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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/04/2024 TO 19/04/2024

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
2024/04/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/19	2025	02/05/2024		Bond Future	179.2175	179.2175	179.1301	0.049	0.0000	0.0000
2024/04/19	2025	01/08/2024		Bond Future	181.3291	181.3291	181.2375	0.051	0.0000	0.0000
2024/04/19	2025	07/11/2024		Bond Future	185.6506	185.6506	185.5554	0.051	0.0000	0.0000
2024/04/19	2029	02/05/2024		Bond Future	128.4672	128.4672	128.4544	0.010	0.0000	0.0000
2024/04/19	2029	01/08/2024		Bond Future	131.3037	131.3037	131.2890	0.011	0.0000	0.0000
2024/04/19	2029	07/11/2024		Bond Future	133.0265	133.0265	133.0105	0.012	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	
2024/04/19	2029	06/02/2025		Bond Future	135.9496	135.9496	135.9315	135.9315	0.013	0.0000	0.0000
2024/04/19	2029	06/02/2025	132.40 Call	Bond Future	3549.6100	3.5496	3531.4700	3.5315	0.511	0.0000	0.0000
2024/04/19	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2029	08/05/2025		Bond Future	137.4547	137.4547	137.4439	137.4439	0.008	0.0000	0.0000
2024/04/19	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2029	08/05/2025	137.85 Put	Bond Future	395.3200	0.3953	406.0700	0.4061	2.719	0.0000	0.0000
2024/04/19	2030	02/05/2024		Bond Future	10.6769	90.8437	10.7768	90.4544	0.936	0.0000	0.0000
2024/04/19	2030	02/05/2024	9.82 Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/19	2030	02/05/2024	9.82 Put	Bond Future	3427.5200	3.4275	3816.7400	3.8167	11.356	0.0000	0.0000
2024/04/19	2030	02/05/2024	9.83 Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/19	2030	02/05/2024	9.83 Put	Bond Future	3386.5900	3.3866	3775.8000	3.7758	11.493	0.0000	0.0000
2024/04/19	2030	02/05/2024	9.81 Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/19	2030	02/05/2024	9.81 Put	Bond Future	3468.4700	3.4685	3857.7000	3.8577	11.222	0.0000	0.0000
2024/04/19	2030	02/05/2024	9.66 Put	Bond Future	4085.5600	4.0856	4474.8200	4.4748	9.528	0.0000	0.0000
2024/04/19	2030	02/05/2024	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2030	02/05/2024	10.16 Put	Bond Future	2060.6600	2.0607	2440.9100	2.4409	18.453	0.0000	0.0000
2024/04/19	2030	02/05/2024	10.16 Call	Bond Future	12.4800	0.0125	3.4700	0.0035	72.196	0.0000	0.0000
2024/04/19	2030	02/05/2024	11.94 Call	Bond Future	4768.1700	4.7682	4379.2100	4.3792	8.157	0.0000	0.0000
2024/04/19	2030	02/05/2024	11.94 Put	Bond Future	0.5900	0.0006	0.8900	0.0009	50.847	0.0000	0.0000
2024/04/19	2030	02/05/2024	10.62 Put	Bond Future	613.8900	0.6139	842.5700	0.8426	37.251	0.0000	0.0000
2024/04/19	2030	02/05/2024	10.62 Call	Bond Future	391.2300	0.3912	230.6500	0.2307	41.045	0.0000	0.0000
2024/04/19	2030	02/05/2024	11.12 Put	Bond Future	72.4000	0.0724	112.3800	0.1124	55.221	0.0000	0.0000
2024/04/19	2030	02/05/2024	11.12 Call	Bond Future	1782.4400	1.7824	1433.1600	1.4332	19.596	0.0000	0.0000
2024/04/19	2030	02/05/2024	13.15 Call	Bond Future	9037.6800	9.0377	8648.4200	8.6484	4.307	0.0000	0.0000
2024/04/19	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2030	02/05/2024	12.38 Call	Bond Future	6352.8400	6.3528	5963.5900	5.9636	6.127	0.0000	0.0000
2024/04/19	2030	02/05/2024	12.38 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2024/04/19	2030	02/05/2024	10.82 Put	Bond Future	287.3200	0.2873	418.9700	0.4190	45.820	0.0000	0.0000
2024/04/19	2030	02/05/2024	10.82 Call	Bond Future	844.1000	0.8441	586.4900	0.5865	30.519	0.0000	0.0000
2024/04/19	2030	01/08/2024	10.38 Call	Bond Future	669.8300	0.6698	541.6200	0.5416	19.141	0.0000	0.0000
2024/04/19	2030	01/08/2024	10.38 Put	Bond Future	2210.8500	2.2109	2481.5600	2.4816	12.245	0.0000	0.0000
2024/04/19	2030	01/08/2024	10.39 Call	Bond Future	682.9200	0.6829	553.1100	0.5531	19.008	0.0000	0.0000
2024/04/19	2030	01/08/2024	10.39 Put	Bond Future	2185.4600	2.1855	2454.5700	2.4546	12.314	0.0000	0.0000
2024/04/19	2030	01/08/2024	10.37 Call	Bond Future	656.9000	0.6569	530.4500	0.5305	19.250	0.0000	0.0000
2024/04/19	2030	01/08/2024	10.37 Put	Bond Future	2236.4100	2.2364	2508.8800	2.5089	12.183	0.0000	0.0000
2024/04/19	2030	01/08/2024		Bond Future	10.7847	88.8212	10.8909	88.4223	0.985	0.0000	0.0000
2024/04/19	2030	07/11/2024		Bond Future	10.9020	90.9146	11.0153	90.5057	1.039	0.0000	0.0000
2024/04/19	2030	07/11/2024	10.75 Call	Bond Future	1565.3300	1.5653	1373.9700	1.3740	12.225	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	
2024/04/19	2030	07/11/2024	10.75 Put	Bond Future	2118.0600	2.1181	2335.6800	2.3357	10.274	0.0000	0.0000
2024/04/19	2030	07/11/2024	10.76 Call	Bond Future	1583.4000	1.5834	1390.7100	1.3907	12.169	0.0000	0.0000
2024/04/19	2030	07/11/2024	10.76 Put	Bond Future	2099.6500	2.0997	2315.9400	2.3159	10.301	0.0000	0.0000
2024/04/19	2030	07/11/2024	10.74 Call	Bond Future	1547.6400	1.5476	1357.6000	1.3576	12.279	0.0000	0.0000
2024/04/19	2030	07/11/2024	10.74 Put	Bond Future	2136.8800	2.1369	2355.8200	2.3558	10.246	0.0000	0.0000
2024/04/19	2030	06/02/2025		Bond Future	11.0294	88.8804	11.1502	88.4613	1.096	0.0000	0.0000
2024/04/19	2030	06/02/2025	10.68 Call	Bond Future	1543.9000	1.5439	1377.3300	1.3773	10.789	0.0000	0.0000
2024/04/19	2030	06/02/2025	10.68 Put	Bond Future	2769.5500	2.7696	3022.0900	3.0221	9.118	0.0000	0.0000
2024/04/19	2030	08/05/2025		Bond Future	11.1874	90.7833	11.3147	90.3605	1.138	0.0000	0.0000
2024/04/19	2030	08/05/2025	9.93 Call	Bond Future	580.5700	0.5806	491.6200	0.4916	15.321	0.0000	0.0000
2024/04/19	2030	08/05/2025	9.93 Put	Bond Future	4894.8500	4.8949	5228.7100	5.2287	6.821	0.0000	0.0000
2024/04/19	2030	08/05/2025	11.86 Call	Bond Future	3711.7100	3.7117	3407.1400	3.4071	8.206	0.0000	0.0000
2024/04/19	2030	08/05/2025	11.86 Put	Bond Future	1505.6700	1.5057	1623.9100	1.6239	7.853	0.0000	0.0000
2024/04/19	2030	08/05/2025	10.31 Put	Bond Future	3936.6600	3.9367	4218.5400	4.2185	7.160	0.0000	0.0000
2024/04/19	2030	08/05/2025	10.31 Call	Bond Future	952.9700	0.9530	812.0400	0.8120	14.789	0.0000	0.0000
2024/04/19	2030	08/05/2025	12.28 Call	Bond Future	4701.4600	4.7015	4369.4600	4.3695	7.062	0.0000	0.0000
2024/04/19	2030	08/05/2025	12.28 Put	Bond Future	1152.2700	1.1523	1243.0800	1.2431	7.881	0.0000	0.0000
2024/04/19	2030	08/05/2025	10.69 Put	Bond Future	3134.6700	3.1347	3365.9300	3.3659	7.377	0.0000	0.0000
2024/04/19	2030	08/05/2025	10.69 Call	Bond Future	1458.1600	1.4582	1266.6100	1.2666	13.136	0.0000	0.0000
2024/04/19	2032	02/05/2024	11.28 Call	Bond Future	145.5200	0.1455	63.9500	0.0640	56.054	0.0000	0.0000
2024/04/19	2032	02/05/2024	11.28 Put	Bond Future	1440.5300	1.4405	1851.7100	1.8517	28.544	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.30 Put	Bond Future	5968.0500	5.9681	6460.8000	6.4608	8.256	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2032	02/05/2024	11.81 Call	Bond Future	1352.9200	1.3529	984.3400	0.9843	27.243	0.0000	0.0000
