	1547.0600	1.5471	8.273	0.0000	0.0000
2024/04/24	R035	07/11/2024		Bond Future	12.5872	80.6549	12.6591	80.3091	0.571	0.0000	0.0000
2024/04/24	R035	07/11/2024	12.18 Call	Bond Future	1644.5400	1.6445	1507.2200	1.5072	8.350	0.0000	0.0000
2024/04/24	R035	07/11/2024	12.18 Put	Bond Future	3643.1800	3.6432	3851.6500	3.8517	5.722	0.0000	0.0000
2024/04/24	R035	07/11/2024	12.19 Call	Bond Future	1665.6200	1.6656	1527.1800	1.5272	8.312	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	
2024/04/24	R035	07/11/2024	12.19 Put	Bond Future	3614.3400	3.6143	3821.6900	3.8217	5.737	0.0000	0.0000
2024/04/24	R035	07/11/2024	12.17 Call	Bond Future	1623.6100	1.6236	1487.4100	1.4874	8.389	0.0000	0.0000
2024/04/24	R035	07/11/2024	12.17 Put	Bond Future	3672.2100	3.6722	3881.8000	3.8818	5.707	0.0000	0.0000
2024/04/24	R035	06/02/2025		Bond Future	12.7476	82.4072	12.8227	82.0546	0.589	0.0000	0.0000
2024/04/24	R035	06/02/2025	12.41 Call	Bond Future	2297.4800	2.2975	2142.6100	2.1426	6.741	0.0000	0.0000
2024/04/24	R035	06/02/2025	12.41 Put	Bond Future	3911.4000	3.9114	4109.1700	4.1092	5.056	0.0000	0.0000
2024/04/24	R035	08/05/2025		Bond Future	12.9119	79.6610	12.9901	79.3016	0.606	0.0000	0.0000
2024/04/24	R035	08/05/2025	11.78 Call	Bond Future	1270.1400	1.2701	1171.8000	1.1718	7.742	0.0000	0.0000
2024/04/24	R035	08/05/2025	11.78 Put	Bond Future	6736.2300	6.7362	6997.3400	6.9973	3.876	0.0000	0.0000
2024/04/24	R053	02/05/2024	13.03 Call	Bond Future	1563.8600	1.5639	1371.5200	1.3715	12.299	0.0000	0.0000
2024/04/24	R053	02/05/2024	13.03 Put	Bond Future	338.6200	0.3386	359.2300	0.3592	6.086	0.0000	0.0000
2024/04/24	R053	02/05/2024	13.04 Call	Bond Future	1613.9200	1.6139	1419.9100	1.4199	12.021	0.0000	0.0000
2024/04/24	R053	02/05/2024	13.04 Put	Bond Future	321.2600	0.3213	340.2000	0.3402	5.896	0.0000	0.0000
2024/04/24	R053	02/05/2024	13.02 Call	Bond Future	1514.4000	1.5144	1323.8200	1.3238	12.585	0.0000	0.0000
2024/04/24	R053	02/05/2024	13.02 Put	Bond Future	356.6800	0.3567	379.0500	0.3791	6.272	0.0000	0.0000
2024/04/24	R053	02/05/2024		Bond Future	12.8507	91.8691	12.8815	91.6561	0.240	0.0000	0.0000
2024/04/24	R053	01/08/2024	13.14 Call	Bond Future	3247.0400	3.2470	3109.1900	3.1092	4.245	0.0000	0.0000
2024/04/24	R053	01/08/2024	13.14 Put	Bond Future	2171.5600	2.1716	2251.7000	2.2517	3.690	0.0000	0.0000
2024/04/24	R053	01/08/2024	13.15 Call	Bond Future	3287.0900	3.2871	3148.4100	3.1484	4.219	0.0000	0.0000
2024/04/24	R053	01/08/2024	13.15 Put	Bond Future	2145.2500	2.1453	2224.5600	2.2246	3.697	0.0000	0.0000
2024/04/24	R053	01/08/2024	13.13 Call	Bond Future	3206.9900	3.2070	3069.9800	3.0700	4.272	0.0000	0.0000
