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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/04/2024 TO 29/04/2024

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
2024/04/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/29	2025	02/05/2024		Bond Future	179.3023	179.3023	179.3220	0.011	0.0000	0.0000
2024/04/29	2025	01/08/2024		Bond Future	181.4029	181.4029	181.4228	0.011	0.0000	0.0000
2024/04/29	2025	07/11/2024		Bond Future	185.7308	185.7308	185.7515	0.011	0.0000	0.0000
2024/04/29	2029	02/05/2024		Bond Future	128.4626	128.4626	128.2528	0.163	0.0000	0.0000
2024/04/29	2029	01/08/2024		Bond Future	131.2898	131.2898	131.0752	0.163	0.0000	0.0000
2024/04/29	2029	07/11/2024		Bond Future	133.0158	133.0158	132.7962	0.165	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	
2024/04/29	2029	06/02/2025		Bond Future	135.9380	135.9380	135.7140	135.7140	0.165	0.0000	0.0000
2024/04/29	2029	06/02/2025	132.40 Call	Bond Future	3537.9600	3.5380	3313.9800	3.3140	6.331	0.0000	0.0000
2024/04/29	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2029	08/05/2025		Bond Future	137.4629	137.4629	137.2342	137.2342	0.166	0.0000	0.0000
2024/04/29	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2029	08/05/2025	137.85 Put	Bond Future	387.1200	0.3871	615.8200	0.6158	59.077	0.0000	0.0000
2024/04/29	2030	02/05/2024		Bond Future	10.7264	90.6506	10.6600	90.9099	0.619	0.0000	0.0000
2024/04/29	2030	02/05/2024	9.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2030	02/05/2024	9.82 Put	Bond Future	3620.5800	3.6206	3361.2400	3.3612	7.163	0.0000	0.0000
2024/04/29	2030	02/05/2024	9.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2030	02/05/2024	9.83 Put	Bond Future	3579.6400	3.5796	3320.3000	3.3203	7.245	0.0000	0.0000
2024/04/29	2030	02/05/2024	9.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2030	02/05/2024	9.81 Put	Bond Future	3661.5400	3.6615	3402.2000	3.4022	7.083	0.0000	0.0000
2024/04/29	2030	02/05/2024	9.66 Put	Bond Future	4278.6600	4.2787	4019.3200	4.0193	6.061	0.0000	0.0000
2024/04/29	2030	02/05/2024	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2030	02/05/2024	10.16 Put	Bond Future	2241.3800	2.2414	1981.9400	1.9819	11.575	0.0000	0.0000
2024/04/29	2030	02/05/2024	10.16 Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/29	2030	02/05/2024	11.94 Call	Bond Future	4574.4800	4.5745	4833.8200	4.8338	5.669	0.0000	0.0000
2024/04/29	2030	02/05/2024	11.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2030	02/05/2024	10.62 Put	Bond Future	567.0600	0.5671	316.0200	0.3160	44.270	0.0000	0.0000
2024/04/29	2030	02/05/2024	10.62 Call	Bond Future	151.3000	0.1513	159.6000	0.1596	5.486	0.0000	0.0000
2024/04/29	2030	02/05/2024	11.12 Put	Bond Future	16.6800	0.0167	0.5500	0.0006	96.703	0.0000	0.0000
2024/04/29	2030	02/05/2024	11.12 Call	Bond Future	1533.6200	1.5336	1776.8300	1.7768	15.859	0.0000	0.0000
2024/04/29	2030	02/05/2024	13.15 Call	Bond Future	8844.5800	8.8446	9103.9200	9.1039	2.932	0.0000	0.0000
2024/04/29	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2030	02/05/2024	12.38 Call	Bond Future	6159.7200	6.1597	6419.0600	6.4191	4.210	0.0000	0.0000
2024/04/29	2030	02/05/2024	12.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2030	02/05/2024	10.82 Put	Bond Future	183.0600	0.1831	47.1900	0.0472	74.222	0.0000	0.0000
2024/04/29	2030	02/05/2024	10.82 Call	Bond Future	546.7400	0.5467	670.2100	0.6702	22.583	0.0000	0.0000
2024/04/29	2030	01/08/2024	10.38 Call	Bond Future	589.3800	0.5894	622.1600	0.6222	5.562	0.0000	0.0000
2024/04/29	2030	01/08/2024	10.38 Put	Bond Future	2334.2900	2.3343	2102.2800	2.1023	9.939	0.0000	0.0000
2024/04/29	2030	01/08/2024	10.39 Call	Bond Future	601.2900	0.6013	634.9300	0.6349	5.595	0.0000	0.0000
2024/04/29	2030	01/08/2024	10.39 Put	Bond Future	2307.7200	2.3077	2076.5700	2.0766	10.016	0.0000	0.0000
2024/04/29	2030	01/08/2024	10.37 Call	Bond Future	577.7900	0.5778	609.7300	0.6097	5.528	0.0000	0.0000
2024/04/29	2030	01/08/2024	10.37 Put	Bond Future	2361.1900	2.3612	2128.3400	2.1283	9.862	0.0000	0.0000
2024/04/29	2030	01/08/2024		Bond Future	10.8389	88.6173	10.7685	88.8821	0.649	0.0000	0.0000
2024/04/29	2030	01/08/2024	10.21 Put	Bond Future	2815.5800	2.8156	2571.1200	2.5711	8.682	0.0000	0.0000
2024/04/29	2030	01/08/2024	10.21 Call	Bond Future	413.4300	0.4134	433.7600	0.4338	4.917	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	
2024/04/29	2030	01/08/2024	10.71 Put	Bond Future	1559.1600	1.5592	1361.0800	1.3611	12.704	0.0000	0.0000
2024/04/29	2030	01/08/2024	10.71 Call	Bond Future	1073.3100	1.0733	1140.0200	1.1400	6.215	0.0000	0.0000
2024/04/29	2030	01/08/2024	11.31 Call	Bond Future	2420.8600	2.4209	2561.3000	2.5613	5.801	0.0000	0.0000
2024/04/29	2030	01/08/2024	11.31 Put	Bond Future	673.0100	0.6730	548.6600	0.5487	18.477	0.0000	0.0000
2024/04/29	2030	07/11/2024	10.21 Put	Bond Future	3480.9000	3.4809	3282.1000	3.2821	5.711	0.0000	0.0000
2024/04/29	2030	07/11/2024	10.21 Call	Bond Future	723.7700	0.7238	796.1900	0.7962	10.006	0.0000	0.0000
2024/04/29	2030	07/11/2024	10.71 Put	Bond Future	2295.6700	2.2957	2158.0600	2.1581	5.994	0.0000	0.0000
2024/04/29	2030	07/11/2024	10.71 Call	Bond Future	1390.4800	1.3905	1524.0900	1.5241	9.609	0.0000	0.0000
2024/04/29	2030	07/11/2024	11.91 Call	Bond Future	4106.1500	4.1062	4333.1100	4.3331	5.527	0.0000	0.0000
2024/04/29	2030	07/11/2024	11.91 Put	Bond Future	753.3100	0.7533	709.0500	0.7091	5.875	0.0000	0.0000
2024/04/29	2030	07/11/2024		Bond Future	10.9591	90.7083	10.8841	90.9795	0.684	0.0000	0.0000
2024/04/29	2030	07/11/2024	10.75 Call	Bond Future	1456.9800	1.4570	1595.4000	1.5954	9.500	0.0000	0.0000
2024/04/29	2030	07/11/2024	10.75 Put	Bond Future	2216.0300	2.2160	2083.2300	2.0832	5.993	0.0000	0.0000
2024/04/29	2030	07/11/2024	10.76 Call	Bond Future	1474.0700	1.4741	1613.6300	1.6136	9.468	0.0000	0.0000
2024/04/29	2030	07/11/2024	10.76 Put	Bond Future	2196.6400	2.1966	2064.9800	2.0650	5.994	0.0000	0.0000
2024/04/29	2030	07/11/2024	10.74 Call	Bond Future	1440.2500	1.4403	1577.5400	1.5775	9.532	0.0000	0.0000
2024/04/29	2030	07/11/2024	10.74 Put	Bond Future	2235.8100	2.2358	2101.8800	2.1019	5.990	0.0000	0.0000
2024/04/29	2030	06/02/2025		Bond Future	11.0902	88.6691	11.0104	88.9465	0.720	0.0000	0.0000
2024/04/29	2030	06/02/2025	10.68 Call	Bond Future	1481.8600	1.4819	1622.0700	1.6221	9.462	0.0000	0.0000
2024/04/29	2030	06/02/2025	10.68 Put	Bond Future	2918.8000	2.9188	2781.6400	2.7816	4.699	0.0000	0.0000
2024/04/29	2030	08/05/2025	11.86 Call	Bond Future	3528.4100	3.5284	3813.5100	3.8135	8.080	0.0000	0.0000
2024/04/29	2030	08/05/2025	11.86 Put	Bond Future	1525.8000	1.5258	1527.2700	1.5273	0.096	0.0000	0.0000
2024/04/29	2030	08/05/2025	10.31 Put	Bond Future	4061.9800	4.0620	3937.2900	3.9373	3.070	0.0000	0.0000
2024/04/29	2030	08/05/2025	10.31 Call	Bond Future	874.8600	0.8749	1033.8000	1.0338	18.167	0.0000	0.0000
2024/04/29	2030	08/05/2025	12.28 Call	Bond Future	4511.4100	4.5114	4804.4500	4.8045	6.496	0.0000	0.0000
2024/04/29	2030	08/05/2025	12.28 Put	Bond Future	1165.6500	1.1657	1175.0600	1.1751	0.807	0.0000	0.0000
2024/04/29	2030	08/05/2025	10.69 Put	Bond Future	3216.2700	3.2163	3142.0900	3.1421	2.306	0.0000	0.0000
2024/04/29	2030	08/05/2025	10.69 Call	Bond Future	1336.3300	1.3363	1545.7800	1.5458	15.674	0.0000	0.0000
2024/04/29	2030	08/05/2025		Bond Future	11.2486	90.5798	11.1634	90.8635	0.758	0.0000	0.0000
2024/04/29	2030	08/05/2025	9.93 Call	Bond Future	545.5700	0.5456	658.9300	0.6589	20.778	0.0000	0.0000
2024/04/29	2030	08/05/2025	9.93 Put	Bond Future	5063.2800	5.0633	4893.0100	4.8930	3.363	0.0000	0.0000
