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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/04/2024 TO 22/04/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/04/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	2025	02/05/2024		Bond Future	179.1301	179.1301	179.2599	0.072	0.0000	0.0000
2024/04/22	2025	01/08/2024		Bond Future	181.2375	181.2375	181.3699	0.073	0.0000	0.0000
2024/04/22	2025	07/11/2024		Bond Future	185.5554	185.5554	185.6914	0.073	0.0000	0.0000
2024/04/22	2029	02/05/2024		Bond Future	128.4544	128.4544	128.4436	0.008	0.0000	0.0000
2024/04/22	2029	01/08/2024		Bond Future	131.2890	131.2890	131.2777	0.009	0.0000	0.0000
2024/04/22	2029	07/11/2024		Bond Future	133.0105	133.0105	132.9992	0.008	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	
2024/04/22	2029	06/02/2025		Bond Future	135.9315	135.9315	135.9204	135.9204	0.008	0.0000	0.0000
2024/04/22	2029	06/02/2025	132.40 Call	Bond Future	3531.4700	3.5315	3520.4100	3.5204	0.313	0.0000	0.0000
2024/04/22	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2029	08/05/2025		Bond Future	137.4439	137.4439	137.4333	137.4333	0.008	0.0000	0.0000
2024/04/22	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2029	08/05/2025	137.85 Put	Bond Future	406.0700	0.4061	416.7500	0.4168	2.630	0.0000	0.0000
2024/04/22	2030	02/05/2024	10.62 Put	Bond Future	842.5700	0.8426	719.9900	0.7200	14.548	0.0000	0.0000
2024/04/22	2030	02/05/2024	10.62 Call	Bond Future	230.6500	0.2307	211.0600	0.2111	8.493	0.0000	0.0000
2024/04/22	2030	02/05/2024	11.12 Put	Bond Future	112.3800	0.1124	62.9300	0.0629	44.002	0.0000	0.0000
2024/04/22	2030	02/05/2024	11.12 Call	Bond Future	1433.1600	1.4332	1486.7000	1.4867	3.736	0.0000	0.0000
2024/04/22	2030	02/05/2024	13.15 Call	Bond Future	8648.4200	8.6484	8751.4100	8.7514	1.191	0.0000	0.0000
2024/04/22	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2030	02/05/2024	12.38 Call	Bond Future	5963.5900	5.9636	6066.5500	6.0666	1.726	0.0000	0.0000
2024/04/22	2030	02/05/2024	12.38 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/22	2030	02/05/2024	10.82 Put	Bond Future	418.9700	0.4190	315.2400	0.3152	24.758	0.0000	0.0000
2024/04/22	2030	02/05/2024	10.82 Call	Bond Future	586.4900	0.5865	585.7500	0.5858	0.126	0.0000	0.0000
2024/04/22	2030	02/05/2024	9.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2030	02/05/2024	9.82 Put	Bond Future	3816.7400	3.8167	3713.7500	3.7138	2.698	0.0000	0.0000
2024/04/22	2030	02/05/2024	9.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2030	02/05/2024	9.83 Put	Bond Future	3775.8000	3.7758	3672.8100	3.6728	2.728	0.0000	0.0000
2024/04/22	2030	02/05/2024	9.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2030	02/05/2024	9.81 Put	Bond Future	3857.7000	3.8577	3754.7100	3.7547	2.670	0.0000	0.0000
2024/04/22	2030	02/05/2024	9.66 Put	Bond Future	4474.8200	4.4748	4371.8300	4.3718	2.302	0.0000	0.0000
2024/04/22	2030	02/05/2024	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2030	02/05/2024	10.16 Put	Bond Future	2440.9100	2.4409	2336.0400	2.3360	4.296	0.0000	0.0000
2024/04/22	2030	02/05/2024	10.16 Call	Bond Future	3.4700	0.0035	1.5900	0.0016	54.179	0.0000	0.0000
2024/04/22	2030	02/05/2024	11.94 Call	Bond Future	4379.2100	4.3792	4481.4500	4.4815	2.335	0.0000	0.0000
2024/04/22	2030	02/05/2024	11.94 Put	Bond Future	0.8900	0.0009	0.1400	0.0001	84.270	0.0000	0.0000
2024/04/22	2030	02/05/2024		Bond Future	10.7768	90.4544	10.7503	90.5574	0.246	0.0000	0.0000
2024/04/22	2030	01/08/2024		Bond Future	10.8909	88.4223	10.8629	88.5273	0.257	0.0000	0.0000
2024/04/22	2030	01/08/2024	10.38 Call	Bond Future	541.6200	0.5416	555.7200	0.5557	2.603	0.0000	0.0000
2024/04/22	2030	01/08/2024	10.38 Put	Bond Future	2481.5600	2.4816	2390.6200	2.3906	3.665	0.0000	0.0000
2024/04/22	2030	01/08/2024	10.39 Call	Bond Future	553.1100	0.5531	567.5300	0.5675	2.607	0.0000	0.0000
2024/04/22	2030	01/08/2024	10.39 Put	Bond Future	2454.5700	2.4546	2363.9500	2.3640	3.692	0.0000	0.0000
2024/04/22	2030	01/08/2024	10.37 Call	Bond Future	530.4500	0.5305	544.2400	0.5442	2.600	0.0000	0.0000
2024/04/22	2030	01/08/2024	10.37 Put	Bond Future	2508.8800	2.5089	2417.6300	2.4176	3.637	0.0000	0.0000
2024/04/22	2030	07/11/2024		Bond Future	11.0153	90.5057	10.9854	90.6134	0.271	0.0000	0.0000
2024/04/22	2030	07/11/2024	10.75 Call	Bond Future	1373.9700	1.3740	1407.0900	1.4071	2.411	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	
2024/04/22	2030	07/11/2024	10.75 Put	Bond Future	2335.6800	2.3357	2261.0500	2.2611	3.195	0.0000	0.0000
2024/04/22	2030	07/11/2024	10.76 Call	Bond Future	1390.7100	1.3907	1424.1400	1.4241	2.404	0.0000	0.0000
2024/04/22	2030	07/11/2024	10.76 Put	Bond Future	2315.9400	2.3159	2241.6200	2.2416	3.209	0.0000	0.0000
2024/04/22	2030	07/11/2024	10.74 Call	Bond Future	1357.6000	1.3576	1390.4000	1.3904	2.416	0.0000	0.0000
2024/04/22	2030	07/11/2024	10.74 Put	Bond Future	2355.8200	2.3558	2280.8700	2.2809	3.181	0.0000	0.0000
2024/04/22	2030	06/02/2025		Bond Future	11.1502	88.4613	11.1183	88.5717	0.286	0.0000	0.0000
2024/04/22	2030	06/02/2025	10.68 Call	Bond Future	1377.3300	1.3773	1410.3400	1.4103	2.397	0.0000	0.0000
2024/04/22	2030	06/02/2025	10.68 Put	Bond Future	3022.0900	3.0221	2944.7300	2.9447	2.560	0.0000	0.0000
2024/04/22	2030	08/05/2025		Bond Future	11.3147	90.3605	11.2806	90.4735	0.301	0.0000	0.0000
2024/04/22	2030	08/05/2025	9.93 Call	Bond Future	491.6200	0.4916	507.5400	0.5075	3.238	0.0000	0.0000
2024/04/22	2030	08/05/2025	9.93 Put	Bond Future	5228.7100	5.2287	5131.6100	5.1316	1.857	0.0000	0.0000
2024/04/22	2030	08/05/2025	11.86 Call	Bond Future	3407.1400	3.4071	3469.6200	3.4696	1.834	0.0000	0.0000
2024/04/22	2030	08/05/2025	11.86 Put	Bond Future	1623.9100	1.6239	1573.3700	1.5734	3.112	0.0000	0.0000
2024/04/22	2030	08/05/2025	10.31 Put	Bond Future	4218.5400	4.2185	4129.3900	4.1294	2.113	0.0000	0.0000
2024/04/22	2030	08/05/2025	10.31 Call	Bond Future	812.0400	0.8120	835.9100	0.8359	2.940	0.0000	0.0000
2024/04/22	2030	08/05/2025	12.28 Call	Bond Future	4369.4600	4.3695	4440.7200	4.4407	1.631	0.0000	0.0000
2024/04/22	2030	08/05/2025	12.28 Put	Bond Future	1243.0800	1.2431	1201.3200	1.2013	3.359	0.0000	0.0000
2024/04/22	2030	08/05/2025	10.69 Put	Bond Future	3365.9300	3.3659	3286.1400	3.2861	2.371	0.0000	0.0000
2024/04/22	2030	08/05/2025	10.69 Call	Bond Future	1266.6100	1.2666	1299.8400	1.2998	2.624	0.0000	0.0000
2024/04/22	2032	02/05/2024	11.28 Call	Bond Future	63.9500	0.0640	47.0500	0.0471	26.427	0.0000	0.0000
2024/04/22	2032	02/05/2024	11.28 Put	Bond Future	1851.7100	1.8517	1715.5800	1.7156	7.352	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.30 Put	Bond Future	6460.8000	6.4608	6341.5700	6.3416	1.845	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2032	02/05/2024	11.81 Call	Bond Future	984.3400	0.9843	994.3500	0.9944	1.017	0.0000	0.0000
2024/04/22	2032	02/05/2024	11.81 Put	Bond Future	376.9100	0.3769	267.6900	0.2677	28.978	0.0000	0.0000
2024/04/22	2032	02/05/2024	11.21 Call	Bond Future	34.3800	0.0344	22.8500	0.0229	33.537	0.0000	0.0000