2024/04/24	R053	01/08/2024	13.13 Put	Bond Future	2197.9700	2.1980	2278.9500	2.2790	3.684	0.0000	0.0000
2024/04/24	R053	01/08/2024		Bond Future	12.9799	93.8732	13.0120	93.6552	0.248	0.0000	0.0000
2024/04/24	R053	07/11/2024		Bond Future	13.1262	90.2131	13.1598	89.9906	0.256	0.0000	0.0000
2024/04/24	R053	07/11/2024	12.80 Call	Bond Future	2492.0300	2.4920	2391.5600	2.3916	4.032	0.0000	0.0000
2024/04/24	R053	07/11/2024	12.80 Put	Bond Future	4711.5100	4.7115	4833.5400	4.8335	2.590	0.0000	0.0000
2024/04/24	R053	07/11/2024	12.81 Call	Bond Future	2522.8300	2.5228	2421.6200	2.4216	4.012	0.0000	0.0000
2024/04/24	R053	07/11/2024	12.81 Put	Bond Future	4672.7500	4.6728	4794.0400	4.7940	2.596	0.0000	0.0000
2024/04/24	R053	07/11/2024	12.79 Call	Bond Future	2461.4200	2.4614	2361.6900	2.3617	4.052	0.0000	0.0000
2024/04/24	R053	07/11/2024	12.79 Put	Bond Future	4750.5500	4.7506	4873.3200	4.8733	2.584	0.0000	0.0000
2024/04/24	R053	06/02/2025		Bond Future	13.2713	92.1722	13.3062	91.9457	0.263	0.0000	0.0000
2024/04/24	R053	06/02/2025	12.94 Call	Bond Future	3300.4000	3.3004	3193.9500	3.1940	3.225	0.0000	0.0000
2024/04/24	R053	06/02/2025	12.94 Put	Bond Future	5508.4600	5.5085	5628.5900	5.6286	2.181	0.0000	0.0000
2024/04/24	R053	08/05/2025		Bond Future	13.4254	88.2795	13.4617	88.0490	0.270	0.0000	0.0000
2024/04/24	R053	08/05/2025	12.64 Call	Bond Future	2582.8000	2.5828	2496.5800	2.4966	3.338	0.0000	0.0000
2024/04/24	R053	08/05/2025	12.64 Put	Bond Future	7870.5100	7.8705	8014.8200	8.0148	1.834	0.0000	0.0000
2024/04/24	R186	02/05/2024		Bond Future	9.3587	106.5377	9.4321	106.3679	0.783	0.0000	0.0000
2024/04/24	R186	02/05/2024	8.00 Call	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	
2024/04/24	R186	02/05/2024	8.00 Put	Bond Future	3213.4300	3.2134	3383.2600	3.3833	5.285	0.0000	0.0000
2024/04/24	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R186	02/05/2024	8.01 Put	Bond Future	3189.3100	3.1893	3359.1400	3.3591	5.325	0.0000	0.0000
2024/04/24	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R186	02/05/2024	7.99 Put	Bond Future	3237.5500	3.2376	3407.3800	3.4074	5.246	0.0000	0.0000
2024/04/24	R186	02/05/2024	10.40 Call	Bond Future	2379.0300	2.3790	2209.2000	2.2092	7.139	0.0000	0.0000
2024/04/24	R186	02/05/2024	10.40 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2024/04/24	R186	02/05/2024	9.73 Put	Bond Future	18.2900	0.0183	27.7200	0.0277	51.558	0.0000	0.0000
2024/04/24	R186	02/05/2024	9.73 Call	Bond Future	874.6700	0.8747	714.2700	0.7143	18.338	0.0000	0.0000
2024/04/24	R186	01/08/2024	8.69 Call	Bond Future	81.9700	0.0820	61.3200	0.0613	25.192	0.0000	0.0000