2024/04/29	2032	02/05/2024	11.81 Call	Bond Future	1031.9700	1.0320	1271.8500	1.2719	23.245	0.0000	0.0000
2024/04/29	2032	02/05/2024	11.81 Put	Bond Future	125.6000	0.1256	20.0400	0.0200	84.045	0.0000	0.0000
2024/04/29	2032	02/05/2024	11.21 Call	Bond Future	8.2100	0.0082	3.8500	0.0039	53.106	0.0000	0.0000
2024/04/29	2032	02/05/2024	11.21 Put	Bond Future	1820.1400	1.8201	1470.3400	1.4703	19.218	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.57 Put	Bond Future	4841.7000	4.8417	4496.2600	4.4963	7.135	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2032	02/05/2024	11.28 Call	Bond Future	22.5600	0.0226	14.7800	0.0148	34.486	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	
2024/04/29	2032	02/05/2024	11.28 Put	Bond Future	1511.3800	1.5114	1158.1600	1.1582	23.371	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.30 Put	Bond Future	6161.8600	6.1619	5816.4200	5.8164	5.606	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.55 Put	Bond Future	4938.6200	4.9386	4593.1800	4.5932	6.995	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.56 Put	Bond Future	4890.1500	4.8902	4544.7100	4.5447	7.064	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.54 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.54 Put	Bond Future	4987.1400	4.9871	4641.7000	4.6417	6.927	0.0000	0.0000
2024/04/29	2032	02/05/2024		Bond Future	11.6071	83.7554	11.5305	84.1009	0.660	0.0000	0.0000
2024/04/29	2032	02/05/2024	13.35 Call	Bond Future	7380.5100	7.3805	7725.9500	7.7260	4.680	0.0000	0.0000
2024/04/29	2032	02/05/2024	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2032	02/05/2024	11.35 Put	Bond Future	1219.6700	1.2197	865.6900	0.8657	29.023	0.0000	0.0000
2024/04/29	2032	02/05/2024	11.35 Call	Bond Future	52.3600	0.0524	43.8200	0.0438	16.310	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.65 Put	Bond Future	4455.4000	4.4554	4109.9600	4.1100	7.753	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.36 Put	Bond Future	5866.2900	5.8663	5520.8500	5.5209	5.889	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.36 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.86 Put	Bond Future	3451.7600	3.4518	3106.3200	3.1063	10.008	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2032	02/05/2024	12.90 Call	Bond Future	5560.2800	5.5603	5905.7200	5.9057	6.213	0.0000	0.0000
2024/04/29	2032	02/05/2024	12.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.59 Put	Bond Future	4744.9200	4.7449	4399.4800	4.3995	7.280	0.0000	0.0000
2024/04/29	2032	02/05/2024	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2032	02/05/2024	11.09 Put	Bond Future	2370.4600	2.3705	2024.3100	2.0243	14.603	0.0000	0.0000
2024/04/29	2032	02/05/2024	11.09 Call	Bond Future	0.8900	0.0009	0.1800	0.0002	79.775	0.0000	0.0000
2024/04/29	2032	02/05/2024	13.18 Call	Bond Future	6699.5700	6.6996	7045.0100	7.0450	5.156	0.0000	0.0000
2024/04/29	2032	02/05/2024	13.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2032	01/08/2024	11.14 Call	Bond Future	572.2800	0.5723	617.7100	0.6177	7.938	0.0000	0.0000
2024/04/29	2032	01/08/2024	11.14 Put	Bond Future	3233.0700	3.2331	2925.7100	2.9257	9.507	0.0000	0.0000
2024/04/29	2032	01/08/2024	11.15 Call	Bond Future	584.6200	0.5846	631.1000	0.6311	7.950	0.0000	0.0000
2024/04/29	2032	01/08/2024	11.15 Put	Bond Future	3199.7300	3.1997	2893.4200	2.8934	9.573	0.0000	0.0000
2024/04/29	2032	01/08/2024	11.13 Call	Bond Future	560.1200	0.5601	604.5100	0.6045	7.925	0.0000	0.0000
2024/04/29	2032	01/08/2024	11.13 Put	Bond Future	3266.6200	3.2666	2958.2200	2.9582	9.441	0.0000	0.0000
2024/04/29	2032	01/08/2024		Bond Future	11.7343	85.5779	11.6541	85.9307	0.684	0.0000	0.0000
2024/04/29	2032	01/08/2024	11.11 Put	Bond Future	3334.4900	3.3345	3024.0400	3.0240	9.310	0.0000	0.0000
2024/04/29	2032	01/08/2024	11.11 Call	Bond Future	536.4700	0.5365	578.8100	0.5788	7.892	0.0000	0.0000
2024/04/29	2032	01/08/2024	11.61 Put	Bond Future	1908.1000	1.9081	1660.4100	1.6604	12.981	0.0000	0.0000
2024/04/29	2032	01/08/2024	11.61 Call	Bond Future	1360.5600	1.3606	1465.6600	1.4657	7.725	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	
2024/04/29	2032	01/08/2024	12.31 Call	Bond Future	3244.7700	3.2448	3453.0000	3.4530	6.417	0.0000	0.0000
2024/04/29	2032	01/08/2024	12.31 Put	Bond Future	768.8700	0.7689	624.3100	0.6243	18.802	0.0000	0.0000
2024/04/29	2032	01/08/2024	12.54 Call	Bond Future	3995.3200	3.9953	4232.4500	4.2325	5.935	0.0000	0.0000
2024/04/29	2032	01/08/2024	12.54 Put	Bond Future	557.2300	0.5572	441.5700	0.4416	20.756	0.0000	0.0000
2024/04/29	2032	07/11/2024	11.11 Put	Bond Future	4260.8400	4.2608	4040.2400	4.0402	5.177	0.0000	0.0000
2024/04/29	2032	07/11/2024	11.11 Call	Bond Future	890.4000	0.8904	1031.1000	1.0311	15.802	0.0000	0.0000
2024/04/29	2032	07/11/2024	11.61 Put	Bond Future	2874.8500	2.8749	2727.6200	2.7276	5.121	0.0000	0.0000
2024/04/29	2032	07/11/2024	11.61 Call	Bond Future	1710.8200	1.7108	1924.8900	1.9249	12.513	0.0000	0.0000
2024/04/29	2032	07/11/2024	12.95 Call	Bond Future	5300.2800	5.3003	5620.2200	5.6202	6.036	0.0000	0.0000
2024/04/29	2032	07/11/2024	12.95 Put	Bond Future	901.5500	0.9016	860.1900	0.8602	4.588	0.0000	0.0000
2024/04/29	2032	07/11/2024		Bond Future	11.8807	83.4298	11.7961	83.7911	0.712	0.0000	0.0000
2024/04/29	2032	07/11/2024	13.36 Call	Bond Future	6629.2000	6.6292	6945.2400	6.9452	4.767	0.0000	0.0000
2024/04/29	2032	07/11/2024	13.36 Put	Bond Future	624.8500	0.6249	579.5900	0.5796	7.243	0.0000	0.0000
2024/04/29	2032	07/11/2024	11.64 Put	Bond Future	2805.0300	2.8050	2661.4700	2.6615	5.118	0.0000	0.0000
2024/04/29	2032	07/11/2024	11.64 Call	Bond Future	1771.0500	1.7711	1988.7900	1.9888	12.294	0.0000	0.0000
2024/04/29	2032	07/11/2024	11.48 Call	Bond Future	1463.3900	1.4634	1660.7200	1.6607	13.484	0.0000	0.0000
2024/04/29	2032	07/11/2024	11.48 Put	Bond Future	3193.9900	3.1940	3030.0200	3.0300	5.134	0.0000	0.0000
2024/04/29	2032	07/11/2024	11.49 Call	Bond Future	1481.5500	1.4816	1680.3200	1.6803	13.416	0.0000	0.0000
2024/04/29	2032	07/11/2024	11.49 Put	Bond Future	3168.4000	3.1684	3005.8700	3.0059	5.130	0.0000	0.0000
2024/04/29	2032	07/11/2024	11.47 Call	Bond Future	1445.5700	1.4456	1641.2300	1.6412	13.535	0.0000	0.0000
2024/04/29	2032	07/11/2024	11.47 Put	Bond Future	3219.9600	3.2200	3054.3200	3.0543	5.144	0.0000	0.0000
2024/04/29	2032	06/02/2025		Bond Future	12.0319	85.2423	11.9430	85.6117	0.739	0.0000	0.0000
2024/04/29	2032	06/02/2025	11.72 Call	Bond Future	2079.5700	2.0796	2273.1400	2.2731	9.308	0.0000	0.0000
2024/04/29	2032	06/02/2025	11.72 Put	Bond Future	3385.0600	3.3851	3209.2700	3.2093	5.193	0.0000	0.0000
2024/04/29	2032	08/05/2025		Bond Future	12.1971	82.9128	12.1034	83.2904	0.768	0.0000	0.0000
2024/04/29	2032	08/05/2025	10.91 Call	Bond Future	712.6000	0.7126	703.2000	0.7032	1.319	0.0000	0.0000
2024/04/29	2032	08/05/2025	10.91 Put	Bond Future	6104.6500	6.1047	5717.6000	5.7176	6.340	0.0000	0.0000
2024/04/29	2033	02/05/2024		Bond Future	120.4562	120.4562	120.5763	120.5763	0.100	0.0000	0.0000
2024/04/29	2033	01/08/2024		Bond Future	123.1072	123.1072	123.2298	123.2298	0.100	0.0000	0.0000
2024/04/29	2033	07/11/2024		Bond Future	124.5400	124.5400	124.6656	124.6656	0.101	0.0000	0.0000
2024/04/29	2033	06/02/2025		Bond Future	127.2760	127.2760	127.4048	127.4048	0.101	0.0000	0.0000
2024/04/29	2033	06/02/2025	124.94 Call	Bond Future	2335.9600	2.3360	2464.8400	2.4648	5.517	0.0000	0.0000
2024/04/29	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2033	08/05/2025		Bond Future	128.5111	128.5111	128.6429	128.6429	0.103	0.0000	0.0000