2024/04/22	2032	02/05/2024	11.21 Put	Bond Future	2145.2500	2.1453	2014.4900	2.0145	6.095	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.57 Put	Bond Future	5140.6400	5.1406	5021.4100	5.0214	2.319	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2032	02/05/2024	13.35 Call	Bond Future	7081.6300	7.0816	7200.8000	7.2008	1.683	0.0000	0.0000
2024/04/22	2032	02/05/2024	13.35 Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/22	2032	02/05/2024	11.35 Put	Bond Future	1575.7100	1.5757	1434.4300	1.4344	8.966	0.0000	0.0000
2024/04/22	2032	02/05/2024	11.35 Call	Bond Future	109.4600	0.1095	87.4100	0.0874	20.144	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.65 Put	Bond Future	4754.3400	4.7543	4635.1100	4.6351	2.508	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.36 Put	Bond Future	6165.2300	6.1652	6046.0000	6.0460	1.934	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.36 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.86 Put	Bond Future	3750.9400	3.7509	3631.5300	3.6315	3.183	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	
2024/04/22	2032	02/05/2024	10.86 Call	Bond Future	0.2400	0.0002	0.0600	0.0001	75.000	0.0000	0.0000
2024/04/22	2032	02/05/2024	12.90 Call	Bond Future	5263.2000	5.2632	5380.9100	5.3809	2.236	0.0000	0.0000
2024/04/22	2032	02/05/2024	12.90 Put	Bond Future	1.8600	0.0019	0.3400	0.0003	81.720	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.59 Put	Bond Future	5043.8600	5.0439	4924.6300	4.9246	2.364	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2032	02/05/2024	11.09 Put	Bond Future	2677.9000	2.6779	2554.2300	2.5542	4.618	0.0000	0.0000
2024/04/22	2032	02/05/2024	11.09 Call	Bond Future	9.3900	0.0094	4.9500	0.0050	47.284	0.0000	0.0000
2024/04/22	2032	02/05/2024	13.18 Call	Bond Future	6400.8900	6.4009	6519.8900	6.5199	1.859	0.0000	0.0000
2024/04/22	2032	02/05/2024	13.18 Put	Bond Future	0.2600	0.0003	0.0300	0.0000	88.462	0.0000	0.0000
2024/04/22	2032	02/05/2024		Bond Future	11.6737	83.4565	11.6471	83.5757	0.228	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.55 Put	Bond Future	5237.5600	5.2376	5118.3300	5.1183	2.276	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.56 Put	Bond Future	5189.0900	5.1891	5069.8600	5.0699	2.298	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.54 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2032	02/05/2024	10.54 Put	Bond Future	5286.0800	5.2861	5166.8500	5.1669	2.256	0.0000	0.0000
2024/04/22	2032	01/08/2024		Bond Future	11.8030	85.2774	11.7751	85.3991	0.236	0.0000	0.0000
2024/04/22	2032	01/08/2024	12.54 Call	Bond Future	3759.0200	3.7590	3833.6600	3.8337	1.986	0.0000	0.0000
2024/04/22	2032	01/08/2024	12.54 Put	Bond Future	621.4200	0.6214	574.3600	0.5744	7.573	0.0000	0.0000
2024/04/22	2032	01/08/2024	11.14 Call	Bond Future	487.8100	0.4878	499.1500	0.4992	2.325	0.0000	0.0000
2024/04/22	2032	01/08/2024	11.14 Put	Bond Future	3449.0900	3.4491	3338.7300	3.3387	3.200	0.0000	0.0000
2024/04/22	2032	01/08/2024	11.15 Call	Bond Future	499.0600	0.4991	510.6900	0.5107	2.330	0.0000	0.0000
2024/04/22	2032	01/08/2024	11.15 Put	Bond Future	3414.6600	3.4147	3304.5900	3.3046	3.223	0.0000	0.0000
2024/04/22	2032	01/08/2024	11.13 Call	Bond Future	476.7300	0.4767	487.7800	0.4878	2.318	0.0000	0.0000
2024/04/22	2032	01/08/2024	11.13 Put	Bond Future	3483.7200	3.4837	3373.0700	3.3731	3.176	0.0000	0.0000
2024/04/22	2032	07/11/2024		Bond Future	11.9537	83.1194	11.9243	83.2442	0.246	0.0000	0.0000
2024/04/22	2032	07/11/2024	13.36 Call	Bond Future	6337.0900	6.3371	6427.9000	6.4279	1.433	0.0000	0.0000
2024/04/22	2032	07/11/2024	13.36 Put	Bond Future	643.0800	0.6431	609.1700	0.6092	5.273	0.0000	0.0000
2024/04/22	2032	07/11/2024	11.64 Put	Bond Future	2955.9000	2.9559	2867.6400	2.8676	2.986	0.0000	0.0000
2024/04/22	2032	07/11/2024	11.64 Call	Bond Future	1611.5800	1.6116	1648.0400	1.6480	2.262	0.0000	0.0000
2024/04/22	2032	07/11/2024	11.48 Call	Bond Future	1316.8300	1.3168	1347.8200	1.3478	2.353	0.0000	0.0000
2024/04/22	2032	07/11/2024	11.48 Put	Bond Future	3357.7700	3.3578	3264.0400	3.2640	2.791	0.0000	0.0000
2024/04/22	2032	07/11/2024	11.49 Call	Bond Future	1333.9900	1.3340	1365.3100	1.3653	2.348	0.0000	0.0000
2024/04/22	2032	07/11/2024	11.49 Put	Bond Future	3331.1800	3.3312	3237.7800	3.2378	2.804	0.0000	0.0000
2024/04/22	2032	07/11/2024	11.47 Call	Bond Future	1299.7900	1.2998	1330.4400	1.3304	2.358	0.0000	0.0000
2024/04/22	2032	07/11/2024	11.47 Put	Bond Future	3384.5200	3.3845	3290.4500	3.2905	2.779	0.0000	0.0000
2024/04/22	2032	06/02/2025		Bond Future	12.1088	84.9246	12.0779	85.0523	0.256	0.0000	0.0000
2024/04/22	2032	06/02/2025	11.72 Call	Bond Future	1983.4900	1.9835	2024.1500	2.0242	2.050	0.0000	0.0000
2024/04/22	2032	06/02/2025	11.72 Put	Bond Future	3606.7400	3.6067	3519.6900	3.5197	2.414	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	
2024/04/22	2032	08/05/2025		Bond Future	12.2796	82.5816	12.2470	82.7123	0.266	0.0000	0.0000
2024/04/22	2032	08/05/2025	10.91 Call	Bond Future	855.0200	0.8550	876.4400	0.8764	2.505	0.0000	0.0000
2024/04/22	2032	08/05/2025	10.91 Put	Bond Future	6578.2300	6.5782	6468.9300	6.4689	1.662	0.0000	0.0000
2024/04/22	2033	02/05/2024		Bond Future	120.3022	120.3022	120.3881	120.3881	0.071	0.0000	0.0000
2024/04/22	2033	01/08/2024		Bond Future	122.9568	122.9568	123.0445	123.0445	0.071	0.0000	0.0000
2024/04/22	2033	07/11/2024		Bond Future	124.3819	124.3819	124.4720	124.4720	0.072	0.0000	0.0000
2024/04/22	2033	06/02/2025		Bond Future	127.1135	127.1135	127.2060	127.2060	0.073	0.0000	0.0000
2024/04/22	2033	06/02/2025	124.94 Call	Bond Future	2173.5200	2.1735	2265.9700	2.2660	4.253	0.0000	0.0000
2024/04/22	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2033	08/05/2025		Bond Future	128.3334	128.3334	128.4284	128.4284	0.074	0.0000	0.0000
2024/04/22	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2033	08/05/2025	130.62 Put	Bond Future	2286.6100	2.2866	2191.6100	2.1916	4.155	0.0000	0.0000
2024/04/22	2037	02/05/2024		Bond Future	12.7461	75.8265	12.7445	75.8346	0.013	0.0000	0.0000
2024/04/22	2037	02/05/2024	11.44 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2037	02/05/2024	11.44 Put	Bond Future	6943.1100	6.9431	6935.0000	6.9350	0.117	0.0000	0.0000
2024/04/22	2037	02/05/2024	11.45 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2037	02/05/2024	11.45 Put	Bond Future	6886.4100	6.8864	6878.3000	6.8783	0.118	0.0000	0.0000
2024/04/22	2037	02/05/2024	11.43 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2037	02/05/2024	11.43 Put	Bond Future	6999.8600	6.9999	6991.7500	6.9918	0.116	0.0000	0.0000
2024/04/22	2037	01/08/2024		Bond Future	12.8927	73.2248	12.8910	73.2330	0.013	0.0000	0.0000
2024/04/22	2037	01/08/2024	12.10 Call	Bond Future	428.9000	0.4289	413.7600	0.4138	3.530	0.0000	0.0000
2024/04/22	2037	01/08/2024	12.10 Put	Bond Future	4450.7900	4.4508	4427.5000	4.4275	0.523	0.0000	0.0000
2024/04/22	2037	01/08/2024	12.11 Call	Bond Future	439.5600	0.4396	424.2400	0.4242	3.485	0.0000	0.0000
2024/04/22	2037	01/08/2024	12.11 Put	Bond Future	4408.7300	4.4087	4385.2600	4.3853	0.532	0.0000	0.0000
2024/04/22	2037	01/08/2024	12.09 Call	Bond Future	418.4200	0.4184	403.4700	0.4035	3.573	0.0000	0.0000