2024/04/24	R186	01/08/2024	8.69 Put	Bond Future	1635.8300	1.6358	1789.2400	1.7892	9.378	0.0000	0.0000
2024/04/24	R186	01/08/2024	8.70 Call	Bond Future	85.2100	0.0852	63.9100	0.0639	24.997	0.0000	0.0000
2024/04/24	R186	01/08/2024	8.70 Put	Bond Future	1617.4900	1.6175	1770.2500	1.7703	9.444	0.0000	0.0000
2024/04/24	R186	01/08/2024	8.68 Call	Bond Future	78.9400	0.0789	58.9000	0.0589	25.386	0.0000	0.0000
2024/04/24	R186	01/08/2024	8.68 Put	Bond Future	1654.3800	1.6544	1808.4000	1.8084	9.310	0.0000	0.0000
2024/04/24	R186	01/08/2024		Bond Future	9.4171	103.5540	9.4994	103.3800	0.874	0.0000	0.0000
2024/04/24	R186	07/11/2024		Bond Future	9.4922	105.9948	9.5860	105.8173	0.988	0.0000	0.0000
2024/04/24	R186	07/11/2024	9.14 Call	Bond Future	522.3300	0.5223	456.8200	0.4568	12.542	0.0000	0.0000
2024/04/24	R186	07/11/2024	9.14 Put	Bond Future	1192.4300	1.1924	1304.3900	1.3044	9.389	0.0000	0.0000
2024/04/24	R186	07/11/2024	9.15 Call	Bond Future	531.4600	0.5315	465.2500	0.4653	12.458	0.0000	0.0000
2024/04/24	R186	07/11/2024	9.15 Put	Bond Future	1182.4600	1.1825	1293.7200	1.2937	9.409	0.0000	0.0000
2024/04/24	R186	07/11/2024	9.13 Call	Bond Future	513.2700	0.5133	448.4600	0.4485	12.627	0.0000	0.0000
2024/04/24	R186	07/11/2024	9.13 Put	Bond Future	1202.4800	1.2025	1315.1400	1.3151	9.369	0.0000	0.0000
2024/04/24	R186	06/02/2025		Bond Future	9.5949	102.9819	9.7022	102.8014	1.118	0.0000	0.0000
2024/04/24	R186	06/02/2025	9.03 Call	Bond Future	482.5900	0.4826	423.3200	0.4233	12.282	0.0000	0.0000
2024/04/24	R186	06/02/2025	9.03 Put	Bond Future	1439.8300	1.4398	1560.9700	1.5610	8.413	0.0000	0.0000
2024/04/24	R186	08/05/2025		Bond Future	9.7507	105.1941	9.8757	105.0109	1.282	0.0000	0.0000
2024/04/24	R186	08/05/2025	8.47 Call	Bond Future	215.2500	0.2153	182.2200	0.1822	15.345	0.0000	0.0000
2024/04/24	R186	08/05/2025	8.47 Put	Bond Future	2119.1900	2.1192	2269.4000	2.2694	7.088	0.0000	0.0000
2024/04/24	R202	02/05/2024		Bond Future	257.5990	257.5990	257.7474	257.7474	0.058	0.0000	0.0000
2024/04/24	R202	01/08/2024		Bond Future	258.1828	258.1828	258.3333	258.3333	0.058	0.0000	0.0000
2024/04/24	R202	07/11/2024		Bond Future	264.3350	264.3350	264.4911	264.4911	0.059	0.0000	0.0000
2024/04/24	R202	06/02/2025		Bond Future	264.8959	264.8959	265.0575	265.0575	0.061	0.0000	0.0000
2024/04/24	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R202	06/02/2025	266.79 Put	Bond Future	1894.1000	1.8941	1732.5300	1.7325	8.530	0.0000	0.0000
2024/04/24	R202	08/05/2025		Bond Future	270.6523	270.6523	270.8200	270.8200	0.062	0.0000	0.0000