2024/04/29	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2033	08/05/2025	130.62 Put	Bond Future	2108.8600	2.1089	1977.0700	1.9771	6.249	0.0000	0.0000
2024/04/29	2037	02/05/2024		Bond Future	12.5979	76.5697	12.5161	76.9841	0.649	0.0000	0.0000
2024/04/29	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	
2024/04/29	2037	02/05/2024	11.44 Put	Bond Future	6199.8400	6.1998	5785.4900	5.7855	6.683	0.0000	0.0000
2024/04/29	2037	02/05/2024	11.45 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2037	02/05/2024	11.45 Put	Bond Future	6143.1400	6.1431	5728.7900	5.7288	6.745	0.0000	0.0000
2024/04/29	2037	02/05/2024	11.43 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2037	02/05/2024	11.43 Put	Bond Future	6256.5900	6.2566	5842.2400	5.8422	6.623	0.0000	0.0000
2024/04/29	2037	01/08/2024		Bond Future	12.7391	73.9797	12.6540	74.4029	0.668	0.0000	0.0000
2024/04/29	2037	01/08/2024	12.10 Call	Bond Future	635.9800	0.6360	712.1200	0.7121	11.972	0.0000	0.0000
2024/04/29	2037	01/08/2024	12.10 Put	Bond Future	3902.9500	3.9030	3555.8900	3.5559	8.892	0.0000	0.0000
2024/04/29	2037	01/08/2024	12.11 Call	Bond Future	649.9200	0.6499	727.4500	0.7275	11.929	0.0000	0.0000
2024/04/29	2037	01/08/2024	12.11 Put	Bond Future	3864.1700	3.8642	3518.5000	3.5185	8.946	0.0000	0.0000
2024/04/29	2037	01/08/2024	12.09 Call	Bond Future	622.2500	0.6223	697.0000	0.6970	12.013	0.0000	0.0000
2024/04/29	2037	01/08/2024	12.09 Put	Bond Future	3941.9900	3.9420	3593.5400	3.5935	8.839	0.0000	0.0000
2024/04/29	2037	01/08/2024	13.82 Call	Bond Future	5577.7000	5.5777	5906.5800	5.9066	5.896	0.0000	0.0000
2024/04/29	2037	01/08/2024	13.82 Put	Bond Future	496.4400	0.4964	402.1200	0.4021	18.999	0.0000	0.0000
2024/04/29	2037	01/08/2024	13.17 Call	Bond Future	3240.2700	3.2403	3489.5600	3.4896	7.693	0.0000	0.0000
2024/04/29	2037	01/08/2024	13.17 Put	Bond Future	1150.4500	1.1505	976.5400	0.9765	15.117	0.0000	0.0000
2024/04/29	2037	07/11/2024		Bond Future	12.8879	75.7252	12.7991	76.1585	0.689	0.0000	0.0000
2024/04/29	2037	07/11/2024	12.58 Call	Bond Future	1936.6000	1.9366	2168.5600	2.1686	11.978	0.0000	0.0000
2024/04/29	2037	07/11/2024	12.58 Put	Bond Future	3454.6600	3.4547	3253.2800	3.2533	5.829	0.0000	0.0000
2024/04/29	2037	07/11/2024	12.59 Call	Bond Future	1959.1100	1.9591	2192.6400	2.1926	11.920	0.0000	0.0000
2024/04/29	2037	07/11/2024	12.59 Put	Bond Future	3427.1600	3.4272	3227.3500	3.2274	5.830	0.0000	0.0000
2024/04/29	2037	07/11/2024	12.57 Call	Bond Future	1914.0100	1.9140	2144.6200	2.1446	12.049	0.0000	0.0000
2024/04/29	2037	07/11/2024	12.57 Put	Bond Future	3482.1200	3.4821	3279.3900	3.2794	5.822	0.0000	0.0000
2024/04/29	2037	06/02/2025		Bond Future	13.0402	73.1094	12.9475	73.5524	0.711	0.0000	0.0000
2024/04/29	2037	06/02/2025	12.76 Call	Bond Future	2437.2400	2.4372	2672.6800	2.6727	9.660	0.0000	0.0000
2024/04/29	2037	06/02/2025	12.76 Put	Bond Future	3788.5600	3.7886	3580.9800	3.5810	5.479	0.0000	0.0000
2024/04/29	2037	08/05/2025		Bond Future	13.2071	74.6837	13.1105	75.1365	0.732	0.0000	0.0000
2024/04/29	2037	08/05/2025	12.25 Call	Bond Future	1202.0100	1.2020	1079.1300	1.0791	10.223	0.0000	0.0000
2024/04/29	2037	08/05/2025	12.25 Put	Bond Future	5870.0600	5.8701	5294.4100	5.2944	9.807	0.0000	0.0000
2024/04/29	2037	08/05/2025	12.55 Put	Bond Future	4842.0200	4.8420	4293.0900	4.2931	11.337	0.0000	0.0000
2024/04/29	2037	08/05/2025	12.55 Call	Bond Future	1682.4600	1.6825	1586.3000	1.5863	5.715	0.0000	0.0000
2024/04/29	2037	08/05/2025	13.30 Put	Bond Future	2941.0000	2.9410	2482.1500	2.4822	15.602	0.0000	0.0000
2024/04/29	2037	08/05/2025	13.30 Call	Bond Future	3372.1000	3.3721	3366.0200	3.3660	0.180	0.0000	0.0000
2024/04/29	2037	08/05/2025	13.35 Put	Bond Future	2843.4000	2.8434	2391.9600	2.3920	15.877	0.0000	0.0000
2024/04/29	2037	08/05/2025	13.35 Call	Bond Future	3505.0600	3.5051	3506.3900	3.5064	0.038	0.0000	0.0000
2024/04/29	2038	02/05/2024		Bond Future	131.1577	131.1577	130.9679	130.9679	0.145	0.0000	0.0000
2024/04/29	2038	01/08/2024		Bond Future	131.9680	131.9680	131.7740	131.7740	0.147	0.0000	0.0000
2024/04/29	2038	07/11/2024		Bond Future	135.1165	135.1165	134.9180	134.9180	0.147	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	
2024/04/29	2038	06/02/2025		Bond Future	135.9573	135.9573	135.7547	135.7547	0.149	0.0000	0.0000
2024/04/29	2038	06/02/2025	135.23 Call	Bond Future	727.3000	0.7273	524.6500	0.5247	27.863	0.0000	0.0000
2024/04/29	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2038	08/05/2025		Bond Future	138.9209	138.9209	138.7143	138.7143	0.149	0.0000	0.0000
2024/04/29	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2038	08/05/2025	139.68 Put	Bond Future	759.0600	0.7591	965.6800	0.9657	27.221	0.0000	0.0000
2024/04/29	2040	02/05/2024		Bond Future	12.7828	76.9830	12.7312	77.2602	0.404	0.0000	0.0000
2024/04/29	2040	02/05/2024	11.61 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2040	02/05/2024	11.61 Put	Bond Future	6710.8400	6.7108	6433.7300	6.4337	4.129	0.0000	0.0000
2024/04/29	2040	02/05/2024	11.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2040	02/05/2024	11.62 Put	Bond Future	6649.7300	6.6497	6372.6200	6.3726	4.167	0.0000	0.0000
2024/04/29	2040	02/05/2024	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2040	02/05/2024	11.60 Put	Bond Future	6772.0300	6.7720	6494.9200	6.4949	4.092	0.0000	0.0000
2024/04/29	2040	01/08/2024		Bond Future	12.9232	74.1517	12.8694	74.4347	0.416	0.0000	0.0000
2024/04/29	2040	01/08/2024	12.33 Call	Bond Future	722.3200	0.7223	816.8400	0.8168	13.086	0.0000	0.0000
2024/04/29	2040	01/08/2024	12.33 Put	Bond Future	3941.3600	3.9414	3752.8900	3.7529	4.782	0.0000	0.0000
2024/04/29	2040	01/08/2024	12.34 Call	Bond Future	737.9700	0.7380	833.8600	0.8339	12.994	0.0000	0.0000
2024/04/29	2040	01/08/2024	12.34 Put	Bond Future	3900.9500	3.9010	3713.8500	3.7139	4.796	0.0000	0.0000
2024/04/29	2040	01/08/2024	12.32 Call	Bond Future	706.8900	0.7069	799.9100	0.7999	13.159	0.0000	0.0000
2024/04/29	2040	01/08/2024	12.32 Put	Bond Future	3982.0600	3.9821	3792.0900	3.7921	4.771	0.0000	0.0000
2024/04/29	2040	01/08/2024	12.28 Put	Bond Future	4147.6200	4.1476	3951.9700	3.9520	4.717	0.0000	0.0000
2024/04/29	2040	01/08/2024	12.28 Call	Bond Future	647.3100	0.6473	734.6500	0.7347	13.493	0.0000	0.0000
2024/04/29	2040	01/08/2024	12.88 Call	Bond Future	1911.6800	1.9117	2079.2600	2.0793	8.766	0.0000	0.0000
2024/04/29	2040	01/08/2024	12.88 Put	Bond Future	2138.7300	2.1387	2023.3200	2.0233	5.396	0.0000	0.0000
2024/04/29	2040	01/08/2024	13.48 Call	Bond Future	3854.2900	3.8543	4075.9000	4.0759	5.750	0.0000	0.0000
2024/04/29	2040	01/08/2024	13.48 Put	Bond Future	1019.6100	1.0196	958.2300	0.9582	6.020	0.0000	0.0000
2024/04/29	2040	01/08/2024	12.95 Put	Bond Future	1968.2200	1.9682	1860.5100	1.8605	5.472	0.0000	0.0000
2024/04/29	2040	01/08/2024	12.95 Call	Bond Future	2108.9500	2.1090	2284.2300	2.2842	8.311	0.0000	0.0000
2024/04/29	2040	07/11/2024		Bond Future	13.0705	75.9011	13.0144	76.1910	0.429	0.0000	0.0000
2024/04/29	2040	07/11/2024	12.85 Call	Bond Future	2237.0100	2.2370	2419.1300	2.4191	8.141	0.0000	0.0000
2024/04/29	2040	07/11/2024	12.85 Put	Bond Future	3386.6500	3.3867	3278.9400	3.2789	3.180	0.0000	0.0000
2024/04/29	2040	07/11/2024	12.86 Call	Bond Future	2262.1400	2.2621	2445.3800	2.4454	8.100	0.0000	0.0000
2024/04/29	2040	07/11/2024	12.86 Put	Bond Future	3359.0300	3.3590	3252.4400	3.2524	3.173	0.0000	0.0000
2024/04/29	2040	07/11/2024	12.84 Call	Bond Future	2211.8000	2.2118	2393.0200	2.3930	8.193	0.0000	0.0000
2024/04/29	2040	07/11/2024	12.84 Put	Bond Future	3414.2500	3.4143	3305.6400	3.3056	3.181	0.0000	0.0000
