



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/04/2024 TO 26/04/2024

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
2024/04/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/26	2025	02/05/2024		Bond Future	179.2623	179.2623	179.3023	0.022	0.0000	0.0000
2024/04/26	2025	01/08/2024		Bond Future	181.3709	181.3709	181.4029	0.018	0.0000	0.0000
2024/04/26	2025	07/11/2024		Bond Future	185.6945	185.6945	185.7308	0.020	0.0000	0.0000
2024/04/26	2029	02/05/2024		Bond Future	128.3303	128.3303	128.4626	0.103	0.0000	0.0000
2024/04/26	2029	01/08/2024		Bond Future	131.1609	131.1609	131.2898	0.098	0.0000	0.0000
2024/04/26	2029	07/11/2024		Bond Future	132.8812	132.8812	133.0158	0.101	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	
2024/04/26	2029	06/02/2025		Bond Future	135.8017	135.8017	135.9380	135.9380	0.100	0.0000	0.0000
2024/04/26	2029	06/02/2025	132.40 Call	Bond Future	3401.7200	3.4017	3537.9600	3.5380	4.005	0.0000	0.0000
2024/04/26	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2029	08/05/2025		Bond Future	137.3160	137.3160	137.4629	137.4629	0.107	0.0000	0.0000
2024/04/26	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2029	08/05/2025	137.85 Put	Bond Future	534.0400	0.5340	387.1200	0.3871	27.511	0.0000	0.0000
2024/04/26	2030	02/05/2024	12.38 Call	Bond Future	5546.3300	5.5463	6159.7200	6.1597	11.059	0.0000	0.0000
2024/04/26	2030	02/05/2024	12.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2030	02/05/2024	10.82 Put	Bond Future	503.1500	0.5032	183.0600	0.1831	63.617	0.0000	0.0000
2024/04/26	2030	02/05/2024	10.82 Call	Bond Future	253.4400	0.2534	546.7400	0.5467	115.728	0.0000	0.0000
2024/04/26	2030	02/05/2024	9.66 Put	Bond Future	4892.0500	4.8921	4278.6600	4.2787	12.539	0.0000	0.0000
2024/04/26	2030	02/05/2024	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2030	02/05/2024	10.16 Put	Bond Future	2854.6900	2.8547	2241.3800	2.2414	21.484	0.0000	0.0000
2024/04/26	2030	02/05/2024	10.16 Call	Bond Future	0.0200	0.0000	0.1000	0.0001	400.000	0.0000	0.0000
2024/04/26	2030	02/05/2024	11.94 Call	Bond Future	3961.1400	3.9611	4574.4800	4.5745	15.484	0.0000	0.0000
2024/04/26	2030	02/05/2024	11.94 Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/26	2030	02/05/2024	10.62 Put	Bond Future	1080.1200	1.0801	567.0600	0.5671	47.500	0.0000	0.0000
2024/04/26	2030	02/05/2024	10.62 Call	Bond Future	50.9700	0.0510	151.3000	0.1513	196.841	0.0000	0.0000
2024/04/26	2030	02/05/2024	11.12 Put	Bond Future	92.9600	0.0930	16.6800	0.0167	82.057	0.0000	0.0000
2024/04/26	2030	02/05/2024	11.12 Call	Bond Future	996.5100	0.9965	1533.6200	1.5336	53.899	0.0000	0.0000
2024/04/26	2030	02/05/2024	13.15 Call	Bond Future	8231.1900	8.2312	8844.5800	8.8446	7.452	0.0000	0.0000
2024/04/26	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2030	02/05/2024		Bond Future	10.8845	90.0372	10.7264	90.6506	1.453	0.0000	0.0000
2024/04/26	2030	02/05/2024	9.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2030	02/05/2024	9.82 Put	Bond Future	4233.9700	4.2340	3620.5800	3.6206	14.487	0.0000	0.0000
2024/04/26	2030	02/05/2024	9.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2030	02/05/2024	9.83 Put	Bond Future	4193.0300	4.1930	3579.6400	3.5796	14.629	0.0000	0.0000
2024/04/26	2030	02/05/2024	9.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2030	02/05/2024	9.81 Put	Bond Future	4274.9300	4.2749	3661.5400	3.6615	14.349	0.0000	0.0000
2024/04/26	2030	01/08/2024	10.21 Put	Bond Future	3291.1900	3.2912	2815.5800	2.8156	14.451	0.0000	0.0000
2024/04/26	2030	01/08/2024	10.21 Call	Bond Future	266.7000	0.2667	413.4300	0.4134	55.017	0.0000	0.0000
2024/04/26	2030	01/08/2024	10.71 Put	Bond Future	1907.5800	1.9076	1559.1600	1.5592	18.265	0.0000	0.0000
2024/04/26	2030	01/08/2024	10.71 Call	Bond Future	799.3900	0.7994	1073.3100	1.0733	34.266	0.0000	0.0000
2024/04/26	2030	01/08/2024	11.31 Call	Bond Future	1990.8600	1.9909	2420.8600	2.4209	21.599	0.0000	0.0000
2024/04/26	2030	01/08/2024	11.31 Put	Bond Future	865.3500	0.8654	673.0100	0.6730	22.227	0.0000	0.0000
2024/04/26	2030	01/08/2024		Bond Future	11.0053	87.9950	10.8389	88.6173	1.512	0.0000	0.0000
2024/04/26	2030	01/08/2024	10.38 Call	Bond Future	403.1500	0.4032	589.3800	0.5894	46.194	0.0000	0.0000
2024/04/26	2030	01/08/2024	10.38 Put	Bond Future	2770.4000	2.7704	2334.2900	2.3343	15.742	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
2024/04/26	2030	01/08/2024	10.39 Call	Bond Future	412.6100	0.4126	601.2900	0.6013	45.728	0.0000	0.0000
2024/04/26	2030	01/08/2024	10.39 Put	Bond Future	2741.3800	2.7414	2307.7200	2.3077	15.819	0.0000	0.0000
2024/04/26	2030	01/08/2024	10.37 Call	Bond Future	393.9700	0.3940	577.7900	0.5778	46.658	0.0000	0.0000
2024/04/26	2030	01/08/2024	10.37 Put	Bond Future	2799.7100	2.7997	2361.1900	2.3612	15.663	0.0000	0.0000
2024/04/26	2030	07/11/2024	10.21 Put	Bond Future	3926.4100	3.9264	3480.9000	3.4809	11.346	0.0000	0.0000
2024/04/26	2030	07/11/2024	10.21 Call	Bond Future	530.4800	0.5305	723.7700	0.7238	36.437	0.0000	0.0000
2024/04/26	2030	07/11/2024	10.71 Put	Bond Future	2655.1600	2.6552	2295.6700	2.2957	13.539	0.0000	0.0000
2024/04/26	2030	07/11/2024	10.71 Call	Bond Future	1111.1700	1.1112	1390.4800	1.3905	25.137	0.0000	0.0000
2024/04/26	2030	07/11/2024	11.91 Call	Bond Future	3624.5100	3.6245	4106.1500	4.1062	13.288	0.0000	0.0000
2024/04/26	2030	07/11/2024	11.91 Put	Bond Future	910.4700	0.9105	753.3100	0.7533	17.261	0.0000	0.0000
2024/04/26	2030	07/11/2024	10.75 Call	Bond Future	1170.5500	1.1706	1456.9800	1.4570	24.470	0.0000	0.0000
2024/04/26	2030	07/11/2024	10.75 Put	Bond Future	2568.4000	2.5684	2216.0300	2.2160	13.719	0.0000	0.0000
2024/04/26	2030	07/11/2024	10.76 Call	Bond Future	1185.8000	1.1858	1474.0700	1.4741	24.310	0.0000	0.0000
2024/04/26	2030	07/11/2024	10.76 Put	Bond Future	2547.1700	2.5472	2196.6400	2.1966	13.762	0.0000	0.0000
2024/04/26	2030	07/11/2024	10.74 Call	Bond Future	1155.6600	1.1557	1440.2500	1.4403	24.626	0.0000	0.0000
2024/04/26	2030	07/11/2024	10.74 Put	Bond Future	2590.0200	2.5900	2235.8100	2.2358	13.676	0.0000	0.0000
2024/04/26	2030	07/11/2024		Bond Future	11.1368	90.0695	10.9591	90.7083	1.596	0.0000	0.0000
2024/04/26	2030	06/02/2025		Bond Future	11.2790	88.0173	11.0902	88.6691	1.674	0.0000	0.0000
2024/04/26	2030	06/02/2025	10.68 Call	Bond Future	1192.1600	1.1922	1481.8600	1.4819	24.300	0.0000	0.0000
2024/04/26	2030	06/02/2025	10.68 Put	Bond Future	3280.9600	3.2810	2918.8000	2.9188	11.038	0.0000	0.0000
2024/04/26	2030	08/05/2025		Bond Future	11.4516	89.9086	11.2486	90.5798	1.773	0.0000	0.0000
2024/04/26	2030	08/05/2025	9.93 Call	Bond Future	403.9000	0.4039	545.5700	0.5456	35.076	0.0000	0.0000
2024/04/26	2030	08/05/2025	9.93 Put	Bond Future	5592.8100	5.5928	5063.2800	5.0633	9.468	0.0000	0.0000
2024/04/26	2030	08/05/2025	11.86 Call	Bond Future	3110.9900	3.1110	3528.4100	3.5284	13.418	0.0000	0.0000
2024/04/26	2030	08/05/2025	11.86 Put	Bond Future	1779.5800	1.7796	1525.8000	1.5258	14.261	0.0000	0.0000
2024/04/26	2030	08/05/2025	10.31 Put	Bond Future	4543.8100	4.5438	4061.9800	4.0620	10.604	0.0000	0.0000
2024/04/26	2030	08/05/2025	10.31 Call	Bond Future	685.4900	0.6855	874.8600	0.8749	27.625	0.0000	0.0000
2024/04/26	2030	08/05/2025	12.28 Call	Bond Future	4039.4900	4.0395	4511.4100	4.5114	11.683	0.0000	0.0000
2024/04/26	2030	08/05/2025	12.28 Put	Bond Future	1364.9300	1.3649	1165.6500	1.1657	14.600	0.0000	0.0000
2024/04/26	2030	08/05/2025	10.69 Put	Bond Future	3647.1900	3.6472	3216.2700	3.2163	11.815	0.0000	0.0000
2024/04/26	2030	08/05/2025	10.69 Call	Bond Future	1096.0500	1.0961	1336.3300	1.3363	21.922	0.0000	0.0000