2024/04/19	2032	02/05/2024	11.81 Put	Bond Future	252.7400	0.2527	376.9100	0.3769	49.130	0.0000	0.0000
2024/04/19	2032	02/05/2024	11.21 Call	Bond Future	87.9700	0.0880	34.3800	0.0344	60.918	0.0000	0.0000
2024/04/19	2032	02/05/2024	11.21 Put	Bond Future	1706.0900	1.7061	2145.2500	2.1453	25.741	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.57 Put	Bond Future	4647.8900	4.6479	5140.6400	5.1406	10.602	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.55 Put	Bond Future	4744.8100	4.7448	5237.5600	5.2376	10.385	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.56 Put	Bond Future	4696.3400	4.6963	5189.0900	5.1891	10.492	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.54 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.54 Put	Bond Future	4793.3300	4.7933	5286.0800	5.2861	10.280	0.0000	0.0000
2024/04/19	2032	02/05/2024		Bond Future	11.5641	83.9492	11.6737	83.4565	0.948	0.0000	0.0000
2024/04/19	2032	02/05/2024	13.35 Call	Bond Future	7574.3600	7.5744	7081.6300	7.0816	6.505	0.0000	0.0000
2024/04/19	2032	02/05/2024	13.35 Put	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	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	
2024/04/19	2032	02/05/2024	11.35 Put	Bond Future	1198.4800	1.1985	1575.7100	1.5757	31.476	0.0000	0.0000
2024/04/19	2032	02/05/2024	11.35 Call	Bond Future	224.9800	0.2250	109.4600	0.1095	51.347	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.65 Put	Bond Future	4261.6100	4.2616	4754.3400	4.7543	11.562	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.65 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.36 Put	Bond Future	5672.4800	5.6725	6165.2300	6.1652	8.687	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.36 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.86 Put	Bond Future	3259.4900	3.2595	3750.9400	3.7509	15.078	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.86 Call	Bond Future	1.5400	0.0015	0.2400	0.0002	84.416	0.0000	0.0000
2024/04/19	2032	02/05/2024	12.90 Call	Bond Future	5755.3300	5.7553	5263.2000	5.2632	8.551	0.0000	0.0000
2024/04/19	2032	02/05/2024	12.90 Put	Bond Future	1.2400	0.0012	1.8600	0.0019	50.000	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.59 Put	Bond Future	4551.1100	4.5511	5043.8600	5.0439	10.827	0.0000	0.0000
2024/04/19	2032	02/05/2024	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2032	02/05/2024	11.09 Put	Bond Future	2206.4400	2.2064	2677.9000	2.6779	21.367	0.0000	0.0000
2024/04/19	2032	02/05/2024	11.09 Call	Bond Future	30.6800	0.0307	9.3900	0.0094	69.394	0.0000	0.0000
2024/04/19	2032	02/05/2024	13.18 Call	Bond Future	6893.5600	6.8936	6400.8900	6.4009	7.147	0.0000	0.0000
2024/04/19	2032	02/05/2024	13.18 Put	Bond Future	0.1800	0.0002	0.2600	0.0003	44.444	0.0000	0.0000
2024/04/19	2032	01/08/2024	11.14 Call	Bond Future	624.5500	0.6246	487.8100	0.4878	21.894	0.0000	0.0000
2024/04/19	2032	01/08/2024	11.14 Put	Bond Future	3081.2300	3.0812	3449.0900	3.4491	11.939	0.0000	0.0000
2024/04/19	2032	01/08/2024	11.15 Call	Bond Future	637.9000	0.6379	499.0600	0.4991	21.765	0.0000	0.0000
2024/04/19	2032	01/08/2024	11.15 Put	Bond Future	3048.9000	3.0489	3414.6600	3.4147	11.996	0.0000	0.0000
2024/04/19	2032	01/08/2024	11.13 Call	Bond Future	611.2300	0.6112	476.7300	0.4767	22.005	0.0000	0.0000
2024/04/19	2032	01/08/2024	11.13 Put	Bond Future	3113.6200	3.1136	3483.7200	3.4837	11.886	0.0000	0.0000
2024/04/19	2032	01/08/2024		Bond Future	11.6878	85.7820	11.8030	85.2774	0.985	0.0000	0.0000
2024/04/19	2032	01/08/2024	12.54 Call	Bond Future	4161.5300	4.1615	3759.0200	3.7590	9.672	0.0000	0.0000
2024/04/19	2032	01/08/2024	12.54 Put	Bond Future	519.3300	0.5193	621.4200	0.6214	19.658	0.0000	0.0000
2024/04/19	2032	07/11/2024		Bond Future	11.8322	83.6366	11.9537	83.1194	1.026	0.0000	0.0000
2024/04/19	2032	07/11/2024	13.36 Call	Bond Future	6775.8200	6.7758	6337.0900	6.3371	6.475	0.0000	0.0000
2024/04/19	2032	07/11/2024	13.36 Put	Bond Future	564.6600	0.5647	643.0800	0.6431	13.888	0.0000	0.0000
2024/04/19	2032	07/11/2024	11.64 Put	Bond Future	2676.9900	2.6770	2955.9000	2.9559	10.419	0.0000	0.0000
2024/04/19	2032	07/11/2024	11.64 Call	Bond Future	1849.8200	1.8498	1611.5800	1.6116	12.879	0.0000	0.0000
2024/04/19	2032	07/11/2024	11.48 Call	Bond Future	1528.5100	1.5285	1316.8300	1.3168	13.849	0.0000	0.0000
2024/04/19	2032	07/11/2024	11.48 Put	Bond Future	3052.3000	3.0523	3357.7700	3.3578	10.008	0.0000	0.0000
2024/04/19	2032	07/11/2024	11.49 Call	Bond Future	1547.3300	1.5473	1333.9900	1.3340	13.788	0.0000	0.0000
2024/04/19	2032	07/11/2024	11.49 Put	Bond Future	3027.3700	3.0274	3331.1800	3.3312	10.035	0.0000	0.0000
2024/04/19	2032	07/11/2024	11.47 Call	Bond Future	1509.8100	1.5098	1299.7900	1.2998	13.910	0.0000	0.0000
2024/04/19	2032	07/11/2024	11.47 Put	Bond Future	3077.3900	3.0774	3384.5200	3.3845	9.980	0.0000	0.0000
2024/04/19	2032	06/02/2025		Bond Future	11.9809	85.4541	12.1088	84.9246	1.068	0.0000	0.0000
2024/04/19	2032	06/02/2025	11.72 Call	Bond Future	2094.8600	2.0949	1983.4900	1.9835	5.316	0.0000	0.0000
2024/04/19	2032	06/02/2025	11.72 Put	Bond Future	3188.5900	3.1886	3606.7400	3.6067	13.114	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	
2024/04/19	2032	08/05/2025		Bond Future	12.1462	83.1176	12.2796	82.5816	1.098	0.0000	0.0000
2024/04/19	2032	08/05/2025	10.91 Call	Bond Future	669.3600	0.6694	855.0200	0.8550	27.737	0.0000	0.0000
2024/04/19	2032	08/05/2025	10.91 Put	Bond Future	5856.5900	5.8566	6578.2300	6.5782	12.322	0.0000	0.0000
2024/04/19	2033	02/05/2024		Bond Future	120.3125	120.3125	120.3022	120.3022	0.009	0.0000	0.0000
2024/04/19	2033	01/08/2024		Bond Future	122.9690	122.9690	122.9568	122.9568	0.010	0.0000	0.0000
2024/04/19	2033	07/11/2024		Bond Future	124.3953	124.3953	124.3819	124.3819	0.011	0.0000	0.0000
2024/04/19	2033	06/02/2025		Bond Future	127.1288	127.1288	127.1135	127.1135	0.012	0.0000	0.0000
2024/04/19	2033	06/02/2025	124.94 Call	Bond Future	2188.7500	2.1888	2173.5200	2.1735	0.696	0.0000	0.0000
2024/04/19	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2033	08/05/2025		Bond Future	128.3417	128.3417	128.3334	128.3334	0.006	0.0000	0.0000
2024/04/19	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2033	08/05/2025	130.62 Put	Bond Future	2278.3100	2.2783	2286.6100	2.2866	0.364	0.0000	0.0000
2024/04/19	2037	02/05/2024		Bond Future	12.6871	76.1208	12.7461	75.8265	0.465	0.0000	0.0000
2024/04/19	2037	02/05/2024	11.44 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/19	2037	02/05/2024	11.44 Put	Bond Future	6648.7400	6.6487	6943.1100	6.9431	4.427	0.0000	0.0000
2024/04/19	2037	02/05/2024	11.45 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/19	2037	02/05/2024	11.45 Put	Bond Future	6592.0400	6.5920	6886.4100	6.8864	4.466	0.0000	0.0000
2024/04/19	2037	02/05/2024	11.43 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2037	02/05/2024	11.43 Put	Bond Future	6705.4800	6.7055	6999.8600	6.9999	4.390	0.0000	0.0000