2024/04/29	2040	06/02/2025		Bond Future	13.2205	73.0385	13.1621	73.3348	0.442	0.0000	0.0000
2024/04/29	2040	06/02/2025	12.95 Call	Bond Future	2654.6100	2.6546	2779.6600	2.7797	4.711	0.0000	0.0000
2024/04/29	2040	06/02/2025	12.95 Put	Bond Future	4041.5300	4.0415	3870.2700	3.8703	4.238	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	
2024/04/29	2040	08/05/2025	13.43 Put	Bond Future	3172.3700	3.1724	3007.3800	3.0074	5.201	0.0000	0.0000
2024/04/29	2040	08/05/2025	13.43 Call	Bond Future	3399.9400	3.3999	3537.9500	3.5380	4.059	0.0000	0.0000
2024/04/29	2040	08/05/2025	12.75 Put	Bond Future	5034.9700	5.0350	4805.5800	4.8056	4.556	0.0000	0.0000
2024/04/29	2040	08/05/2025	12.75 Call	Bond Future	1786.6700	1.7867	1860.2800	1.8603	4.120	0.0000	0.0000
2024/04/29	2040	08/05/2025	13.50 Put	Bond Future	3023.3300	3.0233	2863.7000	2.8637	5.280	0.0000	0.0000
2024/04/29	2040	08/05/2025	13.50 Call	Bond Future	3594.5400	3.5945	3737.9100	3.7379	3.989	0.0000	0.0000
2024/04/29	2040	08/05/2025		Bond Future	13.3839	74.6110	13.3229	74.9140	0.456	0.0000	0.0000
2024/04/29	2040	08/05/2025	12.63 Call	Bond Future	1568.6000	1.5686	1624.9200	1.6249	3.590	0.0000	0.0000
2024/04/29	2040	08/05/2025	12.63 Put	Bond Future	5457.1800	5.4572	5210.5000	5.2105	4.520	0.0000	0.0000
2024/04/29	2044	02/05/2024	12.50 Call	Bond Future	24.7800	0.0248	11.6700	0.0117	52.906	0.0000	0.0000
2024/04/29	2044	02/05/2024	12.50 Put	Bond Future	2035.3400	2.0353	1664.7400	1.6647	18.208	0.0000	0.0000
2024/04/29	2044	02/05/2024	12.75 Call	Bond Future	243.4400	0.2434	246.6500	0.2467	1.319	0.0000	0.0000
2024/04/29	2044	02/05/2024	12.75 Put	Bond Future	876.2400	0.8762	521.9600	0.5220	40.432	0.0000	0.0000
2024/04/29	2044	02/05/2024	13.00 Call	Bond Future	936.1100	0.9361	1121.5400	1.1215	19.809	0.0000	0.0000
2024/04/29	2044	02/05/2024	13.00 Put	Bond Future	234.4700	0.2345	62.4100	0.0624	73.383	0.0000	0.0000
2024/04/29	2044	02/05/2024		Bond Future	12.8676	73.0297	12.8009	73.3872	0.518	0.0000	0.0000
2024/04/29	2044	02/05/2024	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2044	02/05/2024	11.66 Put	Bond Future	6980.6500	6.9807	6623.1600	6.6232	5.121	0.0000	0.0000
2024/04/29	2044	02/05/2024	11.67 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2044	02/05/2024	11.67 Put	Bond Future	6918.2100	6.9182	6560.7200	6.5607	5.167	0.0000	0.0000
2024/04/29	2044	02/05/2024	11.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2044	02/05/2024	11.65 Put	Bond Future	7043.1700	7.0432	6685.6800	6.6857	5.076	0.0000	0.0000
2024/04/29	2044	01/08/2024		Bond Future	13.0035	70.2375	12.9342	70.6026	0.533	0.0000	0.0000
2024/04/29	2044	01/08/2024	12.29 Call	Bond Future	521.9500	0.5220	614.4200	0.6144	17.716	0.0000	0.0000
2024/04/29	2044	01/08/2024	12.29 Put	Bond Future	4438.8900	4.4389	4166.2700	4.1663	6.142	0.0000	0.0000
2024/04/29	2044	01/08/2024	12.30 Call	Bond Future	534.4100	0.5344	628.8100	0.6288	17.664	0.0000	0.0000
2024/04/29	2044	01/08/2024	12.30 Put	Bond Future	4393.9400	4.3939	4123.2500	4.1233	6.161	0.0000	0.0000
2024/04/29	2044	01/08/2024	12.28 Call	Bond Future	509.7000	0.5097	600.2500	0.6003	17.765	0.0000	0.0000
2024/04/29	2044	01/08/2024	12.28 Put	Bond Future	4484.1100	4.4841	4209.5700	4.2096	6.123	0.0000	0.0000
2024/04/29	2044	07/11/2024		Bond Future	13.1458	71.8946	13.0736	72.2685	0.550	0.0000	0.0000
2024/04/29	2044	07/11/2024	12.91 Call	Bond Future	2215.3600	2.2154	2446.5200	2.4465	10.434	0.0000	0.0000
2024/04/29	2044	07/11/2024	12.91 Put	Bond Future	3447.8300	3.4478	3305.1600	3.3052	4.138	0.0000	0.0000
2024/04/29	2044	07/11/2024	12.92 Call	Bond Future	2240.3500	2.2404	2472.6600	2.4727	10.369	0.0000	0.0000
2024/04/29	2044	07/11/2024	12.92 Put	Bond Future	3419.8200	3.4198	3278.3000	3.2783	4.138	0.0000	0.0000
2024/04/29	2044	07/11/2024	12.90 Call	Bond Future	2190.5000	2.1905	2420.2900	2.4203	10.490	0.0000	0.0000
2024/04/29	2044	07/11/2024	12.90 Put	Bond Future	3476.0400	3.4760	3332.0000	3.3320	4.144	0.0000	0.0000
2024/04/29	2044	06/02/2025		Bond Future	13.2904	69.0702	13.2151	69.4524	0.567	0.0000	0.0000
2024/04/29	2044	06/02/2025	13.02 Call	Bond Future	2592.3000	2.5923	2906.5700	2.9066	12.123	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	
2024/04/29	2044	06/02/2025	13.02 Put	Bond Future	3981.2500	3.9813	3913.3200	3.9133	1.706	0.0000	0.0000
2024/04/29	2044	08/05/2025		Bond Future	13.4470	70.5571	13.3686	70.9478	0.584	0.0000	0.0000
2024/04/29	2044	08/05/2025	12.72 Call	Bond Future	1614.5500	1.6146	2214.7400	2.2147	37.174	0.0000	0.0000
2024/04/29	2044	08/05/2025	12.72 Put	Bond Future	5382.2800	5.3823	5591.7900	5.5918	3.893	0.0000	0.0000
2024/04/29	2046	02/05/2024		Bond Future	112.0841	112.0841	112.7051	112.7051	0.554	0.0000	0.0000
2024/04/29	2046	01/08/2024		Bond Future	114.5510	114.5510	115.1853	115.1853	0.554	0.0000	0.0000
2024/04/29	2046	07/11/2024		Bond Future	115.0738	115.0738	115.7235	115.7235	0.565	0.0000	0.0000
2024/04/29	2046	06/02/2025		Bond Future	117.6015	117.6015	118.2658	118.2658	0.565	0.0000	0.0000
2024/04/29	2046	06/02/2025	114.01 Call	Bond Future	3591.4800	3.5915	4255.7600	4.2558	18.496	0.0000	0.0000
2024/04/29	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2046	08/05/2025		Bond Future	117.9031	117.9031	118.5818	118.5818	0.576	0.0000	0.0000
2024/04/29	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2046	08/05/2025	121.97 Put	Bond Future	4066.9100	4.0669	3388.2300	3.3882	16.688	0.0000	0.0000
2024/04/29	2050	02/05/2024		Bond Future	113.3166	113.3166	113.3413	113.3413	0.022	0.0000	0.0000
2024/04/29	2050	01/08/2024		Bond Future	113.4966	113.4966	113.5219	113.5219	0.022	0.0000	0.0000
2024/04/29	2050	07/11/2024		Bond Future	116.2044	116.2044	116.2304	116.2304	0.022	0.0000	0.0000
2024/04/29	2050	06/02/2025		Bond Future	116.3868	116.3868	116.4134	116.4134	0.023	0.0000	0.0000
2024/04/29	2050	06/02/2025	115.60 Call	Bond Future	786.8300	0.7868	813.4300	0.8134	3.381	0.0000	0.0000
2024/04/29	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2050	08/05/2025		Bond Future	118.9238	118.9238	118.9515	118.9515	0.023	0.0000	0.0000
2024/04/29	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	2050	08/05/2025	121.16 Put	Bond Future	2236.1900	2.2362	2208.5400	2.2085	1.236	0.0000	0.0000
2024/04/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	AL37	02/05/2024		Index Future	927.0580	927.0580	930.0260	930.0260	0.320	0.0000	0.0000
2024/04/29	AL37	01/08/2024		Index Future	947.2320	947.2320	950.2590	950.2590	0.320	0.0000	0.0000
2024/04/29	AL37	07/11/2024		Index Future	969.5880	969.5880	972.6920	972.6920	0.320	0.0000	0.0000
2024/04/29	AL37	06/02/2025		Index Future	990.6710	990.6710	993.8500	993.8500	0.321	0.0000	0.0000
2024/04/29	AL37	08/05/2025		Index Future	1012.0670	1012.0670	1015.3240	1015.3240	0.322	0.0000	0.0000
2024/04/29	AL7T	02/05/2024		Index Future	1069.8310	1069.8310	1075.0250	1075.0250	0.485	0.0000	0.0000
2024/04/29	AL7T	01/08/2024		Index Future	1093.1120	1093.1120	1098.4130	1098.4130	0.485	0.0000	0.0000
2024/04/29	AL7T	07/11/2024		Index Future	1118.9110	1118.9110	1124.3440	1124.3440	0.486	0.0000	0.0000
2024/04/29	AL7T	06/02/2025		Index Future	1143.2410	1143.2410	1148.8010	1148.8010	0.486	0.0000	0.0000
2024/04/29	AL7T	08/05/2025		Index Future	1167.9320	1167.9320	1173.6220	1173.6220	0.487	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	
2024/04/29	ALBI	02/05/2024		Index Future	934.0960	934.0960	937.7160	937.7160	0.388	0.0000	0.0000
2024/04/29	ALBI	01/08/2024		Index Future	954.4240	954.4240	958.1170	958.1170	0.387	0.0000	0.0000
2024/04/29	ALBI	07/11/2024		Index Future	976.9500	976.9500	980.7350	980.7350	0.387	0.0000	0.0000
