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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/05/2024 TO 02/05/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/05/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/02	2025	02/05/2024		Bond Future	179.4977	179.4977	179.5752	0.043	0.0000	0.0000
2024/05/02	2025	01/08/2024		Bond Future	181.6012	181.6012	181.7128	0.061	0.0000	0.0000
2024/05/02	2025	07/11/2024		Bond Future	185.9353	185.9353	186.0499	0.062	0.0000	0.0000
2024/05/02	2029	02/05/2024		Bond Future	128.3303	128.3303	128.3267	0.003	0.0000	0.0000
2024/05/02	2029	01/08/2024		Bond Future	131.1536	131.1536	131.2398	0.066	0.0000	0.0000
2024/05/02	2029	07/11/2024		Bond Future	132.8769	132.8769	132.9652	0.066	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/02	2029	06/02/2025		Bond Future	135.7976	135.7976	135.8883	135.8883	0.067	0.0000	0.0000
2024/05/02	2029	06/02/2025	132.40 Call	Bond Future	3397.5800	3.3976	3488.2800	3.4883	2.670	0.0000	0.0000
2024/05/02	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2029	08/05/2025		Bond Future	137.3207	137.3207	137.4134	137.4134	0.068	0.0000	0.0000
2024/05/02	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2029	08/05/2025	137.85 Put	Bond Future	529.3500	0.5294	436.5600	0.4366	17.529	0.0000	0.0000
2024/05/02	2030	02/05/2024		Bond Future	10.6612	90.9049	10.6300	91.0272	0.293	0.0000	0.0000
2024/05/02	2030	02/05/2024	9.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2030	02/05/2024	9.82 Put	Bond Future	3366.2400	3.3662	3243.9900	3.2440	3.632	0.0000	0.0000
2024/05/02	2030	02/05/2024	9.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2030	02/05/2024	9.83 Put	Bond Future	3325.3000	3.3253	3203.0500	3.2031	3.676	0.0000	0.0000
2024/05/02	2030	02/05/2024	9.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2030	02/05/2024	9.81 Put	Bond Future	3407.2000	3.4072	3284.9500	3.2850	3.588	0.0000	0.0000
2024/05/02	2030	02/05/2024	9.66 Put	Bond Future	4024.3200	4.0243	3902.0700	3.9021	3.038	0.0000	0.0000
2024/05/02	2030	02/05/2024	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2030	02/05/2024	10.16 Put	Bond Future	1986.9600	1.9870	1864.6900	1.8647	6.154	0.0000	0.0000
2024/05/02	2030	02/05/2024	10.16 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	2030	02/05/2024	11.94 Call	Bond Future	4828.8200	4.8288	4951.0700	4.9511	2.532	0.0000	0.0000
2024/05/02	2030	02/05/2024	11.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2030	02/05/2024	10.62 Put	Bond Future	330.8000	0.3308	39.1700	0.0392	88.159	0.0000	0.0000
2024/05/02	2030	02/05/2024	10.62 Call	Bond Future	169.3800	0.1694	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	2030	02/05/2024	11.12 Put	Bond Future	0.7300	0.0007	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	2030	02/05/2024	11.12 Call	Bond Future	1772.0100	1.7720	1893.5300	1.8935	6.858	0.0000	0.0000
2024/05/02	2030	02/05/2024	13.15 Call	Bond Future	9098.9200	9.0989	9221.1700	9.2212	1.344	0.0000	0.0000
2024/05/02	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2030	02/05/2024	12.38 Call	Bond Future	6414.0600	6.4141	6536.3100	6.5363	1.906	0.0000	0.0000
2024/05/02	2030	02/05/2024	12.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2030	02/05/2024	10.82 Put	Bond Future	53.9000	0.0539	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	2030	02/05/2024	10.82 Call	Bond Future	671.9200	0.6719	740.2700	0.7403	10.172	0.0000	0.0000
2024/05/02	2030	01/08/2024	10.38 Call	Bond Future	860.3200	0.8603	904.7100	0.9047	5.160	0.0000	0.0000
2024/05/02	2030	01/08/2024	10.38 Put	Bond Future	2346.1000	2.3461	2225.7300	2.2257	5.131	0.0000	0.0000
2024/05/02	2030	01/08/2024	10.39 Call	Bond Future	874.3800	0.8744	919.3600	0.9194	5.144	0.0000	0.0000
2024/05/02	2030	01/08/2024	10.39 Put	Bond Future	2321.6800	2.3217	2201.9000	2.2019	5.159	0.0000	0.0000
2024/05/02	2030	01/08/2024	10.37 Call	Bond Future	846.4100	0.8464	890.2200	0.8902	5.176	0.0000	0.0000
2024/05/02	2030	01/08/2024	10.37 Put	Bond Future	2370.6800	2.3707	2249.7300	2.2497	5.102	0.0000	0.0000
2024/05/02	2030	01/08/2024		Bond Future	10.7700	88.8765	10.7264	89.0412	0.405	0.0000	0.0000
2024/05/02	2030	01/08/2024	10.21 Put	Bond Future	2787.2400	2.7872	2657.4000	2.6574	4.658	0.0000	0.0000
2024/05/02	2030	01/08/2024	10.21 Call	Bond Future	644.2200	0.6442	679.1400	0.6791	5.421	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/02	2030	01/08/2024	10.71 Put	Bond Future	1633.6100	1.6336	1533.7300	1.5337	6.114	0.0000	0.0000
2024/05/02	2030	01/08/2024	10.71 Call	Bond Future	1406.8900	1.4069	1471.7700	1.4718	4.612	0.0000	0.0000
2024/05/02	2030	01/08/2024	11.31 Call	Bond Future	2790.6900	2.7907	2892.4900	2.8925	3.648	0.0000	0.0000
2024/05/02	2030	01/08/2024	11.31 Put	Bond Future	783.7100	0.7837	720.7500	0.7208	8.034	0.0000	0.0000
2024/05/02	2030	07/11/2024	10.21 Put	Bond Future	3368.6400	3.3686	3243.8800	3.2439	3.704	0.0000	0.0000
2024/05/02	2030	07/11/2024	10.21 Call	Bond Future	877.4700	0.8775	921.5300	0.9215	5.021	0.0000	0.0000
2024/05/02	2030	07/11/2024	10.71 Put	Bond Future	2252.7700	2.2528	2152.3500	2.1524	4.458	0.0000	0.0000
2024/05/02	2030	07/11/2024	10.71 Call	Bond Future	1613.5400	1.6135	1681.9400	1.6819	4.239	0.0000	0.0000
2024/05/02	2030	07/11/2024	11.91 Call	Bond Future	4400.3500	4.4004	4521.1300	4.5211	2.745	0.0000	0.0000
2024/05/02	2030	07/11/2024	11.91 Put	Bond Future	781.5500	0.7816	733.5100	0.7335	6.147	0.0000	0.0000
2024/05/02	2030	07/11/2024		Bond Future	10.8856	90.9743	10.8391	91.1431	0.427	0.0000	0.0000
2024/05/02	2030	07/11/2024	10.75 Call	Bond Future	1685.0400	1.6850	1755.4500	1.7555	4.179	0.0000	0.0000
2024/05/02	2030	07/11/2024	10.75 Put	Bond Future	2178.1300	2.1781	2079.7200	2.0797	4.518	0.0000	0.0000
2024/05/02	2030	07/11/2024	10.76 Call	Bond Future	1703.3000	1.7033	1774.2100	1.7742	4.163	0.0000	0.0000
2024/05/02	2030	07/11/2024	10.76 Put	Bond Future	2159.9100	2.1599	2062.0000	2.0620	4.533	0.0000	0.0000
2024/05/02	2030	07/11/2024	10.74 Call	Bond Future	1667.1400	1.6671	1737.0400	1.7370	4.193	0.0000	0.0000
2024/05/02	2030	07/11/2024	10.74 Put	Bond Future	2196.7400	2.1967	2097.8200	2.0978	4.503	0.0000	0.0000
2024/05/02	2030	06/02/2025		Bond Future	11.0117	88.9419	10.9621	89.1146	0.450	0.0000	0.0000
2024/05/02	2030	06/02/2025	10.68 Call	Bond Future	1868.3600	1.8684	1936.3500	1.9364	3.639	0.0000	0.0000
2024/05/02	2030	06/02/2025	10.68 Put	Bond Future	3032.5200	3.0325	2927.7600	2.9278	3.455	0.0000	0.0000
2024/05/02	2030	08/05/2025	11.86 Call	Bond Future	4138.8000	4.1388	4245.5400	4.2455	2.579	0.0000	0.0000
2024/05/02	2030	08/05/2025	11.86 Put	Bond Future	1856.3900	1.8564	1786.3600	1.7864	3.772	0.0000	0.0000
2024/05/02	2030	08/05/2025	10.31 Put	Bond Future	4260.5000	4.2605	4137.9600	4.1380	2.876	0.0000	0.0000
2024/05/02	2030	08/05/2025	10.31 Call	Bond Future	1353.1800	1.3532	1407.4100	1.4074	4.008	0.0000	0.0000
2024/05/02	2030	08/05/2025	12.28 Call	Bond Future	5102.1400	5.1021	5220.2100	5.2202	2.314	0.0000	0.0000
2024/05/02	2030	08/05/2025	12.28 Put	Bond Future	1476.5800	1.4766	1417.8800	1.4179	3.975	0.0000	0.0000
2024/05/02	2030	08/05/2025	10.69 Put	Bond Future	3488.3500	3.4884	3379.4400	3.3794	3.122	0.0000	0.0000
2024/05/02	2030	08/05/2025	10.69 Call	Bond Future	1888.2100	1.8882	1956.0700	1.9561	3.594	0.0000	0.0000
2024/05/02	2030	08/05/2025		Bond Future	11.1645	90.8596	11.1116	91.0364	0.474	0.0000	0.0000
2024/05/02	2030	08/05/2025	9.93 Call	Bond Future	935.6100	0.9356	977.0700	0.9771	4.431	0.0000	0.0000
2024/05/02	2030	08/05/2025	9.93 Put	Bond Future	5173.5200	5.1735	5038.2100	5.0382	2.615	0.0000	0.0000