2024/04/19	2037	01/08/2024		Bond Future	12.8310	73.5266	12.8927	73.2248	0.481	0.0000	0.0000
2024/04/19	2037	01/08/2024	12.10 Call	Bond Future	500.0600	0.5001	428.9000	0.4289	14.230	0.0000	0.0000
2024/04/19	2037	01/08/2024	12.10 Put	Bond Future	4220.2100	4.2202	4450.7900	4.4508	5.464	0.0000	0.0000
2024/04/19	2037	01/08/2024	12.11 Call	Bond Future	511.9200	0.5119	439.5600	0.4396	14.135	0.0000	0.0000
2024/04/19	2037	01/08/2024	12.11 Put	Bond Future	4179.3500	4.1794	4408.7300	4.4087	5.488	0.0000	0.0000
2024/04/19	2037	01/08/2024	12.09 Call	Bond Future	488.3700	0.4884	418.4200	0.4184	14.323	0.0000	0.0000
2024/04/19	2037	01/08/2024	12.09 Put	Bond Future	4261.2900	4.2613	4493.0800	4.4931	5.439	0.0000	0.0000
2024/04/19	2037	01/08/2024	13.82 Call	Bond Future	5177.1100	5.1771	4922.1800	4.9222	4.924	0.0000	0.0000
2024/04/19	2037	01/08/2024	13.82 Put	Bond Future	549.0300	0.5490	595.8400	0.5958	8.526	0.0000	0.0000
2024/04/19	2037	01/08/2024	13.17 Call	Bond Future	2904.4300	2.9044	2699.5200	2.6995	7.055	0.0000	0.0000
2024/04/19	2037	01/08/2024	13.17 Put	Bond Future	1267.7900	1.2678	1364.6200	1.3646	7.638	0.0000	0.0000
2024/04/19	2037	07/11/2024		Bond Future	12.9843	75.2593	13.0488	74.9499	0.497	0.0000	0.0000
2024/04/19	2037	07/11/2024	12.58 Call	Bond Future	1706.8400	1.7068	1569.2700	1.5693	8.060	0.0000	0.0000
2024/04/19	2037	07/11/2024	12.58 Put	Bond Future	3690.7500	3.6908	3862.6000	3.8626	4.656	0.0000	0.0000
2024/04/19	2037	07/11/2024	12.59 Call	Bond Future	1727.9000	1.7279	1589.5400	1.5895	8.007	0.0000	0.0000
2024/04/19	2037	07/11/2024	12.59 Put	Bond Future	3661.8000	3.6618	3832.8600	3.8329	4.671	0.0000	0.0000
2024/04/19	2037	07/11/2024	12.57 Call	Bond Future	1685.7000	1.6857	1549.1400	1.5491	8.101	0.0000	0.0000
2024/04/19	2037	07/11/2024	12.57 Put	Bond Future	3719.6600	3.7197	3892.5200	3.8925	4.647	0.0000	0.0000
2024/04/19	2037	06/02/2025		Bond Future	13.1406	72.6338	13.2080	72.3166	0.514	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	
2024/04/19	2037	06/02/2025	12.76 Call	Bond Future	2076.1700	2.0762	2111.9200	2.1119	1.722	0.0000	0.0000
2024/04/19	2037	06/02/2025	12.76 Put	Bond Future	3903.1100	3.9031	4255.9900	4.2560	9.041	0.0000	0.0000
2024/04/19	2037	08/05/2025		Bond Future	13.3141	74.1875	13.3836	73.8679	0.522	0.0000	0.0000
2024/04/19	2037	08/05/2025	12.25 Call	Bond Future	958.2300	0.9582	1330.7000	1.3307	38.871	0.0000	0.0000
2024/04/19	2037	08/05/2025	12.25 Put	Bond Future	6122.5100	6.1225	6814.5700	6.8146	11.304	0.0000	0.0000
2024/04/19	2037	08/05/2025	13.35 Put	Bond Future	2972.3500	2.9724	3642.2400	3.6422	22.537	0.0000	0.0000
2024/04/19	2037	08/05/2025	13.35 Call	Bond Future	3137.7800	3.1378	3488.0800	3.4881	11.164	0.0000	0.0000
2024/04/19	2038	02/05/2024		Bond Future	130.7642	130.7642	130.7536	130.7536	0.008	0.0000	0.0000
2024/04/19	2038	01/08/2024		Bond Future	131.5754	131.5754	131.5628	131.5628	0.010	0.0000	0.0000
2024/04/19	2038	07/11/2024		Bond Future	134.7108	134.7108	134.6971	134.6971	0.010	0.0000	0.0000
2024/04/19	2038	06/02/2025		Bond Future	135.5406	135.5406	135.5249	135.5249	0.012	0.0000	0.0000
2024/04/19	2038	06/02/2025	135.23 Call	Bond Future	310.5900	0.3106	294.9300	0.2949	5.042	0.0000	0.0000
2024/04/19	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2038	08/05/2025		Bond Future	138.4770	138.4770	138.4688	138.4688	0.006	0.0000	0.0000
2024/04/19	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2038	08/05/2025	139.68 Put	Bond Future	1203.0000	1.2030	1211.2100	1.2112	0.682	0.0000	0.0000
2024/04/19	2040	02/05/2024		Bond Future	12.9173	76.2691	12.9813	75.9332	0.495	0.0000	0.0000
2024/04/19	2040	02/05/2024	11.61 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2040	02/05/2024	11.61 Put	Bond Future	7424.7800	7.4248	7760.7000	7.7607	4.524	0.0000	0.0000
2024/04/19	2040	02/05/2024	11.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2040	02/05/2024	11.62 Put	Bond Future	7363.6700	7.3637	7699.5900	7.6996	4.562	0.0000	0.0000
2024/04/19	2040	02/05/2024	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2040	02/05/2024	11.60 Put	Bond Future	7485.9700	7.4860	7821.8900	7.8219	4.487	0.0000	0.0000
2024/04/19	2040	01/08/2024		Bond Future	13.0621	73.4278	13.1290	73.0835	0.512	0.0000	0.0000
2024/04/19	2040	01/08/2024	12.33 Call	Bond Future	524.7900	0.5248	443.2600	0.4433	15.536	0.0000	0.0000
2024/04/19	2040	01/08/2024	12.33 Put	Bond Future	4467.7600	4.4678	4730.4900	4.7305	5.881	0.0000	0.0000
2024/04/19	2040	01/08/2024	12.34 Call	Bond Future	537.3400	0.5373	454.4200	0.4544	15.432	0.0000	0.0000
2024/04/19	2040	01/08/2024	12.34 Put	Bond Future	4424.2500	4.4243	4685.5900	4.6856	5.907	0.0000	0.0000
2024/04/19	2040	01/08/2024	12.32 Call	Bond Future	512.3200	0.5123	432.1900	0.4322	15.641	0.0000	0.0000
2024/04/19	2040	01/08/2024	12.32 Put	Bond Future	4511.4200	4.5114	4775.5500	4.7756	5.855	0.0000	0.0000
2024/04/19	2040	01/08/2024	12.28 Put	Bond Future	4688.9000	4.6889	4958.5000	4.9585	5.750	0.0000	0.0000
2024/04/19	2040	01/08/2024	12.28 Call	Bond Future	464.6600	0.4647	390.0000	0.3900	16.068	0.0000	0.0000
2024/04/19	2040	01/08/2024	12.88 Call	Bond Future	1539.2500	1.5393	1376.0400	1.3760	10.603	0.0000	0.0000
2024/04/19	2040	01/08/2024	12.88 Put	Bond Future	2490.2300	2.4902	2671.2800	2.6713	7.270	0.0000	0.0000
2024/04/19	2040	01/08/2024	13.48 Call	Bond Future	3324.1400	3.3241	3081.9400	3.0819	7.286	0.0000	0.0000
2024/04/19	2040	01/08/2024	13.48 Put	Bond Future	1213.3900	1.2134	1315.4500	1.3155	8.411	0.0000	0.0000
2024/04/19	2040	01/08/2024	12.95 Put	Bond Future	2297.6500	2.2977	2468.5600	2.4686	7.438	0.0000	0.0000
2024/04/19	2040	01/08/2024	12.95 Call	Bond Future	1714.4500	1.7145	1541.1000	1.5411	10.111	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	
2024/04/19	2040	07/11/2024		Bond Future	13.2159	75.1581	13.2858	74.8052	0.529	0.0000	0.0000
2024/04/19	2040	07/11/2024	12.85 Call	Bond Future	1888.7900	1.8888	1726.8900	1.7269	8.572	0.0000	0.0000
2024/04/19	2040	07/11/2024	12.85 Put	Bond Future	3781.4600	3.7815	3972.5000	3.9725	5.052	0.0000	0.0000
2024/04/19	2040	07/11/2024	12.86 Call	Bond Future	1911.8600	1.9119	1748.8100	1.7488	8.528	0.0000	0.0000
2024/04/19	2040	07/11/2024	12.86 Put	Bond Future	3751.7800	3.7518	3941.6700	3.9417	5.061	0.0000	0.0000
2024/04/19	2040	07/11/2024	12.84 Call	Bond Future	1865.8500	1.8659	1705.1100	1.7051	8.615	0.0000	0.0000
2024/04/19	2040	07/11/2024	12.84 Put	Bond Future	3811.3300	3.8113	4003.5300	4.0035	5.043	0.0000	0.0000
2024/04/19	2040	06/02/2025		Bond Future	13.3720	72.2796	13.4450	71.9180	0.546	0.0000	0.0000
2024/04/19	2040	06/02/2025	12.95 Call	Bond Future	2258.3500	2.2584	2128.1600	2.1282	5.765	0.0000	0.0000
2024/04/19	2040	06/02/2025	12.95 Put	Bond Future	4404.1200	4.4041	4635.4900	4.6355	5.253	0.0000	0.0000
2024/04/19	2040	08/05/2025		Bond Future	13.5439	73.8254	13.6192	73.4605	0.556	0.0000	0.0000