2024/04/29	ALBI	06/02/2025		Index Future	998.1920	998.1920	1002.0680	1002.0680	0.388	0.0000	0.0000
2024/04/29	ALBI	08/05/2025		Index Future	1019.7510	1019.7510	1023.7200	1023.7200	0.389	0.0000	0.0000
2024/04/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	C333	15/09/2033		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
2024/04/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/29	ES33	02/05/2024		Bond Future	12.9891	71.8156	12.9122	72.1415	0.593	0.0000
2024/04/29	ES33	01/08/2024		Bond Future	13.1550	73.3961	13.0747	73.7291	0.611	0.0000
2024/04/29	ES33	07/11/2024		Bond Future	13.3481	71.3440	13.2637	71.6850	0.632	0.0000
2024/04/29	ES33	06/02/2025		Bond Future	13.5476	72.9101	13.4591	73.2589	0.653	0.0000
2024/04/29	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/29	ES33	06/02/2025	13.34 Put	Bond Future	821.4900	0.8215	472.7300	0.4727	42.455	0.0000
2024/04/29	ES33	08/05/2025		Bond Future	13.7557	70.6939	13.6629	71.0505	0.675	0.0000
2024/04/29	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/29	ES33	08/05/2025	12.73 Put	Bond Future	4078.1400	4.0781	3721.5200	3.7215	8.745	0.0000
2024/04/29	ES42	02/05/2024		Bond Future	13.2580	67.9578	13.1963	68.2647	0.465	0.0000
2024/04/29	ES42	01/08/2024		Bond Future	13.4022	69.4534	13.3380	69.7670	0.479	0.0000
2024/04/29	ES42	07/11/2024		Bond Future	13.5665	66.8418	13.4995	67.1630	0.494	0.0000
2024/04/29	ES42	06/02/2025		Bond Future	13.7282	68.3083	13.6583	68.6368	0.509	0.0000
2024/04/29	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	243.2700	0.2433	100.000	0.0000
2024/04/29	ES42	06/02/2025	13.71 Put	Bond Future	85.1700	0.0852	0.0000	0.0000	(100.000)	0.0000
2024/04/29	ES42	08/05/2025		Bond Future	13.9025	65.5270	13.8295	65.8629	0.525	0.0000
2024/04/29	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/29	ES42	08/05/2025	13.25 Put	Bond Future	3103.8600	3.1039	2767.9900	2.7680	10.821	0.0000
2024/04/29	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/29	GOVI	02/05/2024	950.98 Put	GOVI	310330.0000	31.0330	274610.0000	27.4610	11.510	0.0000
2024/04/29	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/29	GOVI	02/05/2024	950.99 Put	GOVI	310430.0000	31.0430	274710.0000	27.4710	11.507	0.0000
2024/04/29	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/29	GOVI	02/05/2024	950.97 Put	GOVI	310230.0000	31.0230	274510.0000	27.4510	11.514	0.0000
2024/04/29	GOVI	02/05/2024		GOVI	919.9470	919.9470	923.5190	923.5190	0.388	0.0000
2024/04/29	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	2300.0000	0.2300	100.000	0.0000
2024/04/29	GOVI	01/08/2024	943.38 Put	GOVI	34140.0000	3.4140	0.0000	0.0000	(100.000)	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	
2024/04/29	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	2200.0000	0.2200	100.000	0.0000	0.0000
2024/04/29	GOVI	01/08/2024	943.39 Put	GOVI	34240.0000	3.4240	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/29	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	2400.0000	0.2400	100.000	0.0000	0.0000
2024/04/29	GOVI	01/08/2024	943.37 Put	GOVI	34040.0000	3.4040	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/29	GOVI	01/08/2024		GOVI	939.9660	939.9660	943.6100	943.6100	0.388	0.0000	0.0000
2024/04/29	GOVI	07/11/2024		GOVI	962.1510	962.1510	965.8860	965.8860	0.388	0.0000	0.0000
2024/04/29	GOVI	07/11/2024	948.79 Call	GOVI	133610.0000	13.3610	170960.0000	17.0960	27.954	0.0000	0.0000
2024/04/29	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	GOVI	07/11/2024	948.80 Call	GOVI	133510.0000	13.3510	170860.0000	17.0860	27.975	0.0000	0.0000
2024/04/29	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	GOVI	07/11/2024	948.78 Call	GOVI	133710.0000	13.3710	171060.0000	17.1060	27.934	0.0000	0.0000
2024/04/29	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	GOVI	06/02/2025		GOVI	983.0720	983.0720	986.8960	986.8960	0.389	0.0000	0.0000
2024/04/29	GOVI	06/02/2025	972.00 Call	GOVI	110720.0000	11.0720	148960.0000	14.8960	34.538	0.0000	0.0000
2024/04/29	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	GOVI	08/05/2025		GOVI	1004.3040	1004.3040	1008.2200	1008.2200	0.390	0.0000	0.0000
2024/04/29	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	GOVI	08/05/2025	1,022.00 Put	GOVI	176960.0000	17.6960	137800.0000	13.7800	22.129	0.0000	0.0000
2024/04/29	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/04/29	IGOV	02/05/2024		Index Future	344.4890	344.4890	344.6030	344.6030	0.033	0.0000	0.0000
2024/04/29	IGOV	01/08/2024		Index Future	352.0710	352.0710	352.1860	352.1860	0.033	0.0000	0.0000
2024/04/29	IGOV	07/11/2024		Index Future	360.4710	360.4710	360.5900	360.5900	0.033	0.0000	0.0000
2024/04/29	IGOV	06/02/2025		Index Future	368.3910	368.3910	368.5160	368.5160	0.034	0.0000	0.0000
2024/04/29	IGOV	08/05/2025		Index Future	376.4270	376.4270	376.5580	376.5580	0.035	0.0000	0.0000
2024/04/29	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/04/29	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/04/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/04/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/04/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/04/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/04/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/04/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/04/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/04/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/04/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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	
2024/04/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/29	JBAF	17/04/2024		Jibar Tradeable Future	8.3670	8.3670	8.3670	91.6330	0.000	0.0000	0.0000
2024/04/29	JBAF	15/05/2024		Jibar Tradeable Future	8.3400	91.6600	8.3350	91.6650	0.060	0.0000	0.0000
2024/04/29	JBAF	19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/04/29	JBAF	17/07/2024		Jibar Tradeable Future	8.3400	91.6600	8.3450	91.6550	0.060	0.0000	0.0000
2024/04/29	JBAF	21/08/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/04/29	JBAF	18/09/2024		Jibar Tradeable Future	8.3600	91.6400	8.3700	91.6300	0.120	0.0000	0.0000
2024/04/29	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/04/29	JBAF	18/12/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/04/29	JBAF	19/03/2025		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2024/04/29	JBAF	18/06/2025		Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000
2024/04/29	JBAF	17/09/2025		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/04/29	JBAF	17/12/2025		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/04/29	JBAF	18/03/2026		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/04/29	R035	02/05/2024		Bond Future	12.2422	81.7296	12.1606	82.1441	0.666	0.0000	0.0000
2024/04/29	R035	02/05/2024	11.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R035	02/05/2024	11.20 Put	Bond Future	5527.1800	5.5272	5112.7400	5.1127	7.498	0.0000	0.0000
2024/04/29	R035	02/05/2024	11.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R035	02/05/2024	11.21 Put	Bond Future	5471.6700	5.4717	5057.2300	5.0572	7.574	0.0000	0.0000
2024/04/29	R035	02/05/2024	11.19 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R035	02/05/2024	11.19 Put	Bond Future	5582.7500	5.5828	5168.3100	5.1683	7.424	0.0000	0.0000
2024/04/29	R035	01/08/2024	11.80 Call	Bond Future	693.8900	0.6939	825.6100	0.8256	18.983	0.0000	0.0000
2024/04/29	R035	01/08/2024	11.80 Put	Bond Future	3600.7600	3.6008	3309.2100	3.3092	8.097	0.0000	0.0000