2024/04/22	2037	01/08/2024	12.09 Put	Bond Future	4493.0800	4.4931	4469.9800	4.4700	0.514	0.0000	0.0000
2024/04/22	2037	01/08/2024	13.82 Call	Bond Future	4922.1800	4.9222	4907.4500	4.9075	0.299	0.0000	0.0000
2024/04/22	2037	01/08/2024	13.82 Put	Bond Future	595.8400	0.5958	572.9600	0.5730	3.840	0.0000	0.0000
2024/04/22	2037	01/08/2024	13.17 Call	Bond Future	2699.5200	2.6995	2677.1700	2.6772	0.828	0.0000	0.0000
2024/04/22	2037	01/08/2024	13.17 Put	Bond Future	1364.6200	1.3646	1334.1200	1.3341	2.235	0.0000	0.0000
2024/04/22	2037	07/11/2024		Bond Future	13.0488	74.9499	13.0470	74.9584	0.014	0.0000	0.0000
2024/04/22	2037	07/11/2024	12.58 Call	Bond Future	1569.2700	1.5693	1554.6300	1.5546	0.933	0.0000	0.0000
2024/04/22	2037	07/11/2024	12.58 Put	Bond Future	3862.6000	3.8626	3839.4400	3.8394	0.600	0.0000	0.0000
2024/04/22	2037	07/11/2024	12.59 Call	Bond Future	1589.5400	1.5895	1574.8600	1.5749	0.924	0.0000	0.0000
2024/04/22	2037	07/11/2024	12.59 Put	Bond Future	3832.8600	3.8329	3809.6600	3.8097	0.605	0.0000	0.0000
2024/04/22	2037	07/11/2024	12.57 Call	Bond Future	1549.1400	1.5491	1534.5500	1.5346	0.942	0.0000	0.0000
2024/04/22	2037	07/11/2024	12.57 Put	Bond Future	3892.5200	3.8925	3869.4100	3.8694	0.594	0.0000	0.0000
2024/04/22	2037	06/02/2025		Bond Future	13.2080	72.3166	13.2061	72.3255	0.014	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	
2024/04/22	2037	06/02/2025	12.76 Call	Bond Future	2111.9200	2.1119	2100.4600	2.1005	0.543	0.0000	0.0000
2024/04/22	2037	06/02/2025	12.76 Put	Bond Future	4255.9900	4.2560	4235.6300	4.2356	0.478	0.0000	0.0000
2024/04/22	2037	08/05/2025		Bond Future	13.3836	73.8679	13.3815	73.8773	0.015	0.0000	0.0000
2024/04/22	2037	08/05/2025	12.25 Call	Bond Future	1330.7000	1.3307	1322.5400	1.3225	0.613	0.0000	0.0000
2024/04/22	2037	08/05/2025	12.25 Put	Bond Future	6814.5700	6.8146	6797.0500	6.7971	0.257	0.0000	0.0000
2024/04/22	2037	08/05/2025	13.35 Put	Bond Future	3642.2400	3.6422	3623.7900	3.6238	0.507	0.0000	0.0000
2024/04/22	2037	08/05/2025	13.35 Call	Bond Future	3488.0800	3.4881	3478.9900	3.4790	0.261	0.0000	0.0000
2024/04/22	2038	02/05/2024		Bond Future	130.7536	130.7536	130.7449	130.7449	0.007	0.0000	0.0000
2024/04/22	2038	01/08/2024		Bond Future	131.5628	131.5628	131.5539	131.5539	0.007	0.0000	0.0000
2024/04/22	2038	07/11/2024		Bond Future	134.6971	134.6971	134.6881	134.6881	0.007	0.0000	0.0000
2024/04/22	2038	06/02/2025		Bond Future	135.5249	135.5249	135.5164	135.5164	0.006	0.0000	0.0000
2024/04/22	2038	06/02/2025	135.23 Call	Bond Future	294.9300	0.2949	286.4200	0.2864	2.885	0.0000	0.0000
2024/04/22	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2038	08/05/2025		Bond Future	138.4688	138.4688	138.4605	138.4605	0.006	0.0000	0.0000
2024/04/22	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2038	08/05/2025	139.68 Put	Bond Future	1211.2100	1.2112	1219.4700	1.2195	0.682	0.0000	0.0000
2024/04/22	2040	02/05/2024	11.61 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2040	02/05/2024	11.61 Put	Bond Future	7760.7000	7.7607	7752.1200	7.7521	0.111	0.0000	0.0000
2024/04/22	2040	02/05/2024	11.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2040	02/05/2024	11.62 Put	Bond Future	7699.5900	7.6996	7691.0100	7.6910	0.111	0.0000	0.0000
2024/04/22	2040	02/05/2024	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2040	02/05/2024	11.60 Put	Bond Future	7821.8900	7.8219	7813.3100	7.8133	0.110	0.0000	0.0000
2024/04/22	2040	02/05/2024		Bond Future	12.9813	75.9332	12.9796	75.9418	0.013	0.0000	0.0000
2024/04/22	2040	01/08/2024		Bond Future	13.1290	73.0835	13.1273	73.0921	0.013	0.0000	0.0000
2024/04/22	2040	01/08/2024	12.33 Call	Bond Future	443.2600	0.4433	427.4700	0.4275	3.562	0.0000	0.0000
2024/04/22	2040	01/08/2024	12.33 Put	Bond Future	4730.4900	4.7305	4706.0800	4.7061	0.516	0.0000	0.0000
2024/04/22	2040	01/08/2024	12.34 Call	Bond Future	454.4200	0.4544	438.4300	0.4384	3.519	0.0000	0.0000
2024/04/22	2040	01/08/2024	12.34 Put	Bond Future	4685.5900	4.6856	4660.9800	4.6610	0.525	0.0000	0.0000
2024/04/22	2040	01/08/2024	12.32 Call	Bond Future	432.1900	0.4322	416.5900	0.4166	3.610	0.0000	0.0000
2024/04/22	2040	01/08/2024	12.32 Put	Bond Future	4775.5500	4.7756	4751.3300	4.7513	0.507	0.0000	0.0000
2024/04/22	2040	01/08/2024	12.28 Put	Bond Future	4958.5000	4.9585	4935.0900	4.9351	0.472	0.0000	0.0000
2024/04/22	2040	01/08/2024	12.28 Call	Bond Future	390.0000	0.3900	375.2100	0.3752	3.792	0.0000	0.0000
2024/04/22	2040	01/08/2024	12.88 Call	Bond Future	1376.0400	1.3760	1352.1300	1.3521	1.738	0.0000	0.0000
2024/04/22	2040	01/08/2024	12.88 Put	Bond Future	2671.2800	2.6713	2638.7500	2.6388	1.218	0.0000	0.0000
2024/04/22	2040	01/08/2024	13.48 Call	Bond Future	3081.9400	3.0819	3059.0300	3.0590	0.743	0.0000	0.0000
2024/04/22	2040	01/08/2024	13.48 Put	Bond Future	1315.4500	1.3155	1283.9200	1.2839	2.397	0.0000	0.0000
2024/04/22	2040	01/08/2024	12.95 Put	Bond Future	2468.5600	2.4686	2435.6100	2.4356	1.335	0.0000	0.0000
2024/04/22	2040	01/08/2024	12.95 Call	Bond Future	1541.1000	1.5411	1516.7700	1.5168	1.579	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	
2024/04/22	2040	07/11/2024		Bond Future	13.2858	74.8052	13.2840	74.8142	0.014	0.0000	0.0000
2024/04/22	2040	07/11/2024	12.85 Call	Bond Future	1726.8900	1.7269	1711.3400	1.7113	0.900	0.0000	0.0000
2024/04/22	2040	07/11/2024	12.85 Put	Bond Future	3972.5000	3.9725	3947.8900	3.9479	0.620	0.0000	0.0000
2024/04/22	2040	07/11/2024	12.86 Call	Bond Future	1748.8100	1.7488	1733.2300	1.7332	0.891	0.0000	0.0000
2024/04/22	2040	07/11/2024	12.86 Put	Bond Future	3941.6700	3.9417	3917.0300	3.9170	0.625	0.0000	0.0000
2024/04/22	2040	07/11/2024	12.84 Call	Bond Future	1705.1100	1.7051	1689.6000	1.6896	0.910	0.0000	0.0000
2024/04/22	2040	07/11/2024	12.84 Put	Bond Future	4003.5300	4.0035	3978.9600	3.9790	0.614	0.0000	0.0000
2024/04/22	2040	06/02/2025		Bond Future	13.4450	71.9180	13.4431	71.9275	0.014	0.0000	0.0000
2024/04/22	2040	06/02/2025	12.95 Call	Bond Future	2128.1600	2.1282	2116.1500	2.1162	0.564	0.0000	0.0000
2024/04/22	2040	06/02/2025	12.95 Put	Bond Future	4635.4900	4.6355	4614.0600	4.6141	0.462	0.0000	0.0000
2024/04/22	2040	08/05/2025		Bond Future	13.6192	73.4605	13.6172	73.4704	0.015	0.0000	0.0000
2024/04/22	2040	08/05/2025	12.63 Call	Bond Future	1625.7200	1.6257	1616.7400	1.6167	0.552	0.0000	0.0000
2024/04/22	2040	08/05/2025	12.63 Put	Bond Future	6664.8000	6.6648	6645.9200	6.6459	0.283	0.0000	0.0000
2024/04/22	2040	08/05/2025	13.43 Put	Bond Future	4207.9300	4.2079	4188.3400	4.1883	0.466	0.0000	0.0000
2024/04/22	2040	08/05/2025	13.43 Call	Bond Future	3285.0000	3.2850	3275.3100	3.2753	0.295	0.0000	0.0000
2024/04/22	2044	02/05/2024	12.50 Call	Bond Future	25.9200	0.0259	10.9800	0.0110	57.639	0.0000	0.0000
2024/04/22	2044	02/05/2024	12.50 Put	Bond Future	3028.9700	3.0290	3058.1900	3.0582	0.965	0.0000	0.0000
2024/04/22	2044	02/05/2024	12.75 Call	Bond Future	164.2200	0.1642	105.9600	0.1060	35.477	0.0000	0.0000
2024/04/22	2044	02/05/2024	12.75 Put	Bond Future	1789.5100	1.7895	1775.4100	1.7754	0.788	0.0000	0.0000
2024/04/22	2044	02/05/2024	13.00 Call	Bond Future	577.5300	0.5775	472.3500	0.4724	18.212	0.0000	0.0000