2024/04/19	2040	08/05/2025	12.63 Call	Bond Future	1650.5100	1.6505	1625.7200	1.6257	1.502	0.0000	0.0000
2024/04/19	2040	08/05/2025	12.63 Put	Bond Future	6324.6500	6.3247	6664.8000	6.6648	5.378	0.0000	0.0000
2024/04/19	2040	08/05/2025	13.43 Put	Bond Future	3950.8800	3.9509	4207.9300	4.2079	6.506	0.0000	0.0000
2024/04/19	2040	08/05/2025	13.43 Call	Bond Future	3392.8900	3.3929	3285.0000	3.2850	3.180	0.0000	0.0000
2024/04/19	2044	02/05/2024	12.50 Call	Bond Future	45.8500	0.0459	25.9200	0.0259	43.468	0.0000	0.0000
2024/04/19	2044	02/05/2024	12.50 Put	Bond Future	2792.9200	2.7929	3028.9700	3.0290	8.452	0.0000	0.0000
2024/04/19	2044	02/05/2024	12.75 Call	Bond Future	236.6900	0.2367	164.2200	0.1642	30.618	0.0000	0.0000
2024/04/19	2044	02/05/2024	12.75 Put	Bond Future	1606.0000	1.6060	1789.5100	1.7895	11.427	0.0000	0.0000
2024/04/19	2044	02/05/2024	13.00 Call	Bond Future	727.3200	0.7273	577.5300	0.5775	20.595	0.0000	0.0000
2024/04/19	2044	02/05/2024	13.00 Put	Bond Future	762.1900	0.7622	868.3800	0.8684	13.932	0.0000	0.0000
2024/04/19	2044	02/05/2024		Bond Future	13.0066	72.2932	13.0556	72.0372	0.376	0.0000	0.0000
2024/04/19	2044	02/05/2024	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2044	02/05/2024	11.66 Put	Bond Future	7717.1600	7.7172	7973.1400	7.9731	3.317	0.0000	0.0000
2024/04/19	2044	02/05/2024	11.67 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2044	02/05/2024	11.67 Put	Bond Future	7654.7200	7.6547	7910.7000	7.9107	3.344	0.0000	0.0000
2024/04/19	2044	02/05/2024	11.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2044	02/05/2024	11.65 Put	Bond Future	7779.6800	7.7797	8035.6600	8.0357	3.290	0.0000	0.0000
2024/04/19	2044	01/08/2024		Bond Future	13.1473	69.4902	13.1985	69.2277	0.389	0.0000	0.0000
2024/04/19	2044	01/08/2024	12.29 Call	Bond Future	394.1700	0.3942	339.9900	0.3400	13.745	0.0000	0.0000
2024/04/19	2044	01/08/2024	12.29 Put	Bond Future	5058.3900	5.0584	5266.7600	5.2668	4.119	0.0000	0.0000
2024/04/19	2044	01/08/2024	12.30 Call	Bond Future	404.4900	0.4045	349.3800	0.3494	13.625	0.0000	0.0000
2024/04/19	2044	01/08/2024	12.30 Put	Bond Future	5011.3000	5.0113	5218.7400	5.2187	4.139	0.0000	0.0000
2024/04/19	2044	01/08/2024	12.28 Call	Bond Future	384.0300	0.3840	330.8600	0.3309	13.845	0.0000	0.0000
2024/04/19	2044	01/08/2024	12.28 Put	Bond Future	5105.7200	5.1057	5315.1000	5.3151	4.101	0.0000	0.0000
2024/04/19	2044	07/11/2024		Bond Future	13.2962	71.1278	13.3496	70.8585	0.402	0.0000	0.0000
2024/04/19	2044	07/11/2024	12.91 Call	Bond Future	1790.5300	1.7905	1662.4900	1.6625	7.151	0.0000	0.0000
2024/04/19	2044	07/11/2024	12.91 Put	Bond Future	3789.8700	3.7899	3931.0800	3.9311	3.726	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	
2024/04/19	2044	07/11/2024	12.92 Call	Bond Future	1812.8400	1.8128	1683.8900	1.6839	7.113	0.0000	0.0000
2024/04/19	2044	07/11/2024	12.92 Put	Bond Future	3759.1800	3.7592	3899.4800	3.8995	3.732	0.0000	0.0000
2024/04/19	2044	07/11/2024	12.90 Call	Bond Future	1768.1700	1.7682	1641.0400	1.6410	7.190	0.0000	0.0000
2024/04/19	2044	07/11/2024	12.90 Put	Bond Future	3820.5800	3.8206	3962.7000	3.9627	3.720	0.0000	0.0000
2024/04/19	2044	06/02/2025		Bond Future	13.4469	68.2870	13.5028	68.0110	0.416	0.0000	0.0000
2024/04/19	2044	06/02/2025	13.02 Call	Bond Future	2179.3400	2.1793	2177.5200	2.1775	0.084	0.0000	0.0000
2024/04/19	2044	06/02/2025	13.02 Put	Bond Future	4351.4700	4.3515	4625.6800	4.6257	6.302	0.0000	0.0000
2024/04/19	2044	08/05/2025		Bond Future	13.6122	69.7472	13.6696	69.4694	0.422	0.0000	0.0000
2024/04/19	2044	08/05/2025	12.72 Call	Bond Future	1418.0500	1.4181	1699.1600	1.6992	19.824	0.0000	0.0000
2024/04/19	2044	08/05/2025	12.72 Put	Bond Future	5995.6800	5.9957	6554.5800	6.5546	9.322	0.0000	0.0000
2024/04/19	2046	02/05/2024		Bond Future	111.9517	111.9517	112.0275	112.0275	0.068	0.0000	0.0000
2024/04/19	2046	01/08/2024		Bond Future	114.4235	114.4235	114.4995	114.4995	0.066	0.0000	0.0000
2024/04/19	2046	07/11/2024		Bond Future	114.9403	114.9403	115.0173	115.0173	0.067	0.0000	0.0000
2024/04/19	2046	06/02/2025		Bond Future	117.4655	117.4655	117.5427	117.5427	0.066	0.0000	0.0000
2024/04/19	2046	06/02/2025	114.01 Call	Bond Future	3455.5300	3.4555	3532.7000	3.5327	2.233	0.0000	0.0000
2024/04/19	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2046	08/05/2025		Bond Future	117.7452	117.7452	117.8311	117.8311	0.073	0.0000	0.0000
2024/04/19	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2046	08/05/2025	121.97 Put	Bond Future	4224.7900	4.2248	4138.9300	4.1389	2.032	0.0000	0.0000
2024/04/19	2050	02/05/2024		Bond Future	113.7332	113.7332	113.7239	113.7239	0.008	0.0000	0.0000
2024/04/19	2050	01/08/2024		Bond Future	113.9305	113.9305	113.9197	113.9197	0.009	0.0000	0.0000
2024/04/19	2050	07/11/2024		Bond Future	116.6457	116.6457	116.6336	116.6336	0.010	0.0000	0.0000
2024/04/19	2050	06/02/2025		Bond Future	116.8355	116.8355	116.8217	116.8217	0.012	0.0000	0.0000
2024/04/19	2050	06/02/2025	115.60 Call	Bond Future	1235.4900	1.2355	1221.6700	1.2217	1.119	0.0000	0.0000
2024/04/19	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2050	08/05/2025		Bond Future	119.3666	119.3666	119.3592	119.3592	0.006	0.0000	0.0000
2024/04/19	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	2050	08/05/2025	121.16 Put	Bond Future	1793.4400	1.7934	1800.8300	1.8008	0.412	0.0000	0.0000
2024/04/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	AL37	02/05/2024		Index Future	929.4390	929.4390	925.0500	925.0500	0.472	0.0000	0.0000
2024/04/19	AL37	01/08/2024		Index Future	949.7300	949.7300	945.2330	945.2330	0.474	0.0000	0.0000
2024/04/19	AL37	07/11/2024		Index Future	972.1240	972.1240	967.5140	967.5140	0.474	0.0000	0.0000
2024/04/19	AL37	06/02/2025		Index Future	993.2710	993.2710	988.5470	988.5470	0.476	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	
2024/04/19	AL37	08/05/2025		Index Future	1014.5970	1014.5970	1009.8270	1009.8270	0.470	0.0000	0.0000
2024/04/19	AL7T	02/05/2024		Index Future	1068.3410	1068.3410	1062.8520	1062.8520	0.514	0.0000	0.0000
2024/04/19	AL7T	01/08/2024		Index Future	1091.6650	1091.6650	1086.0420	1086.0420	0.515	0.0000	0.0000
2024/04/19	AL7T	07/11/2024		Index Future	1117.4060	1117.4060	1111.6420	1111.6420	0.516	0.0000	0.0000
2024/04/19	AL7T	06/02/2025		Index Future	1141.7130	1141.7130	1135.8090	1135.8090	0.517	0.0000	0.0000
2024/04/19	AL7T	08/05/2025		Index Future	1166.2260	1166.2260	1160.2580	1160.2580	0.512	0.0000	0.0000
2024/04/19	ALBI	02/05/2024		Index Future	931.3320	931.3320	927.5960	927.5960	0.401	0.0000	0.0000
2024/04/19	ALBI	01/08/2024		Index Future	951.6650	951.6650	947.8350	947.8350	0.402	0.0000	0.0000
2024/04/19	ALBI	07/11/2024		Index Future	974.1040	974.1040	970.1770	970.1770	0.403	0.0000	0.0000
2024/04/19	ALBI	06/02/2025		Index Future	995.2940	995.2940	991.2690	991.2690	0.404	0.0000	0.0000
2024/04/19	ALBI	08/05/2025		Index Future	1016.6630	1016.6630	1012.6070	1012.6070	0.399	0.0000	0.0000