2024/04/29	R035	01/08/2024	11.81 Call	Bond Future	708.8300	0.7088	842.5100	0.8425	18.859	0.0000	0.0000
2024/04/29	R035	01/08/2024	11.81 Put	Bond Future	3563.5800	3.5636	3273.9900	3.2740	8.126	0.0000	0.0000
2024/04/29	R035	01/08/2024	11.79 Call	Bond Future	679.1500	0.6792	808.9300	0.8089	19.109	0.0000	0.0000
2024/04/29	R035	01/08/2024	11.79 Put	Bond Future	3638.1800	3.6382	3344.6900	3.3447	8.067	0.0000	0.0000
2024/04/29	R035	01/08/2024		Bond Future	12.3716	83.5080	12.2866	83.9313	0.687	0.0000	0.0000
2024/04/29	R035	01/08/2024	13.08 Call	Bond Future	4172.3600	4.1724	4507.0100	4.5070	8.021	0.0000	0.0000
2024/04/29	R035	01/08/2024	13.08 Put	Bond Future	764.3400	0.7643	675.7200	0.6757	11.594	0.0000	0.0000
2024/04/29	R035	01/08/2024	13.05 Call	Bond Future	4063.3700	4.0634	4395.3400	4.3953	8.170	0.0000	0.0000
2024/04/29	R035	01/08/2024	13.05 Put	Bond Future	795.4700	0.7955	704.1700	0.7042	11.477	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	
2024/04/29	R035	01/08/2024	12.20 Put	Bond Future	2315.5800	2.3156	2103.2000	2.1032	9.172	0.0000	0.0000
2024/04/29	R035	01/08/2024	12.20 Call	Bond Future	1458.2000	1.4582	1669.0900	1.6691	14.462	0.0000	0.0000
2024/04/29	R035	07/11/2024	13.23 Call	Bond Future	4826.8000	4.8268	5159.8800	5.1599	6.901	0.0000	0.0000
2024/04/29	R035	07/11/2024	13.23 Put	Bond Future	1501.3800	1.5014	1401.0500	1.4011	6.683	0.0000	0.0000
2024/04/29	R035	07/11/2024	12.20 Put	Bond Future	3495.3200	3.4953	3285.2000	3.2852	6.011	0.0000	0.0000
2024/04/29	R035	07/11/2024	12.20 Call	Bond Future	1904.5500	1.9046	2127.8400	2.1278	11.724	0.0000	0.0000
2024/04/29	R035	07/11/2024		Bond Future	12.5235	80.9630	12.4345	81.3964	0.711	0.0000	0.0000
2024/04/29	R035	07/11/2024	12.18 Call	Bond Future	1860.2600	1.8603	2080.8600	2.0809	11.859	0.0000	0.0000
2024/04/29	R035	07/11/2024	12.18 Put	Bond Future	3550.8200	3.5508	3338.0100	3.3380	5.993	0.0000	0.0000
2024/04/29	R035	07/11/2024	12.19 Call	Bond Future	1882.4600	1.8825	2104.4000	2.1044	11.790	0.0000	0.0000
2024/04/29	R035	07/11/2024	12.19 Put	Bond Future	3523.1000	3.5231	3311.6300	3.3116	6.002	0.0000	0.0000
2024/04/29	R035	07/11/2024	12.17 Call	Bond Future	1838.4400	1.8384	2057.4500	2.0575	11.913	0.0000	0.0000
2024/04/29	R035	07/11/2024	12.17 Put	Bond Future	3578.9600	3.5790	3364.5600	3.3646	5.991	0.0000	0.0000
2024/04/29	R035	06/02/2025		Bond Future	12.6810	82.7221	12.5879	83.1652	0.734	0.0000	0.0000
2024/04/29	R035	06/02/2025	12.41 Call	Bond Future	2453.9100	2.4539	2714.8200	2.7148	10.632	0.0000	0.0000
2024/04/29	R035	06/02/2025	12.41 Put	Bond Future	3752.9000	3.7529	3570.7200	3.5707	4.854	0.0000	0.0000
2024/04/29	R035	08/05/2025		Bond Future	12.8410	79.9886	12.7437	80.4415	0.758	0.0000	0.0000
2024/04/29	R035	08/05/2025	11.78 Call	Bond Future	1049.4500	1.0495	1140.5100	1.1405	8.677	0.0000	0.0000
2024/04/29	R035	08/05/2025	11.78 Put	Bond Future	6187.9600	6.1880	5826.1400	5.8261	5.847	0.0000	0.0000
2024/04/29	R053	02/05/2024	13.03 Call	Bond Future	2216.9500	2.2170	2570.8300	2.5708	15.962	0.0000	0.0000
2024/04/29	R053	02/05/2024	13.03 Put	Bond Future	92.3600	0.0924	10.9600	0.0110	88.133	0.0000	0.0000
2024/04/29	R053	02/05/2024	13.04 Call	Bond Future	2277.4900	2.2775	2636.8500	2.6369	15.779	0.0000	0.0000
2024/04/29	R053	02/05/2024	13.04 Put	Bond Future	85.4800	0.0855	9.5600	0.0096	88.816	0.0000	0.0000
2024/04/29	R053	02/05/2024	13.02 Call	Bond Future	2156.8100	2.1568	2504.8800	2.5049	16.138	0.0000	0.0000
2024/04/29	R053	02/05/2024	13.02 Put	Bond Future	99.7400	0.0997	12.5300	0.0125	87.437	0.0000	0.0000
2024/04/29	R053	02/05/2024		Bond Future	12.7219	92.7684	12.6604	93.2037	0.483	0.0000	0.0000
2024/04/29	R053	01/08/2024	13.14 Call	Bond Future	3906.9900	3.9070	4147.4500	4.1475	6.155	0.0000	0.0000
2024/04/29	R053	01/08/2024	13.14 Put	Bond Future	1917.6600	1.9177	1713.6200	1.7136	10.640	0.0000	0.0000
2024/04/29	R053	01/08/2024	13.15 Call	Bond Future	3950.2500	3.9503	4192.3300	4.1923	6.128	0.0000	0.0000
2024/04/29	R053	01/08/2024	13.15 Put	Bond Future	1894.5600	1.8946	1692.1400	1.6921	10.684	0.0000	0.0000
2024/04/29	R053	01/08/2024	13.13 Call	Bond Future	3863.9000	3.8639	4102.7300	4.1027	6.181	0.0000	0.0000
2024/04/29	R053	01/08/2024	13.13 Put	Bond Future	1941.0300	1.9410	1735.3600	1.7354	10.596	0.0000	0.0000
2024/04/29	R053	01/08/2024		Bond Future	12.8466	94.7870	12.7826	95.2315	0.498	0.0000	0.0000
2024/04/29	R053	07/11/2024		Bond Future	12.9865	91.1512	12.9197	91.6064	0.515	0.0000	0.0000
2024/04/29	R053	07/11/2024	12.80 Call	Bond Future	3103.1300	3.1031	3405.2400	3.4052	9.736	0.0000	0.0000
2024/04/29	R053	07/11/2024	12.80 Put	Bond Future	4384.5500	4.3846	4231.4800	4.2315	3.491	0.0000	0.0000
2024/04/29	R053	07/11/2024	12.81 Call	Bond Future	3137.0500	3.1371	3440.7900	3.4408	9.682	0.0000	0.0000
2024/04/29	R053	07/11/2024	12.81 Put	Bond Future	4348.9100	4.3489	4197.4700	4.1975	3.482	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	
2024/04/29	R053	07/11/2024	12.79 Call	Bond Future	3069.3800	3.0694	3369.8400	3.3698	9.789	0.0000	0.0000
2024/04/29	R053	07/11/2024	12.79 Put	Bond Future	4420.4500	4.4205	4265.7300	4.2657	3.500	0.0000	0.0000
2024/04/29	R053	06/02/2025		Bond Future	13.1256	93.1309	13.0559	93.5963	0.531	0.0000	0.0000
2024/04/29	R053	06/02/2025	12.94 Call	Bond Future	3868.7100	3.8687	4148.8300	4.1488	7.241	0.0000	0.0000
2024/04/29	R053	06/02/2025	12.94 Put	Bond Future	5118.1500	5.1182	4932.8600	4.9329	3.620	0.0000	0.0000
2024/04/29	R053	08/05/2025		Bond Future	13.2724	89.2655	13.1996	89.7412	0.548	0.0000	0.0000
2024/04/29	R053	08/05/2025	12.64 Call	Bond Future	2751.3300	2.7513	3390.6900	3.3907	23.238	0.0000	0.0000
2024/04/29	R053	08/05/2025	12.64 Put	Bond Future	7053.1000	7.0531	7216.7200	7.2167	2.320	0.0000	0.0000
2024/04/29	R186	02/05/2024		Bond Future	9.4748	106.2690	9.4086	106.4223	0.700	0.0000	0.0000
2024/04/29	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R186	02/05/2024	8.00 Put	Bond Future	3482.1900	3.4822	3328.8600	3.3289	4.403	0.0000	0.0000
2024/04/29	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R186	02/05/2024	8.01 Put	Bond Future	3458.0700	3.4581	3304.7400	3.3047	4.434	0.0000	0.0000
2024/04/29	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R186	02/05/2024	7.99 Put	Bond Future	3506.3100	3.5063	3352.9800	3.3530	4.373	0.0000	0.0000
2024/04/29	R186	02/05/2024	10.40 Call	Bond Future	2110.2300	2.1102	2263.5500	2.2636	7.266	0.0000	0.0000
2024/04/29	R186	02/05/2024	10.40 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/29	R186	02/05/2024	9.73 Put	Bond Future	19.6200	0.0196	1.0100	0.0010	94.852	0.0000	0.0000
2024/04/29	R186	02/05/2024	9.73 Call	Bond Future	607.2400	0.6072	741.9600	0.7420	22.186	0.0000	0.0000
2024/04/29	R186	01/08/2024	8.69 Call	Bond Future	44.9200	0.0449	66.9600	0.0670	49.065	0.0000	0.0000
2024/04/29	R186	01/08/2024	8.69 Put	Bond Future	1879.2200	1.8792	1744.7900	1.7448	7.153	0.0000	0.0000
2024/04/29	R186	01/08/2024	8.70 Call	Bond Future	46.3600	0.0464	69.7200	0.0697	50.388	0.0000	0.0000
2024/04/29	R186	01/08/2024	8.70 Put	Bond Future	1859.0800	1.8591	1725.9700	1.7260	7.160	0.0000	0.0000
2024/04/29	R186	01/08/2024	8.68 Call	Bond Future	43.6000	0.0436	64.3800	0.0644	47.661	0.0000	0.0000
2024/04/29	R186	01/08/2024	8.68 Put	Bond Future	1899.4800	1.8995	1763.7900	1.7638	7.144	0.0000	0.0000
2024/04/29	R186	01/08/2024		Bond Future	9.5498	103.2736	9.4757	103.4301	0.776	0.0000	0.0000
2024/04/29	R186	07/11/2024		Bond Future	9.6424	105.7107	9.5575	105.8711	0.880	0.0000	0.0000
2024/04/29	R186	07/11/2024	9.14 Call	Bond Future	380.2700	0.3803	467.5900	0.4676	22.963	0.0000	0.0000