2024/04/26	2032	02/05/2024	11.81 Call	Bond Future	557.8800	0.5579	1031.9700	1.0320	84.981	0.0000	0.0000
2024/04/26	2032	02/05/2024	11.81 Put	Bond Future	382.0900	0.3821	125.6000	0.1256	67.128	0.0000	0.0000
2024/04/26	2032	02/05/2024	11.21 Call	Bond Future	1.5900	0.0016	8.2100	0.0082	416.352	0.0000	0.0000
2024/04/26	2032	02/05/2024	11.21 Put	Bond Future	2544.1000	2.5441	1820.1400	1.8201	28.456	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.57 Put	Bond Future	5572.2800	5.5723	4841.7000	4.8417	13.111	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2032	02/05/2024	11.28 Call	Bond Future	5.0500	0.0051	22.5600	0.0226	346.733	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	
2024/04/26	2032	02/05/2024	11.28 Put	Bond Future	2224.4500	2.2245	1511.3800	1.5114	32.056	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.30 Put	Bond Future	6892.4400	6.8924	6161.8600	6.1619	10.600	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.36 Put	Bond Future	6596.8700	6.5969	5866.2900	5.8663	11.075	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.36 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.86 Put	Bond Future	4182.3400	4.1823	3451.7600	3.4518	17.468	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2032	02/05/2024	12.90 Call	Bond Future	4829.8100	4.8298	5560.2800	5.5603	15.124	0.0000	0.0000
2024/04/26	2032	02/05/2024	12.90 Put	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.59 Put	Bond Future	5475.5000	5.4755	4744.9200	4.7449	13.343	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2032	02/05/2024	11.09 Put	Bond Future	3100.2900	3.1003	2370.4600	2.3705	23.541	0.0000	0.0000
2024/04/26	2032	02/05/2024	11.09 Call	Bond Future	0.1400	0.0001	0.8900	0.0009	535.714	0.0000	0.0000
2024/04/26	2032	02/05/2024	13.18 Call	Bond Future	5968.9900	5.9690	6699.5700	6.6996	12.240	0.0000	0.0000
2024/04/26	2032	02/05/2024	13.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2032	02/05/2024	13.35 Call	Bond Future	6649.9300	6.6499	7380.5100	7.3805	10.986	0.0000	0.0000
2024/04/26	2032	02/05/2024	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2032	02/05/2024	11.35 Put	Bond Future	1911.3800	1.9114	1219.6700	1.2197	36.189	0.0000	0.0000
2024/04/26	2032	02/05/2024	11.35 Call	Bond Future	13.4900	0.0135	52.3600	0.0524	288.139	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.65 Put	Bond Future	5185.9800	5.1860	4455.4000	4.4554	14.088	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2032	02/05/2024		Bond Future	11.7704	83.0248	11.6071	83.7554	1.388	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.55 Put	Bond Future	5669.2000	5.6692	4938.6200	4.9386	12.887	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.56 Put	Bond Future	5620.7300	5.6207	4890.1500	4.8902	12.998	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.54 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2032	02/05/2024	10.54 Put	Bond Future	5717.7200	5.7177	4987.1400	4.9871	12.777	0.0000	0.0000
2024/04/26	2032	01/08/2024	11.11 Put	Bond Future	3878.6500	3.8787	3334.4900	3.3345	14.030	0.0000	0.0000
2024/04/26	2032	01/08/2024	11.11 Call	Bond Future	338.1900	0.3382	536.4700	0.5365	58.630	0.0000	0.0000
2024/04/26	2032	01/08/2024	11.61 Put	Bond Future	2288.3900	2.2884	1908.1000	1.9081	16.618	0.0000	0.0000
2024/04/26	2032	01/08/2024	11.61 Call	Bond Future	998.4100	0.9984	1360.5600	1.3606	36.273	0.0000	0.0000
2024/04/26	2032	01/08/2024	12.31 Call	Bond Future	2679.1200	2.6791	3244.7700	3.2448	21.113	0.0000	0.0000
2024/04/26	2032	01/08/2024	12.31 Put	Bond Future	945.6600	0.9457	768.8700	0.7689	18.695	0.0000	0.0000
2024/04/26	2032	01/08/2024	12.54 Call	Bond Future	3383.4000	3.3834	3995.3200	3.9953	18.086	0.0000	0.0000
2024/04/26	2032	01/08/2024	12.54 Put	Bond Future	687.7500	0.6878	557.2300	0.5572	18.978	0.0000	0.0000
2024/04/26	2032	01/08/2024	11.14 Call	Bond Future	364.9800	0.3650	572.2800	0.5723	56.798	0.0000	0.0000
2024/04/26	2032	01/08/2024	11.14 Put	Bond Future	3768.2100	3.7682	3233.0700	3.2331	14.201	0.0000	0.0000
2024/04/26	2032	01/08/2024	11.15 Call	Bond Future	374.2300	0.3742	584.6200	0.5846	56.219	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	
2024/04/26	2032	01/08/2024	11.15 Put	Bond Future	3731.7800	3.7318	3199.7300	3.1997	14.257	0.0000	0.0000
2024/04/26	2032	01/08/2024	11.13 Call	Bond Future	355.8900	0.3559	560.1200	0.5601	57.386	0.0000	0.0000
2024/04/26	2032	01/08/2024	11.13 Put	Bond Future	3804.8300	3.8048	3266.6200	3.2666	14.145	0.0000	0.0000
2024/04/26	2032	01/08/2024		Bond Future	11.9046	84.8355	11.7343	85.5779	1.430	0.0000	0.0000
2024/04/26	2032	07/11/2024	11.11 Put	Bond Future	4772.9000	4.7729	4260.8400	4.2608	10.728	0.0000	0.0000
2024/04/26	2032	07/11/2024	11.11 Call	Bond Future	640.8800	0.6409	890.4000	0.8904	38.934	0.0000	0.0000
2024/04/26	2032	07/11/2024	11.61 Put	Bond Future	3271.3700	3.2714	2874.8500	2.8749	12.121	0.0000	0.0000
2024/04/26	2032	07/11/2024	11.61 Call	Bond Future	1345.7600	1.3458	1710.8200	1.7108	27.127	0.0000	0.0000
2024/04/26	2032	07/11/2024	12.95 Call	Bond Future	4677.4400	4.6774	5300.2800	5.3003	13.316	0.0000	0.0000
2024/04/26	2032	07/11/2024	12.95 Put	Bond Future	1040.2900	1.0403	901.5500	0.9016	13.337	0.0000	0.0000
2024/04/26	2032	07/11/2024	11.48 Call	Bond Future	1128.8300	1.1288	1463.3900	1.4634	29.638	0.0000	0.0000
2024/04/26	2032	07/11/2024	11.48 Put	Bond Future	3621.0100	3.6210	3193.9900	3.1940	11.793	0.0000	0.0000
2024/04/26	2032	07/11/2024	11.49 Call	Bond Future	1144.4700	1.1445	1481.5500	1.4816	29.453	0.0000	0.0000
2024/04/26	2032	07/11/2024	11.49 Put	Bond Future	3592.9000	3.5929	3168.4000	3.1684	11.815	0.0000	0.0000
2024/04/26	2032	07/11/2024	11.47 Call	Bond Future	1113.3300	1.1133	1445.5700	1.4456	29.842	0.0000	0.0000
2024/04/26	2032	07/11/2024	11.47 Put	Bond Future	3649.3000	3.6493	3219.9600	3.2200	11.765	0.0000	0.0000
2024/04/26	2032	07/11/2024		Bond Future	12.0605	82.6682	11.8807	83.4298	1.491	0.0000	0.0000
2024/04/26	2032	07/11/2024	13.36 Call	Bond Future	5942.0900	5.9421	6629.2000	6.6292	11.563	0.0000	0.0000
2024/04/26	2032	07/11/2024	13.36 Put	Bond Future	699.3200	0.6993	624.8500	0.6249	10.649	0.0000	0.0000
2024/04/26	2032	07/11/2024	11.64 Put	Bond Future	3194.5500	3.1946	2805.0300	2.8050	12.193	0.0000	0.0000
2024/04/26	2032	07/11/2024	11.64 Call	Bond Future	1398.9900	1.3990	1771.0500	1.7711	26.595	0.0000	0.0000
2024/04/26	2032	06/02/2025		Bond Future	12.2207	84.4649	12.0319	85.2423	1.545	0.0000	0.0000
2024/04/26	2032	06/02/2025	11.72 Call	Bond Future	1769.3300	1.7693	2079.5700	2.0796	17.534	0.0000	0.0000
2024/04/26	2032	06/02/2025	11.72 Put	Bond Future	3852.2000	3.8522	3385.0600	3.3851	12.127	0.0000	0.0000
2024/04/26	2032	08/05/2025		Bond Future	12.3970	82.1138	12.1971	82.9128	1.613	0.0000	0.0000
2024/04/26	2032	08/05/2025	10.91 Call	Bond Future	739.8500	0.7399	712.6000	0.7126	3.683	0.0000	0.0000
2024/04/26	2032	08/05/2025	10.91 Put	Bond Future	6930.9000	6.9309	6104.6500	6.1047	11.921	0.0000	0.0000
2024/04/26	2033	02/05/2024		Bond Future	120.4396	120.4396	120.4562	120.4562	0.014	0.0000	0.0000
2024/04/26	2033	01/08/2024		Bond Future	123.0961	123.0961	123.1072	123.1072	0.009	0.0000	0.0000
2024/04/26	2033	07/11/2024		Bond Future	124.5262	124.5262	124.5400	124.5400	0.011	0.0000	0.0000
2024/04/26	2033	06/02/2025		Bond Future	127.2632	127.2632	127.2760	127.2760	0.010	0.0000	0.0000
2024/04/26	2033	06/02/2025	124.94 Call	Bond Future	2323.1500	2.3232	2335.9600	2.3360	0.551	0.0000	0.0000
2024/04/26	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2033	08/05/2025		Bond Future	128.4908	128.4908	128.5111	128.5111	0.016	0.0000	0.0000