2024/05/02	2032	02/05/2024	11.81 Call	Bond Future	1288.6800	1.2887	1458.1000	1.4581	13.147	0.0000	0.0000
2024/05/02	2032	02/05/2024	11.81 Put	Bond Future	18.1000	0.0181	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	2032	02/05/2024	11.21 Call	Bond Future	4.8800	0.0049	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	2032	02/05/2024	11.21 Put	Bond Future	1452.6000	1.4526	1260.2000	1.2602	13.245	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.57 Put	Bond Future	4477.4900	4.4775	4289.9700	4.2900	4.188	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2032	02/05/2024	11.28 Call	Bond Future	17.2200	0.0172	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	
2024/05/02	2032	02/05/2024	11.28 Put	Bond Future	1141.8300	1.1418	937.0900	0.9371	17.931	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.30 Put	Bond Future	5797.6500	5.7977	5610.1300	5.6101	3.234	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.55 Put	Bond Future	4574.4100	4.5744	4386.8900	4.3869	4.099	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.56 Put	Bond Future	4525.9400	4.5259	4338.4200	4.3384	4.143	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.54 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.54 Put	Bond Future	4622.9300	4.6229	4435.4100	4.4354	4.056	0.0000	0.0000
2024/05/02	2032	02/05/2024		Bond Future	11.5264	84.1196	11.4850	84.3072	0.359	0.0000	0.0000
2024/05/02	2032	02/05/2024	13.35 Call	Bond Future	7744.7200	7.7447	7932.2400	7.9322	2.421	0.0000	0.0000
2024/05/02	2032	02/05/2024	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2032	02/05/2024	11.35 Put	Bond Future	851.4700	0.8515	615.5800	0.6156	27.704	0.0000	0.0000
2024/05/02	2032	02/05/2024	11.35 Call	Bond Future	48.3700	0.0484	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.65 Put	Bond Future	4091.1900	4.0912	3903.6700	3.9037	4.584	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.36 Put	Bond Future	5502.0800	5.5021	5314.5600	5.3146	3.408	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.36 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.86 Put	Bond Future	3087.5500	3.0876	2900.0300	2.9000	6.073	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2032	02/05/2024	12.90 Call	Bond Future	5924.4900	5.9245	6112.0100	6.1120	3.165	0.0000	0.0000
2024/05/02	2032	02/05/2024	12.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.59 Put	Bond Future	4380.7100	4.3807	4193.1900	4.1932	4.281	0.0000	0.0000
2024/05/02	2032	02/05/2024	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2032	02/05/2024	11.09 Put	Bond Future	2005.6600	2.0057	1817.8400	1.8178	9.364	0.0000	0.0000
2024/05/02	2032	02/05/2024	11.09 Call	Bond Future	0.3000	0.0003	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	2032	02/05/2024	13.18 Call	Bond Future	7063.7800	7.0638	7251.3000	7.2513	2.655	0.0000	0.0000
2024/05/02	2032	02/05/2024	13.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2032	01/08/2024	11.14 Call	Bond Future	876.8200	0.8768	967.5700	0.9676	10.350	0.0000	0.0000
2024/05/02	2032	01/08/2024	11.14 Put	Bond Future	3166.1600	3.1662	2926.2400	2.9262	7.578	0.0000	0.0000
2024/05/02	2032	01/08/2024	11.15 Call	Bond Future	891.9900	0.8920	983.9000	0.9839	10.304	0.0000	0.0000
2024/05/02	2032	01/08/2024	11.15 Put	Bond Future	3135.6500	3.1357	2896.8900	2.8969	7.614	0.0000	0.0000
2024/05/02	2032	01/08/2024	11.13 Call	Bond Future	861.8200	0.8618	951.4100	0.9514	10.395	0.0000	0.0000
2024/05/02	2032	01/08/2024	11.13 Put	Bond Future	3196.8700	3.1969	2955.7900	2.9558	7.541	0.0000	0.0000
2024/05/02	2032	01/08/2024		Bond Future	11.6499	85.9493	11.5751	86.2800	0.642	0.0000	0.0000
2024/05/02	2032	01/08/2024	11.11 Put	Bond Future	3258.8800	3.2589	3015.4900	3.0155	7.469	0.0000	0.0000
2024/05/02	2032	01/08/2024	11.11 Call	Bond Future	832.3100	0.8323	919.5900	0.9196	10.486	0.0000	0.0000
2024/05/02	2032	01/08/2024	11.61 Put	Bond Future	1951.1400	1.9511	1768.9300	1.7689	9.339	0.0000	0.0000
2024/05/02	2032	01/08/2024	11.61 Call	Bond Future	1775.0500	1.7751	1923.5100	1.9235	8.364	0.0000	0.0000

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2024/05/02	2032	01/08/2024	12.31 Call	Bond Future	3710.4500	3.7105	3937.4100	3.9374	6.117	0.0000	0.0000
2024/05/02	2032	01/08/2024	12.31 Put	Bond Future	863.1000	0.8631	759.3900	0.7594	12.016	0.0000	0.0000
2024/05/02	2032	01/08/2024	12.54 Call	Bond Future	4457.3400	4.4573	4704.5600	4.7046	5.546	0.0000	0.0000
2024/05/02	2032	01/08/2024	12.54 Put	Bond Future	647.8000	0.6478	564.3500	0.5644	12.882	0.0000	0.0000
2024/05/02	2032	07/11/2024	11.11 Put	Bond Future	4154.8100	4.1548	3916.6400	3.9166	5.732	0.0000	0.0000
2024/05/02	2032	07/11/2024	11.11 Call	Bond Future	1165.2600	1.1653	1265.7100	1.2657	8.620	0.0000	0.0000
2024/05/02	2032	07/11/2024	11.61 Put	Bond Future	2860.3300	2.8603	2669.6300	2.6696	6.667	0.0000	0.0000
2024/05/02	2032	07/11/2024	11.61 Call	Bond Future	2077.1900	2.0772	2225.1100	2.2251	7.121	0.0000	0.0000
2024/05/02	2032	07/11/2024	12.95 Call	Bond Future	5744.2800	5.7443	5997.3800	5.9974	4.406	0.0000	0.0000
2024/05/02	2032	07/11/2024	12.95 Put	Bond Future	964.6600	0.9647	879.1400	0.8791	8.865	0.0000	0.0000
2024/05/02	2032	07/11/2024		Bond Future	11.7916	83.8107	11.7128	84.1493	0.668	0.0000	0.0000
2024/05/02	2032	07/11/2024	13.36 Call	Bond Future	7050.8700	7.0509	7325.8400	7.3258	3.900	0.0000	0.0000
2024/05/02	2032	07/11/2024	13.36 Put	Bond Future	665.6300	0.6656	601.9800	0.6020	9.562	0.0000	0.0000
2024/05/02	2032	07/11/2024	11.64 Put	Bond Future	2794.6200	2.7946	2606.7600	2.6068	6.722	0.0000	0.0000
2024/05/02	2032	07/11/2024	11.64 Call	Bond Future	2141.5300	2.1415	2292.2900	2.2923	7.040	0.0000	0.0000
2024/05/02	2032	07/11/2024	11.48 Call	Bond Future	1810.3000	1.8103	1945.7900	1.9458	7.484	0.0000	0.0000
2024/05/02	2032	07/11/2024	11.48 Put	Bond Future	3160.0100	3.1600	2956.8800	2.9569	6.428	0.0000	0.0000
2024/05/02	2032	07/11/2024	11.49 Call	Bond Future	1830.1600	1.8302	1966.6100	1.9666	7.456	0.0000	0.0000
2024/05/02	2032	07/11/2024	11.49 Put	Bond Future	3136.1200	3.1361	2933.9500	2.9340	6.447	0.0000	0.0000
2024/05/02	2032	07/11/2024	11.47 Call	Bond Future	1790.5500	1.7906	1925.0800	1.9251	7.513	0.0000	0.0000
2024/05/02	2032	07/11/2024	11.47 Put	Bond Future	3184.0500	3.1841	2979.9600	2.9800	6.410	0.0000	0.0000
2024/05/02	2032	06/02/2025		Bond Future	11.9381	85.6324	11.8552	85.9787	0.694	0.0000	0.0000
2024/05/02	2032	06/02/2025	11.72 Call	Bond Future	2646.0100	2.6460	2801.1600	2.8012	5.864	0.0000	0.0000
2024/05/02	2032	06/02/2025	11.72 Put	Bond Future	3561.3800	3.5614	3370.2700	3.3703	5.366	0.0000	0.0000
2024/05/02	2032	08/05/2025		Bond Future	12.0980	83.3124	12.0108	83.6664	0.721	0.0000	0.0000
2024/05/02	2032	08/05/2025	10.91 Call	Bond Future	1320.3100	1.3203	1416.2000	1.4162	7.263	0.0000	0.0000
2024/05/02	2032	08/05/2025	10.91 Put	Bond Future	6312.7400	6.3127	6054.6200	6.0546	4.089	0.0000	0.0000
2024/05/02	2033	02/05/2024		Bond Future	120.7479	120.7479	120.7736	120.7736	0.021	0.0000	0.0000
2024/05/02	2033	01/08/2024		Bond Future	123.4045	123.4045	123.2375	123.2375	0.135	0.0000	0.0000
2024/05/02	2033	07/11/2024		Bond Future	124.8449	124.8449	124.6741	124.6741	0.137	0.0000	0.0000
2024/05/02	2033	06/02/2025		Bond Future	127.5891	127.5891	127.4150	127.4150	0.136	0.0000	0.0000
2024/05/02	2033	06/02/2025	124.94 Call	Bond Future	2649.1000	2.6491	2474.9500	2.4750	6.574	0.0000	0.0000
2024/05/02	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2033	08/05/2025		Bond Future	128.8321	128.8321	128.6543	128.6543	0.138	0.0000	0.0000