2024/04/29	R186	07/11/2024	9.14 Put	Bond Future	1334.4100	1.3344	1261.3600	1.2614	5.474	0.0000	0.0000
2024/04/29	R186	07/11/2024	9.15 Call	Bond Future	387.5200	0.3875	475.6000	0.4756	22.729	0.0000	0.0000
2024/04/29	R186	07/11/2024	9.15 Put	Bond Future	1322.5600	1.3226	1250.2700	1.2503	5.466	0.0000	0.0000
2024/04/29	R186	07/11/2024	9.13 Call	Bond Future	372.8200	0.3728	459.3600	0.4594	23.212	0.0000	0.0000
2024/04/29	R186	07/11/2024	9.13 Put	Bond Future	1346.0700	1.3461	1272.2400	1.2722	5.485	0.0000	0.0000
2024/04/29	R186	06/02/2025		Bond Future	9.7674	102.6919	9.6697	102.8561	1.001	0.0000	0.0000
2024/04/29	R186	06/02/2025	9.03 Call	Bond Future	326.4100	0.3264	431.2700	0.4313	32.125	0.0000	0.0000
2024/04/29	R186	06/02/2025	9.03 Put	Bond Future	1573.5900	1.5736	1514.3000	1.5143	3.768	0.0000	0.0000
2024/04/29	R186	08/05/2025		Bond Future	9.9477	104.9055	9.8330	105.0735	1.154	0.0000	0.0000
2024/04/29	R186	08/05/2025	8.47 Call	Bond Future	169.7100	0.1697	204.8400	0.2048	20.700	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	
2024/04/29	R186	08/05/2025	8.47 Put	Bond Future	2362.3200	2.3623	2229.4200	2.2294	5.626	0.0000	0.0000
2024/04/29	R202	02/05/2024		Bond Future	257.9679	257.9679	258.0237	258.0237	0.022	0.0000	0.0000
2024/04/29	R202	01/08/2024		Bond Future	258.5458	258.5458	258.6023	258.6023	0.022	0.0000	0.0000
2024/04/29	R202	07/11/2024		Bond Future	264.7144	264.7144	264.7728	264.7728	0.022	0.0000	0.0000
2024/04/29	R202	06/02/2025		Bond Future	265.2881	265.2881	265.3481	265.3481	0.023	0.0000	0.0000
2024/04/29	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R202	06/02/2025	266.79 Put	Bond Future	1501.8600	1.5019	1441.8900	1.4419	3.993	0.0000	0.0000
2024/04/29	R202	08/05/2025		Bond Future	271.0719	271.0719	271.1339	271.1339	0.023	0.0000	0.0000
2024/04/29	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R202	08/05/2025	272.31 Put	Bond Future	1238.1100	1.2381	1176.0900	1.1761	5.009	0.0000	0.0000
2024/04/29	R209	02/05/2024		Bond Future	12.3267	63.1960	12.2503	63.5379	0.620	0.0000	0.0000
2024/04/29	R209	02/05/2024	11.18 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R209	02/05/2024	11.18 Put	Bond Future	5410.2700	5.4103	5068.3400	5.0683	6.320	0.0000	0.0000
2024/04/29	R209	02/05/2024	11.19 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R209	02/05/2024	11.19 Put	Bond Future	5360.3700	5.3604	5018.4400	5.0184	6.379	0.0000	0.0000
2024/04/29	R209	02/05/2024	11.17 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R209	02/05/2024	11.17 Put	Bond Future	5460.2300	5.4602	5118.3000	5.1183	6.262	0.0000	0.0000
2024/04/29	R209	01/08/2024		Bond Future	12.4475	64.5711	12.3682	64.9203	0.637	0.0000	0.0000
2024/04/29	R209	01/08/2024	11.79 Call	Bond Future	506.2400	0.5062	603.4400	0.6034	19.200	0.0000	0.0000
2024/04/29	R209	01/08/2024	11.79 Put	Bond Future	3483.5000	3.4835	3231.4600	3.2315	7.235	0.0000	0.0000
2024/04/29	R209	01/08/2024	11.80 Call	Bond Future	517.9100	0.5179	616.6800	0.6167	19.071	0.0000	0.0000
2024/04/29	R209	01/08/2024	11.80 Put	Bond Future	3448.4400	3.4484	3197.9700	3.1980	7.263	0.0000	0.0000
2024/04/29	R209	01/08/2024	11.78 Call	Bond Future	494.7400	0.4947	590.3900	0.5904	19.333	0.0000	0.0000
2024/04/29	R209	01/08/2024	11.78 Put	Bond Future	3518.7700	3.5188	3265.1800	3.2652	7.207	0.0000	0.0000
2024/04/29	R209	07/11/2024		Bond Future	12.5837	62.9376	12.5010	63.2952	0.657	0.0000	0.0000
2024/04/29	R209	07/11/2024	12.22 Call	Bond Future	1604.2100	1.6042	1789.2700	1.7893	11.536	0.0000	0.0000
2024/04/29	R209	07/11/2024	12.22 Put	Bond Future	3198.6100	3.1986	3026.0800	3.0261	5.394	0.0000	0.0000
2024/04/29	R209	07/11/2024	12.23 Call	Bond Future	1623.4700	1.6235	1809.8400	1.8098	11.480	0.0000	0.0000
2024/04/29	R209	07/11/2024	12.23 Put	Bond Future	3173.2900	3.1733	3002.0700	3.0021	5.396	0.0000	0.0000
2024/04/29	R209	07/11/2024	12.21 Call	Bond Future	1585.2500	1.5853	1768.8200	1.7688	11.580	0.0000	0.0000
2024/04/29	R209	07/11/2024	12.21 Put	Bond Future	3224.2800	3.2243	3050.2600	3.0503	5.397	0.0000	0.0000
2024/04/29	R209	06/02/2025		Bond Future	12.7204	64.3049	12.6344	64.6705	0.676	0.0000	0.0000
2024/04/29	R209	06/02/2025	12.44 Call	Bond Future	2151.1100	2.1511	2357.1700	2.3572	9.579	0.0000	0.0000
2024/04/29	R209	06/02/2025	12.44 Put	Bond Future	3354.1300	3.3541	3194.6600	3.1947	4.754	0.0000	0.0000
2024/04/29	R209	08/05/2025		Bond Future	12.8657	62.5342	12.7762	62.9079	0.695	0.0000	0.0000
2024/04/29	R209	08/05/2025	11.89 Call	Bond Future	1019.9800	1.0200	1004.9100	1.0049	1.477	0.0000	0.0000
2024/04/29	R209	08/05/2025	11.89 Put	Bond Future	5265.5700	5.2656	4876.8500	4.8769	7.382	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	
2024/04/29	R210	02/05/2024		Bond Future	233.1318	233.1318	233.3483	233.3483	0.093	0.0000	0.0000
2024/04/29	R210	01/08/2024		Bond Future	238.2626	238.2626	238.4834	238.4834	0.093	0.0000	0.0000
2024/04/29	R210	07/11/2024		Bond Future	240.5970	240.5970	240.8233	240.8233	0.094	0.0000	0.0000
2024/04/29	R210	06/02/2025		Bond Future	245.8823	245.8823	246.1143	246.1143	0.094	0.0000	0.0000
2024/04/29	R210	06/02/2025	239.61 Call	Bond Future	6272.3000	6.2723	6504.2800	6.5043	3.698	0.0000	0.0000
2024/04/29	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R210	08/05/2025		Bond Future	247.8145	247.8145	248.0518	248.0518	0.096	0.0000	0.0000
2024/04/29	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	21.8200	0.0218	100.000	0.0000	0.0000
2024/04/29	R210	08/05/2025	248.03 Put	Bond Future	215.4600	0.2155	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/29	R213	02/05/2024		Bond Future	11.2564	81.4004	11.1850	81.6913	0.635	0.0000	0.0000
2024/04/29	R213	02/05/2024	10.29 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R213	02/05/2024	10.29 Put	Bond Future	4050.3300	4.0503	3759.4200	3.7594	7.182	0.0000	0.0000
2024/04/29	R213	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R213	02/05/2024	10.30 Put	Bond Future	4007.1200	4.0071	3716.2100	3.7162	7.260	0.0000	0.0000
2024/04/29	R213	02/05/2024	10.28 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R213	02/05/2024	10.28 Put	Bond Future	4093.5600	4.0936	3802.6500	3.8027	7.107	0.0000	0.0000
2024/04/29	R213	01/08/2024		Bond Future	11.3701	83.1716	11.2951	83.4687	0.660	0.0000	0.0000
2024/04/29	R213	01/08/2024	10.87 Call	Bond Future	598.6800	0.5987	664.8500	0.6649	11.053	0.0000	0.0000
2024/04/29	R213	01/08/2024	10.87 Put	Bond Future	2605.9200	2.6059	2375.0100	2.3750	8.861	0.0000	0.0000
2024/04/29	R213	01/08/2024	10.88 Call	Bond Future	610.7800	0.6108	678.3600	0.6784	11.065	0.0000	0.0000
2024/04/29	R213	01/08/2024	10.88 Put	Bond Future	2577.2800	2.5773	2347.7800	2.3478	8.905	0.0000	0.0000
2024/04/29	R213	01/08/2024	10.86 Call	Bond Future	586.5900	0.5866	651.5200	0.6515	11.069	0.0000	0.0000
2024/04/29	R213	01/08/2024	10.86 Put	Bond Future	2634.6000	2.6346	2402.4500	2.4025	8.812	0.0000	0.0000
2024/04/29	R213	07/11/2024		Bond Future	11.5089	81.5728	11.4296	81.8770	0.689	0.0000	0.0000
2024/04/29	R213	07/11/2024	11.22 Call	Bond Future	1458.2900	1.4583	1597.7400	1.5977	9.563	0.0000	0.0000
2024/04/29	R213	07/11/2024	11.22 Put	Bond Future	2573.7800	2.5738	2408.9800	2.4090	6.403	0.0000	0.0000
2024/04/29	R213	07/11/2024	11.23 Call	Bond Future	1475.2700	1.4753	1616.1600	1.6162	9.550	0.0000	0.0000
2024/04/29	R213	07/11/2024	11.23 Put	Bond Future	2551.8300	2.5518	2388.4700	2.3885	6.402	0.0000	0.0000
2024/04/29	R213	07/11/2024	11.21 Call	Bond Future	1441.1800	1.4412	1579.4400	1.5794	9.594	0.0000	0.0000
2024/04/29	R213	07/11/2024	11.21 Put	Bond Future	2595.6300	2.5956	2429.6400	2.4296	6.395	0.0000	0.0000