2024/04/26	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2033	08/05/2025	130.62 Put	Bond Future	2129.2300	2.1292	2108.8600	2.1089	0.957	0.0000	0.0000
2024/04/26	2037	02/05/2024		Bond Future	12.7965	75.5761	12.5979	76.5697	1.553	0.0000	0.0000
2024/04/26	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/04/26	2037	02/05/2024	11.44 Put	Bond Future	7193.4400	7.1934	6199.8400	6.1998	13.813	0.0000	0.0000
2024/04/26	2037	02/05/2024	11.45 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2037	02/05/2024	11.45 Put	Bond Future	7136.7400	7.1367	6143.1400	6.1431	13.922	0.0000	0.0000
2024/04/26	2037	02/05/2024	11.43 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2037	02/05/2024	11.43 Put	Bond Future	7250.1900	7.2502	6256.5900	6.2566	13.704	0.0000	0.0000
2024/04/26	2037	01/08/2024		Bond Future	12.9454	72.9682	12.7391	73.9797	1.594	0.0000	0.0000
2024/04/26	2037	01/08/2024	12.10 Call	Bond Future	351.3800	0.3514	635.9800	0.6360	80.995	0.0000	0.0000
2024/04/26	2037	01/08/2024	12.10 Put	Bond Future	4629.8800	4.6299	3902.9500	3.9030	15.701	0.0000	0.0000
2024/04/26	2037	01/08/2024	12.11 Call	Bond Future	360.7300	0.3607	649.9200	0.6499	80.168	0.0000	0.0000
2024/04/26	2037	01/08/2024	12.11 Put	Bond Future	4586.5100	4.5865	3864.1700	3.8642	15.749	0.0000	0.0000
2024/04/26	2037	01/08/2024	12.09 Call	Bond Future	342.2100	0.3422	622.2500	0.6223	81.833	0.0000	0.0000
2024/04/26	2037	01/08/2024	12.09 Put	Bond Future	4673.4800	4.6735	3941.9900	3.9420	15.652	0.0000	0.0000
2024/04/26	2037	01/08/2024	13.82 Call	Bond Future	4672.4800	4.6725	5577.7000	5.5777	19.373	0.0000	0.0000
2024/04/26	2037	01/08/2024	13.82 Put	Bond Future	602.7500	0.6028	496.4400	0.4964	17.637	0.0000	0.0000
2024/04/26	2037	01/08/2024	13.17 Call	Bond Future	2487.1100	2.4871	3240.2700	3.2403	30.283	0.0000	0.0000
2024/04/26	2037	01/08/2024	13.17 Put	Bond Future	1408.8200	1.4088	1150.4500	1.1505	18.339	0.0000	0.0000
2024/04/26	2037	07/11/2024		Bond Future	13.1037	74.6883	12.8879	75.7252	1.646	0.0000	0.0000
2024/04/26	2037	07/11/2024	12.58 Call	Bond Future	1437.8100	1.4378	1936.6000	1.9366	34.691	0.0000	0.0000
2024/04/26	2037	07/11/2024	12.58 Put	Bond Future	3992.7600	3.9928	3454.6600	3.4547	13.477	0.0000	0.0000
2024/04/26	2037	07/11/2024	12.59 Call	Bond Future	1457.1200	1.4571	1959.1100	1.9591	34.451	0.0000	0.0000
2024/04/26	2037	07/11/2024	12.59 Put	Bond Future	3962.0600	3.9621	3427.1600	3.4272	13.501	0.0000	0.0000
2024/04/26	2037	07/11/2024	12.57 Call	Bond Future	1418.6400	1.4186	1914.0100	1.9140	34.919	0.0000	0.0000
2024/04/26	2037	07/11/2024	12.57 Put	Bond Future	4023.6400	4.0236	3482.1200	3.4821	13.458	0.0000	0.0000
2024/04/26	2037	06/02/2025		Bond Future	13.2650	72.0506	13.0402	73.1094	1.695	0.0000	0.0000
2024/04/26	2037	06/02/2025	12.76 Call	Bond Future	1974.6500	1.9747	2437.2400	2.4372	23.426	0.0000	0.0000
2024/04/26	2037	06/02/2025	12.76 Put	Bond Future	4384.7100	4.3847	3788.5600	3.7886	13.596	0.0000	0.0000
2024/04/26	2037	08/05/2025		Bond Future	13.4426	73.5977	13.2071	74.6837	1.752	0.0000	0.0000
2024/04/26	2037	08/05/2025	12.25 Call	Bond Future	1236.0900	1.2361	1202.0100	1.2020	2.757	0.0000	0.0000
2024/04/26	2037	08/05/2025	12.25 Put	Bond Future	6990.1700	6.9902	5870.0600	5.8701	16.024	0.0000	0.0000
2024/04/26	2037	08/05/2025	12.55 Put	Bond Future	5574.6500	5.5747	4842.0200	4.8420	13.142	0.0000	0.0000
2024/04/26	2037	08/05/2025	12.55 Call	Bond Future	1329.0600	1.3291	1682.4600	1.6825	26.590	0.0000	0.0000
2024/04/26	2037	08/05/2025	13.30 Put	Bond Future	3471.3600	3.4714	2941.0000	2.9410	15.278	0.0000	0.0000
2024/04/26	2037	08/05/2025	13.30 Call	Bond Future	2816.4300	2.8164	3372.1000	3.3721	19.730	0.0000	0.0000
2024/04/26	2037	08/05/2025	13.35 Put	Bond Future	3746.4800	3.7465	2843.4000	2.8434	24.105	0.0000	0.0000
2024/04/26	2037	08/05/2025	13.35 Call	Bond Future	3322.1100	3.3221	3505.0600	3.5051	5.507	0.0000	0.0000
2024/04/26	2038	02/05/2024		Bond Future	130.9199	130.9199	131.1577	131.1577	0.182	0.0000	0.0000
2024/04/26	2038	01/08/2024		Bond Future	131.7314	131.7314	131.9680	131.9680	0.180	0.0000	0.0000
2024/04/26	2038	07/11/2024		Bond Future	134.8716	134.8716	135.1165	135.1165	0.182	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	
2024/04/26	2038	06/02/2025		Bond Future	135.7083	135.7083	135.9573	135.9573	0.183	0.0000	0.0000
2024/04/26	2038	06/02/2025	135.23 Call	Bond Future	478.3300	0.4783	727.3000	0.7273	52.050	0.0000	0.0000
2024/04/26	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2038	08/05/2025		Bond Future	138.6589	138.6589	138.9209	138.9209	0.189	0.0000	0.0000
2024/04/26	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2038	08/05/2025	139.68 Put	Bond Future	1021.1000	1.0211	759.0600	0.7591	25.663	0.0000	0.0000
2024/04/26	2040	02/05/2024	11.61 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2040	02/05/2024	11.61 Put	Bond Future	7866.6200	7.8666	6710.8400	6.7108	14.692	0.0000	0.0000
2024/04/26	2040	02/05/2024	11.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2040	02/05/2024	11.62 Put	Bond Future	7805.5100	7.8055	6649.7300	6.6497	14.807	0.0000	0.0000
2024/04/26	2040	02/05/2024	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2040	02/05/2024	11.60 Put	Bond Future	7927.8100	7.9278	6772.0300	6.7720	14.579	0.0000	0.0000
2024/04/26	2040	02/05/2024		Bond Future	13.0015	75.8273	12.7828	76.9830	1.682	0.0000	0.0000
2024/04/26	2040	01/08/2024		Bond Future	13.1503	72.9745	12.9232	74.1517	1.727	0.0000	0.0000
2024/04/26	2040	01/08/2024	12.33 Call	Bond Future	389.4700	0.3895	722.3200	0.7223	85.462	0.0000	0.0000
2024/04/26	2040	01/08/2024	12.33 Put	Bond Future	4785.7500	4.7858	3941.3600	3.9414	17.644	0.0000	0.0000
2024/04/26	2040	01/08/2024	12.34 Call	Bond Future	399.7900	0.3998	737.9700	0.7380	84.589	0.0000	0.0000
2024/04/26	2040	01/08/2024	12.34 Put	Bond Future	4740.0100	4.7400	3900.9500	3.9010	17.702	0.0000	0.0000
2024/04/26	2040	01/08/2024	12.32 Call	Bond Future	379.2400	0.3792	706.8900	0.7069	86.396	0.0000	0.0000
2024/04/26	2040	01/08/2024	12.32 Put	Bond Future	4831.6500	4.8317	3982.0600	3.9821	17.584	0.0000	0.0000
2024/04/26	2040	01/08/2024	12.28 Put	Bond Future	5017.9500	5.0180	4147.6200	4.1476	17.344	0.0000	0.0000
2024/04/26	2040	01/08/2024	12.28 Call	Bond Future	340.4000	0.3404	647.3100	0.6473	90.162	0.0000	0.0000
2024/04/26	2040	01/08/2024	12.88 Call	Bond Future	1277.1200	1.2771	1911.6800	1.9117	49.687	0.0000	0.0000
2024/04/26	2040	01/08/2024	12.88 Put	Bond Future	2681.4100	2.6814	2138.7300	2.1387	20.239	0.0000	0.0000
2024/04/26	2040	01/08/2024	13.48 Call	Bond Future	2954.1600	2.9542	3854.2900	3.8543	30.470	0.0000	0.0000
2024/04/26	2040	01/08/2024	13.48 Put	Bond Future	1296.7200	1.2967	1019.6100	1.0196	21.370	0.0000	0.0000
2024/04/26	2040	01/08/2024	12.95 Put	Bond Future	2473.9300	2.4739	1968.2200	1.9682	20.442	0.0000	0.0000
2024/04/26	2040	01/08/2024	12.95 Call	Bond Future	1437.4200	1.4374	2108.9500	2.1090	46.718	0.0000	0.0000
2024/04/26	2040	07/11/2024		Bond Future	13.3078	74.6946	13.0705	75.9011	1.783	0.0000	0.0000
2024/04/26	2040	07/11/2024	12.85 Call	Bond Future	1646.4600	1.6465	2237.0100	2.2370	35.868	0.0000	0.0000
2024/04/26	2040	07/11/2024	12.85 Put	Bond Future	4002.6300	4.0026	3386.6500	3.3867	15.389	0.0000	0.0000
2024/04/26	2040	07/11/2024	12.86 Call	Bond Future	1667.9000	1.6679	2262.1400	2.2621	35.628	0.0000	0.0000
2024/04/26	2040	07/11/2024	12.86 Put	Bond Future	3971.3200	3.9713	3359.0300	3.3590	15.418	0.0000	0.0000
2024/04/26	2040	07/11/2024	12.84 Call	Bond Future	1625.1700	1.6252	2211.8000	2.2118	36.097	0.0000	0.0000