2024/04/22	2044	02/05/2024	13.00 Put	Bond Future	868.3800	0.8684	807.3600	0.8074	7.027	0.0000	0.0000
2024/04/22	2044	02/05/2024		Bond Future	13.0556	72.0372	13.0640	71.9930	0.065	0.0000	0.0000
2024/04/22	2044	02/05/2024	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2044	02/05/2024	11.66 Put	Bond Future	7973.1400	7.9731	8017.3000	8.0173	0.554	0.0000	0.0000
2024/04/22	2044	02/05/2024	11.67 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2044	02/05/2024	11.67 Put	Bond Future	7910.7000	7.9107	7954.8600	7.9549	0.558	0.0000	0.0000
2024/04/22	2044	02/05/2024	11.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2044	02/05/2024	11.65 Put	Bond Future	8035.6600	8.0357	8079.8200	8.0798	0.550	0.0000	0.0000
2024/04/22	2044	01/08/2024		Bond Future	13.1985	69.2277	13.2073	69.1824	0.067	0.0000	0.0000
2024/04/22	2044	01/08/2024	12.29 Call	Bond Future	339.9900	0.3400	318.3000	0.3183	6.380	0.0000	0.0000
2024/04/22	2044	01/08/2024	12.29 Put	Bond Future	5266.7600	5.2668	5290.3400	5.2903	0.448	0.0000	0.0000
2024/04/22	2044	01/08/2024	12.30 Call	Bond Future	349.3800	0.3494	327.3100	0.3273	6.317	0.0000	0.0000
2024/04/22	2044	01/08/2024	12.30 Put	Bond Future	5218.7400	5.2187	5241.9400	5.2419	0.445	0.0000	0.0000
2024/04/22	2044	01/08/2024	12.28 Call	Bond Future	330.8600	0.3309	309.5500	0.3096	6.441	0.0000	0.0000
2024/04/22	2044	01/08/2024	12.28 Put	Bond Future	5315.1000	5.3151	5339.0600	5.3391	0.451	0.0000	0.0000
2024/04/22	2044	07/11/2024	12.91 Call	Bond Future	1662.4900	1.6625	1626.3600	1.6264	2.173	0.0000	0.0000
2024/04/22	2044	07/11/2024	12.91 Put	Bond Future	3931.0800	3.9311	3941.0600	3.9411	0.254	0.0000	0.0000
2024/04/22	2044	07/11/2024	12.92 Call	Bond Future	1683.8900	1.6839	1647.5400	1.6475	2.159	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	
2024/04/22	2044	07/11/2024	12.92 Put	Bond Future	3899.4800	3.8995	3909.2400	3.9092	0.250	0.0000	0.0000
2024/04/22	2044	07/11/2024	12.90 Call	Bond Future	1641.0400	1.6410	1605.1300	1.6051	2.188	0.0000	0.0000
2024/04/22	2044	07/11/2024	12.90 Put	Bond Future	3962.7000	3.9627	3972.9000	3.9729	0.257	0.0000	0.0000
2024/04/22	2044	07/11/2024		Bond Future	13.3496	70.8585	13.3588	70.8124	0.069	0.0000	0.0000
2024/04/22	2044	06/02/2025		Bond Future	13.5028	68.0110	13.5123	67.9640	0.071	0.0000	0.0000
2024/04/22	2044	06/02/2025	13.02 Call	Bond Future	2177.5200	2.1775	2142.6300	2.1426	1.602	0.0000	0.0000
2024/04/22	2044	06/02/2025	13.02 Put	Bond Future	4625.6800	4.6257	4637.7600	4.6378	0.261	0.0000	0.0000
2024/04/22	2044	08/05/2025		Bond Future	13.6696	69.4694	13.6795	69.4217	0.072	0.0000	0.0000
2024/04/22	2044	08/05/2025	12.72 Call	Bond Future	1699.1600	1.6992	1671.7900	1.6718	1.611	0.0000	0.0000
2024/04/22	2044	08/05/2025	12.72 Put	Bond Future	6554.5800	6.5546	6574.9100	6.5749	0.310	0.0000	0.0000
2024/04/22	2046	02/05/2024		Bond Future	112.0275	112.0275	112.0200	112.0200	0.007	0.0000	0.0000
2024/04/22	2046	01/08/2024		Bond Future	114.4995	114.4995	114.4918	114.4918	0.007	0.0000	0.0000
2024/04/22	2046	07/11/2024		Bond Future	115.0173	115.0173	115.0096	115.0096	0.007	0.0000	0.0000
2024/04/22	2046	06/02/2025		Bond Future	117.5427	117.5427	117.5352	117.5352	0.006	0.0000	0.0000
2024/04/22	2046	06/02/2025	114.01 Call	Bond Future	3532.7000	3.5327	3525.2100	3.5252	0.212	0.0000	0.0000
2024/04/22	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2046	08/05/2025		Bond Future	117.8311	117.8311	117.8240	117.8240	0.006	0.0000	0.0000
2024/04/22	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2046	08/05/2025	121.97 Put	Bond Future	4138.9300	4.1389	4146.0400	4.1460	0.172	0.0000	0.0000
2024/04/22	2050	02/05/2024		Bond Future	113.7239	113.7239	113.3370	113.3370	0.340	0.0000	0.0000
2024/04/22	2050	01/08/2024		Bond Future	113.9197	113.9197	113.5240	113.5240	0.347	0.0000	0.0000
2024/04/22	2050	07/11/2024		Bond Future	116.6336	116.6336	116.2287	116.2287	0.347	0.0000	0.0000
2024/04/22	2050	06/02/2025		Bond Future	116.8217	116.8217	116.4086	116.4086	0.354	0.0000	0.0000
2024/04/22	2050	06/02/2025	115.60 Call	Bond Future	1221.6700	1.2217	808.5500	0.8086	33.816	0.0000	0.0000
2024/04/22	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2050	08/05/2025		Bond Future	119.3592	119.3592	118.9374	118.9374	0.353	0.0000	0.0000
2024/04/22	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	2050	08/05/2025	121.16 Put	Bond Future	1800.8300	1.8008	2222.5800	2.2226	23.420	0.0000	0.0000
2024/04/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	AL37	02/05/2024		Index Future	925.0500	925.0500	926.2440	926.2440	0.129	0.0000	0.0000
2024/04/22	AL37	01/08/2024		Index Future	945.2330	945.2330	946.4490	946.4490	0.129	0.0000	0.0000
2024/04/22	AL37	07/11/2024		Index Future	967.5140	967.5140	968.7640	968.7640	0.129	0.0000	0.0000
2024/04/22	AL37	06/02/2025		Index Future	988.5470	988.5470	989.8330	989.8330	0.130	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	
2024/04/22	AL37	08/05/2025		Index Future	1009.8270	1009.8270	1011.1490	1011.1490	0.131	0.0000	0.0000
2024/04/22	AL7T	02/05/2024		Index Future	1062.8520	1062.8520	1063.9950	1063.9950	0.108	0.0000	0.0000
2024/04/22	AL7T	01/08/2024		Index Future	1086.0420	1086.0420	1087.2050	1087.2050	0.107	0.0000	0.0000
2024/04/22	AL7T	07/11/2024		Index Future	1111.6420	1111.6420	1112.8390	1112.8390	0.108	0.0000	0.0000
2024/04/22	AL7T	06/02/2025		Index Future	1135.8090	1135.8090	1137.0410	1137.0410	0.108	0.0000	0.0000
2024/04/22	AL7T	08/05/2025		Index Future	1160.2580	1160.2580	1161.5280	1161.5280	0.109	0.0000	0.0000
2024/04/22	ALBI	02/05/2024		Index Future	927.5960	927.5960	928.0120	928.0120	0.045	0.0000	0.0000
2024/04/22	ALBI	01/08/2024		Index Future	947.8350	947.8350	948.2550	948.2550	0.044	0.0000	0.0000
2024/04/22	ALBI	07/11/2024		Index Future	970.1770	970.1770	970.6130	970.6130	0.045	0.0000	0.0000
2024/04/22	ALBI	06/02/2025		Index Future	991.2690	991.2690	991.7220	991.7220	0.046	0.0000	0.0000
2024/04/22	ALBI	08/05/2025		Index Future	1012.6070	1012.6070	1013.0790	1013.0790	0.047	0.0000	0.0000
2024/04/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/04/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/22	ES33	02/05/2024		Bond Future	13.1394	71.1849	13.1275	71.2347	0.091	0.0000
2024/04/22	ES33	01/08/2024		Bond Future	13.3111	72.7557	13.2987	72.8065	0.094	0.0000
2024/04/22	ES33	07/11/2024		Bond Future	13.5126	70.6858	13.4994	70.7380	0.097	0.0000
2024/04/22	ES33	06/02/2025		Bond Future	13.7201	72.2369	13.7063	72.2904	0.101	0.0000
2024/04/22	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/22	ES33	06/02/2025	13.34 Put	Bond Future	1494.7200	1.4947	1441.1600	1.4412	3.583	0.0000
2024/04/22	ES33	08/05/2025		Bond Future	13.9381	70.0003	13.9235	70.0553	0.104	0.0000
2024/04/22	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/22	ES33	08/05/2025	12.73 Put	Bond Future	4771.7300	4.7717	4716.7200	4.7167	1.153	0.0000
2024/04/22	ES42	02/05/2024		Bond Future	13.4315	67.1065	13.4349	67.0902	0.025	0.0000
2024/04/22	ES42	01/08/2024		Bond Future	13.5819	68.5874	13.5855	68.5705	0.026	0.0000
2024/04/22	ES42	07/11/2024		Bond Future	13.7550	65.9528	13.7587	65.9357	0.027	0.0000