2024/05/02	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2033	08/05/2025	130.62 Put	Bond Future	1787.8900	1.7879	1965.7500	1.9658	9.948	0.0000	0.0000
2024/05/02	2037	02/05/2024		Bond Future	12.5015	77.0585	12.4500	77.3219	0.412	0.0000	0.0000
2024/05/02	2037	02/05/2024	11.44 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/02	2037	02/05/2024	11.44 Put	Bond Future	5711.0500	5.7111	5447.6200	5.4476	4.613	0.0000	0.0000
2024/05/02	2037	02/05/2024	11.45 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2037	02/05/2024	11.45 Put	Bond Future	5654.3500	5.6544	5390.9200	5.3909	4.659	0.0000	0.0000
2024/05/02	2037	02/05/2024	11.43 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2037	02/05/2024	11.43 Put	Bond Future	5767.8000	5.7678	5504.3700	5.5044	4.567	0.0000	0.0000
2024/05/02	2037	01/08/2024		Bond Future	12.6389	74.4786	12.5696	74.8262	0.548	0.0000	0.0000
2024/05/02	2037	01/08/2024	12.10 Call	Bond Future	984.3000	0.9843	1076.0200	1.0760	9.318	0.0000	0.0000
2024/05/02	2037	01/08/2024	12.10 Put	Bond Future	3752.4500	3.7525	3496.5600	3.4966	6.819	0.0000	0.0000
2024/05/02	2037	01/08/2024	12.11 Call	Bond Future	1001.6100	1.0016	1094.5300	1.0945	9.277	0.0000	0.0000
2024/05/02	2037	01/08/2024	12.11 Put	Bond Future	3717.0400	3.7170	3462.3500	3.4624	6.852	0.0000	0.0000
2024/05/02	2037	01/08/2024	12.09 Call	Bond Future	967.0500	0.9671	1057.5600	1.0576	9.359	0.0000	0.0000
2024/05/02	2037	01/08/2024	12.09 Put	Bond Future	3787.9700	3.7880	3530.8700	3.5309	6.787	0.0000	0.0000
2024/05/02	2037	01/08/2024	13.82 Call	Bond Future	6142.6600	6.1427	6419.7300	6.4197	4.511	0.0000	0.0000
2024/05/02	2037	01/08/2024	13.82 Put	Bond Future	562.5800	0.5626	492.0400	0.4920	12.539	0.0000	0.0000
2024/05/02	2037	01/08/2024	13.17 Call	Bond Future	3801.1900	3.8012	4022.6800	4.0227	5.827	0.0000	0.0000
2024/05/02	2037	01/08/2024	13.17 Put	Bond Future	1212.5500	1.2126	1086.4300	1.0864	10.401	0.0000	0.0000
2024/05/02	2037	07/11/2024		Bond Future	12.7832	76.2364	12.7109	76.5923	0.566	0.0000	0.0000
2024/05/02	2037	07/11/2024	12.58 Call	Bond Future	2550.4000	2.5504	2704.0600	2.7041	6.025	0.0000	0.0000
2024/05/02	2037	07/11/2024	12.58 Put	Bond Future	3557.2700	3.5573	3354.9800	3.3550	5.687	0.0000	0.0000
2024/05/02	2037	07/11/2024	12.59 Call	Bond Future	2575.1400	2.5751	2729.7400	2.7297	6.004	0.0000	0.0000
2024/05/02	2037	07/11/2024	12.59 Put	Bond Future	3532.0000	3.5320	3330.6500	3.3307	5.701	0.0000	0.0000
2024/05/02	2037	07/11/2024	12.57 Call	Bond Future	2525.9800	2.5260	2678.7200	2.6787	6.047	0.0000	0.0000
2024/05/02	2037	07/11/2024	12.57 Put	Bond Future	3582.9000	3.5829	3379.6900	3.3797	5.672	0.0000	0.0000
2024/05/02	2037	06/02/2025		Bond Future	12.9308	73.6326	12.8554	73.9965	0.583	0.0000	0.0000
2024/05/02	2037	06/02/2025	12.76 Call	Bond Future	3472.0000	3.4720	3640.0900	3.6401	4.841	0.0000	0.0000
2024/05/02	2037	06/02/2025	12.76 Put	Bond Future	4300.1400	4.3001	4104.3000	4.1043	4.554	0.0000	0.0000
2024/05/02	2037	08/05/2025		Bond Future	13.0929	75.2192	13.0142	75.5912	0.601	0.0000	0.0000
2024/05/02	2037	08/05/2025	12.25 Call	Bond Future	2272.8600	2.2729	2401.1200	2.4011	5.643	0.0000	0.0000
2024/05/02	2037	08/05/2025	12.25 Put	Bond Future	6405.4700	6.4055	6161.6700	6.1617	3.806	0.0000	0.0000
2024/05/02	2037	08/05/2025	12.55 Put	Bond Future	5492.1800	5.4922	5269.8900	5.2699	4.047	0.0000	0.0000
2024/05/02	2037	08/05/2025	12.55 Call	Bond Future	2868.0600	2.8681	3017.8300	3.0178	5.222	0.0000	0.0000
2024/05/02	2037	08/05/2025	13.30 Put	Bond Future	3719.5700	3.7196	3548.9400	3.5489	4.587	0.0000	0.0000
2024/05/02	2037	08/05/2025	13.30 Call	Bond Future	4686.1100	4.6861	4887.5400	4.8875	4.298	0.0000	0.0000
2024/05/02	2037	08/05/2025	13.35 Put	Bond Future	3624.3100	3.6243	3456.8800	3.4569	4.620	0.0000	0.0000
2024/05/02	2037	08/05/2025	13.35 Call	Bond Future	4821.4100	4.8214	5026.0400	5.0260	4.244	0.0000	0.0000
2024/05/02	2038	02/05/2024		Bond Future	131.5640	131.5640	131.5196	131.5196	0.034	0.0000	0.0000
2024/05/02	2038	01/08/2024		Bond Future	132.3821	132.3821	132.5605	132.5605	0.135	0.0000	0.0000
2024/05/02	2038	07/11/2024		Bond Future	135.5415	135.5415	135.7243	135.7243	0.135	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/02	2038	06/02/2025		Bond Future	136.3922	136.3922	136.5791	136.5791	0.137	0.0000	0.0000
2024/05/02	2038	06/02/2025	135.23 Call	Bond Future	1162.1800	1.1622	1349.0900	1.3491	16.083	0.0000	0.0000
2024/05/02	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2038	08/05/2025		Bond Future	139.3672	139.3672	139.5586	139.5586	0.137	0.0000	0.0000
2024/05/02	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2038	08/05/2025	139.68 Put	Bond Future	312.8100	0.3128	121.3800	0.1214	61.197	0.0000	0.0000
2024/05/02	2040	02/05/2024		Bond Future	12.7516	77.1505	12.7200	77.3202	0.247	0.0000	0.0000
2024/05/02	2040	02/05/2024	11.61 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2040	02/05/2024	11.61 Put	Bond Future	6543.3800	6.5434	6373.7000	6.3737	2.593	0.0000	0.0000
2024/05/02	2040	02/05/2024	11.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2040	02/05/2024	11.62 Put	Bond Future	6482.2700	6.4823	6312.5900	6.3126	2.618	0.0000	0.0000
2024/05/02	2040	02/05/2024	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2040	02/05/2024	11.60 Put	Bond Future	6604.5700	6.6046	6434.8900	6.4349	2.569	0.0000	0.0000
2024/05/02	2040	01/08/2024		Bond Future	12.8907	74.3222	12.8371	74.6056	0.416	0.0000	0.0000
2024/05/02	2040	01/08/2024	12.33 Call	Bond Future	1003.8400	1.0038	1071.3000	1.0713	6.720	0.0000	0.0000
2024/05/02	2040	01/08/2024	12.33 Put	Bond Future	4052.3900	4.0524	3836.4200	3.8364	5.329	0.0000	0.0000
2024/05/02	2040	01/08/2024	12.34 Call	Bond Future	1021.7500	1.0218	1090.1500	1.0902	6.694	0.0000	0.0000
2024/05/02	2040	01/08/2024	12.34 Put	Bond Future	4014.2400	4.0142	3799.2100	3.7992	5.357	0.0000	0.0000
2024/05/02	2040	01/08/2024	12.32 Call	Bond Future	985.9900	0.9860	1052.5100	1.0525	6.747	0.0000	0.0000
2024/05/02	2040	01/08/2024	12.32 Put	Bond Future	4090.6700	4.0907	3873.7600	3.8738	5.303	0.0000	0.0000
2024/05/02	2040	01/08/2024	12.28 Put	Bond Future	4246.6100	4.2466	4026.0000	4.0260	5.195	0.0000	0.0000
2024/05/02	2040	01/08/2024	12.28 Call	Bond Future	916.7900	0.9168	979.6100	0.9796	6.852	0.0000	0.0000
2024/05/02	2040	01/08/2024	12.88 Call	Bond Future	2276.1000	2.2761	2398.9300	2.3989	5.397	0.0000	0.0000
2024/05/02	2040	01/08/2024	12.88 Put	Bond Future	2332.6600	2.3327	2172.0600	2.1721	6.885	0.0000	0.0000
2024/05/02	2040	01/08/2024	13.48 Call	Bond Future	4211.4200	4.2114	4390.7500	4.3908	4.258	0.0000	0.0000
2024/05/02	2040	01/08/2024	13.48 Put	Bond Future	1206.2500	1.2063	1102.1500	1.1022	8.630	0.0000	0.0000
2024/05/02	2040	01/08/2024	12.95 Put	Bond Future	2165.0800	2.1651	2011.6000	2.0116	7.089	0.0000	0.0000
2024/05/02	2040	01/08/2024	12.95 Call	Bond Future	2476.3000	2.4763	2606.2500	2.6063	5.248	0.0000	0.0000
2024/05/02	2040	07/11/2024		Bond Future	13.0366	76.0763	12.9806	76.3665	0.429	0.0000	0.0000
2024/05/02	2040	07/11/2024	12.85 Call	Bond Future	2746.9500	2.7470	2869.4600	2.8695	4.460	0.0000	0.0000
2024/05/02	2040	07/11/2024	12.85 Put	Bond Future	3721.4800	3.7215	3553.7000	3.5537	4.508	0.0000	0.0000
2024/05/02	2040	07/11/2024	12.86 Call	Bond Future	2773.0400	2.7730	2896.3100	2.8963	4.445	0.0000	0.0000
2024/05/02	2040	07/11/2024	12.86 Put	Bond Future	3694.8200	3.6948	3527.8000	3.5278	4.520	0.0000	0.0000
2024/05/02	2040	07/11/2024	12.84 Call	Bond Future	2720.9700	2.7210	2842.7300	2.8427	4.475	0.0000	0.0000
2024/05/02	2040	07/11/2024	12.84 Put	Bond Future	3748.3100	3.7483	3579.7800	3.5798	4.496	0.0000	0.0000