2024/04/24	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R202	08/05/2025	272.31 Put	Bond Future	1657.7000	1.6577	1489.9800	1.4900	10.118	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	
2024/04/24	R209	02/05/2024		Bond Future	12.3950	62.8930	12.4511	62.6454	0.453	0.0000	0.0000
2024/04/24	R209	02/05/2024	11.18 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R209	02/05/2024	11.18 Put	Bond Future	5713.2800	5.7133	5960.8200	5.9608	4.333	0.0000	0.0000
2024/04/24	R209	02/05/2024	11.19 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R209	02/05/2024	11.19 Put	Bond Future	5663.3800	5.6634	5910.9200	5.9109	4.371	0.0000	0.0000
2024/04/24	R209	02/05/2024	11.17 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R209	02/05/2024	11.17 Put	Bond Future	5763.2400	5.7632	6010.7800	6.0108	4.295	0.0000	0.0000
2024/04/24	R209	01/08/2024		Bond Future	12.5175	64.2650	12.5759	64.0117	0.466	0.0000	0.0000
2024/04/24	R209	01/08/2024	11.79 Call	Bond Future	415.3100	0.4153	361.1400	0.3611	13.043	0.0000	0.0000
2024/04/24	R209	01/08/2024	11.79 Put	Bond Future	3698.6400	3.6986	3897.7500	3.8978	5.383	0.0000	0.0000
2024/04/24	R209	01/08/2024	11.80 Call	Bond Future	425.7000	0.4257	370.5300	0.3705	12.960	0.0000	0.0000
2024/04/24	R209	01/08/2024	11.80 Put	Bond Future	3662.3000	3.6623	3860.4100	3.8604	5.409	0.0000	0.0000
2024/04/24	R209	01/08/2024	11.78 Call	Bond Future	405.1000	0.4051	351.9100	0.3519	13.130	0.0000	0.0000
2024/04/24	R209	01/08/2024	11.78 Put	Bond Future	3735.2000	3.7352	3935.2900	3.9353	5.357	0.0000	0.0000
2024/04/24	R209	07/11/2024		Bond Future	12.6571	62.6225	12.7178	62.3637	0.479	0.0000	0.0000
2024/04/24	R209	07/11/2024	12.22 Call	Bond Future	1342.0700	1.3421	1241.4200	1.2414	7.500	0.0000	0.0000
2024/04/24	R209	07/11/2024	12.22 Put	Bond Future	3251.5700	3.2516	3409.7600	3.4098	4.865	0.0000	0.0000
2024/04/24	R209	07/11/2024	12.23 Call	Bond Future	1360.0500	1.3601	1258.5400	1.2585	7.464	0.0000	0.0000
2024/04/24	R209	07/11/2024	12.23 Put	Bond Future	3224.9700	3.2250	3382.3000	3.3823	4.878	0.0000	0.0000
2024/04/24	R209	07/11/2024	12.21 Call	Bond Future	1324.3900	1.3244	1224.6000	1.2246	7.535	0.0000	0.0000
2024/04/24	R209	07/11/2024	12.21 Put	Bond Future	3278.5200	3.2785	3437.5700	3.4376	4.851	0.0000	0.0000
2024/04/24	R209	06/02/2025		Bond Future	12.7967	63.9828	12.8597	63.7189	0.492	0.0000	0.0000
2024/04/24	R209	06/02/2025	12.44 Call	Bond Future	2001.8300	2.0018	1885.5900	1.8856	5.807	0.0000	0.0000
2024/04/24	R209	06/02/2025	12.44 Put	Bond Future	3526.9500	3.5270	3674.6200	3.6746	4.187	0.0000	0.0000
2024/04/24	R209	08/05/2025		Bond Future	12.9462	62.2006	13.0116	61.9317	0.505	0.0000	0.0000