2024/04/22	ES42	06/02/2025		Bond Future	13.9248	67.3991	13.9286	67.3819	0.027	0.0000
2024/04/22	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/22	ES42	06/02/2025	13.71 Put	Bond Future	994.3400	0.9943	1011.5800	1.0116	1.734	0.0000
2024/04/22	ES42	08/05/2025		Bond Future	14.1090	64.5927	14.1129	64.5754	0.028	0.0000
2024/04/22	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/22	ES42	08/05/2025	13.25 Put	Bond Future	4038.1500	4.0382	4055.5400	4.0555	0.431	0.0000
2024/04/22	GOVI	02/05/2024		GOVI	913.6610	913.6610	914.1170	914.1170	0.050	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
2024/04/22	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/04/22	GOVI	02/05/2024	950.98 Put	GOVI	373190.0000	37.3190	368630.0000	36.8630	1.222	0.0000
2024/04/22	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/22	GOVI	02/05/2024	950.99 Put	GOVI	373290.0000	37.3290	368730.0000	36.8730	1.222	0.0000
2024/04/22	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/22	GOVI	02/05/2024	950.97 Put	GOVI	373090.0000	37.3090	368530.0000	36.8530	1.222	0.0000
2024/04/22	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/22	GOVI	01/08/2024	943.38 Put	GOVI	97840.0000	9.7840	93230.0000	9.3230	4.712	0.0000
2024/04/22	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/22	GOVI	01/08/2024	943.39 Put	GOVI	97940.0000	9.7940	93330.0000	9.3330	4.707	0.0000
2024/04/22	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/22	GOVI	01/08/2024	943.37 Put	GOVI	97740.0000	9.7740	93130.0000	9.3130	4.717	0.0000
2024/04/22	GOVI	01/08/2024		GOVI	933.5960	933.5960	934.0570	934.0570	0.049	0.0000
2024/04/22	GOVI	07/11/2024	948.79 Call	GOVI	68120.0000	6.8120	72900.0000	7.2900	7.017	0.0000
2024/04/22	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/22	GOVI	07/11/2024	948.80 Call	GOVI	68020.0000	6.8020	72800.0000	7.2800	7.027	0.0000
2024/04/22	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/22	GOVI	07/11/2024	948.78 Call	GOVI	68220.0000	6.8220	73000.0000	7.3000	7.007	0.0000
2024/04/22	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/22	GOVI	07/11/2024		GOVI	955.6020	955.6020	956.0800	956.0800	0.050	0.0000
2024/04/22	GOVI	06/02/2025		GOVI	976.3770	976.3770	976.8730	976.8730	0.051	0.0000
2024/04/22	GOVI	06/02/2025	972.00 Call	GOVI	43770.0000	4.3770	48730.0000	4.8730	11.332	0.0000
2024/04/22	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/22	GOVI	08/05/2025		GOVI	997.3940	997.3940	997.9100	997.9100	0.052	0.0000
2024/04/22	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/22	GOVI	08/05/2025	1,022.00 Put	GOVI	246060.0000	24.6060	240900.0000	24.0900	2.097	0.0000
2024/04/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/04/22	IGOV	02/05/2024		Index Future	344.4910	344.4910	344.2300	344.2300	0.076	0.0000
2024/04/22	IGOV	01/08/2024		Index Future	352.0930	352.0930	351.8240	351.8240	0.076	0.0000
2024/04/22	IGOV	07/11/2024		Index Future	360.4820	360.4820	360.2100	360.2100	0.075	0.0000
2024/04/22	IGOV	06/02/2025		Index Future	368.4010	368.4010	368.1250	368.1250	0.075	0.0000
2024/04/22	IGOV	08/05/2025		Index Future	376.4110	376.4110	376.1330	376.1330	0.074	0.0000
2024/04/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/04/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/04/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/04/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	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	
2024/04/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/04/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/04/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/04/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/04/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/04/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/04/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/04/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/22	JBAF	17/04/2024		Jibar Tradeable Future	8.3670	8.3670	8.3670	91.6330	0.000	0.0000	0.0000
2024/04/22	JBAF	15/05/2024		Jibar Tradeable Future	8.3530	91.6470	8.3550	91.6450	0.024	0.0000	0.0000
2024/04/22	JBAF	19/06/2024		Jibar Tradeable Future	8.3520	91.6480	8.3570	91.6430	0.060	0.0000	0.0000
2024/04/22	JBAF	17/07/2024		Jibar Tradeable Future	8.3930	91.6070	8.3930	91.6070	0.000	0.0000	0.0000
2024/04/22	JBAF	21/08/2024		Jibar Tradeable Future	8.3850	91.6150	8.3900	91.6100	0.060	0.0000	0.0000
2024/04/22	JBAF	18/09/2024		Jibar Tradeable Future	8.3930	91.6070	8.3930	91.6070	0.000	0.0000	0.0000
2024/04/22	JBAF	16/10/2024		Jibar Tradeable Future	8.3940	91.6060	8.3940	91.6060	0.000	0.0000	0.0000
2024/04/22	JBAF	18/12/2024		Jibar Tradeable Future	8.4030	91.5970	8.4130	91.5870	0.119	0.0000	0.0000
2024/04/22	JBAF	19/03/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/04/22	JBAF	18/06/2025		Jibar Tradeable Future	8.3000	91.7000	8.2900	91.7100	0.120	0.0000	0.0000
2024/04/22	JBAF	17/09/2025		Jibar Tradeable Future	8.2780	91.7220	8.2780	91.7220	0.000	0.0000	0.0000
2024/04/22	JBAF	17/12/2025		Jibar Tradeable Future	8.3430	91.6570	8.3430	91.6570	0.000	0.0000	0.0000
2024/04/22	JBAF	18/03/2026		Jibar Tradeable Future	8.3430	91.6570	8.3430	91.6570	0.000	0.0000	0.0000
2024/04/22	R035	02/05/2024		Bond Future	12.3793	81.0397	12.3728	81.0724	0.053	0.0000	0.0000
2024/04/22	R035	02/05/2024	11.20 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/22	R035	02/05/2024	11.20 Put	Bond Future	6217.0800	6.2171	6184.4600	6.1845	0.525	0.0000	0.0000
2024/04/22	R035	02/05/2024	11.21 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/22	R035	02/05/2024	11.21 Put	Bond Future	6161.5700	6.1616	6128.9500	6.1290	0.529	0.0000	0.0000
2024/04/22	R035	02/05/2024	11.19 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/22	R035	02/05/2024	11.19 Put	Bond Future	6272.6500	6.2727	6240.0300	6.2400	0.520	0.0000	0.0000
2024/04/22	R035	01/08/2024	13.05 Call	Bond Future	3555.5900	3.5556	3553.4000	3.5534	0.062	0.0000	0.0000
2024/04/22	R035	01/08/2024	13.05 Put	Bond Future	987.7800	0.9878	952.4100	0.9524	3.581	0.0000	0.0000
2024/04/22	R035	01/08/2024		Bond Future	12.5136	82.8079	12.5068	82.8411	0.054	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	
2024/04/22	R035	01/08/2024	11.80 Call	Bond Future	517.8700	0.5179	506.6200	0.5066	2.172	0.0000	0.0000
2024/04/22	R035	01/08/2024	11.80 Put	Bond Future	4124.8300	4.1248	4080.4000	4.0804	1.077	0.0000	0.0000
2024/04/22	R035	01/08/2024	11.81 Call	Bond Future	530.2100	0.5302	518.8700	0.5189	2.139	0.0000	0.0000
2024/04/22	R035	01/08/2024	11.81 Put	Bond Future	4085.0500	4.0851	4040.5300	4.0405	1.090	0.0000	0.0000
2024/04/22	R035	01/08/2024	11.79 Call	Bond Future	505.7200	0.5057	494.5600	0.4946	2.207	0.0000	0.0000
2024/04/22	R035	01/08/2024	11.79 Put	Bond Future	4164.8400	4.1648	4120.5000	4.1205	1.065	0.0000	0.0000
2024/04/22	R035	01/08/2024	13.08 Call	Bond Future	3658.1800	3.6582	3656.5800	3.6566	0.044	0.0000	0.0000
2024/04/22	R035	01/08/2024	13.08 Put	Bond Future	950.2500	0.9503	915.4700	0.9155	3.660	0.0000	0.0000
2024/04/22	R035	07/11/2024		Bond Future	12.6728	80.2436	12.6657	80.2778	0.056	0.0000	0.0000