2024/04/26	2040	07/11/2024	12.84 Put	Bond Future	4034.1500	4.0342	3414.2500	3.4143	15.366	0.0000	0.0000
2024/04/26	2040	06/02/2025		Bond Future	13.4677	71.8064	13.2205	73.0385	1.835	0.0000	0.0000
2024/04/26	2040	06/02/2025	12.95 Call	Bond Future	2052.3800	2.0524	2654.6100	2.6546	29.343	0.0000	0.0000
2024/04/26	2040	06/02/2025	12.95 Put	Bond Future	4671.4000	4.6714	4041.5300	4.0415	13.484	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	
2024/04/26	2040	08/05/2025		Bond Future	13.6425	73.3479	13.3839	74.6110	1.896	0.0000	0.0000
2024/04/26	2040	08/05/2025	12.63 Call	Bond Future	1567.3100	1.5673	1568.6000	1.5686	0.082	0.0000	0.0000
2024/04/26	2040	08/05/2025	12.63 Put	Bond Future	6718.9700	6.7190	5457.1800	5.4572	18.780	0.0000	0.0000
2024/04/26	2040	08/05/2025	12.75 Put	Bond Future	5885.4200	5.8854	5034.9700	5.0350	14.450	0.0000	0.0000
2024/04/26	2040	08/05/2025	12.75 Call	Bond Future	1374.0400	1.3740	1786.6700	1.7867	30.030	0.0000	0.0000
2024/04/26	2040	08/05/2025	13.50 Put	Bond Future	3634.9000	3.6349	3023.3300	3.0233	16.825	0.0000	0.0000
2024/04/26	2040	08/05/2025	13.50 Call	Bond Future	2943.0300	2.9430	3594.5400	3.5945	22.137	0.0000	0.0000
2024/04/26	2040	08/05/2025	13.43 Put	Bond Future	4237.0800	4.2371	3172.3700	3.1724	25.128	0.0000	0.0000
2024/04/26	2040	08/05/2025	13.43 Call	Bond Future	3201.5700	3.2016	3399.9400	3.3999	6.196	0.0000	0.0000
2024/04/26	2044	02/05/2024	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2044	02/05/2024	11.66 Put	Bond Future	8002.0300	8.0020	6980.6500	6.9807	12.764	0.0000	0.0000
2024/04/26	2044	02/05/2024	11.67 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2044	02/05/2024	11.67 Put	Bond Future	7939.5900	7.9396	6918.2100	6.9182	12.864	0.0000	0.0000
2024/04/26	2044	02/05/2024	11.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2044	02/05/2024	11.65 Put	Bond Future	8064.5500	8.0646	7043.1700	7.0432	12.665	0.0000	0.0000
2024/04/26	2044	02/05/2024		Bond Future	13.0611	72.0083	12.8676	73.0297	1.482	0.0000	0.0000
2024/04/26	2044	02/05/2024	12.50 Call	Bond Future	3.0000	0.0030	24.7800	0.0248	726.000	0.0000	0.0000
2024/04/26	2044	02/05/2024	12.50 Put	Bond Future	3034.9400	3.0349	2035.3400	2.0353	32.936	0.0000	0.0000
2024/04/26	2044	02/05/2024	12.75 Call	Bond Future	58.7000	0.0587	243.4400	0.2434	314.719	0.0000	0.0000
2024/04/26	2044	02/05/2024	12.75 Put	Bond Future	1712.8800	1.7129	876.2400	0.8762	48.844	0.0000	0.0000
2024/04/26	2044	02/05/2024	13.00 Call	Bond Future	379.0900	0.3791	936.1100	0.9361	146.936	0.0000	0.0000
2024/04/26	2044	02/05/2024	13.00 Put	Bond Future	698.8300	0.6988	234.4700	0.2345	66.448	0.0000	0.0000
2024/04/26	2044	01/08/2024		Bond Future	13.2044	69.1974	13.0035	70.2375	1.521	0.0000	0.0000
2024/04/26	2044	01/08/2024	12.29 Call	Bond Future	305.5600	0.3056	521.9500	0.5220	70.818	0.0000	0.0000
2024/04/26	2044	01/08/2024	12.29 Put	Bond Future	5262.6200	5.2626	4438.8900	4.4389	15.652	0.0000	0.0000
2024/04/26	2044	01/08/2024	12.30 Call	Bond Future	314.3800	0.3144	534.4100	0.5344	69.989	0.0000	0.0000
2024/04/26	2044	01/08/2024	12.30 Put	Bond Future	5214.0300	5.2140	4393.9400	4.3939	15.729	0.0000	0.0000
2024/04/26	2044	01/08/2024	12.28 Call	Bond Future	297.0000	0.2970	509.7000	0.5097	71.616	0.0000	0.0000
2024/04/26	2044	01/08/2024	12.28 Put	Bond Future	5311.5300	5.3115	4484.1100	4.4841	15.578	0.0000	0.0000
2024/04/26	2044	07/11/2024	12.91 Call	Bond Future	1613.8300	1.6138	2215.3600	2.2154	37.273	0.0000	0.0000
2024/04/26	2044	07/11/2024	12.91 Put	Bond Future	3912.4300	3.9124	3447.8300	3.4478	11.875	0.0000	0.0000
2024/04/26	2044	07/11/2024	12.92 Call	Bond Future	1635.0000	1.6350	2240.3500	2.2404	37.024	0.0000	0.0000
2024/04/26	2044	07/11/2024	12.92 Put	Bond Future	3880.6000	3.8806	3419.8200	3.4198	11.874	0.0000	0.0000
2024/04/26	2044	07/11/2024	12.90 Call	Bond Future	1592.6200	1.5926	2190.5000	2.1905	37.541	0.0000	0.0000
2024/04/26	2044	07/11/2024	12.90 Put	Bond Future	3944.2900	3.9443	3476.0400	3.4760	11.872	0.0000	0.0000
2024/04/26	2044	07/11/2024		Bond Future	13.3556	70.8285	13.1458	71.8946	1.571	0.0000	0.0000
2024/04/26	2044	06/02/2025		Bond Future	13.5088	67.9815	13.2904	69.0702	1.617	0.0000	0.0000
2024/04/26	2044	06/02/2025	13.02 Call	Bond Future	2133.6600	2.1337	2592.3000	2.5923	21.495	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	
2024/04/26	2044	06/02/2025	13.02 Put	Bond Future	4611.2900	4.6113	3981.2500	3.9813	13.663	0.0000	0.0000
2024/04/26	2044	08/05/2025		Bond Future	13.6755	69.4408	13.4470	70.5571	1.671	0.0000	0.0000
2024/04/26	2044	08/05/2025	12.72 Call	Bond Future	1665.5500	1.6656	1614.5500	1.6146	3.062	0.0000	0.0000
2024/04/26	2044	08/05/2025	12.72 Put	Bond Future	6549.6000	6.5496	5382.2800	5.3823	17.823	0.0000	0.0000
2024/04/26	2046	02/05/2024		Bond Future	112.6641	112.6641	112.0841	112.0841	0.515	0.0000	0.0000
2024/04/26	2046	01/08/2024		Bond Future	115.1492	115.1492	114.5510	114.5510	0.520	0.0000	0.0000
2024/04/26	2046	07/11/2024		Bond Future	115.6841	115.6841	115.0738	115.0738	0.528	0.0000	0.0000
2024/04/26	2046	06/02/2025		Bond Future	118.2264	118.2264	117.6015	117.6015	0.529	0.0000	0.0000
2024/04/26	2046	06/02/2025	114.01 Call	Bond Future	4216.3800	4.2164	3591.4800	3.5915	14.821	0.0000	0.0000
2024/04/26	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2046	08/05/2025		Bond Future	118.5347	118.5347	117.9031	117.9031	0.533	0.0000	0.0000
2024/04/26	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2046	08/05/2025	121.97 Put	Bond Future	3435.3000	3.4353	4066.9100	4.0669	18.386	0.0000	0.0000
2024/04/26	2050	02/05/2024		Bond Future	112.9223	112.9223	113.3166	113.3166	0.349	0.0000	0.0000
2024/04/26	2050	01/08/2024		Bond Future	113.0992	113.0992	113.4966	113.4966	0.351	0.0000	0.0000
2024/04/26	2050	07/11/2024		Bond Future	115.7954	115.7954	116.2044	116.2044	0.353	0.0000	0.0000
2024/04/26	2050	06/02/2025		Bond Future	115.9697	115.9697	116.3868	116.3868	0.360	0.0000	0.0000
2024/04/26	2050	06/02/2025	115.60 Call	Bond Future	369.6800	0.3697	786.8300	0.7868	112.841	0.0000	0.0000
2024/04/26	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2050	08/05/2025		Bond Future	118.4909	118.4909	118.9238	118.9238	0.365	0.0000	0.0000
2024/04/26	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	2050	08/05/2025	121.16 Put	Bond Future	2669.1300	2.6691	2236.1900	2.2362	16.220	0.0000	0.0000
2024/04/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	AL37	02/05/2024		Index Future	920.4860	920.4860	927.0580	927.0580	0.714	0.0000	0.0000
2024/04/26	AL37	01/08/2024		Index Future	940.5600	940.5600	947.2320	947.2320	0.709	0.0000	0.0000
2024/04/26	AL37	07/11/2024		Index Future	962.7430	962.7430	969.5880	969.5880	0.711	0.0000	0.0000
2024/04/26	AL37	06/02/2025		Index Future	983.6890	983.6890	990.6710	990.6710	0.710	0.0000	0.0000
2024/04/26	AL37	08/05/2025		Index Future	1004.8820	1004.8820	1012.0670	1012.0670	0.715	0.0000	0.0000
2024/04/26	AL7T	02/05/2024		Index Future	1058.2830	1058.2830	1069.8310	1069.8310	1.091	0.0000	0.0000
2024/04/26	AL7T	01/08/2024		Index Future	1081.3630	1081.3630	1093.1120	1093.1120	1.086	0.0000	0.0000
2024/04/26	AL7T	07/11/2024		Index Future	1106.8660	1106.8660	1118.9110	1118.9110	1.088	0.0000	0.0000
2024/04/26	AL7T	06/02/2025		Index Future	1130.9480	1130.9480	1143.2410	1143.2410	1.087	0.0000	0.0000
2024/04/26	AL7T	08/05/2025		Index Future	1155.3140	1155.3140	1167.9320	1167.9320	1.092	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	
2024/04/26	ALBI	02/05/2024		Index Future	924.8330	924.8330	934.0960	934.0960	1.002	0.0000	0.0000