2024/05/02	2040	06/02/2025		Bond Future	13.1850	73.2183	13.1267	73.5151	0.442	0.0000	0.0000
2024/05/02	2040	06/02/2025	12.95 Call	Bond Future	3517.6400	3.5176	3647.5900	3.6476	3.694	0.0000	0.0000
2024/05/02	2040	06/02/2025	12.95 Put	Bond Future	4724.7200	4.7247	4557.8800	4.5579	3.531	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/02	2040	08/05/2025	13.43 Put	Bond Future	4207.6200	4.2076	4059.1800	4.0592	3.528	0.0000	0.0000
2024/05/02	2040	08/05/2025	13.43 Call	Bond Future	4619.8600	4.6199	4774.8700	4.7749	3.355	0.0000	0.0000
2024/05/02	2040	08/05/2025	12.75 Put	Bond Future	5988.8300	5.9888	5801.8900	5.8019	3.121	0.0000	0.0000
2024/05/02	2040	08/05/2025	12.75 Call	Bond Future	2925.2000	2.9252	3041.7100	3.0417	3.983	0.0000	0.0000
2024/05/02	2040	08/05/2025	13.50 Put	Bond Future	4057.6500	4.0577	3912.9300	3.9129	3.567	0.0000	0.0000
2024/05/02	2040	08/05/2025	13.50 Call	Bond Future	4813.5300	4.8135	4972.2600	4.9723	3.298	0.0000	0.0000
2024/05/02	2040	08/05/2025		Bond Future	13.3467	74.7956	13.2859	75.0991	0.456	0.0000	0.0000
2024/05/02	2040	08/05/2025	12.63 Call	Bond Future	2670.1300	2.6701	2779.6500	2.7797	4.102	0.0000	0.0000
2024/05/02	2040	08/05/2025	12.63 Put	Bond Future	6374.0400	6.3740	6180.1100	6.1801	3.042	0.0000	0.0000
2024/05/02	2044	02/05/2024	12.50 Call	Bond Future	4.0700	0.0041	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	2044	02/05/2024	12.50 Put	Bond Future	1821.5400	1.8215	1675.0000	1.6750	8.045	0.0000	0.0000
2024/05/02	2044	02/05/2024	12.75 Call	Bond Future	162.0200	0.1620	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	2044	02/05/2024	12.75 Put	Bond Future	601.7300	0.6017	297.2400	0.2972	50.602	0.0000	0.0000
2024/05/02	2044	02/05/2024	13.00 Call	Bond Future	961.8600	0.9619	1037.2000	1.0372	7.833	0.0000	0.0000
2024/05/02	2044	02/05/2024	13.00 Put	Bond Future	67.1300	0.0671	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	2044	02/05/2024		Bond Future	12.8315	73.2228	12.8050	73.3653	0.207	0.0000	0.0000
2024/05/02	2044	02/05/2024	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2044	02/05/2024	11.66 Put	Bond Future	6787.5600	6.7876	6645.0900	6.6451	2.099	0.0000	0.0000
2024/05/02	2044	02/05/2024	11.67 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2044	02/05/2024	11.67 Put	Bond Future	6725.1200	6.7251	6582.6500	6.5827	2.118	0.0000	0.0000
2024/05/02	2044	02/05/2024	11.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2044	02/05/2024	11.65 Put	Bond Future	6850.0800	6.8501	6707.6100	6.7076	2.080	0.0000	0.0000
2024/05/02	2044	01/08/2024		Bond Future	12.9661	70.4342	12.9126	70.7174	0.413	0.0000	0.0000
2024/05/02	2044	01/08/2024	12.29 Call	Bond Future	777.2400	0.7772	833.4000	0.8334	7.226	0.0000	0.0000
2024/05/02	2044	01/08/2024	12.29 Put	Bond Future	4497.4700	4.4975	4270.4400	4.2704	5.048	0.0000	0.0000
2024/05/02	2044	01/08/2024	12.30 Call	Bond Future	792.6600	0.7927	849.7100	0.8497	7.197	0.0000	0.0000
2024/05/02	2044	01/08/2024	12.30 Put	Bond Future	4455.4800	4.4555	4229.3400	4.2293	5.076	0.0000	0.0000
2024/05/02	2044	01/08/2024	12.28 Call	Bond Future	762.0200	0.7620	817.2900	0.8173	7.253	0.0000	0.0000
2024/05/02	2044	01/08/2024	12.28 Put	Bond Future	4539.7200	4.5397	4311.8000	4.3118	5.021	0.0000	0.0000
2024/05/02	2044	07/11/2024		Bond Future	13.1067	72.0965	13.0509	72.3865	0.426	0.0000	0.0000
2024/05/02	2044	07/11/2024	12.91 Call	Bond Future	2751.9900	2.7520	2873.9300	2.8739	4.431	0.0000	0.0000
2024/05/02	2044	07/11/2024	12.91 Put	Bond Future	3782.5800	3.7826	3614.5000	3.6145	4.444	0.0000	0.0000
2024/05/02	2044	07/11/2024	12.92 Call	Bond Future	2778.0400	2.7780	2900.7200	2.9007	4.416	0.0000	0.0000
2024/05/02	2044	07/11/2024	12.92 Put	Bond Future	3755.6300	3.7556	3588.2900	3.5883	4.456	0.0000	0.0000
2024/05/02	2044	07/11/2024	12.90 Call	Bond Future	2726.0500	2.7261	2847.2400	2.8472	4.446	0.0000	0.0000
2024/05/02	2044	07/11/2024	12.90 Put	Bond Future	3809.7100	3.8097	3640.8800	3.6409	4.432	0.0000	0.0000
2024/05/02	2044	06/02/2025		Bond Future	13.2495	69.2773	13.1913	69.5739	0.439	0.0000	0.0000
2024/05/02	2044	06/02/2025	13.02 Call	Bond Future	3484.4400	3.4844	3614.9600	3.6150	3.746	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/02	2044	06/02/2025	13.02 Put	Bond Future	4666.2400	4.6662	4500.2200	4.5002	3.558	0.0000	0.0000
2024/05/02	2044	08/05/2025		Bond Future	13.4043	70.7696	13.3436	71.0728	0.452	0.0000	0.0000
2024/05/02	2044	08/05/2025	12.72 Call	Bond Future	2764.5800	2.7646	2876.3700	2.8764	4.044	0.0000	0.0000
2024/05/02	2044	08/05/2025	12.72 Put	Bond Future	6319.7600	6.3198	6128.3800	6.1284	3.028	0.0000	0.0000
2024/05/02	2046	02/05/2024		Bond Future	112.9498	112.9498	112.8031	112.8031	0.130	0.0000	0.0000
2024/05/02	2046	01/08/2024		Bond Future	115.4347	115.4347	115.2846	115.2846	0.130	0.0000	0.0000
2024/05/02	2046	07/11/2024		Bond Future	115.9788	115.9788	115.8252	115.8252	0.132	0.0000	0.0000
2024/05/02	2046	06/02/2025		Bond Future	118.5276	118.5276	118.3709	118.3709	0.132	0.0000	0.0000
2024/05/02	2046	06/02/2025	114.01 Call	Bond Future	4517.6200	4.5176	4360.9300	4.3609	3.468	0.0000	0.0000
2024/05/02	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2046	08/05/2025		Bond Future	118.8504	118.8504	118.6900	118.6900	0.135	0.0000	0.0000
2024/05/02	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2046	08/05/2025	121.97 Put	Bond Future	3119.6300	3.1196	3280.0400	3.2800	5.142	0.0000	0.0000
2024/05/02	2050	02/05/2024		Bond Future	113.7948	113.7948	114.0099	114.0099	0.189	0.0000	0.0000
2024/05/02	2050	01/08/2024		Bond Future	113.9848	113.9848	114.3991	114.3991	0.363	0.0000	0.0000
2024/05/02	2050	07/11/2024		Bond Future	116.7050	116.7050	117.1295	117.1295	0.364	0.0000	0.0000
2024/05/02	2050	06/02/2025		Bond Future	116.8983	116.8983	117.3321	117.3321	0.371	0.0000	0.0000
2024/05/02	2050	06/02/2025	115.60 Call	Bond Future	1298.3100	1.2983	1732.0500	1.7321	33.408	0.0000	0.0000
2024/05/02	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2050	08/05/2025		Bond Future	119.4479	119.4479	119.8916	119.8916	0.371	0.0000	0.0000
2024/05/02	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	2050	08/05/2025	121.16 Put	Bond Future	1712.0800	1.7121	1268.4200	1.2684	25.914	0.0000	0.0000
2024/05/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	AL37	02/05/2024		Index Future	929.8600	929.8600	931.3930	931.3930	0.165	0.0000	0.0000
2024/05/02	AL37	01/08/2024		Index Future	950.0880	950.0880	952.1740	952.1740	0.220	0.0000	0.0000
2024/05/02	AL37	07/11/2024		Index Future	972.5180	972.5180	974.6580	974.6580	0.220	0.0000	0.0000
2024/05/02	AL37	06/02/2025		Index Future	993.6750	993.6750	995.8670	995.8670	0.221	0.0000	0.0000
2024/05/02	AL37	08/05/2025		Index Future	1015.1480	1015.1480	1017.3930	1017.3930	0.221	0.0000	0.0000
2024/05/02	AL7T	02/05/2024		Index Future	1075.2310	1075.2310	1078.1680	1078.1680	0.273	0.0000	0.0000
2024/05/02	AL7T	01/08/2024		Index Future	1098.6210	1098.6210	1103.3240	1103.3240	0.428	0.0000	0.0000
2024/05/02	AL7T	07/11/2024		Index Future	1124.5580	1124.5580	1129.3770	1129.3770	0.429	0.0000	0.0000
2024/05/02	AL7T	06/02/2025		Index Future	1149.0230	1149.0230	1153.9530	1153.9530	0.429	0.0000	0.0000
2024/05/02	AL7T	08/05/2025		Index Future	1173.8530	1173.8530	1178.8960	1178.8960	0.430	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/02	ALBI	02/05/2024		Index Future	937.1670	937.1670	939.2000	939.2000	0.217	0.0000	0.0000
2024/05/02	ALBI	01/08/2024		Index Future	957.5530	957.5530	960.8080	960.8080	0.340	0.0000	0.0000
2024/05/02	ALBI	07/11/2024		Index Future	980.1600	980.1600	983.4960	983.4960	0.340	0.0000	0.0000