2024/04/22	R035	07/11/2024	12.18 Call	Bond Future	1512.5500	1.5126	1507.5000	1.5075	0.334	0.0000	0.0000
2024/04/22	R035	07/11/2024	12.18 Put	Bond Future	3922.4800	3.9225	3883.2800	3.8833	0.999	0.0000	0.0000
2024/04/22	R035	07/11/2024	12.19 Call	Bond Future	1532.4300	1.5324	1527.4100	1.5274	0.328	0.0000	0.0000
2024/04/22	R035	07/11/2024	12.19 Put	Bond Future	3892.4400	3.8924	3853.2700	3.8533	1.006	0.0000	0.0000
2024/04/22	R035	07/11/2024	12.17 Call	Bond Future	1492.8200	1.4928	1487.7300	1.4877	0.341	0.0000	0.0000
2024/04/22	R035	07/11/2024	12.17 Put	Bond Future	3952.7100	3.9527	3913.4700	3.9135	0.993	0.0000	0.0000
2024/04/22	R035	07/11/2024	13.23 Call	Bond Future	4278.7000	4.2787	4282.0400	4.2820	0.078	0.0000	0.0000
2024/04/22	R035	07/11/2024	13.23 Put	Bond Future	1672.6500	1.6727	1641.8400	1.6418	1.842	0.0000	0.0000
2024/04/22	R035	07/11/2024	12.20 Put	Bond Future	3862.3600	3.8624	3823.2300	3.8232	1.013	0.0000	0.0000
2024/04/22	R035	07/11/2024	12.20 Call	Bond Future	1552.2200	1.5522	1547.2400	1.5472	0.321	0.0000	0.0000
2024/04/22	R035	06/02/2025		Bond Future	12.8372	81.9865	12.8297	82.0216	0.058	0.0000	0.0000
2024/04/22	R035	06/02/2025	12.41 Call	Bond Future	2139.6600	2.1397	2139.0600	2.1391	0.028	0.0000	0.0000
2024/04/22	R035	06/02/2025	12.41 Put	Bond Future	4174.2800	4.1743	4138.5900	4.1386	0.855	0.0000	0.0000
2024/04/22	R035	08/05/2025		Bond Future	13.0056	79.2307	12.9977	79.2669	0.061	0.0000	0.0000
2024/04/22	R035	08/05/2025	11.78 Call	Bond Future	1170.5400	1.1705	1169.6800	1.1697	0.073	0.0000	0.0000
2024/04/22	R035	08/05/2025	11.78 Put	Bond Future	7066.9200	7.0669	7029.9200	7.0299	0.524	0.0000	0.0000
2024/04/22	R053	02/05/2024	13.03 Call	Bond Future	1328.4500	1.3285	1220.5400	1.2205	8.123	0.0000	0.0000
2024/04/22	R053	02/05/2024	13.03 Put	Bond Future	676.4000	0.6764	558.5000	0.5585	17.431	0.0000	0.0000
2024/04/22	R053	02/05/2024	13.04 Call	Bond Future	1370.5700	1.3706	1263.6700	1.2637	7.800	0.0000	0.0000
2024/04/22	R053	02/05/2024	13.04 Put	Bond Future	651.1000	0.6511	534.2100	0.5342	17.953	0.0000	0.0000
2024/04/22	R053	02/05/2024	13.02 Call	Bond Future	1286.9200	1.2869	1178.0900	1.1781	8.457	0.0000	0.0000
2024/04/22	R053	02/05/2024	13.02 Put	Bond Future	702.3900	0.7024	583.5700	0.5836	16.917	0.0000	0.0000
2024/04/22	R053	02/05/2024		Bond Future	12.9340	91.2959	12.9326	91.3059	0.011	0.0000	0.0000
2024/04/22	R053	01/08/2024		Bond Future	13.0666	93.2878	13.0651	93.2979	0.011	0.0000	0.0000
2024/04/22	R053	01/08/2024	13.14 Call	Bond Future	2971.5000	2.9715	2937.5800	2.9376	1.142	0.0000	0.0000
2024/04/22	R053	01/08/2024	13.14 Put	Bond Future	2481.3400	2.4813	2437.3600	2.4374	1.772	0.0000	0.0000
2024/04/22	R053	01/08/2024	13.15 Call	Bond Future	3009.2900	3.0093	2975.4000	2.9754	1.126	0.0000	0.0000
2024/04/22	R053	01/08/2024	13.15 Put	Bond Future	2452.7700	2.4528	2408.8200	2.4088	1.792	0.0000	0.0000
2024/04/22	R053	01/08/2024	13.13 Call	Bond Future	2933.7100	2.9337	2899.7700	2.8998	1.157	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	
2024/04/22	R053	01/08/2024	13.13 Put	Bond Future	2510.0100	2.5100	2466.0100	2.4660	1.753	0.0000	0.0000
2024/04/22	R053	07/11/2024		Bond Future	13.2170	89.6136	13.2154	89.6241	0.012	0.0000	0.0000
2024/04/22	R053	07/11/2024	12.80 Call	Bond Future	2282.3800	2.2824	2261.6500	2.2617	0.908	0.0000	0.0000
2024/04/22	R053	07/11/2024	12.80 Put	Bond Future	5101.4200	5.1014	5070.1800	5.0702	0.612	0.0000	0.0000
2024/04/22	R053	07/11/2024	12.81 Call	Bond Future	2311.3700	2.3114	2290.5900	2.2906	0.899	0.0000	0.0000
2024/04/22	R053	07/11/2024	12.81 Put	Bond Future	5060.8500	5.0609	5029.5600	5.0296	0.618	0.0000	0.0000
2024/04/22	R053	07/11/2024	12.79 Call	Bond Future	2253.5700	2.2536	2232.9000	2.2329	0.917	0.0000	0.0000
2024/04/22	R053	07/11/2024	12.79 Put	Bond Future	5142.2600	5.1423	5111.0800	5.1111	0.606	0.0000	0.0000
2024/04/22	R053	06/02/2025		Bond Future	13.3660	91.5591	13.3643	91.5701	0.013	0.0000	0.0000
2024/04/22	R053	06/02/2025	12.94 Call	Bond Future	3065.0000	3.0650	3048.1500	3.0482	0.550	0.0000	0.0000
2024/04/22	R053	06/02/2025	12.94 Put	Bond Future	5886.2000	5.8862	5858.3600	5.8584	0.473	0.0000	0.0000
2024/04/22	R053	08/05/2025		Bond Future	13.5245	87.6526	13.5226	87.6642	0.014	0.0000	0.0000
2024/04/22	R053	08/05/2025	12.64 Call	Bond Future	2389.5900	2.3896	2376.9400	2.3769	0.529	0.0000	0.0000
2024/04/22	R053	08/05/2025	12.64 Put	Bond Future	8304.2200	8.3042	8280.0000	8.2800	0.292	0.0000	0.0000
2024/04/22	R186	02/05/2024	10.40 Call	Bond Future	2258.2900	2.2583	2212.8200	2.2128	2.013	0.0000	0.0000
2024/04/22	R186	02/05/2024	10.40 Put	Bond Future	0.7600	0.0008	0.2200	0.0002	71.053	0.0000	0.0000
2024/04/22	R186	02/05/2024	9.73 Put	Bond Future	52.9600	0.0530	40.1300	0.0401	24.226	0.0000	0.0000
2024/04/22	R186	02/05/2024	9.73 Call	Bond Future	787.8900	0.7879	730.1300	0.7301	7.331	0.0000	0.0000
2024/04/22	R186	02/05/2024		Bond Future	9.4112	106.4163	9.4306	106.3714	0.206	0.0000	0.0000
2024/04/22	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R186	02/05/2024	8.00 Put	Bond Future	3334.8800	3.3349	3379.8100	3.3798	1.347	0.0000	0.0000
2024/04/22	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R186	02/05/2024	8.01 Put	Bond Future	3310.7600	3.3108	3355.6900	3.3557	1.357	0.0000	0.0000
2024/04/22	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R186	02/05/2024	7.99 Put	Bond Future	3359.0000	3.3590	3403.9300	3.4039	1.338	0.0000	0.0000
2024/04/22	R186	01/08/2024		Bond Future	9.4756	103.4303	9.4974	103.3842	0.230	0.0000	0.0000
2024/04/22	R186	01/08/2024	8.69 Call	Bond Future	72.6000	0.0726	64.0800	0.0641	11.736	0.0000	0.0000
2024/04/22	R186	01/08/2024	8.69 Put	Bond Future	1750.1600	1.7502	1787.7600	1.7878	2.148	0.0000	0.0000
2024/04/22	R186	01/08/2024	8.70 Call	Bond Future	75.5100	0.0755	66.7500	0.0668	11.601	0.0000	0.0000
2024/04/22	R186	01/08/2024	8.70 Put	Bond Future	1731.4900	1.7315	1768.8500	1.7689	2.158	0.0000	0.0000
2024/04/22	R186	01/08/2024	8.68 Call	Bond Future	69.8800	0.0699	61.5900	0.0616	11.863	0.0000	0.0000
2024/04/22	R186	01/08/2024	8.68 Put	Bond Future	1769.0200	1.7690	1806.8500	1.8069	2.138	0.0000	0.0000
2024/04/22	R186	07/11/2024		Bond Future	9.5593	105.8677	9.5842	105.8207	0.260	0.0000	0.0000
2024/04/22	R186	07/11/2024	9.14 Call	Bond Future	483.7600	0.4838	461.7500	0.4618	4.550	0.0000	0.0000
2024/04/22	R186	07/11/2024	9.14 Put	Bond Future	1280.9500	1.2810	1305.9100	1.3059	1.949	0.0000	0.0000
2024/04/22	R186	07/11/2024	9.15 Call	Bond Future	492.4500	0.4925	470.2300	0.4702	4.512	0.0000	0.0000
2024/04/22	R186	07/11/2024	9.15 Put	Bond Future	1270.5400	1.2705	1295.2900	1.2953	1.948	0.0000	0.0000
2024/04/22	R186	07/11/2024	9.13 Call	Bond Future	475.1400	0.4751	453.3600	0.4534	4.584	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	
2024/04/22	R186	07/11/2024	9.13 Put	Bond Future	1291.4400	1.2914	1316.6300	1.3166	1.951	0.0000	0.0000
2024/04/22	R186	06/02/2025		Bond Future	9.6725	102.8514	9.7008	102.8037	0.293	0.0000	0.0000
2024/04/22	R186	06/02/2025	9.03 Call	Bond Future	445.5300	0.4455	426.6800	0.4267	4.231	0.0000	0.0000