2024/04/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	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	
2024/04/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/04/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/19	ES33	02/05/2024		Bond Future	13.0706	71.4728	13.1394	71.1849	0.527	0.0000	0.0000
2024/04/19	ES33	01/08/2024		Bond Future	13.2389	73.0509	13.3111	72.7557	0.545	0.0000	0.0000
2024/04/19	ES33	07/11/2024		Bond Future	13.4366	70.9885	13.5126	70.6858	0.565	0.0000	0.0000
2024/04/19	ES33	06/02/2025		Bond Future	13.6403	72.5472	13.7201	72.2369	0.585	0.0000	0.0000
2024/04/19	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	ES33	06/02/2025	13.34 Put	Bond Future	1184.4100	1.1844	1494.7200	1.4947	26.200	0.0000	0.0000
2024/04/19	ES33	08/05/2025		Bond Future	13.8555	70.3132	13.9381	70.0003	0.596	0.0000	0.0000
2024/04/19	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	ES33	08/05/2025	12.73 Put	Bond Future	4458.8200	4.4588	4771.7300	4.7717	7.018	0.0000	0.0000
2024/04/19	ES42	02/05/2024		Bond Future	13.3877	67.3198	13.4315	67.1065	0.327	0.0000	0.0000
2024/04/19	ES42	01/08/2024		Bond Future	13.5362	68.8062	13.5819	68.5874	0.338	0.0000	0.0000
2024/04/19	ES42	07/11/2024		Bond Future	13.7070	66.1774	13.7550	65.9528	0.350	0.0000	0.0000
2024/04/19	ES42	06/02/2025		Bond Future	13.8745	67.6295	13.9248	67.3991	0.362	0.0000	0.0000
2024/04/19	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	ES42	06/02/2025	13.71 Put	Bond Future	763.9400	0.7639	994.3400	0.9943	30.159	0.0000	0.0000
2024/04/19	ES42	08/05/2025		Bond Future	14.0574	64.8242	14.1090	64.5927	0.367	0.0000	0.0000
2024/04/19	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	ES42	08/05/2025	13.25 Put	Bond Future	3806.6900	3.8067	4038.1500	4.0382	6.080	0.0000	0.0000
2024/04/19	GOVI	02/05/2024		GOVI	917.4210	917.4210	913.6610	913.6610	0.410	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
2024/04/19	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	GOVI	02/05/2024	950.98 Put	GOVI	335590.0000	33.5590	373190.0000	37.3190	11.204	0.0000
2024/04/19	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/19	GOVI	02/05/2024	950.99 Put	GOVI	335690.0000	33.5690	373290.0000	37.3290	11.201	0.0000
2024/04/19	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/19	GOVI	02/05/2024	950.97 Put	GOVI	335490.0000	33.5490	373090.0000	37.3090	11.207	0.0000
2024/04/19	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/19	GOVI	01/08/2024	943.38 Put	GOVI	59290.0000	5.9290	97840.0000	9.7840	65.019	0.0000
2024/04/19	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/19	GOVI	01/08/2024	943.39 Put	GOVI	59390.0000	5.9390	97940.0000	9.7940	64.910	0.0000
2024/04/19	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/19	GOVI	01/08/2024	943.37 Put	GOVI	59190.0000	5.9190	97740.0000	9.7740	65.129	0.0000
2024/04/19	GOVI	01/08/2024		GOVI	937.4510	937.4510	933.5960	933.5960	0.411	0.0000
2024/04/19	GOVI	07/11/2024		GOVI	959.5550	959.5550	955.6020	955.6020	0.412	0.0000
2024/04/19	GOVI	07/11/2024	948.79 Call	GOVI	107650.0000	10.7650	68120.0000	6.8120	36.721	0.0000
2024/04/19	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/19	GOVI	07/11/2024	948.80 Call	GOVI	107550.0000	10.7550	68020.0000	6.8020	36.755	0.0000
2024/04/19	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/19	GOVI	07/11/2024	948.78 Call	GOVI	107750.0000	10.7750	68220.0000	6.8220	36.687	0.0000
2024/04/19	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/19	GOVI	06/02/2025		GOVI	980.4290	980.4290	976.3770	976.3770	0.413	0.0000
2024/04/19	GOVI	06/02/2025	972.00 Call	GOVI	84290.0000	8.4290	43770.0000	4.3770	48.072	0.0000
2024/04/19	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/19	GOVI	08/05/2025		GOVI	1001.4780	1001.4780	997.3940	997.3940	0.408	0.0000
2024/04/19	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/19	GOVI	08/05/2025	1,022.00 Put	GOVI	205220.0000	20.5220	246060.0000	24.6060	19.901	0.0000
2024/04/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/04/19	IGOV	02/05/2024		Index Future	344.4940	344.4940	344.4910	344.4910	0.001	0.0000
2024/04/19	IGOV	01/08/2024		Index Future	352.1000	352.1000	352.0930	352.0930	0.002	0.0000
2024/04/19	IGOV	07/11/2024		Index Future	360.4920	360.4920	360.4820	360.4820	0.003	0.0000
2024/04/19	IGOV	06/02/2025		Index Future	368.4160	368.4160	368.4010	368.4010	0.004	0.0000
2024/04/19	IGOV	08/05/2025		Index Future	376.4050	376.4050	376.4110	376.4110	0.002	0.0000
2024/04/19	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/04/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/04/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/04/19	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	
2024/04/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/04/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/04/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/04/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/04/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/04/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/04/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/04/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/19	JBAF	17/04/2024		Jibar Tradeable Future	8.3670	8.3670	8.3670	91.6330	0.000	0.0000	0.0000
2024/04/19	JBAF	15/05/2024		Jibar Tradeable Future	8.3550	91.6450	8.3530	91.6470	0.024	0.0000	0.0000
2024/04/19	JBAF	19/06/2024		Jibar Tradeable Future	8.3570	91.6430	8.3520	91.6480	0.060	0.0000	0.0000
2024/04/19	JBAF	17/07/2024		Jibar Tradeable Future	8.3930	91.6070	8.3930	91.6070	0.000	0.0000	0.0000
2024/04/19	JBAF	21/08/2024		Jibar Tradeable Future	8.3900	91.6100	8.3850	91.6150	0.060	0.0000	0.0000
2024/04/19	JBAF	18/09/2024		Jibar Tradeable Future	8.3930	91.6070	8.3930	91.6070	0.000	0.0000	0.0000
2024/04/19	JBAF	16/10/2024		Jibar Tradeable Future	8.3940	91.6060	8.3940	91.6060	0.000	0.0000	0.0000
2024/04/19	JBAF	18/12/2024		Jibar Tradeable Future	8.4130	91.5870	8.4030	91.5970	0.119	0.0000	0.0000
2024/04/19	JBAF	19/03/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/04/19	JBAF	18/06/2025		Jibar Tradeable Future	8.2900	91.7100	8.3000	91.7000	0.121	0.0000	0.0000
2024/04/19	JBAF	17/09/2025		Jibar Tradeable Future	8.2780	91.7220	8.2780	91.7220	0.000	0.0000	0.0000
2024/04/19	JBAF	17/12/2025		Jibar Tradeable Future	8.3430	91.6570	8.3430	91.6570	0.000	0.0000	0.0000
2024/04/19	JBAF	18/03/2026		Jibar Tradeable Future	8.3430	91.6570	8.3430	91.6570	0.000	0.0000	0.0000
2024/04/19	R035	02/05/2024		Bond Future	12.3051	81.4121	12.3793	81.0397	0.603	0.0000	0.0000
2024/04/19	R035	02/05/2024	11.20 Call	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2024/04/19	R035	02/05/2024	11.20 Put	Bond Future	5844.8000	5.8448	6217.0800	6.2171	6.369	0.0000	0.0000
2024/04/19	R035	02/05/2024	11.21 Call	Bond Future	0.0700	0.0001	0.0100	0.0000	85.714	0.0000	0.0000