2024/05/02	ALBI	06/02/2025		Index Future	1001.4830	1001.4830	1004.8970	1004.8970	0.341	0.0000	0.0000
2024/05/02	ALBI	08/05/2025		Index Future	1023.1250	1023.1250	1026.6190	1026.6190	0.342	0.0000	0.0000
2024/05/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/05/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	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
2024/05/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/02	ES33	02/05/2024		Bond Future	12.8968	72.2068	12.8500	72.4062	0.363	0.0000
2024/05/02	ES33	01/08/2024		Bond Future	13.0587	73.7954	12.9890	74.0863	0.534	0.0000
2024/05/02	ES33	07/11/2024		Bond Future	13.2468	71.7534	13.1736	72.0514	0.553	0.0000
2024/05/02	ES33	06/02/2025		Bond Future	13.4412	73.3294	13.3645	73.6341	0.571	0.0000
2024/05/02	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/02	ES33	06/02/2025	13.34 Put	Bond Future	402.2100	0.4022	97.4600	0.0975	75.769	0.0000
2024/05/02	ES33	08/05/2025		Bond Future	13.6440	71.1232	13.5635	71.4349	0.590	0.0000
2024/05/02	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/02	ES33	08/05/2025	12.73 Put	Bond Future	3648.7700	3.6488	3337.0900	3.3371	8.542	0.0000
2024/05/02	ES42	02/05/2024		Bond Future	13.2116	68.1883	13.1850	68.3210	0.201	0.0000
2024/05/02	ES42	01/08/2024		Bond Future	13.3540	69.6885	13.3004	69.9519	0.401	0.0000
2024/05/02	ES42	07/11/2024		Bond Future	13.5161	67.0830	13.4601	67.3529	0.415	0.0000
2024/05/02	ES42	06/02/2025		Bond Future	13.6755	68.5557	13.6170	68.8317	0.427	0.0000
2024/05/02	ES42	06/02/2025	13.71 Call	Bond Future	162.1900	0.1622	438.1800	0.4382	170.165	0.0000
2024/05/02	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/02	ES42	08/05/2025		Bond Future	13.8473	65.7807	13.7863	66.0629	0.441	0.0000
2024/05/02	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/02	ES42	08/05/2025	13.25 Put	Bond Future	2850.1500	2.8502	2567.9500	2.5680	9.901	0.0000
2024/05/02	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/02	GOVI	02/05/2024	950.98 Put	GOVI	279790.0000	27.9790	259590.0000	25.9590	7.220	0.0000
2024/05/02	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/02	GOVI	02/05/2024	950.99 Put	GOVI	279890.0000	27.9890	259690.0000	25.9690	7.217	0.0000
2024/05/02	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/02	GOVI	02/05/2024	950.97 Put	GOVI	279690.0000	27.9690	259490.0000	25.9490	7.222	0.0000
2024/05/02	GOVI	02/05/2024		GOVI	923.0010	923.0010	925.0210	925.0210	0.219	0.0000
2024/05/02	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	29050.0000	2.9050	100.000	0.0000
2024/05/02	GOVI	01/08/2024	943.38 Put	GOVI	3000.0000	0.3000	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/05/02	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	28950.0000	2.8950	100.000	0.0000	0.0000
2024/05/02	GOVI	01/08/2024	943.39 Put	GOVI	3100.0000	0.3100	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	29150.0000	2.9150	100.000	0.0000	0.0000
2024/05/02	GOVI	01/08/2024	943.37 Put	GOVI	2900.0000	0.2900	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	GOVI	01/08/2024		GOVI	943.0800	943.0800	946.2850	946.2850	0.340	0.0000	0.0000
2024/05/02	GOVI	07/11/2024		GOVI	965.3450	965.3450	968.6300	968.6300	0.340	0.0000	0.0000
2024/05/02	GOVI	07/11/2024	948.79 Call	GOVI	165550.0000	16.5550	198400.0000	19.8400	19.843	0.0000	0.0000
2024/05/02	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	GOVI	07/11/2024	948.80 Call	GOVI	165450.0000	16.5450	198300.0000	19.8300	19.855	0.0000	0.0000
2024/05/02	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	GOVI	07/11/2024	948.78 Call	GOVI	165650.0000	16.5650	198500.0000	19.8500	19.831	0.0000	0.0000
2024/05/02	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	GOVI	06/02/2025		GOVI	986.3460	986.3460	989.7080	989.7080	0.341	0.0000	0.0000
2024/05/02	GOVI	06/02/2025	972.00 Call	GOVI	143460.0000	14.3460	177080.0000	17.7080	23.435	0.0000	0.0000
2024/05/02	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	GOVI	08/05/2025		GOVI	1007.6600	1007.6600	1011.1010	1011.1010	0.341	0.0000	0.0000
2024/05/02	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	GOVI	08/05/2025	1,022.00 Put	GOVI	143400.0000	14.3400	108990.0000	10.8990	23.996	0.0000	0.0000
2024/05/02	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/05/02	IGOV	02/05/2024		Index Future	345.1010	345.1010	345.1960	345.1960	0.028	0.0000	0.0000
2024/05/02	IGOV	01/08/2024		Index Future	352.6940	352.6940	352.9560	352.9560	0.074	0.0000	0.0000
2024/05/02	IGOV	07/11/2024		Index Future	361.1120	361.1120	361.3810	361.3810	0.074	0.0000	0.0000
2024/05/02	IGOV	06/02/2025		Index Future	369.0500	369.0500	369.3270	369.3270	0.075	0.0000	0.0000
2024/05/02	IGOV	08/05/2025		Index Future	377.1050	377.1050	377.3900	377.3900	0.076	0.0000	0.0000
2024/05/02	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/05/02	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/05/02	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/05/02	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/05/02	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/05/02	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/05/02	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/05/02	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/05/02	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/05/02	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/05/02	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/05/02	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	
2024/05/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/05/02	JBAF	15/05/2024		Jibar Tradeable Future	8.3400	91.6600	8.3350	91.6650	0.060	0.0000	0.0000
2024/05/02	JBAF	19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/05/02	JBAF	17/07/2024		Jibar Tradeable Future	8.3400	91.6600	8.3450	91.6550	0.060	0.0000	0.0000
2024/05/02	JBAF	21/08/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/05/02	JBAF	18/09/2024		Jibar Tradeable Future	8.3600	91.6400	8.3700	91.6300	0.120	0.0000	0.0000
2024/05/02	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/05/02	JBAF	18/12/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/02	JBAF	19/03/2025		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2024/05/02	JBAF	18/06/2025		Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000
2024/05/02	JBAF	17/09/2025		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/05/02	JBAF	17/12/2025		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/02	JBAF	18/03/2026		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/02	R035	02/05/2024		Bond Future	12.1564	82.1655	12.1100	82.4027	0.382	0.0000	0.0000
2024/05/02	R035	02/05/2024	11.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R035	02/05/2024	11.20 Put	Bond Future	5091.2700	5.0913	4854.1500	4.8542	4.657	0.0000	0.0000
2024/05/02	R035	02/05/2024	11.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R035	02/05/2024	11.21 Put	Bond Future	5035.7600	5.0358	4798.6400	4.7986	4.709	0.0000	0.0000
2024/05/02	R035	02/05/2024	11.19 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R035	02/05/2024	11.19 Put	Bond Future	5146.8400	5.1468	4909.7200	4.9097	4.607	0.0000	0.0000
2024/05/02	R035	01/08/2024	11.80 Call	Bond Future	1083.6500	1.0837	1190.8700	1.1909	9.894	0.0000	0.0000
2024/05/02	R035	01/08/2024	11.80 Put	Bond Future	3545.8100	3.5458	3279.9100	3.2799	7.499	0.0000	0.0000
2024/05/02	R035	01/08/2024	11.81 Call	Bond Future	1102.1100	1.1021	1210.6600	1.2107	9.849	0.0000	0.0000
2024/05/02	R035	01/08/2024	11.81 Put	Bond Future	3512.1500	3.5122	3247.5800	3.2476	7.533	0.0000	0.0000