2024/04/24	R209	08/05/2025	11.89 Call	Bond Future	1214.1800	1.2142	1135.3700	1.1354	6.491	0.0000	0.0000
2024/04/24	R209	08/05/2025	11.89 Put	Bond Future	5793.3500	5.7934	5983.5000	5.9835	3.282	0.0000	0.0000
2024/04/24	R210	02/05/2024		Bond Future	232.8464	232.8464	232.7864	232.7864	0.026	0.0000	0.0000
2024/04/24	R210	01/08/2024		Bond Future	237.9837	237.9837	237.9213	237.9213	0.026	0.0000	0.0000
2024/04/24	R210	07/11/2024		Bond Future	240.3046	240.3046	240.2423	240.2423	0.026	0.0000	0.0000
2024/04/24	R210	06/02/2025		Bond Future	245.5830	245.5830	245.5213	245.5213	0.025	0.0000	0.0000
2024/04/24	R210	06/02/2025	239.61 Call	Bond Future	5972.9500	5.9730	5911.3200	5.9113	1.032	0.0000	0.0000
2024/04/24	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R210	08/05/2025		Bond Future	247.4874	247.4874	247.4269	247.4269	0.024	0.0000	0.0000
2024/04/24	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R210	08/05/2025	248.03 Put	Bond Future	542.5700	0.5426	603.0800	0.6031	11.152	0.0000	0.0000
2024/04/24	R213	02/05/2024		Bond Future	11.2087	81.5947	11.2903	81.2629	0.728	0.0000	0.0000
2024/04/24	R213	02/05/2024	10.29 Call	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	
2024/04/24	R213	02/05/2024	10.29 Put	Bond Future	3856.0100	3.8560	4187.8100	4.1878	8.605	0.0000	0.0000
2024/04/24	R213	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R213	02/05/2024	10.30 Put	Bond Future	3812.8000	3.8128	4144.6000	4.1446	8.702	0.0000	0.0000
2024/04/24	R213	02/05/2024	10.28 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R213	02/05/2024	10.28 Put	Bond Future	3899.2400	3.8992	4231.0400	4.2310	8.509	0.0000	0.0000
2024/04/24	R213	01/08/2024		Bond Future	11.3188	83.3748	11.4047	83.0353	0.759	0.0000	0.0000
2024/04/24	R213	01/08/2024	10.87 Call	Bond Future	635.2400	0.6352	532.4600	0.5325	16.180	0.0000	0.0000
2024/04/24	R213	01/08/2024	10.87 Put	Bond Future	2439.3500	2.4394	2676.0500	2.6761	9.703	0.0000	0.0000
2024/04/24	R213	01/08/2024	10.88 Call	Bond Future	648.3700	0.6484	544.0900	0.5441	16.083	0.0000	0.0000
2024/04/24	R213	01/08/2024	10.88 Put	Bond Future	2411.7400	2.4117	2646.9400	2.6469	9.752	0.0000	0.0000
2024/04/24	R213	01/08/2024	10.86 Call	Bond Future	622.1300	0.6221	520.8600	0.5209	16.278	0.0000	0.0000
2024/04/24	R213	01/08/2024	10.86 Put	Bond Future	2467.0100	2.4670	2705.2200	2.7052	9.656	0.0000	0.0000
2024/04/24	R213	07/11/2024		Bond Future	11.4553	81.7784	11.5459	81.4314	0.791	0.0000	0.0000
2024/04/24	R213	07/11/2024	11.22 Call	Bond Future	1522.4200	1.5224	1370.7400	1.3707	9.963	0.0000	0.0000
2024/04/24	R213	07/11/2024	11.22 Put	Bond Future	2432.3200	2.4323	2627.6000	2.6276	8.029	0.0000	0.0000