2024/04/22	R186	06/02/2025	9.03 Put	Bond Future	1533.2500	1.5333	1562.0700	1.5621	1.880	0.0000	0.0000
2024/04/22	R186	08/05/2025		Bond Future	9.8421	105.0601	9.8751	105.0118	0.335	0.0000	0.0000
2024/04/22	R186	08/05/2025	8.47 Call	Bond Future	194.0000	0.1940	183.7400	0.1837	5.289	0.0000	0.0000
2024/04/22	R186	08/05/2025	8.47 Put	Bond Future	2231.9500	2.2320	2270.0300	2.2700	1.706	0.0000	0.0000
2024/04/22	R202	02/05/2024		Bond Future	257.8363	257.8363	257.8186	257.8186	0.007	0.0000	0.0000
2024/04/22	R202	01/08/2024		Bond Future	258.4264	258.4264	258.4078	258.4078	0.007	0.0000	0.0000
2024/04/22	R202	07/11/2024		Bond Future	264.5832	264.5832	264.5648	264.5648	0.007	0.0000	0.0000
2024/04/22	R202	06/02/2025		Bond Future	265.1473	265.1473	265.1297	265.1297	0.007	0.0000	0.0000
2024/04/22	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R202	06/02/2025	266.79 Put	Bond Future	1642.6800	1.6427	1660.3500	1.6604	1.076	0.0000	0.0000
2024/04/22	R202	08/05/2025		Bond Future	270.9074	270.9074	270.8902	270.8902	0.006	0.0000	0.0000
2024/04/22	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R202	08/05/2025	272.31 Put	Bond Future	1402.5800	1.4026	1419.8100	1.4198	1.228	0.0000	0.0000
2024/04/22	R209	02/05/2024		Bond Future	12.4731	62.5486	12.4617	62.5989	0.092	0.0000	0.0000
2024/04/22	R209	02/05/2024	11.18 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R209	02/05/2024	11.18 Put	Bond Future	6057.6500	6.0577	6007.3500	6.0074	0.830	0.0000	0.0000
2024/04/22	R209	02/05/2024	11.19 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R209	02/05/2024	11.19 Put	Bond Future	6007.7500	6.0078	5957.4500	5.9575	0.837	0.0000	0.0000
2024/04/22	R209	02/05/2024	11.17 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R209	02/05/2024	11.17 Put	Bond Future	6107.6100	6.1076	6057.3100	6.0573	0.824	0.0000	0.0000
2024/04/22	R209	01/08/2024		Bond Future	12.5986	63.9133	12.5867	63.9646	0.094	0.0000	0.0000
2024/04/22	R209	01/08/2024	11.79 Call	Bond Future	367.5800	0.3676	362.3700	0.3624	1.417	0.0000	0.0000
2024/04/22	R209	01/08/2024	11.79 Put	Bond Future	4002.6000	4.0026	3946.1100	3.9461	1.411	0.0000	0.0000
2024/04/22	R209	01/08/2024	11.80 Call	Bond Future	376.9500	0.3770	371.7300	0.3717	1.385	0.0000	0.0000
2024/04/22	R209	01/08/2024	11.80 Put	Bond Future	3965.2400	3.9652	3908.7400	3.9087	1.425	0.0000	0.0000
2024/04/22	R209	01/08/2024	11.78 Call	Bond Future	358.3700	0.3584	353.1800	0.3532	1.448	0.0000	0.0000
2024/04/22	R209	01/08/2024	11.78 Put	Bond Future	4040.1600	4.0402	3983.6900	3.9837	1.398	0.0000	0.0000
2024/04/22	R209	07/11/2024		Bond Future	12.7417	62.2623	12.7293	62.3149	0.097	0.0000	0.0000
2024/04/22	R209	07/11/2024	12.22 Call	Bond Future	1230.1500	1.2302	1233.9600	1.2340	0.310	0.0000	0.0000
2024/04/22	R209	07/11/2024	12.22 Put	Bond Future	3499.9000	3.4999	3451.1000	3.4511	1.394	0.0000	0.0000
2024/04/22	R209	07/11/2024	12.23 Call	Bond Future	1247.0500	1.2471	1250.9600	1.2510	0.314	0.0000	0.0000
2024/04/22	R209	07/11/2024	12.23 Put	Bond Future	3472.2200	3.4722	3423.5200	3.4235	1.403	0.0000	0.0000
2024/04/22	R209	07/11/2024	12.21 Call	Bond Future	1213.5500	1.2136	1217.2600	1.2173	0.306	0.0000	0.0000
2024/04/22	R209	07/11/2024	12.21 Put	Bond Future	3527.9300	3.5279	3479.0300	3.4790	1.386	0.0000	0.0000
2024/04/22	R209	06/02/2025		Bond Future	12.8847	63.6144	12.8718	63.6683	0.100	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	
2024/04/22	R209	06/02/2025	12.44 Call	Bond Future	1864.7600	1.8648	1873.6000	1.8736	0.474	0.0000	0.0000
2024/04/22	R209	06/02/2025	12.44 Put	Bond Future	3758.3300	3.7583	3713.2200	3.7132	1.200	0.0000	0.0000
2024/04/22	R209	08/05/2025		Bond Future	13.0379	61.8239	13.0244	61.8792	0.104	0.0000	0.0000
2024/04/22	R209	08/05/2025	11.89 Call	Bond Future	1121.4800	1.1215	1127.2400	1.1272	0.514	0.0000	0.0000
2024/04/22	R209	08/05/2025	11.89 Put	Bond Future	6077.4000	6.0774	6027.8600	6.0279	0.815	0.0000	0.0000
2024/04/22	R210	02/05/2024		Bond Future	233.1001	233.1001	232.9518	232.9518	0.064	0.0000	0.0000
2024/04/22	R210	01/08/2024		Bond Future	238.2439	238.2439	238.0919	238.0919	0.064	0.0000	0.0000
2024/04/22	R210	07/11/2024		Bond Future	240.5696	240.5696	240.4146	240.4146	0.064	0.0000	0.0000
2024/04/22	R210	06/02/2025		Bond Future	245.8524	245.8524	245.6947	245.6947	0.064	0.0000	0.0000
2024/04/22	R210	06/02/2025	239.61 Call	Bond Future	6242.3500	6.2424	6084.7100	6.0847	2.525	0.0000	0.0000
2024/04/22	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R210	08/05/2025		Bond Future	247.7605	247.7605	247.6006	247.6006	0.065	0.0000	0.0000
2024/04/22	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R210	08/05/2025	248.03 Put	Bond Future	269.4800	0.2695	429.4300	0.4294	59.355	0.0000	0.0000
2024/04/22	R213	02/05/2024		Bond Future	11.3068	81.1960	11.2804	81.3032	0.234	0.0000	0.0000
2024/04/22	R213	02/05/2024	10.29 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R213	02/05/2024	10.29 Put	Bond Future	4254.8000	4.2548	4147.5400	4.1475	2.521	0.0000	0.0000
2024/04/22	R213	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R213	02/05/2024	10.30 Put	Bond Future	4211.5900	4.2116	4104.3300	4.1043	2.547	0.0000	0.0000
2024/04/22	R213	02/05/2024	10.28 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R213	02/05/2024	10.28 Put	Bond Future	4298.0300	4.2980	4190.7700	4.1908	2.496	0.0000	0.0000
2024/04/22	R213	01/08/2024		Bond Future	11.4219	82.9675	11.3941	83.0770	0.243	0.0000	0.0000
2024/04/22	R213	01/08/2024	10.87 Call	Bond Future	541.5500	0.5416	554.8500	0.5549	2.456	0.0000	0.0000
2024/04/22	R213	01/08/2024	10.87 Put	Bond Future	2752.8900	2.7529	2656.7000	2.6567	3.494	0.0000	0.0000
2024/04/22	R213	01/08/2024	10.88 Call	Bond Future	553.1400	0.5531	566.7400	0.5667	2.459	0.0000	0.0000
2024/04/22	R213	01/08/2024	10.88 Put	Bond Future	2723.7400	2.7237	2627.8500	2.6279	3.521	0.0000	0.0000
2024/04/22	R213	01/08/2024	10.86 Call	Bond Future	529.9800	0.5300	542.9700	0.5430	2.451	0.0000	0.0000
2024/04/22	R213	01/08/2024	10.86 Put	Bond Future	2782.0900	2.7821	2685.5900	2.6856	3.469	0.0000	0.0000
2024/04/22	R213	07/11/2024		Bond Future	11.5643	81.3612	11.5349	81.4734	0.254	0.0000	0.0000
2024/04/22	R213	07/11/2024	11.22 Call	Bond Future	1365.6900	1.3657	1397.4900	1.3975	2.328	0.0000	0.0000
2024/04/22	R213	07/11/2024	11.22 Put	Bond Future	2692.7900	2.6928	2612.3600	2.6124	2.987	0.0000	0.0000
2024/04/22	R213	07/11/2024	11.23 Call	Bond Future	1382.5000	1.3825	1414.6200	1.4146	2.323	0.0000	0.0000
2024/04/22	R213	07/11/2024	11.23 Put	Bond Future	2670.6700	2.6707	2590.5600	2.5906	3.000	0.0000	0.0000
2024/04/22	R213	07/11/2024	11.21 Call	Bond Future	1349.0000	1.3490	1380.4800	1.3805	2.334	0.0000	0.0000
2024/04/22	R213	07/11/2024	11.21 Put	Bond Future	2715.0600	2.7151	2634.3100	2.6343	2.974	0.0000	0.0000
2024/04/22	R213	06/02/2025		Bond Future	11.7165	83.1286	11.6854	83.2435	0.265	0.0000	0.0000
2024/04/22	R213	06/02/2025	11.35 Call	Bond Future	1779.7700	1.7798	1816.8700	1.8169	2.085	0.0000	0.0000
2024/04/22	R213	06/02/2025	11.35 Put	Bond Future	3147.7400	3.1477	3069.9400	3.0699	2.472	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
2024/04/22	R213	08/05/2025		Bond Future	11.8770	81.3525	11.8441	81.4702	0.277	0.0000	0.0000