2024/05/02	R035	01/08/2024	11.79 Call	Bond Future	1065.3800	1.0654	1171.2800	1.1713	9.940	0.0000	0.0000
2024/05/02	R035	01/08/2024	11.79 Put	Bond Future	3579.7000	3.5797	3312.4800	3.3125	7.465	0.0000	0.0000
2024/05/02	R035	01/08/2024		Bond Future	12.2823	83.9527	12.2079	84.3258	0.606	0.0000	0.0000
2024/05/02	R035	01/08/2024	13.08 Call	Bond Future	4736.9100	4.7369	5003.8700	5.0039	5.636	0.0000	0.0000
2024/05/02	R035	01/08/2024	13.08 Put	Bond Future	884.1800	0.8842	778.0200	0.7780	12.007	0.0000	0.0000
2024/05/02	R035	01/08/2024	13.05 Call	Bond Future	4628.8700	4.6289	4892.9400	4.8929	5.705	0.0000	0.0000
2024/05/02	R035	01/08/2024	13.05 Put	Bond Future	916.2600	0.9163	807.2100	0.8072	11.902	0.0000	0.0000
2024/05/02	R035	01/08/2024	12.50 Call	Bond Future	2799.1500	2.7992	3000.8200	3.0008	7.205	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/05/02	R035	01/08/2024	12.50 Put	Bond Future	1720.9700	1.7210	1549.5200	1.5495	9.962	0.0000	0.0000
2024/05/02	R035	01/08/2024	12.45 Call	Bond Future	2650.4400	2.6504	2845.6600	2.8457	7.366	0.0000	0.0000
2024/05/02	R035	01/08/2024	12.45 Put	Bond Future	1818.0400	1.8180	1640.1400	1.6401	9.785	0.0000	0.0000
2024/05/02	R035	01/08/2024	12.20 Put	Bond Future	2375.5700	2.3756	2164.1800	2.1642	8.898	0.0000	0.0000
2024/05/02	R035	01/08/2024	12.20 Call	Bond Future	1962.9000	1.9629	2124.6300	2.1246	8.239	0.0000	0.0000
2024/05/02	R035	07/11/2024	13.23 Call	Bond Future	5461.8300	5.4618	5716.6600	5.7167	4.666	0.0000	0.0000
2024/05/02	R035	07/11/2024	13.23 Put	Bond Future	1680.6100	1.6806	1553.4100	1.5534	7.569	0.0000	0.0000
2024/05/02	R035	07/11/2024	12.20 Put	Bond Future	3604.3700	3.6044	3385.5700	3.3856	6.070	0.0000	0.0000
2024/05/02	R035	07/11/2024	12.20 Call	Bond Future	2469.4000	2.4694	2632.6300	2.6326	6.610	0.0000	0.0000
2024/05/02	R035	07/11/2024		Bond Future	12.4299	81.4188	12.3520	81.8008	0.627	0.0000	0.0000
2024/05/02	R035	07/11/2024	12.18 Call	Bond Future	2421.7100	2.4217	2582.9300	2.5829	6.657	0.0000	0.0000
2024/05/02	R035	07/11/2024	12.18 Put	Bond Future	3656.4700	3.6565	3435.6600	3.4357	6.039	0.0000	0.0000
2024/05/02	R035	07/11/2024	12.19 Call	Bond Future	2445.6100	2.4456	2607.8400	2.6078	6.634	0.0000	0.0000
2024/05/02	R035	07/11/2024	12.19 Put	Bond Future	3630.4500	3.6305	3410.6500	3.4107	6.054	0.0000	0.0000
2024/05/02	R035	07/11/2024	12.17 Call	Bond Future	2397.9200	2.3979	2558.1300	2.5581	6.681	0.0000	0.0000
2024/05/02	R035	07/11/2024	12.17 Put	Bond Future	3682.6400	3.6826	3460.8200	3.4608	6.023	0.0000	0.0000
2024/05/02	R035	06/02/2025		Bond Future	12.5829	83.1888	12.5015	83.5794	0.647	0.0000	0.0000
2024/05/02	R035	06/02/2025	12.41 Call	Bond Future	3353.7700	3.3538	3533.9900	3.5340	5.374	0.0000	0.0000
2024/05/02	R035	06/02/2025	12.41 Put	Bond Future	4186.0700	4.1861	3975.6800	3.9757	5.026	0.0000	0.0000
2024/05/02	R035	08/05/2025		Bond Future	12.7384	80.4664	12.6532	80.8657	0.668	0.0000	0.0000
2024/05/02	R035	08/05/2025	11.78 Call	Bond Future	2014.6000	2.0146	2143.3700	2.1434	6.392	0.0000	0.0000
2024/05/02	R035	08/05/2025	11.78 Put	Bond Future	6675.3200	6.6753	6404.7900	6.4048	4.053	0.0000	0.0000
2024/05/02	R053	02/05/2024	13.03 Call	Bond Future	2384.5600	2.3846	2562.8600	2.5629	7.477	0.0000	0.0000
2024/05/02	R053	02/05/2024	13.03 Put	Bond Future	8.8500	0.0089	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	R053	02/05/2024	13.04 Call	Bond Future	2450.7200	2.4507	2630.2800	2.6303	7.327	0.0000	0.0000
2024/05/02	R053	02/05/2024	13.04 Put	Bond Future	7.5900	0.0076	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	R053	02/05/2024	13.02 Call	Bond Future	2318.4800	2.3185	2495.3400	2.4953	7.628	0.0000	0.0000
2024/05/02	R053	02/05/2024	13.02 Put	Bond Future	10.2900	0.0103	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	R053	02/05/2024		Bond Future	12.6864	93.0195	12.6600	93.2067	0.208	0.0000	0.0000
2024/05/02	R053	01/08/2024	13.14 Call	Bond Future	4426.8800	4.4269	4631.4000	4.6314	4.620	0.0000	0.0000
2024/05/02	R053	01/08/2024	13.14 Put	Bond Future	2181.7300	2.1817	2013.2900	2.0133	7.720	0.0000	0.0000
2024/05/02	R053	01/08/2024	13.15 Call	Bond Future	4469.8900	4.4699	4675.6100	4.6756	4.602	0.0000	0.0000
2024/05/02	R053	01/08/2024	13.15 Put	Bond Future	2158.3800	2.1584	1991.1400	1.9911	7.748	0.0000	0.0000
2024/05/02	R053	01/08/2024	13.13 Call	Bond Future	4384.0200	4.3840	4587.3400	4.5873	4.638	0.0000	0.0000
2024/05/02	R053	01/08/2024	13.13 Put	Bond Future	2205.3300	2.2053	2035.6900	2.0357	7.692	0.0000	0.0000
2024/05/02	R053	01/08/2024		Bond Future	12.8097	95.0428	12.7563	95.4158	0.417	0.0000	0.0000
2024/05/02	R053	07/11/2024		Bond Future	12.9479	91.4137	12.8921	91.7957	0.431	0.0000	0.0000
2024/05/02	R053	07/11/2024	12.80 Call	Bond Future	3813.7900	3.8138	3979.4700	3.9795	4.344	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/02	R053	07/11/2024	12.80 Put	Bond Future	4832.6500	4.8327	4616.3800	4.6164	4.475	0.0000	0.0000
2024/05/02	R053	07/11/2024	12.81 Call	Bond Future	3848.9100	3.8489	4015.5700	4.0156	4.330	0.0000	0.0000
2024/05/02	R053	07/11/2024	12.81 Put	Bond Future	4798.2100	4.7982	4582.9200	4.5829	4.487	0.0000	0.0000
2024/05/02	R053	07/11/2024	12.79 Call	Bond Future	3778.8100	3.7788	3943.5100	3.9435	4.359	0.0000	0.0000
2024/05/02	R053	07/11/2024	12.79 Put	Bond Future	4867.3200	4.8673	4650.0700	4.6501	4.463	0.0000	0.0000
2024/05/02	R053	06/02/2025		Bond Future	13.0852	93.4002	13.0270	93.7907	0.445	0.0000	0.0000
2024/05/02	R053	06/02/2025	12.94 Call	Bond Future	5009.3000	5.0093	5187.6200	5.1876	3.560	0.0000	0.0000
2024/05/02	R053	06/02/2025	12.94 Put	Bond Future	5989.3500	5.9894	5777.1800	5.7772	3.542	0.0000	0.0000
2024/05/02	R053	08/05/2025		Bond Future	13.2300	89.5418	13.1693	89.9411	0.459	0.0000	0.0000
2024/05/02	R053	08/05/2025	12.64 Call	Bond Future	3905.4200	3.9054	4060.2600	4.0603	3.965	0.0000	0.0000
2024/05/02	R053	08/05/2025	12.64 Put	Bond Future	7930.8200	7.9308	7686.3500	7.6864	3.083	0.0000	0.0000
2024/05/02	R186	02/05/2024		Bond Future	9.4309	106.3706	9.3700	106.5116	0.646	0.0000	0.0000
2024/05/02	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R186	02/05/2024	8.00 Put	Bond Future	3380.6200	3.3806	3239.5400	3.2395	4.173	0.0000	0.0000
2024/05/02	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R186	02/05/2024	8.01 Put	Bond Future	3356.5000	3.3565	3215.4200	3.2154	4.203	0.0000	0.0000
2024/05/02	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R186	02/05/2024	7.99 Put	Bond Future	3404.7400	3.4047	3263.6600	3.2637	4.144	0.0000	0.0000
2024/05/02	R186	02/05/2024	10.40 Call	Bond Future	2211.7900	2.2118	2352.8700	2.3529	6.379	0.0000	0.0000
2024/05/02	R186	02/05/2024	10.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R186	02/05/2024	9.73 Put	Bond Future	0.6000	0.0006	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	R186	02/05/2024	9.73 Call	Bond Future	689.7900	0.6898	830.2700	0.8303	20.366	0.0000	0.0000
2024/05/02	R186	01/08/2024	8.69 Call	Bond Future	69.5500	0.0696	97.3900	0.0974	40.029	0.0000	0.0000
2024/05/02	R186	01/08/2024	8.69 Put	Bond Future	1800.9200	1.8009	1578.1700	1.5782	12.369	0.0000	0.0000
2024/05/02	R186	01/08/2024	8.70 Call	Bond Future	72.3100	0.0723	101.0000	0.1010	39.676	0.0000	0.0000
2024/05/02	R186	01/08/2024	8.70 Put	Bond Future	1782.1000	1.7821	1560.2000	1.5602	12.452	0.0000	0.0000
2024/05/02	R186	01/08/2024	8.68 Call	Bond Future	66.9600	0.0670	93.9900	0.0940	40.367	0.0000	0.0000
2024/05/02	R186	01/08/2024	8.68 Put	Bond Future	1819.9100	1.8199	1596.3500	1.5964	12.284	0.0000	0.0000
2024/05/02	R186	01/08/2024		Bond Future	9.5010	103.3765	9.3826	103.6271	1.247	0.0000	0.0000