2024/04/24	R213	07/11/2024	11.23 Call	Bond Future	1540.5200	1.5405	1387.7100	1.3877	9.919	0.0000	0.0000
2024/04/24	R213	07/11/2024	11.23 Put	Bond Future	2411.4900	2.4115	2605.6400	2.6056	8.051	0.0000	0.0000
2024/04/24	R213	07/11/2024	11.21 Call	Bond Future	1504.4500	1.5045	1353.8900	1.3539	10.008	0.0000	0.0000
2024/04/24	R213	07/11/2024	11.21 Put	Bond Future	2453.3100	2.4533	2649.7100	2.6497	8.006	0.0000	0.0000
2024/04/24	R213	06/02/2025		Bond Future	11.6013	83.5554	11.6967	83.2016	0.822	0.0000	0.0000
2024/04/24	R213	06/02/2025	11.35 Call	Bond Future	1950.4700	1.9505	1790.7800	1.7908	8.187	0.0000	0.0000
2024/04/24	R213	06/02/2025	11.35 Put	Bond Future	2891.7200	2.8917	3085.8000	3.0858	6.712	0.0000	0.0000
2024/04/24	R213	08/05/2025		Bond Future	11.7553	81.7890	11.8558	81.4284	0.855	0.0000	0.0000
2024/04/24	R213	08/05/2025	10.52 Call	Bond Future	838.0800	0.8381	751.6800	0.7517	10.309	0.0000	0.0000
2024/04/24	R213	08/05/2025	10.52 Put	Bond Future	5438.9000	5.4389	5713.1000	5.7131	5.041	0.0000	0.0000
2024/04/24	R214	02/05/2024	13.52 Call	Bond Future	3604.6100	3.6046	3418.8600	3.4189	5.153	0.0000	0.0000
2024/04/24	R214	02/05/2024	13.52 Put	Bond Future	2.0600	0.0021	1.8200	0.0018	11.650	0.0000	0.0000
2024/04/24	R214	02/05/2024	12.87 Call	Bond Future	1054.0200	1.0540	894.0300	0.8940	15.179	0.0000	0.0000
2024/04/24	R214	02/05/2024	12.87 Put	Bond Future	203.9100	0.2039	229.4300	0.2294	12.515	0.0000	0.0000
2024/04/24	R214	02/05/2024	12.12 Put	Bond Future	2617.0700	2.6171	2798.5000	2.7985	6.933	0.0000	0.0000
2024/04/24	R214	02/05/2024	12.12 Call	Bond Future	6.7300	0.0067	2.6500	0.0027	60.624	0.0000	0.0000
2024/04/24	R214	02/05/2024	12.14 Put	Bond Future	2522.3400	2.5223	2702.8200	2.7028	7.155	0.0000	0.0000
2024/04/24	R214	02/05/2024	12.14 Call	Bond Future	8.5100	0.0085	3.4800	0.0035	59.107	0.0000	0.0000
2024/04/24	R214	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R214	02/05/2024	11.47 Put	Bond Future	5881.8500	5.8819	6067.3600	6.0674	3.154	0.0000	0.0000
2024/04/24	R214	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R214	02/05/2024	11.48 Put	Bond Future	5829.4700	5.8295	6014.9800	6.0150	3.182	0.0000	0.0000
2024/04/24	R214	02/05/2024	11.46 Call	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	
2024/04/24	R214	02/05/2024	11.46 Put	Bond Future	5934.2900	5.9343	6119.8000	6.1198	3.126	0.0000	0.0000
2024/04/24	R214	02/05/2024		Bond Future	12.6792	58.6221	12.7205	58.4366	0.325	0.0000	0.0000
2024/04/24	R214	01/08/2024		Bond Future	12.7956	59.9010	12.8384	59.7111	0.335	0.0000	0.0000
2024/04/24	R214	01/08/2024	12.17 Call	Bond Future	509.0000	0.5090	459.8600	0.4599	9.654	0.0000	0.0000