2024/04/26	ALBI	01/08/2024		Index Future	945.0020	945.0020	954.4240	954.4240	0.997	0.0000	0.0000
2024/04/26	ALBI	07/11/2024		Index Future	967.2900	967.2900	976.9500	976.9500	0.999	0.0000	0.0000
2024/04/26	ALBI	06/02/2025		Index Future	988.3340	988.3340	998.1920	998.1920	0.997	0.0000	0.0000
2024/04/26	ALBI	08/05/2025		Index Future	1009.6280	1009.6280	1019.7510	1019.7510	1.003	0.0000	0.0000
2024/04/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/04/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/26	ES33	02/05/2024		Bond Future	13.1883	70.9813	12.9891	71.8156	1.511	0.0000
2024/04/26	ES33	01/08/2024		Bond Future	13.3624	72.5469	13.1550	73.3961	1.552	0.0000
2024/04/26	ES33	07/11/2024		Bond Future	13.5662	70.4731	13.3481	71.3440	1.608	0.0000
2024/04/26	ES33	06/02/2025		Bond Future	13.7760	72.0207	13.5476	72.9101	1.658	0.0000
2024/04/26	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/26	ES33	06/02/2025	13.34 Put	Bond Future	1710.8500	1.7109	821.4900	0.8215	51.984	0.0000
2024/04/26	ES33	08/05/2025		Bond Future	13.9963	69.7809	13.7557	70.6939	1.719	0.0000
2024/04/26	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/26	ES33	08/05/2025	12.73 Put	Bond Future	4991.0700	4.9911	4078.1400	4.0781	18.291	0.0000
2024/04/26	ES42	02/05/2024		Bond Future	13.4717	66.9117	13.2580	67.9578	1.587	0.0000
2024/04/26	ES42	01/08/2024		Bond Future	13.6240	68.3876	13.4022	69.4534	1.628	0.0000
2024/04/26	ES42	07/11/2024		Bond Future	13.7988	65.7492	13.5665	66.8418	1.683	0.0000
2024/04/26	ES42	06/02/2025		Bond Future	13.9701	67.1924	13.7282	68.3083	1.732	0.0000
2024/04/26	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/26	ES42	06/02/2025	13.71 Put	Bond Future	1201.1300	1.2011	85.1700	0.0852	92.909	0.0000
2024/04/26	ES42	08/05/2025		Bond Future	14.1561	64.3828	13.9025	65.5270	1.791	0.0000
2024/04/26	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/26	ES42	08/05/2025	13.25 Put	Bond Future	4248.0600	4.2481	3103.8600	3.1039	26.935	0.0000
2024/04/26	GOVI	02/05/2024		GOVI	910.8860	910.8860	919.9470	919.9470	0.995	0.0000
2024/04/26	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/26	GOVI	02/05/2024	950.98 Put	GOVI	400940.0000	40.0940	310330.0000	31.0330	22.599	0.0000
2024/04/26	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/26	GOVI	02/05/2024	950.99 Put	GOVI	401040.0000	40.1040	310430.0000	31.0430	22.594	0.0000
2024/04/26	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/26	GOVI	02/05/2024	950.97 Put	GOVI	400840.0000	40.0840	310230.0000	31.0230	22.605	0.0000
2024/04/26	GOVI	01/08/2024		GOVI	930.7510	930.7510	939.9660	939.9660	0.990	0.0000
2024/04/26	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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	
2024/04/26	GOVI	01/08/2024	943.38 Put	GOVI	126290.0000	12.6290	34140.0000	3.4140	72.967	0.0000	0.0000
2024/04/26	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	GOVI	01/08/2024	943.39 Put	GOVI	126390.0000	12.6390	34240.0000	3.4240	72.909	0.0000	0.0000
2024/04/26	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	GOVI	01/08/2024	943.37 Put	GOVI	126190.0000	12.6190	34040.0000	3.4040	73.025	0.0000	0.0000
2024/04/26	GOVI	07/11/2024		GOVI	952.7020	952.7020	962.1510	962.1510	0.992	0.0000	0.0000
2024/04/26	GOVI	07/11/2024	948.79 Call	GOVI	39120.0000	3.9120	133610.0000	13.3610	241.539	0.0000	0.0000
2024/04/26	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	GOVI	07/11/2024	948.80 Call	GOVI	39020.0000	3.9020	133510.0000	13.3510	242.158	0.0000	0.0000
2024/04/26	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	GOVI	07/11/2024	948.78 Call	GOVI	39220.0000	3.9220	133710.0000	13.3710	240.923	0.0000	0.0000
2024/04/26	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	GOVI	06/02/2025		GOVI	973.4300	973.4300	983.0720	983.0720	0.991	0.0000	0.0000
2024/04/26	GOVI	06/02/2025	972.00 Call	GOVI	14300.0000	1.4300	110720.0000	11.0720	674.266	0.0000	0.0000
2024/04/26	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	GOVI	08/05/2025		GOVI	994.4020	994.4020	1004.3040	1004.3040	0.996	0.0000	0.0000
2024/04/26	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	GOVI	08/05/2025	1,022.00 Put	GOVI	275980.0000	27.5980	176960.0000	17.6960	35.879	0.0000	0.0000
2024/04/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/04/26	IGOV	02/05/2024		Index Future	344.3960	344.3960	344.4890	344.4890	0.027	0.0000	0.0000
2024/04/26	IGOV	01/08/2024		Index Future	351.9920	351.9920	352.0710	352.0710	0.022	0.0000	0.0000
2024/04/26	IGOV	07/11/2024		Index Future	360.3840	360.3840	360.4710	360.4710	0.024	0.0000	0.0000
2024/04/26	IGOV	06/02/2025		Index Future	368.3070	368.3070	368.3910	368.3910	0.023	0.0000	0.0000
2024/04/26	IGOV	08/05/2025		Index Future	376.3220	376.3220	376.4270	376.4270	0.028	0.0000	0.0000
2024/04/26	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/04/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/04/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/04/26	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/04/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/04/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/04/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/04/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/04/26	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/04/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/04/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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	
2024/04/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/26	JBAF	17/04/2024		Jibar Tradeable Future	8.3670	8.3670	8.3670	91.6330	0.000	0.0000	0.0000
2024/04/26	JBAF	15/05/2024		Jibar Tradeable Future	8.3600	91.6400	8.3400	91.6600	0.239	0.0000	0.0000
2024/04/26	JBAF	19/06/2024		Jibar Tradeable Future	8.3800	91.6200	8.3400	91.6600	0.477	0.0000	0.0000
2024/04/26	JBAF	17/07/2024		Jibar Tradeable Future	8.3800	91.6200	8.3400	91.6600	0.477	0.0000	0.0000
2024/04/26	JBAF	21/08/2024		Jibar Tradeable Future	8.3800	91.6200	8.3400	91.6600	0.477	0.0000	0.0000
2024/04/26	JBAF	18/09/2024		Jibar Tradeable Future	8.4200	91.5800	8.3600	91.6400	0.713	0.0000	0.0000
2024/04/26	JBAF	16/10/2024		Jibar Tradeable Future	8.4300	91.5700	8.3600	91.6400	0.830	0.0000	0.0000
2024/04/26	JBAF	18/12/2024		Jibar Tradeable Future	8.4600	91.5400	8.3800	91.6200	0.946	0.0000	0.0000
2024/04/26	JBAF	19/03/2025		Jibar Tradeable Future	8.4700	91.5300	8.3700	91.6300	1.181	0.0000	0.0000
2024/04/26	JBAF	18/06/2025		Jibar Tradeable Future	8.4300	91.5700	8.3200	91.6800	1.305	0.0000	0.0000
2024/04/26	JBAF	17/09/2025		Jibar Tradeable Future	8.4600	91.5400	8.3500	91.6500	1.300	0.0000	0.0000
2024/04/26	JBAF	17/12/2025		Jibar Tradeable Future	8.4700	91.5300	8.3800	91.6200	1.063	0.0000	0.0000
2024/04/26	JBAF	18/03/2026		Jibar Tradeable Future	8.4700	91.5300	8.3800	91.6200	1.063	0.0000	0.0000
2024/04/26	R035	02/05/2024		Bond Future	12.4406	80.7342	12.2422	81.7296	1.595	0.0000	0.0000
2024/04/26	R035	02/05/2024	11.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R035	02/05/2024	11.20 Put	Bond Future	6522.6500	6.5227	5527.1800	5.5272	15.262	0.0000	0.0000
2024/04/26	R035	02/05/2024	11.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R035	02/05/2024	11.21 Put	Bond Future	6467.1400	6.4671	5471.6700	5.4717	15.393	0.0000	0.0000
2024/04/26	R035	02/05/2024	11.19 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R035	02/05/2024	11.19 Put	Bond Future	6578.2200	6.5782	5582.7500	5.5828	15.133	0.0000	0.0000
2024/04/26	R035	01/08/2024		Bond Future	12.5777	82.4948	12.3716	83.5080	1.639	0.0000	0.0000