2024/05/02	R186	07/11/2024		Bond Future	9.5862	105.8169	9.4506	106.0736	1.414	0.0000	0.0000
2024/05/02	R186	07/11/2024	9.14 Call	Bond Future	483.5800	0.4836	574.3600	0.5744	18.772	0.0000	0.0000
2024/05/02	R186	07/11/2024	9.14 Put	Bond Future	1331.5400	1.3315	1165.6300	1.1656	12.460	0.0000	0.0000
2024/05/02	R186	07/11/2024	9.15 Call	Bond Future	492.0900	0.4921	583.8100	0.5838	18.639	0.0000	0.0000
2024/05/02	R186	07/11/2024	9.15 Put	Bond Future	1320.9500	1.3210	1155.9800	1.1560	12.489	0.0000	0.0000
2024/05/02	R186	07/11/2024	9.13 Call	Bond Future	474.8600	0.4749	564.6900	0.5647	18.917	0.0000	0.0000
2024/05/02	R186	07/11/2024	9.13 Put	Bond Future	1341.9300	1.3419	1175.0700	1.1751	12.434	0.0000	0.0000
2024/05/02	R186	06/02/2025		Bond Future	9.7021	102.8016	9.5460	103.0642	1.608	0.0000	0.0000
2024/05/02	R186	06/02/2025	9.03 Call	Bond Future	413.1400	0.4131	495.7600	0.4958	19.998	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/05/02	R186	06/02/2025	9.03 Put	Bond Future	1550.6100	1.5506	1370.6200	1.3706	11.608	0.0000	0.0000
2024/05/02	R186	08/05/2025		Bond Future	9.8702	105.0189	9.6872	105.2875	1.855	0.0000	0.0000
2024/05/02	R186	08/05/2025	8.47 Call	Bond Future	257.5600	0.2576	312.8000	0.3128	21.447	0.0000	0.0000
2024/05/02	R186	08/05/2025	8.47 Put	Bond Future	2336.7600	2.3368	2123.3800	2.1234	9.131	0.0000	0.0000
2024/05/02	R202	02/05/2024		Bond Future	258.1907	258.1907	258.3472	258.3472	0.061	0.0000	0.0000
2024/05/02	R202	01/08/2024		Bond Future	258.7715	258.7715	259.0341	259.0341	0.101	0.0000	0.0000
2024/05/02	R202	07/11/2024		Bond Future	264.9476	264.9476	265.2168	265.2168	0.102	0.0000	0.0000
2024/05/02	R202	06/02/2025		Bond Future	265.5266	265.5266	265.8019	265.8019	0.104	0.0000	0.0000
2024/05/02	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R202	06/02/2025	266.79 Put	Bond Future	1263.4000	1.2634	988.1200	0.9881	21.789	0.0000	0.0000
2024/05/02	R202	08/05/2025		Bond Future	271.3188	271.3188	271.6011	271.6011	0.104	0.0000	0.0000
2024/05/02	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R202	08/05/2025	272.31 Put	Bond Future	991.2000	0.9912	708.9300	0.7089	28.478	0.0000	0.0000
2024/05/02	R209	02/05/2024		Bond Future	12.2363	63.6006	12.1900	63.8092	0.378	0.0000	0.0000
2024/05/02	R209	02/05/2024	11.18 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R209	02/05/2024	11.18 Put	Bond Future	5005.6800	5.0057	4797.0600	4.7971	4.168	0.0000	0.0000
2024/05/02	R209	02/05/2024	11.19 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R209	02/05/2024	11.19 Put	Bond Future	4955.7800	4.9558	4747.1600	4.7472	4.210	0.0000	0.0000
2024/05/02	R209	02/05/2024	11.17 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R209	02/05/2024	11.17 Put	Bond Future	5055.6400	5.0556	4847.0200	4.8470	4.126	0.0000	0.0000
2024/05/02	R209	01/08/2024		Bond Future	12.3538	64.9840	12.2850	65.2893	0.557	0.0000	0.0000
2024/05/02	R209	01/08/2024	11.79 Call	Bond Future	787.3400	0.7873	864.0500	0.8641	9.743	0.0000	0.0000
2024/05/02	R209	01/08/2024	11.79 Put	Bond Future	3351.7300	3.3517	3123.0700	3.1231	6.822	0.0000	0.0000
2024/05/02	R209	01/08/2024	11.80 Call	Bond Future	801.9500	0.8020	879.7200	0.8797	9.698	0.0000	0.0000
2024/05/02	R209	01/08/2024	11.80 Put	Bond Future	3319.6100	3.3196	3092.0100	3.0920	6.856	0.0000	0.0000
2024/05/02	R209	01/08/2024	11.78 Call	Bond Future	772.9000	0.7729	848.5500	0.8486	9.788	0.0000	0.0000
2024/05/02	R209	01/08/2024	11.78 Put	Bond Future	3384.0600	3.3841	3154.3400	3.1543	6.788	0.0000	0.0000
2024/05/02	R209	07/11/2024		Bond Future	12.4860	63.3607	12.4143	63.6734	0.574	0.0000	0.0000
2024/05/02	R209	07/11/2024	12.22 Call	Bond Future	2112.5600	2.1126	2242.6000	2.2426	6.156	0.0000	0.0000
2024/05/02	R209	07/11/2024	12.22 Put	Bond Future	3283.8800	3.2839	3101.2100	3.1012	5.563	0.0000	0.0000
2024/05/02	R209	07/11/2024	12.23 Call	Bond Future	2133.6100	2.1336	2264.4800	2.2645	6.134	0.0000	0.0000
2024/05/02	R209	07/11/2024	12.23 Put	Bond Future	3260.3500	3.2604	3078.5100	3.0785	5.577	0.0000	0.0000
2024/05/02	R209	07/11/2024	12.21 Call	Bond Future	2091.6000	2.0916	2220.8200	2.2208	6.178	0.0000	0.0000
2024/05/02	R209	07/11/2024	12.21 Put	Bond Future	3307.5500	3.3076	3124.0600	3.1241	5.548	0.0000	0.0000
2024/05/02	R209	06/02/2025		Bond Future	12.6186	64.7379	12.5441	65.0577	0.591	0.0000	0.0000
2024/05/02	R209	06/02/2025	12.44 Call	Bond Future	2964.9800	2.9650	3111.9100	3.1119	4.956	0.0000	0.0000
2024/05/02	R209	06/02/2025	12.44 Put	Bond Future	3734.9800	3.7350	3562.1900	3.5622	4.626	0.0000	0.0000
2024/05/02	R209	08/05/2025		Bond Future	12.7596	62.9774	12.6821	63.3042	0.608	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/02	R209	08/05/2025	11.89 Call	Bond Future	1927.7800	1.9278	2038.3000	2.0383	5.733	0.0000	0.0000
2024/05/02	R209	08/05/2025	11.89 Put	Bond Future	5730.1500	5.7302	5513.8900	5.5139	3.774	0.0000	0.0000
2024/05/02	R210	02/05/2024		Bond Future	233.4016	233.4016	233.7451	233.7451	0.147	0.0000	0.0000
2024/05/02	R210	01/08/2024		Bond Future	238.5365	238.5365	238.8438	238.8438	0.129	0.0000	0.0000
2024/05/02	R210	07/11/2024		Bond Future	240.8781	240.8781	241.1928	241.1928	0.131	0.0000	0.0000
2024/05/02	R210	06/02/2025		Bond Future	246.1724	246.1724	246.4947	246.4947	0.131	0.0000	0.0000
2024/05/02	R210	06/02/2025	239.61 Call	Bond Future	6562.4000	6.5624	6884.7400	6.8847	4.912	0.0000	0.0000
2024/05/02	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R210	08/05/2025		Bond Future	248.1130	248.1130	248.4423	248.4423	0.133	0.0000	0.0000
2024/05/02	R210	08/05/2025	248.03 Call	Bond Future	82.9700	0.0830	412.3400	0.4123	396.975	0.0000	0.0000
2024/05/02	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R213	02/05/2024		Bond Future	11.1863	81.6861	11.1450	81.8547	0.369	0.0000	0.0000
2024/05/02	R213	02/05/2024	10.29 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R213	02/05/2024	10.29 Put	Bond Future	3764.6100	3.7646	3596.0200	3.5960	4.478	0.0000	0.0000
2024/05/02	R213	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R213	02/05/2024	10.30 Put	Bond Future	3721.4000	3.7214	3552.8100	3.5528	4.530	0.0000	0.0000
2024/05/02	R213	02/05/2024	10.28 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R213	02/05/2024	10.28 Put	Bond Future	3807.8400	3.8078	3639.2500	3.6393	4.427	0.0000	0.0000
2024/05/02	R213	01/08/2024		Bond Future	11.2966	83.4630	11.2375	83.6978	0.523	0.0000	0.0000
2024/05/02	R213	01/08/2024	10.87 Call	Bond Future	891.2500	0.8913	958.2700	0.9583	7.520	0.0000	0.0000
2024/05/02	R213	01/08/2024	10.87 Put	Bond Future	2607.1700	2.6072	2439.3900	2.4394	6.435	0.0000	0.0000
2024/05/02	R213	01/08/2024	10.88 Call	Bond Future	905.8600	0.9059	973.7200	0.9737	7.491	0.0000	0.0000
2024/05/02	R213	01/08/2024	10.88 Put	Bond Future	2581.0400	2.5810	2414.1000	2.4141	6.468	0.0000	0.0000
2024/05/02	R213	01/08/2024	10.86 Call	Bond Future	876.7800	0.8768	942.9700	0.9430	7.549	0.0000	0.0000
2024/05/02	R213	01/08/2024	10.86 Put	Bond Future	2633.4700	2.6335	2464.8600	2.4649	6.403	0.0000	0.0000
2024/05/02	R213	07/11/2024		Bond Future	11.4310	81.8716	11.3686	82.1121	0.546	0.0000	0.0000
2024/05/02	R213	07/11/2024	11.22 Call	Bond Future	1691.2100	1.6912	1790.8400	1.7908	5.891	0.0000	0.0000
2024/05/02	R213	07/11/2024	11.22 Put	Bond Future	2507.8800	2.5079	2367.0000	2.3670	5.617	0.0000	0.0000
2024/05/02	R213	07/11/2024	11.23 Call	Bond Future	1709.6900	1.7097	1810.0400	1.8100	5.869	0.0000	0.0000
2024/05/02	R213	07/11/2024	11.23 Put	Bond Future	2487.4300	2.4874	2347.2700	2.3473	5.635	0.0000	0.0000
2024/05/02	R213	07/11/2024	11.21 Call	Bond Future	1672.8300	1.6728	1771.7500	1.7718	5.913	0.0000	0.0000