2024/04/24	R214	01/08/2024	12.17 Put	Bond Future	3397.8500	3.3979	3538.5900	3.5386	4.142	0.0000	0.0000
2024/04/24	R214	01/08/2024	12.18 Call	Bond Future	521.1000	0.5211	471.1300	0.4711	9.589	0.0000	0.0000
2024/04/24	R214	01/08/2024	12.18 Put	Bond Future	3362.0100	3.3620	3501.9200	3.5019	4.161	0.0000	0.0000
2024/04/24	R214	01/08/2024	12.16 Call	Bond Future	496.9900	0.4970	448.6700	0.4487	9.723	0.0000	0.0000
2024/04/24	R214	01/08/2024	12.16 Put	Bond Future	3433.8400	3.4338	3575.4000	3.5754	4.122	0.0000	0.0000
2024/04/24	R214	07/11/2024		Bond Future	12.9310	58.0056	12.9755	57.8116	0.344	0.0000	0.0000
2024/04/24	R214	07/11/2024	12.61 Call	Bond Future	1615.5000	1.6155	1530.0600	1.5301	5.289	0.0000	0.0000
2024/04/24	R214	07/11/2024	12.61 Put	Bond Future	3046.5900	3.0466	3155.1200	3.1551	3.562	0.0000	0.0000
2024/04/24	R214	07/11/2024	12.62 Call	Bond Future	1635.7500	1.6358	1549.6700	1.5497	5.262	0.0000	0.0000
2024/04/24	R214	07/11/2024	12.62 Put	Bond Future	3021.4100	3.0214	3129.3000	3.1293	3.571	0.0000	0.0000
2024/04/24	R214	07/11/2024	12.60 Call	Bond Future	1595.5400	1.5955	1510.7500	1.5108	5.314	0.0000	0.0000
2024/04/24	R214	07/11/2024	12.60 Put	Bond Future	3072.1000	3.0721	3181.2800	3.1813	3.554	0.0000	0.0000
2024/04/24	R214	06/02/2025		Bond Future	13.0685	59.2657	13.1146	59.0680	0.353	0.0000	0.0000
2024/04/24	R214	06/02/2025	12.71 Call	Bond Future	1999.0500	1.9991	1910.5300	1.9105	4.428	0.0000	0.0000
2024/04/24	R214	06/02/2025	12.71 Put	Bond Future	3573.9600	3.5740	3683.1100	3.6831	3.054	0.0000	0.0000
2024/04/24	R214	08/05/2025		Bond Future	13.2071	57.2310	13.2548	57.0297	0.361	0.0000	0.0000
2024/04/24	R214	08/05/2025	12.40 Call	Bond Future	1618.8400	1.6188	1546.6700	1.5467	4.458	0.0000	0.0000
2024/04/24	R214	08/05/2025	12.40 Put	Bond Future	5202.1600	5.2022	5331.3400	5.3313	2.483	0.0000	0.0000
2024/04/24	R248	02/05/2024	11.40 Put	Bond Future	8949.7700	8.9498	9007.9200	9.0079	0.650	0.0000	0.0000
2024/04/24	R248	02/05/2024	11.40 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R248	02/05/2024	12.40 Put	Bond Future	2792.7700	2.7928	2844.6900	2.8447	1.859	0.0000	0.0000
2024/04/24	R248	02/05/2024	12.40 Call	Bond Future	16.3800	0.0164	10.1500	0.0102	38.034	0.0000	0.0000
2024/04/24	R248	02/05/2024	13.16 Call	Bond Future	1537.8600	1.5379	1465.9200	1.4659	4.678	0.0000	0.0000
2024/04/24	R248	02/05/2024	13.16 Put	Bond Future	170.7800	0.1708	156.9900	0.1570	8.075	0.0000	0.0000
2024/04/24	R248	02/05/2024		Bond Future	12.9003	71.0666	12.9112	71.0085	0.084	0.0000	0.0000