2024/04/26	R035	01/08/2024	12.20 Put	Bond Future	2876.6100	2.8766	2315.5800	2.3156	19.503	0.0000	0.0000
2024/04/26	R035	01/08/2024	12.20 Call	Bond Future	1006.0700	1.0061	1458.2000	1.4582	44.940	0.0000	0.0000
2024/04/26	R035	01/08/2024	11.80 Call	Bond Future	419.4000	0.4194	693.8900	0.6939	65.448	0.0000	0.0000
2024/04/26	R035	01/08/2024	11.80 Put	Bond Future	4339.4300	4.3394	3600.7600	3.6008	17.022	0.0000	0.0000
2024/04/26	R035	01/08/2024	11.81 Call	Bond Future	430.1600	0.4302	708.8300	0.7088	64.783	0.0000	0.0000
2024/04/26	R035	01/08/2024	11.81 Put	Bond Future	4298.0700	4.2981	3563.5800	3.5636	17.089	0.0000	0.0000
2024/04/26	R035	01/08/2024	11.79 Call	Bond Future	408.8300	0.4088	679.1500	0.6792	66.120	0.0000	0.0000
2024/04/26	R035	01/08/2024	11.79 Put	Bond Future	4381.0200	4.3810	3638.1800	3.6382	16.956	0.0000	0.0000
2024/04/26	R035	01/08/2024	13.08 Call	Bond Future	3385.2800	3.3853	4172.3600	4.1724	23.250	0.0000	0.0000
2024/04/26	R035	01/08/2024	13.08 Put	Bond Future	990.4200	0.9904	764.3400	0.7643	22.827	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	
2024/04/26	R035	01/08/2024	13.05 Call	Bond Future	3285.0500	3.2851	4063.3700	4.0634	23.693	0.0000	0.0000
2024/04/26	R035	01/08/2024	13.05 Put	Bond Future	1030.3100	1.0303	795.4700	0.7955	22.793	0.0000	0.0000
2024/04/26	R035	07/11/2024	13.23 Call	Bond Future	4030.6500	4.0307	4826.8000	4.8268	19.752	0.0000	0.0000
2024/04/26	R035	07/11/2024	13.23 Put	Bond Future	1743.9400	1.7439	1501.3800	1.5014	13.909	0.0000	0.0000
2024/04/26	R035	07/11/2024	12.20 Put	Bond Future	4030.7800	4.0308	3495.3200	3.4953	13.284	0.0000	0.0000
2024/04/26	R035	07/11/2024	12.20 Call	Bond Future	1401.3000	1.4013	1904.5500	1.9046	35.913	0.0000	0.0000
2024/04/26	R035	07/11/2024		Bond Future	12.7397	79.9243	12.5235	80.9630	1.697	0.0000	0.0000
2024/04/26	R035	07/11/2024	12.18 Call	Bond Future	1363.9100	1.3639	1860.2600	1.8603	36.392	0.0000	0.0000
2024/04/26	R035	07/11/2024	12.18 Put	Bond Future	4093.1800	4.0932	3550.8200	3.5508	13.250	0.0000	0.0000
2024/04/26	R035	07/11/2024	12.19 Call	Bond Future	1382.6400	1.3826	1882.4600	1.8825	36.150	0.0000	0.0000
2024/04/26	R035	07/11/2024	12.19 Put	Bond Future	4061.9900	4.0620	3523.1000	3.5231	13.267	0.0000	0.0000
2024/04/26	R035	07/11/2024	12.17 Call	Bond Future	1345.3200	1.3453	1838.4400	1.8384	36.654	0.0000	0.0000
2024/04/26	R035	07/11/2024	12.17 Put	Bond Future	4124.5500	4.1246	3578.9600	3.5790	13.228	0.0000	0.0000
2024/04/26	R035	06/02/2025		Bond Future	12.9068	81.6616	12.6810	82.7221	1.750	0.0000	0.0000
2024/04/26	R035	06/02/2025	12.41 Call	Bond Future	1978.3800	1.9784	2453.9100	2.4539	24.036	0.0000	0.0000
2024/04/26	R035	06/02/2025	12.41 Put	Bond Future	4337.9100	4.3379	3752.9000	3.7529	13.486	0.0000	0.0000
2024/04/26	R035	08/05/2025		Bond Future	13.0781	78.9004	12.8410	79.9886	1.813	0.0000	0.0000
2024/04/26	R035	08/05/2025	11.78 Call	Bond Future	1068.8500	1.0689	1049.4500	1.0495	1.815	0.0000	0.0000
2024/04/26	R035	08/05/2025	11.78 Put	Bond Future	7295.5200	7.2955	6187.9600	6.1880	15.181	0.0000	0.0000
2024/04/26	R053	02/05/2024	13.03 Call	Bond Future	1100.0300	1.1000	2216.9500	2.2170	101.535	0.0000	0.0000
2024/04/26	R053	02/05/2024	13.03 Put	Bond Future	422.1200	0.4221	92.3600	0.0924	78.120	0.0000	0.0000
2024/04/26	R053	02/05/2024	13.04 Call	Bond Future	1144.8400	1.1448	2277.4900	2.2775	98.935	0.0000	0.0000
2024/04/26	R053	02/05/2024	13.04 Put	Bond Future	399.5100	0.3995	85.4800	0.0855	78.604	0.0000	0.0000
2024/04/26	R053	02/05/2024	13.02 Call	Bond Future	1056.0300	1.0560	2156.8100	2.1568	104.238	0.0000	0.0000
2024/04/26	R053	02/05/2024	13.02 Put	Bond Future	445.6400	0.4456	99.7400	0.0997	77.619	0.0000	0.0000
2024/04/26	R053	02/05/2024		Bond Future	12.9302	91.3217	12.7219	92.7684	1.611	0.0000	0.0000
2024/04/26	R053	01/08/2024		Bond Future	13.0628	93.3133	12.8466	94.7870	1.655	0.0000	0.0000
2024/04/26	R053	01/08/2024	13.14 Call	Bond Future	2905.9800	2.9060	3906.9900	3.9070	34.447	0.0000	0.0000
2024/04/26	R053	01/08/2024	13.14 Put	Bond Future	2390.3900	2.3904	1917.6600	1.9177	19.776	0.0000	0.0000
2024/04/26	R053	01/08/2024	13.15 Call	Bond Future	2943.8600	2.9439	3950.2500	3.9503	34.186	0.0000	0.0000
2024/04/26	R053	01/08/2024	13.15 Put	Bond Future	2361.9100	2.3619	1894.5600	1.8946	19.787	0.0000	0.0000
2024/04/26	R053	01/08/2024	13.13 Call	Bond Future	2868.1200	2.8681	3863.9000	3.8639	34.719	0.0000	0.0000
2024/04/26	R053	01/08/2024	13.13 Put	Bond Future	2418.9900	2.4190	1941.0300	1.9410	19.759	0.0000	0.0000
2024/04/26	R053	07/11/2024		Bond Future	13.2128	89.6408	12.9865	91.1512	1.713	0.0000	0.0000
2024/04/26	R053	07/11/2024	12.80 Call	Bond Future	2243.1800	2.2432	3103.1300	3.1031	38.336	0.0000	0.0000
2024/04/26	R053	07/11/2024	12.80 Put	Bond Future	5034.9600	5.0350	4384.5500	4.3846	12.918	0.0000	0.0000
2024/04/26	R053	07/11/2024	12.81 Call	Bond Future	2272.0900	2.2721	3137.0500	3.1371	38.069	0.0000	0.0000
2024/04/26	R053	07/11/2024	12.81 Put	Bond Future	4994.3100	4.9943	4348.9100	4.3489	12.923	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	
2024/04/26	R053	07/11/2024	12.79 Call	Bond Future	2214.4600	2.2145	3069.3800	3.0694	38.606	0.0000	0.0000
2024/04/26	R053	07/11/2024	12.79 Put	Bond Future	5075.8900	5.0759	4420.4500	4.4205	12.913	0.0000	0.0000
2024/04/26	R053	06/02/2025		Bond Future	13.3615	91.5885	13.1256	93.1309	1.765	0.0000	0.0000
2024/04/26	R053	06/02/2025	12.94 Call	Bond Future	3034.3300	3.0343	3868.7100	3.8687	27.498	0.0000	0.0000
2024/04/26	R053	06/02/2025	12.94 Put	Bond Future	5826.0800	5.8261	5118.1500	5.1182	12.151	0.0000	0.0000
2024/04/26	R053	08/05/2025		Bond Future	13.5194	87.6845	13.2724	89.2655	1.827	0.0000	0.0000
2024/04/26	R053	08/05/2025	12.64 Call	Bond Future	2367.1500	2.3672	2751.3300	2.7513	16.230	0.0000	0.0000
2024/04/26	R053	08/05/2025	12.64 Put	Bond Future	8249.8900	8.2499	7053.1000	7.0531	14.507	0.0000	0.0000
2024/04/26	R186	02/05/2024	10.40 Call	Bond Future	1920.1300	1.9201	2110.2300	2.1102	9.900	0.0000	0.0000
2024/04/26	R186	02/05/2024	10.40 Put	Bond Future	0.1200	0.0001	0.0100	0.0000	91.667	0.0000	0.0000
2024/04/26	R186	02/05/2024	9.73 Put	Bond Future	64.3900	0.0644	19.6200	0.0196	69.529	0.0000	0.0000
2024/04/26	R186	02/05/2024	9.73 Call	Bond Future	461.8000	0.4618	607.2400	0.6072	31.494	0.0000	0.0000
2024/04/26	R186	02/05/2024		Bond Future	9.5572	106.0788	9.4748	106.2690	0.862	0.0000	0.0000
2024/04/26	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R186	02/05/2024	8.00 Put	Bond Future	3672.4000	3.6724	3482.1900	3.4822	5.179	0.0000	0.0000
2024/04/26	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R186	02/05/2024	8.01 Put	Bond Future	3648.2800	3.6483	3458.0700	3.4581	5.214	0.0000	0.0000
2024/04/26	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R186	02/05/2024	7.99 Put	Bond Future	3696.5200	3.6965	3506.3100	3.5063	5.146	0.0000	0.0000
2024/04/26	R186	01/08/2024		Bond Future	9.6396	103.0843	9.5498	103.2736	0.932	0.0000	0.0000
2024/04/26	R186	01/08/2024	8.69 Call	Bond Future	36.5100	0.0365	44.9200	0.0449	23.035	0.0000	0.0000
2024/04/26	R186	01/08/2024	8.69 Put	Bond Future	2060.0900	2.0601	1879.2200	1.8792	8.780	0.0000	0.0000
2024/04/26	R186	01/08/2024	8.70 Call	Bond Future	38.2300	0.0382	46.3600	0.0464	21.266	0.0000	0.0000
2024/04/26	R186	01/08/2024	8.70 Put	Bond Future	2040.2300	2.0402	1859.0800	1.8591	8.879	0.0000	0.0000
2024/04/26	R186	01/08/2024	8.68 Call	Bond Future	34.9200	0.0349	43.6000	0.0436	24.857	0.0000	0.0000
2024/04/26	R186	01/08/2024	8.68 Put	Bond Future	2080.0800	2.0801	1899.4800	1.8995	8.682	0.0000	0.0000
2024/04/26	R186	07/11/2024	9.14 Call	Bond Future	359.8000	0.3598	380.2700	0.3803	5.689	0.0000	0.0000