2024/04/19	R035	02/05/2024	11.21 Put	Bond Future	5789.3000	5.7893	6161.5700	6.1616	6.430	0.0000	0.0000
2024/04/19	R035	02/05/2024	11.19 Call	Bond Future	0.0500	0.0001	0.0100	0.0000	80.000	0.0000	0.0000
2024/04/19	R035	02/05/2024	11.19 Put	Bond Future	5900.3600	5.9004	6272.6500	6.2727	6.310	0.0000	0.0000
2024/04/19	R035	01/08/2024	11.80 Call	Bond Future	617.0600	0.6171	517.8700	0.5179	16.075	0.0000	0.0000
2024/04/19	R035	01/08/2024	11.80 Put	Bond Future	3842.4600	3.8425	4124.8300	4.1248	7.349	0.0000	0.0000
2024/04/19	R035	01/08/2024	11.81 Call	Bond Future	630.9800	0.6310	530.2100	0.5302	15.970	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	
2024/04/19	R035	01/08/2024	11.81 Put	Bond Future	3804.2600	3.8043	4085.0500	4.0851	7.381	0.0000	0.0000
2024/04/19	R035	01/08/2024	11.79 Call	Bond Future	603.3400	0.6033	505.7200	0.5057	16.180	0.0000	0.0000
2024/04/19	R035	01/08/2024	11.79 Put	Bond Future	3880.9000	3.8809	4164.8400	4.1648	7.316	0.0000	0.0000
2024/04/19	R035	01/08/2024		Bond Future	12.4360	83.1895	12.5136	82.8079	0.624	0.0000	0.0000
2024/04/19	R035	01/08/2024	13.08 Call	Bond Future	3946.2100	3.9462	3658.1800	3.6582	7.299	0.0000	0.0000
2024/04/19	R035	01/08/2024	13.08 Put	Bond Future	856.7200	0.8567	950.2500	0.9503	10.917	0.0000	0.0000
2024/04/19	R035	01/08/2024	13.05 Call	Bond Future	3840.2500	3.8403	3555.5900	3.5556	7.413	0.0000	0.0000
2024/04/19	R035	01/08/2024	13.05 Put	Bond Future	890.8800	0.8909	987.7800	0.9878	10.877	0.0000	0.0000
2024/04/19	R035	07/11/2024	13.23 Call	Bond Future	4547.7700	4.5478	4278.7000	4.2787	5.917	0.0000	0.0000
2024/04/19	R035	07/11/2024	13.23 Put	Bond Future	1550.5900	1.5506	1672.6500	1.6727	7.872	0.0000	0.0000
2024/04/19	R035	07/11/2024	12.20 Put	Bond Future	3627.8600	3.6279	3862.3600	3.8624	6.464	0.0000	0.0000
2024/04/19	R035	07/11/2024	12.20 Call	Bond Future	1708.8500	1.7089	1552.2200	1.5522	9.166	0.0000	0.0000
2024/04/19	R035	07/11/2024		Bond Future	12.5914	80.6348	12.6728	80.2436	0.646	0.0000	0.0000
2024/04/19	R035	07/11/2024	12.18 Call	Bond Future	1676.6400	1.6766	1512.5500	1.5126	9.787	0.0000	0.0000
2024/04/19	R035	07/11/2024	12.18 Put	Bond Future	3695.4400	3.6954	3922.4800	3.9225	6.144	0.0000	0.0000
2024/04/19	R035	07/11/2024	12.19 Call	Bond Future	1697.5400	1.6975	1532.4300	1.5324	9.726	0.0000	0.0000
2024/04/19	R035	07/11/2024	12.19 Put	Bond Future	3666.4200	3.6664	3892.4400	3.8924	6.165	0.0000	0.0000
2024/04/19	R035	07/11/2024	12.17 Call	Bond Future	1655.6400	1.6556	1492.8200	1.4928	9.834	0.0000	0.0000
2024/04/19	R035	07/11/2024	12.17 Put	Bond Future	3724.4000	3.7244	3952.7100	3.9527	6.130	0.0000	0.0000
2024/04/19	R035	06/02/2025		Bond Future	12.7518	82.3872	12.8372	81.9865	0.669	0.0000	0.0000
2024/04/19	R035	06/02/2025	12.41 Call	Bond Future	2183.5800	2.1836	2139.6600	2.1397	2.011	0.0000	0.0000
2024/04/19	R035	06/02/2025	12.41 Put	Bond Future	3817.4800	3.8175	4174.2800	4.1743	9.346	0.0000	0.0000
2024/04/19	R035	08/05/2025		Bond Future	12.9175	79.6353	13.0056	79.2307	0.682	0.0000	0.0000
2024/04/19	R035	08/05/2025	11.78 Call	Bond Future	943.3100	0.9433	1170.5400	1.1705	24.089	0.0000	0.0000
2024/04/19	R035	08/05/2025	11.78 Put	Bond Future	6435.1100	6.4351	7066.9200	7.0669	9.818	0.0000	0.0000
2024/04/19	R053	02/05/2024	13.03 Call	Bond Future	1658.5600	1.6586	1328.4500	1.3285	19.903	0.0000	0.0000
2024/04/19	R053	02/05/2024	13.03 Put	Bond Future	600.7100	0.6007	676.4000	0.6764	12.600	0.0000	0.0000
2024/04/19	R053	02/05/2024	13.04 Call	Bond Future	1704.1000	1.7041	1370.5700	1.3706	19.572	0.0000	0.0000
2024/04/19	R053	02/05/2024	13.04 Put	Bond Future	578.8300	0.5788	651.1000	0.6511	12.486	0.0000	0.0000
2024/04/19	R053	02/05/2024	13.02 Call	Bond Future	1613.6400	1.6136	1286.9200	1.2869	20.247	0.0000	0.0000
2024/04/19	R053	02/05/2024	13.02 Put	Bond Future	623.3100	0.6233	702.3900	0.7024	12.687	0.0000	0.0000
2024/04/19	R053	02/05/2024		Bond Future	12.8749	91.7017	12.9340	91.2959	0.459	0.0000	0.0000
2024/04/19	R053	01/08/2024	13.14 Call	Bond Future	3229.2000	3.2292	2971.5000	2.9715	7.980	0.0000	0.0000
2024/04/19	R053	01/08/2024	13.14 Put	Bond Future	2323.1400	2.3231	2481.3400	2.4813	6.810	0.0000	0.0000
2024/04/19	R053	01/08/2024	13.15 Call	Bond Future	3268.5600	3.2686	3009.2900	3.0093	7.932	0.0000	0.0000
2024/04/19	R053	01/08/2024	13.15 Put	Bond Future	2296.1400	2.2961	2452.7700	2.4528	6.821	0.0000	0.0000
2024/04/19	R053	01/08/2024	13.13 Call	Bond Future	3189.8400	3.1898	2933.7100	2.9337	8.030	0.0000	0.0000
2024/04/19	R053	01/08/2024	13.13 Put	Bond Future	2350.2400	2.3502	2510.0100	2.5100	6.798	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	
2024/04/19	R053	01/08/2024		Bond Future	13.0049	93.7037	13.0666	93.2878	0.475	0.0000	0.0000
2024/04/19	R053	07/11/2024		Bond Future	13.1523	90.0400	13.2170	89.6136	0.492	0.0000	0.0000
2024/04/19	R053	07/11/2024	12.80 Call	Bond Future	2593.2500	2.5933	2282.3800	2.2824	11.988	0.0000	0.0000
2024/04/19	R053	07/11/2024	12.80 Put	Bond Future	4985.8300	4.9858	5101.4200	5.1014	2.318	0.0000	0.0000
2024/04/19	R053	07/11/2024	12.81 Call	Bond Future	2623.8500	2.6239	2311.3700	2.3114	11.909	0.0000	0.0000
2024/04/19	R053	07/11/2024	12.81 Put	Bond Future	4946.8700	4.9469	5060.8500	5.0609	2.304	0.0000	0.0000
2024/04/19	R053	07/11/2024	12.79 Call	Bond Future	2562.8400	2.5628	2253.5700	2.2536	12.067	0.0000	0.0000
2024/04/19	R053	07/11/2024	12.79 Put	Bond Future	5025.0700	5.0251	5142.2600	5.1423	2.332	0.0000	0.0000
2024/04/19	R053	06/02/2025		Bond Future	13.2984	91.9960	13.3660	91.5591	0.509	0.0000	0.0000
2024/04/19	R053	06/02/2025	12.94 Call	Bond Future	3175.4300	3.1754	3065.0000	3.0650	3.478	0.0000	0.0000
2024/04/19	R053	06/02/2025	12.94 Put	Bond Future	5559.7400	5.5597	5886.2000	5.8862	5.872	0.0000	0.0000
2024/04/19	R053	08/05/2025		Bond Future	13.4547	88.0935	13.5245	87.6526	0.519	0.0000	0.0000
2024/04/19	R053	08/05/2025	12.64 Call	Bond Future	2297.3100	2.2973	2389.5900	2.3896	4.017	0.0000	0.0000
2024/04/19	R053	08/05/2025	12.64 Put	Bond Future	7771.0100	7.7710	8304.2200	8.3042	6.862	0.0000	0.0000
2024/04/19	R186	02/05/2024		Bond Future	9.3503	106.5573	9.4112	106.4163	0.650	0.0000	0.0000
2024/04/19	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	R186	02/05/2024	8.00 Put	Bond Future	3193.9200	3.1939	3334.8800	3.3349	4.413	0.0000	0.0000
2024/04/19	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	R186	02/05/2024	8.01 Put	Bond Future	3169.8000	3.1698	3310.7600	3.3108	4.447	0.0000	0.0000
2024/04/19	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	R186	02/05/2024	7.99 Put	Bond Future	3218.0400	3.2180	3359.0000	3.3590	4.380	0.0000	0.0000
2024/04/19	R186	02/05/2024	10.40 Call	Bond Future	2398.8700	2.3989	2258.2900	2.2583	5.860	0.0000	0.0000
2024/04/19	R186	02/05/2024	10.40 Put	Bond Future	0.3800	0.0004	0.7600	0.0008	100.000	0.0000	0.0000
2024/04/19	R186	02/05/2024	9.73 Put	Bond Future	30.4300	0.0304	52.9600	0.0530	74.039	0.0000	0.0000