2024/04/24	R248	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R248	02/05/2024	11.47 Put	Bond Future	8488.1300	8.4881	8546.2800	8.5463	0.685	0.0000	0.0000
2024/04/24	R248	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R248	02/05/2024	11.48 Put	Bond Future	8422.5700	8.4226	8480.7200	8.4807	0.690	0.0000	0.0000
2024/04/24	R248	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	R248	02/05/2024	11.46 Put	Bond Future	8553.7900	8.5538	8611.9400	8.6119	0.680	0.0000	0.0000
2024/04/24	R248	01/08/2024		Bond Future	13.0262	72.6170	13.0376	72.5572	0.087	0.0000	0.0000
2024/04/24	R248	01/08/2024	12.31 Call	Bond Future	496.5000	0.4965	478.1900	0.4782	3.688	0.0000	0.0000
2024/04/24	R248	01/08/2024	12.31 Put	Bond Future	4460.1000	4.4601	4501.6100	4.5016	0.931	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	
2024/04/24	R248	01/08/2024	12.32 Call	Bond Future	509.1600	0.5092	490.5400	0.4905	3.657	0.0000	0.0000
2024/04/24	R248	01/08/2024	12.32 Put	Bond Future	4414.6600	4.4147	4455.8600	4.4559	0.933	0.0000	0.0000
2024/04/24	R248	01/08/2024	12.30 Call	Bond Future	484.0600	0.4841	466.0500	0.4661	3.721	0.0000	0.0000
2024/04/24	R248	01/08/2024	12.30 Put	Bond Future	4505.8400	4.5058	4547.6500	4.5477	0.928	0.0000	0.0000
2024/04/24	R248	07/11/2024		Bond Future	13.1724	69.8764	13.1842	69.8157	0.089	0.0000	0.0000
2024/04/24	R248	07/11/2024	12.79 Call	Bond Future	1808.4100	1.8084	1777.6800	1.7777	1.699	0.0000	0.0000
2024/04/24	R248	07/11/2024	12.79 Put	Bond Future	3834.9900	3.8350	3864.9800	3.8650	0.782	0.0000	0.0000
2024/04/24	R248	07/11/2024	12.80 Call	Bond Future	1831.4900	1.8315	1800.5300	1.8005	1.690	0.0000	0.0000
2024/04/24	R248	07/11/2024	12.80 Put	Bond Future	3803.7200	3.8037	3833.4800	3.8335	0.782	0.0000	0.0000
2024/04/24	R248	07/11/2024	12.78 Call	Bond Future	1785.2900	1.7853	1754.7800	1.7548	1.709	0.0000	0.0000
2024/04/24	R248	07/11/2024	12.78 Put	Bond Future	3866.3000	3.8663	3896.5100	3.8965	0.781	0.0000	0.0000
2024/04/24	R248	06/02/2025		Bond Future	13.3210	71.3943	13.3332	71.3329	0.091	0.0000	0.0000
2024/04/24	R248	06/02/2025	12.71 Call	Bond Future	1853.5300	1.8535	1826.1000	1.8261	1.480	0.0000	0.0000
2024/04/24	R248	06/02/2025	12.71 Put	Bond Future	5075.6500	5.0757	5109.6300	5.1096	0.669	0.0000	0.0000
2024/04/24	R248	08/05/2025		Bond Future	13.4708	68.4746	13.4833	68.4126	0.093	0.0000	0.0000
2024/04/24	R248	08/05/2025	12.60 Call	Bond Future	1845.9100	1.8459	1820.9900	1.8210	1.350	0.0000	0.0000
2024/04/24	R248	08/05/2025	12.60 Put	Bond Future	6427.8100	6.4278	6464.9500	6.4650	0.578	0.0000	0.0000
2024/04/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

Open Interest

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