2024/04/29	R213	06/02/2025		Bond Future	11.6579	83.3455	11.5741	83.6566	0.718	0.0000	0.0000
2024/04/29	R213	06/02/2025	11.35 Call	Bond Future	1824.5800	1.8246	1981.7700	1.9818	8.615	0.0000	0.0000
2024/04/29	R213	06/02/2025	11.35 Put	Bond Future	2975.7100	2.9757	2821.7700	2.8218	5.173	0.0000	0.0000
2024/04/29	R213	08/05/2025		Bond Future	11.8134	81.5804	11.7249	81.8985	0.749	0.0000	0.0000
2024/04/29	R213	08/05/2025	10.52 Call	Bond Future	647.7500	0.6478	662.3100	0.6623	2.248	0.0000	0.0000
2024/04/29	R213	08/05/2025	10.52 Put	Bond Future	5457.1000	5.4571	5153.5800	5.1536	5.562	0.0000	0.0000
2024/04/29	R214	02/05/2024	13.52 Call	Bond Future	4069.5300	4.0695	4350.7000	4.3507	6.909	0.0000	0.0000
2024/04/29	R214	02/05/2024	13.52 Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	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	
2024/04/29	R214	02/05/2024	12.87 Call	Bond Future	1376.2800	1.3763	1605.0900	1.6051	16.625	0.0000	0.0000
2024/04/29	R214	02/05/2024	12.87 Put	Bond Future	59.2500	0.0593	6.8300	0.0068	88.473	0.0000	0.0000
2024/04/29	R214	02/05/2024	12.12 Put	Bond Future	2149.4500	2.1495	1863.6500	1.8637	13.296	0.0000	0.0000
2024/04/29	R214	02/05/2024	12.12 Call	Bond Future	6.0300	0.0060	1.4600	0.0015	75.788	0.0000	0.0000
2024/04/29	R214	02/05/2024	12.14 Put	Bond Future	2054.8500	2.0549	1767.8900	1.7679	13.965	0.0000	0.0000
2024/04/29	R214	02/05/2024	12.14 Call	Bond Future	7.9400	0.0079	2.2100	0.0022	72.166	0.0000	0.0000
2024/04/29	R214	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R214	02/05/2024	11.47 Put	Bond Future	5414.9300	5.4149	5133.7000	5.1337	5.194	0.0000	0.0000
2024/04/29	R214	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R214	02/05/2024	11.48 Put	Bond Future	5362.5500	5.3626	5081.3200	5.0813	5.244	0.0000	0.0000
2024/04/29	R214	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R214	02/05/2024	11.46 Put	Bond Future	5467.3700	5.4674	5186.1400	5.1861	5.144	0.0000	0.0000
2024/04/29	R214	02/05/2024		Bond Future	12.5763	59.0890	12.5150	59.3703	0.488	0.0000	0.0000
2024/04/29	R214	01/08/2024		Bond Future	12.6896	60.3748	12.6261	60.6620	0.501	0.0000	0.0000
2024/04/29	R214	01/08/2024	12.17 Call	Bond Future	694.4300	0.6944	798.8500	0.7989	15.037	0.0000	0.0000
2024/04/29	R214	01/08/2024	12.17 Put	Bond Future	3109.4500	3.1095	2926.6900	2.9267	5.878	0.0000	0.0000
2024/04/29	R214	01/08/2024	12.18 Call	Bond Future	708.9600	0.7090	814.9100	0.8149	14.944	0.0000	0.0000
2024/04/29	R214	01/08/2024	12.18 Put	Bond Future	3076.0400	3.0760	2894.8100	2.8948	5.892	0.0000	0.0000
2024/04/29	R214	01/08/2024	12.16 Call	Bond Future	679.9800	0.6800	783.0900	0.7831	15.164	0.0000	0.0000
2024/04/29	R214	01/08/2024	12.16 Put	Bond Future	3143.0000	3.1430	2958.9300	2.9589	5.857	0.0000	0.0000
2024/04/29	R214	07/11/2024		Bond Future	12.8204	58.4923	12.7543	58.7864	0.516	0.0000	0.0000
2024/04/29	R214	07/11/2024	12.61 Call	Bond Future	1892.3900	1.8924	2072.1500	2.0722	9.499	0.0000	0.0000
2024/04/29	R214	07/11/2024	12.61 Put	Bond Future	2836.7800	2.8368	2722.4400	2.7224	4.031	0.0000	0.0000
2024/04/29	R214	07/11/2024	12.62 Call	Bond Future	1913.9200	1.9139	2094.9500	2.0950	9.459	0.0000	0.0000
2024/04/29	R214	07/11/2024	12.62 Put	Bond Future	2812.8800	2.8129	2699.8100	2.6998	4.020	0.0000	0.0000
2024/04/29	R214	07/11/2024	12.60 Call	Bond Future	1870.8100	1.8708	2049.6500	2.0497	9.559	0.0000	0.0000
2024/04/29	R214	07/11/2024	12.60 Put	Bond Future	2860.6700	2.8607	2745.4100	2.7454	4.029	0.0000	0.0000
2024/04/29	R214	06/02/2025		Bond Future	12.9536	59.7631	12.8849	60.0638	0.530	0.0000	0.0000
2024/04/29	R214	06/02/2025	12.71 Call	Bond Future	2277.9100	2.2779	2496.8100	2.4968	9.610	0.0000	0.0000
2024/04/29	R214	06/02/2025	12.71 Put	Bond Future	3355.4100	3.3554	3273.6400	3.2736	2.437	0.0000	0.0000
2024/04/29	R214	08/05/2025		Bond Future	13.0869	57.7433	13.0156	58.0507	0.545	0.0000	0.0000
2024/04/29	R214	08/05/2025	12.40 Call	Bond Future	1391.4600	1.3915	1570.2700	1.5703	12.851	0.0000	0.0000
2024/04/29	R214	08/05/2025	12.40 Put	Bond Future	4462.4400	4.4624	4333.8900	4.3339	2.881	0.0000	0.0000
2024/04/29	R248	02/05/2024	11.40 Put	Bond Future	8172.4900	8.1725	7890.3500	7.8904	3.452	0.0000	0.0000
2024/04/29	R248	02/05/2024	11.40 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R248	02/05/2024	12.40 Put	Bond Future	2029.2300	2.0292	1726.7600	1.7268	14.906	0.0000	0.0000
2024/04/29	R248	02/05/2024	12.40 Call	Bond Future	30.1200	0.0301	9.7900	0.0098	67.497	0.0000	0.0000
2024/04/29	R248	02/05/2024	13.16 Call	Bond Future	2177.6100	2.1776	2428.4500	2.4285	11.519	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
2024/04/29	R248	02/05/2024	13.16 Put	Bond Future	33.2500	0.0333	1.9500	0.0020	94.135	0.0000	0.0000
2024/04/29	R248	02/05/2024		Bond Future	12.7567	71.8439	12.7053	72.1260	0.403	0.0000	0.0000
2024/04/29	R248	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R248	02/05/2024	11.47 Put	Bond Future	7710.8500	7.7109	7428.7100	7.4287	3.659	0.0000	0.0000
2024/04/29	R248	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R248	02/05/2024	11.48 Put	Bond Future	7645.2900	7.6453	7363.1500	7.3632	3.690	0.0000	0.0000
2024/04/29	R248	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	R248	02/05/2024	11.46 Put	Bond Future	7776.5100	7.7765	7494.3700	7.4944	3.628	0.0000	0.0000
2024/04/29	R248	01/08/2024		Bond Future	12.8777	73.4072	12.8243	73.6953	0.415	0.0000	0.0000
2024/04/29	R248	01/08/2024	12.31 Call	Bond Future	748.0300	0.7480	853.6000	0.8536	14.113	0.0000	0.0000
2024/04/29	R248	01/08/2024	12.31 Put	Bond Future	3921.4300	3.9214	3738.8800	3.7389	4.655	0.0000	0.0000
2024/04/29	R248	01/08/2024	12.32 Call	Bond Future	764.5700	0.7646	871.6300	0.8716	14.003	0.0000	0.0000
2024/04/29	R248	01/08/2024	12.32 Put	Bond Future	3879.8700	3.8799	3698.8100	3.6988	4.667	0.0000	0.0000
2024/04/29	R248	01/08/2024	12.30 Call	Bond Future	731.8400	0.7318	835.7900	0.8358	14.204	0.0000	0.0000
2024/04/29	R248	01/08/2024	12.30 Put	Bond Future	3963.4200	3.9634	3779.2500	3.7793	4.647	0.0000	0.0000
2024/04/29	R248	07/11/2024		Bond Future	13.0170	70.6873	12.9613	70.9824	0.428	0.0000	0.0000
2024/04/29	R248	07/11/2024	12.79 Call	Bond Future	2306.0400	2.3060	2422.1200	2.4221	5.034	0.0000	0.0000
2024/04/29	R248	07/11/2024	12.79 Put	Bond Future	3521.7100	3.5217	3342.7200	3.3427	5.082	0.0000	0.0000
2024/04/29	R248	07/11/2024	12.80 Call	Bond Future	2331.8500	2.3319	2448.8000	2.4488	5.015	0.0000	0.0000
2024/04/29	R248	07/11/2024	12.80 Put	Bond Future	3493.1700	3.4932	3315.0500	3.3151	5.099	0.0000	0.0000
2024/04/29	R248	07/11/2024	12.78 Call	Bond Future	2280.1500	2.2802	2395.3700	2.3954	5.053	0.0000	0.0000
2024/04/29	R248	07/11/2024	12.78 Put	Bond Future	3550.2500	3.5503	3370.4000	3.3704	5.066	0.0000	0.0000
2024/04/29	R248	06/02/2025		Bond Future	13.1590	72.2230	13.1009	72.5247	0.442	0.0000	0.0000
2024/04/29	R248	06/02/2025	12.71 Call	Bond Future	2252.2300	2.2522	2512.3700	2.5124	11.550	0.0000	0.0000
2024/04/29	R248	06/02/2025	12.71 Put	Bond Future	4645.6100	4.6456	4604.0800	4.6041	0.894	0.0000	0.0000
2024/04/29	R248	08/05/2025		Bond Future	13.3010	69.3263	13.2405	69.6348	0.455	0.0000	0.0000
2024/04/29	R248	08/05/2025	12.60 Call	Bond Future	1863.5900	1.8636	2381.4700	2.3815	27.789	0.0000	0.0000
2024/04/29	R248	08/05/2025	12.60 Put	Bond Future	5593.7900	5.5938	5803.2400	5.8032	3.744	0.0000	0.0000
2024/04/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/29	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

Open Interest

0
23,428
0
0
0
0
0
0
0
245,569
0
0
0
0
0
0
0
11,080
0
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2281195