2024/04/22	R213	08/05/2025	10.52 Call	Bond Future	746.6400	0.7466	765.8600	0.7659	2.574	0.0000	0.0000
2024/04/22	R213	08/05/2025	10.52 Put	Bond Future	5783.9000	5.7839	5685.4700	5.6855	1.702	0.0000	0.0000
2024/04/22	R214	02/05/2024	13.52 Call	Bond Future	3312.3800	3.3124	3287.2200	3.2872	0.760	0.0000	0.0000
2024/04/22	R214	02/05/2024	13.52 Put	Bond Future	14.8200	0.0148	6.2000	0.0062	58.165	0.0000	0.0000
2024/04/22	R214	02/05/2024	12.87 Call	Bond Future	936.4100	0.9364	853.6600	0.8537	8.837	0.0000	0.0000
2024/04/22	R214	02/05/2024	12.87 Put	Bond Future	391.2900	0.3913	325.0800	0.3251	16.921	0.0000	0.0000
2024/04/22	R214	02/05/2024	12.12 Put	Bond Future	2927.4100	2.9274	2936.5000	2.9365	0.311	0.0000	0.0000
2024/04/22	R214	02/05/2024	12.12 Call	Bond Future	12.0800	0.0121	4.6300	0.0046	61.672	0.0000	0.0000
2024/04/22	R214	02/05/2024	12.14 Put	Bond Future	2833.4200	2.8334	2841.2200	2.8412	0.275	0.0000	0.0000
2024/04/22	R214	02/05/2024	12.14 Call	Bond Future	14.6000	0.0146	5.8600	0.0059	59.863	0.0000	0.0000
2024/04/22	R214	02/05/2024		Bond Future	12.7472	58.3171	12.7509	58.3006	0.029	0.0000	0.0000
2024/04/22	R214	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R214	02/05/2024	11.47 Put	Bond Future	6186.8400	6.1868	6203.3800	6.2034	0.267	0.0000	0.0000
2024/04/22	R214	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R214	02/05/2024	11.48 Put	Bond Future	6134.4600	6.1345	6151.0000	6.1510	0.270	0.0000	0.0000
2024/04/22	R214	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R214	02/05/2024	11.46 Put	Bond Future	6239.2800	6.2393	6255.8200	6.2558	0.265	0.0000	0.0000
2024/04/22	R214	01/08/2024		Bond Future	12.8660	59.5896	12.8698	59.5726	0.030	0.0000	0.0000
2024/04/22	R214	01/08/2024	12.17 Call	Bond Future	460.8000	0.4608	440.9100	0.4409	4.316	0.0000	0.0000
2024/04/22	R214	01/08/2024	12.17 Put	Bond Future	3661.0700	3.6611	3658.1800	3.6582	0.079	0.0000	0.0000
2024/04/22	R214	01/08/2024	12.18 Call	Bond Future	471.9100	0.4719	451.7700	0.4518	4.268	0.0000	0.0000
2024/04/22	R214	01/08/2024	12.18 Put	Bond Future	3624.2400	3.6242	3621.1000	3.6211	0.087	0.0000	0.0000
2024/04/22	R214	01/08/2024	12.16 Call	Bond Future	449.7600	0.4498	430.1300	0.4301	4.365	0.0000	0.0000
2024/04/22	R214	01/08/2024	12.16 Put	Bond Future	3698.0300	3.6980	3695.4000	3.6954	0.071	0.0000	0.0000
2024/04/22	R214	07/11/2024		Bond Future	13.0043	57.6865	13.0083	57.6693	0.031	0.0000	0.0000
2024/04/22	R214	07/11/2024	12.61 Call	Bond Future	1506.9400	1.5069	1483.9200	1.4839	1.528	0.0000	0.0000
2024/04/22	R214	07/11/2024	12.61 Put	Bond Future	3257.0500	3.2571	3251.3200	3.2513	0.176	0.0000	0.0000
2024/04/22	R214	07/11/2024	12.62 Call	Bond Future	1526.2300	1.5262	1503.1000	1.5031	1.515	0.0000	0.0000
2024/04/22	R214	07/11/2024	12.62 Put	Bond Future	3230.9100	3.2309	3225.0700	3.2251	0.181	0.0000	0.0000
2024/04/22	R214	07/11/2024	12.60 Call	Bond Future	1487.9400	1.4879	1465.0300	1.4650	1.540	0.0000	0.0000
2024/04/22	R214	07/11/2024	12.60 Put	Bond Future	3283.5200	3.2835	3277.9000	3.2779	0.171	0.0000	0.0000
2024/04/22	R214	06/02/2025		Bond Future	13.1447	58.9394	13.1488	58.9219	0.031	0.0000	0.0000
2024/04/22	R214	06/02/2025	12.71 Call	Bond Future	1879.5700	1.8796	1858.9400	1.8589	1.098	0.0000	0.0000
2024/04/22	R214	06/02/2025	12.71 Put	Bond Future	3780.7800	3.7808	3777.6200	3.7776	0.084	0.0000	0.0000
2024/04/22	R214	08/05/2025		Bond Future	13.2863	56.8973	13.2905	56.8796	0.032	0.0000	0.0000
2024/04/22	R214	08/05/2025	12.40 Call	Bond Future	1520.4400	1.5204	1504.0000	1.5040	1.081	0.0000	0.0000
2024/04/22	R214	08/05/2025	12.40 Put	Bond Future	5437.4700	5.4375	5438.6800	5.4387	0.022	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	
2024/04/22	R248	02/05/2024	11.40 Put	Bond Future	9313.2800	9.3133	9332.3900	9.3324	0.205	0.0000	0.0000
2024/04/22	R248	02/05/2024	11.40 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R248	02/05/2024	12.40 Put	Bond Future	3165.7200	3.1657	3170.3900	3.1704	0.148	0.0000	0.0000
2024/04/22	R248	02/05/2024	12.40 Call	Bond Future	25.8200	0.0258	11.3800	0.0114	55.926	0.0000	0.0000
2024/04/22	R248	02/05/2024	13.16 Call	Bond Future	1363.6800	1.3637	1270.1900	1.2702	6.856	0.0000	0.0000
2024/04/22	R248	02/05/2024	13.16 Put	Bond Future	360.1100	0.3601	285.7300	0.2857	20.655	0.0000	0.0000
2024/04/22	R248	02/05/2024		Bond Future	12.9685	70.7031	12.9721	70.6840	0.028	0.0000	0.0000
2024/04/22	R248	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R248	02/05/2024	11.47 Put	Bond Future	8851.6400	8.8516	8870.7500	8.8708	0.216	0.0000	0.0000
2024/04/22	R248	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R248	02/05/2024	11.48 Put	Bond Future	8786.0800	8.7861	8805.1900	8.8052	0.218	0.0000	0.0000
2024/04/22	R248	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	R248	02/05/2024	11.46 Put	Bond Future	8917.3000	8.9173	8936.4100	8.9364	0.214	0.0000	0.0000
2024/04/22	R248	01/08/2024		Bond Future	13.0971	72.2458	13.1008	72.2261	0.029	0.0000	0.0000
2024/04/22	R248	01/08/2024	12.31 Call	Bond Future	448.7200	0.4487	427.5800	0.4276	4.711	0.0000	0.0000
2024/04/22	R248	01/08/2024	12.31 Put	Bond Future	4783.5400	4.7835	4782.0500	4.7821	0.031	0.0000	0.0000
2024/04/22	R248	01/08/2024	12.32 Call	Bond Future	460.3100	0.4603	438.8700	0.4389	4.658	0.0000	0.0000
2024/04/22	R248	01/08/2024	12.32 Put	Bond Future	4737.0300	4.7370	4735.2400	4.7352	0.038	0.0000	0.0000
2024/04/22	R248	01/08/2024	12.30 Call	Bond Future	437.3200	0.4373	416.4900	0.4165	4.763	0.0000	0.0000
2024/04/22	R248	01/08/2024	12.30 Put	Bond Future	4830.3200	4.8303	4829.1400	4.8291	0.024	0.0000	0.0000
2024/04/22	R248	07/11/2024		Bond Future	13.2465	69.4961	13.2504	69.4762	0.029	0.0000	0.0000
2024/04/22	R248	07/11/2024	12.79 Call	Bond Future	1685.5900	1.6856	1659.0000	1.6590	1.577	0.0000	0.0000
2024/04/22	R248	07/11/2024	12.79 Put	Bond Future	4092.4700	4.0925	4085.8100	4.0858	0.163	0.0000	0.0000
2024/04/22	R248	07/11/2024	12.80 Call	Bond Future	1707.5300	1.7075	1680.8100	1.6808	1.565	0.0000	0.0000
2024/04/22	R248	07/11/2024	12.80 Put	Bond Future	4060.0600	4.0601	4053.2700	4.0533	0.167	0.0000	0.0000
2024/04/22	R248	07/11/2024	12.78 Call	Bond Future	1663.5900	1.6636	1637.1500	1.6372	1.589	0.0000	0.0000
2024/04/22	R248	07/11/2024	12.78 Put	Bond Future	4124.9000	4.1249	4118.3900	4.1184	0.158	0.0000	0.0000
2024/04/22	R248	06/02/2025		Bond Future	13.3983	71.0053	13.4023	70.9851	0.030	0.0000	0.0000
2024/04/22	R248	06/02/2025	12.71 Call	Bond Future	1735.1000	1.7351	1713.1600	1.7132	1.264	0.0000	0.0000
2024/04/22	R248	06/02/2025	12.71 Put	Bond Future	5346.1600	5.3462	5344.4000	5.3444	0.033	0.0000	0.0000
2024/04/22	R248	08/05/2025		Bond Future	13.5514	68.0768	13.5556	68.0565	0.031	0.0000	0.0000
2024/04/22	R248	08/05/2025	12.60 Call	Bond Future	1732.9700	1.7330	1713.9800	1.7140	1.096	0.0000	0.0000
2024/04/22	R248	08/05/2025	12.60 Put	Bond Future	6712.6800	6.7127	6714.0500	6.7141	0.020	0.0000	0.0000
2024/04/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/04/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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