2024/04/19	R186	02/05/2024	9.73 Call	Bond Future	906.3200	0.9063	787.8900	0.7879	13.067	0.0000	0.0000
2024/04/19	R186	01/08/2024	8.69 Call	Bond Future	96.5600	0.0966	72.6000	0.0726	24.814	0.0000	0.0000
2024/04/19	R186	01/08/2024	8.69 Put	Bond Future	1628.7400	1.6287	1750.1600	1.7502	7.455	0.0000	0.0000
2024/04/19	R186	01/08/2024	8.70 Call	Bond Future	100.1300	0.1001	75.5100	0.0755	24.588	0.0000	0.0000
2024/04/19	R186	01/08/2024	8.70 Put	Bond Future	1610.7300	1.6107	1731.4900	1.7315	7.497	0.0000	0.0000
2024/04/19	R186	01/08/2024	8.68 Call	Bond Future	93.2000	0.0932	69.8800	0.0699	25.021	0.0000	0.0000
2024/04/19	R186	01/08/2024	8.68 Put	Bond Future	1646.9600	1.6470	1769.0200	1.7690	7.411	0.0000	0.0000
2024/04/19	R186	01/08/2024		Bond Future	9.4068	103.5757	9.4756	103.4303	0.731	0.0000	0.0000
2024/04/19	R186	07/11/2024		Bond Future	9.4803	106.0173	9.5593	105.8677	0.833	0.0000	0.0000
2024/04/19	R186	07/11/2024	9.14 Call	Bond Future	552.5800	0.5526	483.7600	0.4838	12.454	0.0000	0.0000
2024/04/19	R186	07/11/2024	9.14 Put	Bond Future	1200.1900	1.2002	1280.9500	1.2810	6.729	0.0000	0.0000
2024/04/19	R186	07/11/2024	9.15 Call	Bond Future	561.8900	0.5619	492.4500	0.4925	12.358	0.0000	0.0000
2024/04/19	R186	07/11/2024	9.15 Put	Bond Future	1190.4000	1.1904	1270.5400	1.2705	6.732	0.0000	0.0000
2024/04/19	R186	07/11/2024	9.13 Call	Bond Future	543.3400	0.5433	475.1400	0.4751	12.552	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/04/19	R186	07/11/2024	9.13 Put	Bond Future		1210.0600	1.2101	1291.4400	1.2914	6.725	0.0000	0.0000
2024/04/19	R186	06/02/2025		Bond Future		9.5808	103.0056	9.6725	102.8514	0.956	0.0000	0.0000
2024/04/19	R186	06/02/2025	9.03 Call	Bond Future		474.8700	0.4749	445.5300	0.4455	6.179	0.0000	0.0000
2024/04/19	R186	06/02/2025	9.03 Put	Bond Future		1408.3900	1.4084	1533.2500	1.5333	8.865	0.0000	0.0000
2024/04/19	R186	08/05/2025		Bond Future		9.7388	105.2115	9.8421	105.0601	1.060	0.0000	0.0000
2024/04/19	R186	08/05/2025	8.47 Call	Bond Future		228.2200	0.2282	194.0000	0.1940	14.994	0.0000	0.0000
2024/04/19	R186	08/05/2025	8.47 Put	Bond Future		2114.7400	2.1147	2231.9500	2.2320	5.543	0.0000	0.0000
2024/04/19	R202	02/05/2024		Bond Future		257.8580	257.8580	257.8363	257.8363	0.008	0.0000	0.0000
2024/04/19	R202	01/08/2024		Bond Future		258.4517	258.4517	258.4264	258.4264	0.010	0.0000	0.0000
2024/04/19	R202	07/11/2024		Bond Future		264.6111	264.6111	264.5832	264.5832	0.011	0.0000	0.0000
2024/04/19	R202	06/02/2025		Bond Future		265.1790	265.1790	265.1473	265.1473	0.012	0.0000	0.0000
2024/04/19	R202	06/02/2025	266.79 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	R202	06/02/2025	266.79 Put	Bond Future		1610.9600	1.6110	1642.6800	1.6427	1.969	0.0000	0.0000
2024/04/19	R202	08/05/2025		Bond Future		270.9246	270.9246	270.9074	270.9074	0.006	0.0000	0.0000
2024/04/19	R202	08/05/2025	272.31 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	R202	08/05/2025	272.31 Put	Bond Future		1385.4000	1.3854	1402.5800	1.4026	1.240	0.0000	0.0000
2024/04/19	R209	02/05/2024		Bond Future		12.4039	62.8535	12.4731	62.5486	0.558	0.0000	0.0000
2024/04/19	R209	02/05/2024	11.18 Call	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/19	R209	02/05/2024	11.18 Put	Bond Future		5752.7400	5.7527	6057.6500	6.0577	5.300	0.0000	0.0000
2024/04/19	R209	02/05/2024	11.19 Call	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/19	R209	02/05/2024	11.19 Put	Bond Future		5702.8400	5.7028	6007.7500	6.0078	5.347	0.0000	0.0000
2024/04/19	R209	02/05/2024	11.17 Call	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/19	R209	02/05/2024	11.17 Put	Bond Future		5802.7000	5.8027	6107.6100	6.1076	5.255	0.0000	0.0000
2024/04/19	R209	01/08/2024		Bond Future		12.5266	64.2258	12.5986	63.9133	0.575	0.0000	0.0000
2024/04/19	R209	01/08/2024	11.79 Call	Bond Future		437.4100	0.4374	367.5800	0.3676	15.964	0.0000	0.0000
2024/04/19	R209	01/08/2024	11.79 Put	Bond Future		3760.0100	3.7600	4002.6000	4.0026	6.452	0.0000	0.0000
2024/04/19	R209	01/08/2024	11.80 Call	Bond Future		448.0100	0.4480	376.9500	0.3770	15.861	0.0000	0.0000
2024/04/19	R209	01/08/2024	11.80 Put	Bond Future		3723.8800	3.7239	3965.2400	3.9652	6.481	0.0000	0.0000
2024/04/19	R209	01/08/2024	11.78 Call	Bond Future		426.9900	0.4270	358.3700	0.3584	16.071	0.0000	0.0000
2024/04/19	R209	01/08/2024	11.78 Put	Bond Future		3796.3600	3.7964	4040.1600	4.0402	6.422	0.0000	0.0000
2024/04/19	R209	07/11/2024		Bond Future		12.6665	62.5825	12.7417	62.2623	0.594	0.0000	0.0000
2024/04/19	R209	07/11/2024	12.22 Call	Bond Future		1424.9600	1.4250	1230.1500	1.2302	13.671	0.0000	0.0000
2024/04/19	R209	07/11/2024	12.22 Put	Bond Future		3374.4400	3.3744	3499.9000	3.4999	3.718	0.0000	0.0000
2024/04/19	R209	07/11/2024	12.23 Call	Bond Future		1443.2700	1.4433	1247.0500	1.2471	13.596	0.0000	0.0000
2024/04/19	R209	07/11/2024	12.23 Put	Bond Future		3348.1700	3.3482	3472.2200	3.4722	3.705	0.0000	0.0000
2024/04/19	R209	07/11/2024	12.21 Call	Bond Future		1406.9500	1.4070	1213.5500	1.2136	13.746	0.0000	0.0000
2024/04/19	R209	07/11/2024	12.21 Put	Bond Future		3401.0600	3.4011	3527.9300	3.5279	3.730	0.0000	0.0000
2024/04/19	R209	06/02/2025		Bond Future		12.8064	63.9424	12.8847	63.6144	0.612	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	
2024/04/19	R209	06/02/2025	12.44 Call	Bond Future	1870.2000	1.8702	1864.7600	1.8648	0.291	0.0000	0.0000
2024/04/19	R209	06/02/2025	12.44 Put	Bond Future	3435.7000	3.4357	3758.3300	3.7583	9.391	0.0000	0.0000
2024/04/19	R209	08/05/2025		Bond Future	12.9572	62.1553	13.0379	61.8239	0.623	0.0000	0.0000
2024/04/19	R209	08/05/2025	11.89 Call	Bond Future	866.3200	0.8663	1121.4800	1.1215	29.453	0.0000	0.0000
2024/04/19	R209	08/05/2025	11.89 Put	Bond Future	5490.8300	5.4908	6077.4000	6.0774	10.683	0.0000	0.0000
2024/04/19	R210	02/05/2024		Bond Future	233.2094	233.2094	233.1001	233.1001	0.047	0.0000	0.0000
2024/04/19	R210	01/08/2024		Bond Future	238.3586	238.3586	238.2439	238.2439	0.048	0.0000	0.0000
2024/04/19	R210	07/11/2024		Bond Future	240.6888	240.6888	240.5696	240.5696	0.050	0.0000	0.0000
2024/04/19	R210	06/02/2025		Bond Future	245.9774	245.9774	245.8524	245.8524	0.051	0.0000	0.0000
2024/04/19	R210	06/02/2025	239.61 Call	Bond Future	6367.3700	6.3674	6242.3500	6.2424	1.963	0.0000	0.0000
2024/04/19	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	R210	08/05/2025		Bond Future	247.8741	247.8741	247.7605	247.7605	0.046	0.0000	0.0000
2024/04/19	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	R210	08/05/2025	248.03 Put	Bond Future	155.8900	0.1559	269.4800	0.2695	72.865	0.0000	0.0000
2024/04/19	R213	02/05/2024		Bond Future	11.1920	81.6628	11.3068	81.1960	1.026	0.0000	0.0000
2024/04/19	R213	02/05/2024	10.29 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/19	R213	02/05/2024	10.29 Put	Bond Future	3787.9200	3.7879	4254.8000	4.2548	12.325	0.0000	0.0000