2024/05/02	R213	07/11/2024	11.21 Put	Bond Future	2528.4600	2.5285	2386.8700	2.3869	5.600	0.0000	0.0000
2024/05/02	R213	06/02/2025		Bond Future	11.5754	83.6517	11.5095	83.8977	0.570	0.0000	0.0000
2024/05/02	R213	06/02/2025	11.35 Call	Bond Future	2270.2700	2.2703	2377.1600	2.3772	4.708	0.0000	0.0000
2024/05/02	R213	06/02/2025	11.35 Put	Bond Future	3115.1500	3.1152	2976.0400	2.9760	4.466	0.0000	0.0000
2024/05/02	R213	08/05/2025		Bond Future	11.7261	81.8943	11.6564	82.1459	0.594	0.0000	0.0000
2024/05/02	R213	08/05/2025	10.52 Call	Bond Future	1115.3000	1.1153	1179.8600	1.1799	5.789	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/02	R213	08/05/2025	10.52 Put	Bond Future	5610.7500	5.6108	5423.7400	5.4237	3.333	0.0000	0.0000
2024/05/02	R214	02/05/2024	13.52 Call	Bond Future	4275.8300	4.2758	4396.5500	4.3966	2.823	0.0000	0.0000
2024/05/02	R214	02/05/2024	13.52 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R214	02/05/2024	12.87 Call	Bond Future	1528.2100	1.5282	1644.1100	1.6441	7.584	0.0000	0.0000
2024/05/02	R214	02/05/2024	12.87 Put	Bond Future	4.8200	0.0048	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	R214	02/05/2024	12.12 Put	Bond Future	1937.5300	1.9375	1816.3400	1.8163	6.255	0.0000	0.0000
2024/05/02	R214	02/05/2024	12.12 Call	Bond Future	0.4700	0.0005	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	R214	02/05/2024	12.14 Put	Bond Future	1841.3100	1.8413	1719.8300	1.7198	6.597	0.0000	0.0000
2024/05/02	R214	02/05/2024	12.14 Call	Bond Future	0.7600	0.0008	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/02	R214	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R214	02/05/2024	11.47 Put	Bond Future	5208.5700	5.2086	5087.8500	5.0879	2.318	0.0000	0.0000
2024/05/02	R214	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R214	02/05/2024	11.48 Put	Bond Future	5156.1900	5.1562	5035.4700	5.0355	2.341	0.0000	0.0000
2024/05/02	R214	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/02	R214	02/05/2024	11.46 Put	Bond Future	5261.0100	5.2610	5140.2900	5.1403	2.295	0.0000	0.0000
2024/05/02	R214	02/05/2024		Bond Future	12.5313	59.2954	12.5050	59.4161	0.209	0.0000	0.0000
2024/05/02	R214	01/08/2024		Bond Future	12.6430	60.5852	12.5900	60.8262	0.420	0.0000	0.0000
2024/05/02	R214	01/08/2024	12.17 Call	Bond Future	967.4700	0.9675	1031.4200	1.0314	6.610	0.0000	0.0000
2024/05/02	R214	01/08/2024	12.17 Put	Bond Future	3172.1300	3.1721	2995.0400	2.9950	5.583	0.0000	0.0000
2024/05/02	R214	01/08/2024	12.18 Call	Bond Future	984.2000	0.9842	1048.9900	1.0490	6.583	0.0000	0.0000
2024/05/02	R214	01/08/2024	12.18 Put	Bond Future	3140.9200	3.1409	2964.6700	2.9647	5.611	0.0000	0.0000
2024/05/02	R214	01/08/2024	12.16 Call	Bond Future	951.0200	0.9510	1014.1200	1.0141	6.635	0.0000	0.0000
2024/05/02	R214	01/08/2024	12.16 Put	Bond Future	3203.6800	3.2037	3025.7400	3.0257	5.554	0.0000	0.0000
2024/05/02	R214	07/11/2024		Bond Future	12.7719	58.7081	12.7167	58.9549	0.432	0.0000	0.0000
2024/05/02	R214	07/11/2024	12.61 Call	Bond Future	2355.2500	2.3553	2461.3800	2.4614	4.506	0.0000	0.0000
2024/05/02	R214	07/11/2024	12.61 Put	Bond Future	3083.8400	3.0838	2943.1200	2.9431	4.563	0.0000	0.0000
2024/05/02	R214	07/11/2024	12.62 Call	Bond Future	2377.9300	2.3779	2484.7200	2.4847	4.491	0.0000	0.0000
2024/05/02	R214	07/11/2024	12.62 Put	Bond Future	3061.0900	3.0611	2921.0300	2.9210	4.575	0.0000	0.0000
2024/05/02	R214	07/11/2024	12.60 Call	Bond Future	2332.8500	2.3329	2438.3200	2.4383	4.521	0.0000	0.0000
2024/05/02	R214	07/11/2024	12.60 Put	Bond Future	3106.9100	3.1069	2965.5300	2.9655	4.551	0.0000	0.0000
2024/05/02	R214	06/02/2025		Bond Future	12.9030	59.9843	12.8457	60.2367	0.445	0.0000	0.0000
2024/05/02	R214	06/02/2025	12.71 Call	Bond Future	3046.3300	3.0463	3159.0600	3.1591	3.701	0.0000	0.0000
2024/05/02	R214	06/02/2025	12.71 Put	Bond Future	3902.6700	3.9027	3762.9700	3.7630	3.580	0.0000	0.0000
2024/05/02	R214	08/05/2025		Bond Future	13.0342	57.9700	12.9747	58.2281	0.457	0.0000	0.0000
2024/05/02	R214	08/05/2025	12.40 Call	Bond Future	2364.9300	2.3649	2461.8800	2.4619	4.099	0.0000	0.0000
2024/05/02	R214	08/05/2025	12.40 Put	Bond Future	5209.2300	5.2092	5048.0900	5.0481	3.093	0.0000	0.0000
2024/05/02	R248	02/05/2024	11.40 Put	Bond Future	8006.0200	8.0060	7861.2200	7.8612	1.809	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/05/02	R248	02/05/2024	11.40 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/02	R248	02/05/2024	12.40 Put	Bond Future	1837.5900	1.8376	1687.8400	1.6878	8.149	0.0000
2024/05/02	R248	02/05/2024	12.40 Call	Bond Future	4.9500	0.0050	0.0000	0.0000	(100.000)	0.0000
2024/05/02	R248	02/05/2024	13.16 Call	Bond Future	2312.4500	2.3125	2455.6300	2.4556	6.192	0.0000
2024/05/02	R248	02/05/2024	13.16 Put	Bond Future	1.6200	0.0016	0.0000	0.0000	(100.000)	0.0000
2024/05/02	R248	02/05/2024		Bond Future	12.7263	72.0104	12.7000	72.1552	0.207	0.0000
2024/05/02	R248	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/02	R248	02/05/2024	11.47 Put	Bond Future	7544.3800	7.5444	7399.5800	7.3996	1.919	0.0000
2024/05/02	R248	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/02	R248	02/05/2024	11.48 Put	Bond Future	7478.8200	7.4788	7334.0200	7.3340	1.936	0.0000
2024/05/02	R248	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/02	R248	02/05/2024	11.46 Put	Bond Future	7610.0400	7.6100	7465.2400	7.4652	1.903	0.0000
2024/05/02	R248	01/08/2024		Bond Future	12.8462	73.5767	12.7981	73.8372	0.375	0.0000
2024/05/02	R248	01/08/2024	12.31 Call	Bond Future	1048.1300	1.0481	1109.4000	1.1094	5.846	0.0000
2024/05/02	R248	01/08/2024	12.31 Put	Bond Future	4052.0600	4.0521	3852.7600	3.8528	4.918	0.0000
2024/05/02	R248	01/08/2024	12.32 Call	Bond Future	1067.0500	1.0671	1129.2100	1.1292	5.825	0.0000
2024/05/02	R248	01/08/2024	12.32 Put	Bond Future	4012.8800	4.0129	3814.4700	3.8145	4.944	0.0000
2024/05/02	R248	01/08/2024	12.30 Call	Bond Future	1029.4000	1.0294	1089.8100	1.0898	5.868	0.0000
2024/05/02	R248	01/08/2024	12.30 Put	Bond Future	4091.5100	4.0915	3891.3500	3.8914	4.892	0.0000
2024/05/02	R248	07/11/2024		Bond Future	12.9841	70.8614	12.9339	71.1282	0.387	0.0000
2024/05/02	R248	07/11/2024	12.79 Call	Bond Future	2842.1400	2.8421	2952.8100	2.9528	3.894	0.0000
2024/05/02	R248	07/11/2024	12.79 Put	Bond Future	3883.7400	3.8837	3727.5600	3.7276	4.021	0.0000
2024/05/02	R248	07/11/2024	12.80 Call	Bond Future	2868.9000	2.8689	2980.2600	2.9803	3.882	0.0000
2024/05/02	R248	07/11/2024	12.80 Put	Bond Future	3856.1500	3.8562	3700.6600	3.7007	4.032	0.0000
2024/05/02	R248	07/11/2024	12.78 Call	Bond Future	2815.4800	2.8155	2925.4700	2.9255	3.907	0.0000
2024/05/02	R248	07/11/2024	12.78 Put	Bond Future	3911.5100	3.9115	3754.6500	3.7547	4.010	0.0000
2024/05/02	R248	06/02/2025		Bond Future	13.1245	72.4017	13.0722	72.6745	0.399	0.0000
2024/05/02	R248	06/02/2025	12.71 Call	Bond Future	3110.1000	3.1101	3217.9700	3.2180	3.468	0.0000
2024/05/02	R248	06/02/2025	12.71 Put	Bond Future	5324.8000	5.3248	5159.8300	5.1598	3.098	0.0000
2024/05/02	R248	08/05/2025		Bond Future	13.2650	69.5098	13.2105	69.7887	0.411	0.0000
2024/05/02	R248	08/05/2025	12.60 Call	Bond Future	2870.7100	2.8707	2973.5400	2.9735	3.582	0.0000
2024/05/02	R248	08/05/2025	12.60 Put	Bond Future	6417.4500	6.4175	6241.3400	6.2413	2.744	0.0000
2024/05/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/05/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/05/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/05/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

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