2024/04/26	R186	07/11/2024	9.14 Put	Bond Future	1509.7300	1.5097	1334.4100	1.3344	11.613	0.0000	0.0000
2024/04/26	R186	07/11/2024	9.15 Call	Bond Future	367.0700	0.3671	387.5200	0.3875	5.571	0.0000	0.0000
2024/04/26	R186	07/11/2024	9.15 Put	Bond Future	1497.9000	1.4979	1322.5600	1.3226	11.706	0.0000	0.0000
2024/04/26	R186	07/11/2024	9.13 Call	Bond Future	352.6100	0.3526	372.8200	0.3728	5.732	0.0000	0.0000
2024/04/26	R186	07/11/2024	9.13 Put	Bond Future	1521.6500	1.5217	1346.0700	1.3461	11.539	0.0000	0.0000
2024/04/26	R186	07/11/2024		Bond Future	9.7463	105.5149	9.6424	105.7107	1.066	0.0000	0.0000
2024/04/26	R186	06/02/2025		Bond Future	9.8863	102.4928	9.7674	102.6919	1.202	0.0000	0.0000
2024/04/26	R186	06/02/2025	9.03 Call	Bond Future	335.0600	0.3351	326.4100	0.3264	2.582	0.0000	0.0000
2024/04/26	R186	06/02/2025	9.03 Put	Bond Future	1781.3500	1.7814	1573.5900	1.5736	11.663	0.0000	0.0000
2024/04/26	R186	08/05/2025		Bond Future	10.0912	104.6959	9.9477	104.9055	1.422	0.0000	0.0000
2024/04/26	R186	08/05/2025	8.47 Call	Bond Future	135.2300	0.1352	169.7100	0.1697	25.497	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	
2024/04/26	R186	08/05/2025	8.47 Put	Bond Future	2537.3500	2.5374	2362.3200	2.3623	6.898	0.0000	0.0000
2024/04/26	R202	02/05/2024		Bond Future	257.5280	257.5280	257.9679	257.9679	0.171	0.0000	0.0000
2024/04/26	R202	01/08/2024		Bond Future	258.1085	258.1085	258.5458	258.5458	0.169	0.0000	0.0000
2024/04/26	R202	07/11/2024		Bond Future	264.2616	264.2616	264.7144	264.7144	0.171	0.0000	0.0000
2024/04/26	R202	06/02/2025		Bond Future	264.8279	264.8279	265.2881	265.2881	0.174	0.0000	0.0000
2024/04/26	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R202	06/02/2025	266.79 Put	Bond Future	1962.0900	1.9621	1501.8600	1.5019	23.456	0.0000	0.0000
2024/04/26	R202	08/05/2025		Bond Future	270.5863	270.5863	271.0719	271.0719	0.179	0.0000	0.0000
2024/04/26	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R202	08/05/2025	272.31 Put	Bond Future	1723.7400	1.7237	1238.1100	1.2381	28.173	0.0000	0.0000
2024/04/26	R209	02/05/2024		Bond Future	12.5249	62.3218	12.3267	63.1960	1.582	0.0000	0.0000
2024/04/26	R209	02/05/2024	11.18 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R209	02/05/2024	11.18 Put	Bond Future	6284.4600	6.2845	5410.2700	5.4103	13.910	0.0000	0.0000
2024/04/26	R209	02/05/2024	11.19 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R209	02/05/2024	11.19 Put	Bond Future	6234.5600	6.2346	5360.3700	5.3604	14.022	0.0000	0.0000
2024/04/26	R209	02/05/2024	11.17 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R209	02/05/2024	11.17 Put	Bond Future	6334.4200	6.3344	5460.2300	5.4602	13.801	0.0000	0.0000
2024/04/26	R209	01/08/2024		Bond Future	12.6525	63.6809	12.4475	64.5711	1.621	0.0000	0.0000
2024/04/26	R209	01/08/2024	11.79 Call	Bond Future	299.6400	0.2996	506.2400	0.5062	68.949	0.0000	0.0000
2024/04/26	R209	01/08/2024	11.79 Put	Bond Future	4167.0900	4.1671	3483.5000	3.4835	16.404	0.0000	0.0000
2024/04/26	R209	01/08/2024	11.80 Call	Bond Future	307.8300	0.3078	517.9100	0.5179	68.245	0.0000	0.0000
2024/04/26	R209	01/08/2024	11.80 Put	Bond Future	4128.5500	4.1286	3448.4400	3.4484	16.473	0.0000	0.0000
2024/04/26	R209	01/08/2024	11.78 Call	Bond Future	291.6100	0.2916	494.7400	0.4947	69.658	0.0000	0.0000
2024/04/26	R209	01/08/2024	11.78 Put	Bond Future	4205.8300	4.2058	3518.7700	3.5188	16.336	0.0000	0.0000
2024/04/26	R209	07/11/2024		Bond Future	12.7977	62.0252	12.5837	62.9376	1.672	0.0000	0.0000
2024/04/26	R209	07/11/2024	12.22 Call	Bond Future	1118.7300	1.1187	1604.2100	1.6042	43.396	0.0000	0.0000
2024/04/26	R209	07/11/2024	12.22 Put	Bond Future	3625.5800	3.6256	3198.6100	3.1986	11.777	0.0000	0.0000
2024/04/26	R209	07/11/2024	12.23 Call	Bond Future	1134.7300	1.1347	1623.4700	1.6235	43.071	0.0000	0.0000
2024/04/26	R209	07/11/2024	12.23 Put	Bond Future	3597.0000	3.5970	3173.2900	3.1733	11.780	0.0000	0.0000
2024/04/26	R209	07/11/2024	12.21 Call	Bond Future	1103.0100	1.1030	1585.2500	1.5853	43.720	0.0000	0.0000
2024/04/26	R209	07/11/2024	12.21 Put	Bond Future	3654.4900	3.6545	3224.2800	3.2243	11.772	0.0000	0.0000
2024/04/26	R209	06/02/2025		Bond Future	12.9427	63.3732	12.7204	64.3049	1.718	0.0000	0.0000
2024/04/26	R209	06/02/2025	12.44 Call	Bond Future	1741.0500	1.7411	2151.1100	2.1511	23.552	0.0000	0.0000
2024/04/26	R209	06/02/2025	12.44 Put	Bond Future	3875.7700	3.8758	3354.1300	3.3541	13.459	0.0000	0.0000
2024/04/26	R209	08/05/2025		Bond Future	13.0979	61.5787	12.8657	62.5342	1.773	0.0000	0.0000
2024/04/26	R209	08/05/2025	11.89 Call	Bond Future	1038.2900	1.0383	1019.9800	1.0200	1.763	0.0000	0.0000
2024/04/26	R209	08/05/2025	11.89 Put	Bond Future	6239.3500	6.2394	5265.5700	5.2656	15.607	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	
2024/04/26	R210	02/05/2024		Bond Future	233.1069	233.1069	233.1318	233.1318	0.011	0.0000	0.0000
2024/04/26	R210	01/08/2024		Bond Future	238.2485	238.2485	238.2626	238.2626	0.006	0.0000	0.0000
2024/04/26	R210	07/11/2024		Bond Future	240.5779	240.5779	240.5970	240.5970	0.008	0.0000	0.0000
2024/04/26	R210	06/02/2025		Bond Future	245.8651	245.8651	245.8823	245.8823	0.007	0.0000	0.0000
2024/04/26	R210	06/02/2025	239.61 Call	Bond Future	6255.1100	6.2551	6272.3000	6.2723	0.275	0.0000	0.0000
2024/04/26	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R210	08/05/2025		Bond Future	247.7829	247.7829	247.8145	247.8145	0.013	0.0000	0.0000
2024/04/26	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R210	08/05/2025	248.03 Put	Bond Future	247.1000	0.2471	215.4600	0.2155	12.805	0.0000	0.0000
2024/04/26	R213	02/05/2024		Bond Future	11.4195	80.7412	11.2564	81.4004	1.428	0.0000	0.0000
2024/04/26	R213	02/05/2024	10.29 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R213	02/05/2024	10.29 Put	Bond Future	4709.5300	4.7095	4050.3300	4.0503	13.997	0.0000	0.0000
2024/04/26	R213	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R213	02/05/2024	10.30 Put	Bond Future	4666.3200	4.6663	4007.1200	4.0071	14.127	0.0000	0.0000
2024/04/26	R213	02/05/2024	10.28 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R213	02/05/2024	10.28 Put	Bond Future	4752.7600	4.7528	4093.5600	4.0936	13.870	0.0000	0.0000
2024/04/26	R213	01/08/2024	10.87 Call	Bond Future	398.1600	0.3982	598.6800	0.5987	50.362	0.0000	0.0000
2024/04/26	R213	01/08/2024	10.87 Put	Bond Future	3075.0000	3.0750	2605.9200	2.6059	15.255	0.0000	0.0000
2024/04/26	R213	01/08/2024	10.88 Call	Bond Future	407.6000	0.4076	610.7800	0.6108	49.848	0.0000	0.0000
2024/04/26	R213	01/08/2024	10.88 Put	Bond Future	3043.7000	3.0437	2577.2800	2.5773	15.324	0.0000	0.0000
2024/04/26	R213	01/08/2024	10.86 Call	Bond Future	388.7400	0.3887	586.5900	0.5866	50.895	0.0000	0.0000
2024/04/26	R213	01/08/2024	10.86 Put	Bond Future	3106.3500	3.1064	2634.6000	2.6346	15.187	0.0000	0.0000
2024/04/26	R213	01/08/2024		Bond Future	11.5405	82.5020	11.3701	83.1716	1.476	0.0000	0.0000
2024/04/26	R213	07/11/2024	11.22 Call	Bond Future	1154.8400	1.1548	1458.2900	1.4583	26.276	0.0000	0.0000
2024/04/26	R213	07/11/2024	11.22 Put	Bond Future	2957.3100	2.9573	2573.7800	2.5738	12.969	0.0000	0.0000
2024/04/26	R213	07/11/2024	11.23 Call	Bond Future	1170.0500	1.1701	1475.2700	1.4753	26.086	0.0000	0.0000
2024/04/26	R213	07/11/2024	11.23 Put	Bond Future	2933.5900	2.9336	2551.8300	2.5518	13.013	0.0000	0.0000
2024/04/26	R213	07/11/2024	11.21 Call	Bond Future	1139.7400	1.1397	1441.1800	1.4412	26.448	0.0000	0.0000
2024/04/26	R213	07/11/2024	11.21 Put	Bond Future	2981.1700	2.9812	2595.6300	2.5956	12.933	0.0000	0.0000
2024/04/26	R213	07/11/2024		Bond Future	11.6893	80.8858	11.5089	81.5728	1.543	0.0000	0.0000
2024/04/26	R213	06/02/2025		Bond Future	11.8481	82.6443	11.6579	83.3455	1.606	0.0000	0.0000
2024/04/26	R213	06/02/2025	11.35 Call	Bond Future	1558.5200	1.5585	1824.5800	1.8246	17.071	0.0000	0.0000
2024/04/26	R213	06/02/2025	11.35 Put	Bond Future	3410.8100	3.4108	2975.7100	2.9757	12.757	0.0000	0.0000
2024/04/26	R213	08/05/2025		Bond Future	12.0155	80.8594	11.8134	81.5804	1.683	0.0000	0.0000
2024/04/26	R213	08/05/2025	10.52 Call	Bond Future	630.0800	0.6301	647.7500	0.6478	2.804	0.0000	0.0000
2024/04/26	R213	08/05/2025	10.52 Put	Bond Future	6160.4700	6.1605	5457.1000	5.4571	11.417	0.0000	0.0000
2024/04/26	R214	02/05/2024	13.52 Call	Bond Future	3111.4400	3.1114	4069.5300	4.0695	30.792	0.0000	0.0000
2024/04/26	R214	02/05/2024	13.52 Put	Bond Future	2.0800	0.0021	0.0600	0.0001	97.115	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	
2024/04/26	R214	02/05/2024	12.87 Call	Bond Future	659.3500	0.6594	1376.2800	1.3763	108.733	0.0000	0.0000
2024/04/26	R214	02/05/2024	12.87 Put	Bond Future	302.4300	0.3024	59.2500	0.0593	80.409	0.0000	0.0000
2024/04/26	R214	02/05/2024	12.12 Put	Bond Future	3104.0700	3.1041	2149.4500	2.1495	30.754	0.0000	0.0000
2024/04/26	R214	02/05/2024	12.12 Call	Bond Future	0.5400	0.0005	6.0300	0.0060	1,016.667	0.0000	0.0000
2024/04/26	R214	02/05/2024	12.14 Put	Bond Future	3007.7800	3.0078	2054.8500	2.0549	31.682	0.0000	0.0000
2024/04/26	R214	02/05/2024	12.14 Call	Bond Future	0.7600	0.0008	7.9400	0.0079	944.737	0.0000	0.0000
2024/04/26	R214	02/05/2024		Bond Future	12.7894	58.1289	12.5763	59.0890	1.666	0.0000	0.0000
2024/04/26	R214	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R214	02/05/2024	11.47 Put	Bond Future	6375.0400	6.3750	5414.9300	5.4149	15.060	0.0000	0.0000
2024/04/26	R214	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R214	02/05/2024	11.48 Put	Bond Future	6322.6600	6.3227	5362.5500	5.3626	15.185	0.0000	0.0000
2024/04/26	R214	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R214	02/05/2024	11.46 Put	Bond Future	6427.4800	6.4275	5467.3700	5.4674	14.938	0.0000	0.0000
2024/04/26	R214	01/08/2024		Bond Future	12.9099	59.3966	12.6896	60.3748	1.706	0.0000	0.0000
2024/04/26	R214	01/08/2024	12.17 Call	Bond Future	389.1400	0.3891	694.4300	0.6944	78.452	0.0000	0.0000
2024/04/26	R214	01/08/2024	12.17 Put	Bond Future	3782.3600	3.7824	3109.4500	3.1095	17.791	0.0000	0.0000
2024/04/26	R214	01/08/2024	12.18 Call	Bond Future	399.1400	0.3991	708.9600	0.7090	77.622	0.0000	0.0000
2024/04/26	R214	01/08/2024	12.18 Put	Bond Future	3744.4200	3.7444	3076.0400	3.0760	17.850	0.0000	0.0000
2024/04/26	R214	01/08/2024	12.16 Call	Bond Future	379.2300	0.3792	679.9800	0.6800	79.305	0.0000	0.0000
2024/04/26	R214	01/08/2024	12.16 Put	Bond Future	3820.4500	3.8205	3143.0000	3.1430	17.732	0.0000	0.0000
2024/04/26	R214	07/11/2024	12.61 Call	Bond Future	1397.9100	1.3979	1892.3900	1.8924	35.373	0.0000	0.0000
2024/04/26	R214	07/11/2024	12.61 Put	Bond Future	3344.7400	3.3447	2836.7800	2.8368	15.187	0.0000	0.0000
2024/04/26	R214	07/11/2024	12.62 Call	Bond Future	1416.4600	1.4165	1913.9200	1.9139	35.120	0.0000	0.0000
2024/04/26	R214	07/11/2024	12.62 Put	Bond Future	3317.8600	3.3179	2812.8800	2.8129	15.220	0.0000	0.0000
2024/04/26	R214	07/11/2024	12.60 Call	Bond Future	1379.6600	1.3797	1870.8100	1.8708	35.599	0.0000	0.0000
2024/04/26	R214	07/11/2024	12.60 Put	Bond Future	3371.9600	3.3720	2860.6700	2.8607	15.163	0.0000	0.0000
2024/04/26	R214	07/11/2024		Bond Future	13.0498	57.4898	12.8204	58.4923	1.758	0.0000	0.0000
2024/04/26	R214	06/02/2025		Bond Future	13.1918	58.7395	12.9536	59.7631	1.805	0.0000	0.0000
2024/04/26	R214	06/02/2025	12.71 Call	Bond Future	1771.5800	1.7716	2277.9100	2.2779	28.581	0.0000	0.0000
2024/04/26	R214	06/02/2025	12.71 Put	Bond Future	3872.7500	3.8728	3355.4100	3.3554	13.358	0.0000	0.0000
2024/04/26	R214	08/05/2025		Bond Future	13.3349	56.6942	13.0869	57.7433	1.860	0.0000	0.0000
2024/04/26	R214	08/05/2025	12.40 Call	Bond Future	1433.3800	1.4334	1391.4600	1.3915	2.925	0.0000	0.0000
2024/04/26	R214	08/05/2025	12.40 Put	Bond Future	5553.5300	5.5535	4462.4400	4.4624	19.647	0.0000	0.0000
2024/04/26	R248	02/05/2024	11.40 Put	Bond Future	9267.8600	9.2679	8172.4900	8.1725	11.819	0.0000	0.0000
2024/04/26	R248	02/05/2024	11.40 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R248	02/05/2024	12.40 Put	Bond Future	3097.9800	3.0980	2029.2300	2.0292	34.498	0.0000	0.0000
2024/04/26	R248	02/05/2024	12.40 Call	Bond Future	3.5000	0.0035	30.1200	0.0301	760.571	0.0000	0.0000
2024/04/26	R248	02/05/2024	13.16 Call	Bond Future	1231.6100	1.2316	2177.6100	2.1776	76.810	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	
2024/04/26	R248	02/05/2024	13.16 Put	Bond Future	182.6200	0.1826	33.2500	0.0333	81.793	0.0000	0.0000
2024/04/26	R248	02/05/2024		Bond Future	12.9599	70.7485	12.7567	71.8439	1.568	0.0000	0.0000
2024/04/26	R248	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R248	02/05/2024	11.47 Put	Bond Future	8806.2200	8.8062	7710.8500	7.7109	12.439	0.0000	0.0000
2024/04/26	R248	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R248	02/05/2024	11.48 Put	Bond Future	8740.6600	8.7407	7645.2900	7.6453	12.532	0.0000	0.0000
2024/04/26	R248	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	R248	02/05/2024	11.46 Put	Bond Future	8871.8800	8.8719	7776.5100	7.7765	12.347	0.0000	0.0000
2024/04/26	R248	01/08/2024		Bond Future	13.0883	72.2914	12.8777	73.4072	1.609	0.0000	0.0000
2024/04/26	R248	01/08/2024	12.31 Call	Bond Future	421.7300	0.4217	748.0300	0.7480	77.372	0.0000	0.0000
2024/04/26	R248	01/08/2024	12.31 Put	Bond Future	4710.9400	4.7109	3921.4300	3.9214	16.759	0.0000	0.0000
2024/04/26	R248	01/08/2024	12.32 Call	Bond Future	433.0100	0.4330	764.5700	0.7646	76.571	0.0000	0.0000
2024/04/26	R248	01/08/2024	12.32 Put	Bond Future	4664.1200	4.6641	3879.8700	3.8799	16.815	0.0000	0.0000
2024/04/26	R248	01/08/2024	12.30 Call	Bond Future	410.6500	0.4107	731.8400	0.7318	78.215	0.0000	0.0000
2024/04/26	R248	01/08/2024	12.30 Put	Bond Future	4758.0400	4.7580	3963.4200	3.9634	16.701	0.0000	0.0000
2024/04/26	R248	07/11/2024		Bond Future	13.2371	69.5438	13.0170	70.6873	1.663	0.0000	0.0000
2024/04/26	R248	07/11/2024	12.79 Call	Bond Future	1665.5000	1.6655	2306.0400	2.3060	38.459	0.0000	0.0000
2024/04/26	R248	07/11/2024	12.79 Put	Bond Future	4024.6600	4.0247	3521.7100	3.5217	12.497	0.0000	0.0000
2024/04/26	R248	07/11/2024	12.80 Call	Bond Future	1687.4500	1.6875	2331.8500	2.3319	38.188	0.0000	0.0000
2024/04/26	R248	07/11/2024	12.80 Put	Bond Future	3992.2600	3.9923	3493.1700	3.4932	12.501	0.0000	0.0000
2024/04/26	R248	07/11/2024	12.78 Call	Bond Future	1643.5000	1.6435	2280.1500	2.2802	38.737	0.0000	0.0000
2024/04/26	R248	07/11/2024	12.78 Put	Bond Future	4057.0900	4.0571	3550.2500	3.5503	12.493	0.0000	0.0000
2024/04/26	R248	06/02/2025		Bond Future	13.3883	71.0553	13.1590	72.2230	1.713	0.0000	0.0000
2024/04/26	R248	06/02/2025	12.71 Call	Bond Future	1722.4700	1.7225	2252.2300	2.2522	30.756	0.0000	0.0000
2024/04/26	R248	06/02/2025	12.71 Put	Bond Future	5283.5800	5.2836	4645.6100	4.6456	12.075	0.0000	0.0000
2024/04/26	R248	08/05/2025		Bond Future	13.5407	68.1292	13.3010	69.3263	1.770	0.0000	0.0000
2024/04/26	R248	08/05/2025	12.60 Call	Bond Future	1724.5800	1.7246	1863.5900	1.8636	8.061	0.0000	0.0000
2024/04/26	R248	08/05/2025	12.60 Put	Bond Future	6651.8800	6.6519	5593.7900	5.5938	15.907	0.0000	0.0000
2024/04/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