2024/04/19	R213	02/05/2024	10.30 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/19	R213	02/05/2024	10.30 Put	Bond Future	3744.7100	3.7447	4211.5900	4.2116	12.468	0.0000	0.0000
2024/04/19	R213	02/05/2024	10.28 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	R213	02/05/2024	10.28 Put	Bond Future	3831.1400	3.8311	4298.0300	4.2980	12.187	0.0000	0.0000
2024/04/19	R213	01/08/2024		Bond Future	11.3009	83.4457	11.4219	82.9675	1.070	0.0000	0.0000
2024/04/19	R213	01/08/2024	10.87 Call	Bond Future	687.9900	0.6880	541.5500	0.5416	21.285	0.0000	0.0000
2024/04/19	R213	01/08/2024	10.87 Put	Bond Future	2421.1800	2.4212	2752.8900	2.7529	13.700	0.0000	0.0000
2024/04/19	R213	01/08/2024	10.88 Call	Bond Future	701.6400	0.7016	553.1400	0.5531	21.165	0.0000	0.0000
2024/04/19	R213	01/08/2024	10.88 Put	Bond Future	2394.0900	2.3941	2723.7400	2.7237	13.769	0.0000	0.0000
2024/04/19	R213	01/08/2024	10.86 Call	Bond Future	674.3500	0.6744	529.9800	0.5300	21.409	0.0000	0.0000
2024/04/19	R213	01/08/2024	10.86 Put	Bond Future	2448.3100	2.4483	2782.0900	2.7821	13.633	0.0000	0.0000
2024/04/19	R213	07/11/2024		Bond Future	11.4363	81.8512	11.5643	81.3612	1.119	0.0000	0.0000
2024/04/19	R213	07/11/2024	11.22 Call	Bond Future	1636.2200	1.6362	1365.6900	1.3657	16.534	0.0000	0.0000
2024/04/19	R213	07/11/2024	11.22 Put	Bond Future	2473.2700	2.4733	2692.7900	2.6928	8.876	0.0000	0.0000
2024/04/19	R213	07/11/2024	11.23 Call	Bond Future	1654.6500	1.6547	1382.5000	1.3825	16.448	0.0000	0.0000
2024/04/19	R213	07/11/2024	11.23 Put	Bond Future	2452.7700	2.4528	2670.6700	2.6707	8.884	0.0000	0.0000
2024/04/19	R213	07/11/2024	11.21 Call	Bond Future	1617.6400	1.6176	1349.0000	1.3490	16.607	0.0000	0.0000
2024/04/19	R213	07/11/2024	11.21 Put	Bond Future	2493.6500	2.4937	2715.0600	2.7151	8.879	0.0000	0.0000
2024/04/19	R213	06/02/2025		Bond Future	11.5812	83.6304	11.7165	83.1286	1.169	0.0000	0.0000
2024/04/19	R213	06/02/2025	11.35 Call	Bond Future	1922.8200	1.9228	1779.7700	1.7798	7.440	0.0000	0.0000
2024/04/19	R213	06/02/2025	11.35 Put	Bond Future	2788.9900	2.7890	3147.7400	3.1477	12.863	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	
2024/04/19	R213	08/05/2025		Bond Future	11.7355	81.8603	11.8770	81.3525	1.206	0.0000	0.0000
2024/04/19	R213	08/05/2025	10.52 Call	Bond Future	697.1700	0.6972	746.6400	0.7466	7.096	0.0000	0.0000
2024/04/19	R213	08/05/2025	10.52 Put	Bond Future	5226.6300	5.2266	5783.9000	5.7839	10.662	0.0000	0.0000
2024/04/19	R214	02/05/2024	13.52 Call	Bond Future	3509.6500	3.5097	3312.3800	3.3124	5.621	0.0000	0.0000
2024/04/19	R214	02/05/2024	13.52 Put	Bond Future	14.2900	0.0143	14.8200	0.0148	3.709	0.0000	0.0000
2024/04/19	R214	02/05/2024	12.87 Call	Bond Future	1091.0400	1.0910	936.4100	0.9364	14.173	0.0000	0.0000
2024/04/19	R214	02/05/2024	12.87 Put	Bond Future	348.1200	0.3481	391.2900	0.3913	12.401	0.0000	0.0000
2024/04/19	R214	02/05/2024	12.12 Put	Bond Future	2739.5300	2.7395	2927.4100	2.9274	6.858	0.0000	0.0000
2024/04/19	R214	02/05/2024	12.12 Call	Bond Future	22.0000	0.0220	12.0800	0.0121	45.091	0.0000	0.0000
2024/04/19	R214	02/05/2024	12.14 Put	Bond Future	2647.0800	2.6471	2833.4200	2.8334	7.039	0.0000	0.0000
2024/04/19	R214	02/05/2024	12.14 Call	Bond Future	26.0600	0.0261	14.6000	0.0146	43.975	0.0000	0.0000
2024/04/19	R214	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	R214	02/05/2024	11.47 Put	Bond Future	5989.0400	5.9890	6186.8400	6.1868	3.303	0.0000	0.0000
2024/04/19	R214	02/05/2024	11.48 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/19	R214	02/05/2024	11.48 Put	Bond Future	5936.6700	5.9367	6134.4600	6.1345	3.332	0.0000	0.0000
2024/04/19	R214	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	R214	02/05/2024	11.46 Put	Bond Future	6041.4800	6.0415	6239.2800	6.2393	3.274	0.0000	0.0000
2024/04/19	R214	02/05/2024		Bond Future	12.7030	58.5149	12.7472	58.3171	0.347	0.0000	0.0000
2024/04/19	R214	01/08/2024		Bond Future	12.8200	59.7924	12.8660	59.5896	0.358	0.0000	0.0000
2024/04/19	R214	01/08/2024	12.17 Call	Bond Future	519.2800	0.5193	460.8000	0.4608	11.262	0.0000	0.0000
2024/04/19	R214	01/08/2024	12.17 Put	Bond Future	3516.7100	3.5167	3661.0700	3.6611	4.105	0.0000	0.0000
2024/04/19	R214	01/08/2024	12.18 Call	Bond Future	531.3100	0.5313	471.9100	0.4719	11.180	0.0000	0.0000
2024/04/19	R214	01/08/2024	12.18 Put	Bond Future	3480.8000	3.4808	3624.2400	3.6242	4.121	0.0000	0.0000
2024/04/19	R214	01/08/2024	12.16 Call	Bond Future	507.4200	0.5074	449.7600	0.4498	11.363	0.0000	0.0000
2024/04/19	R214	01/08/2024	12.16 Put	Bond Future	3552.8500	3.5529	3698.0300	3.6980	4.086	0.0000	0.0000
2024/04/19	R214	07/11/2024		Bond Future	12.9564	57.8946	13.0043	57.6865	0.369	0.0000	0.0000
2024/04/19	R214	07/11/2024	12.61 Call	Bond Future	1611.1600	1.6112	1506.9400	1.5069	6.469	0.0000	0.0000
2024/04/19	R214	07/11/2024	12.61 Put	Bond Future	3153.2300	3.1532	3257.0500	3.2571	3.292	0.0000	0.0000
2024/04/19	R214	07/11/2024	12.62 Call	Bond Future	1631.0000	1.6310	1526.2300	1.5262	6.424	0.0000	0.0000
2024/04/19	R214	07/11/2024	12.62 Put	Bond Future	3127.6400	3.1276	3230.9100	3.2309	3.302	0.0000	0.0000
2024/04/19	R214	07/11/2024	12.60 Call	Bond Future	1591.4600	1.5915	1487.9400	1.4879	6.505	0.0000	0.0000
2024/04/19	R214	07/11/2024	12.60 Put	Bond Future	3179.0000	3.1790	3283.5200	3.2835	3.288	0.0000	0.0000
2024/04/19	R214	06/02/2025		Bond Future	13.0948	59.1528	13.1447	58.9394	0.381	0.0000	0.0000
2024/04/19	R214	06/02/2025	12.71 Call	Bond Future	1934.1100	1.9341	1879.5700	1.8796	2.820	0.0000	0.0000
2024/04/19	R214	06/02/2025	12.71 Put	Bond Future	3621.9500	3.6220	3780.7800	3.7808	4.385	0.0000	0.0000
2024/04/19	R214	08/05/2025		Bond Future	13.2353	57.1118	13.2863	56.8973	0.385	0.0000	0.0000
2024/04/19	R214	08/05/2025	12.40 Call	Bond Future	1456.9800	1.4570	1520.4400	1.5204	4.356	0.0000	0.0000
2024/04/19	R214	08/05/2025	12.40 Put	Bond Future	5159.4900	5.1595	5437.4700	5.4375	5.388	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	
2024/04/19	R248	02/05/2024	11.40 Put	Bond Future	8971.2000	8.9712	9313.2800	9.3133	3.813	0.0000	0.0000
2024/04/19	R248	02/05/2024	11.40 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	R248	02/05/2024	12.40 Put	Bond Future	2848.5800	2.8486	3165.7200	3.1657	11.133	0.0000	0.0000
2024/04/19	R248	02/05/2024	12.40 Call	Bond Future	50.7600	0.0508	25.8200	0.0258	49.133	0.0000	0.0000
2024/04/19	R248	02/05/2024	13.16 Call	Bond Future	1640.3100	1.6403	1363.6800	1.3637	16.864	0.0000	0.0000
2024/04/19	R248	02/05/2024	13.16 Put	Bond Future	294.6600	0.2947	360.1100	0.3601	22.212	0.0000	0.0000
2024/04/19	R248	02/05/2024		Bond Future	12.9043	71.0452	12.9685	70.7031	0.497	0.0000	0.0000
2024/04/19	R248	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	R248	02/05/2024	11.47 Put	Bond Future	8509.5600	8.5096	8851.6400	8.8516	4.020	0.0000	0.0000
2024/04/19	R248	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	R248	02/05/2024	11.48 Put	Bond Future	8444.0000	8.4440	8786.0800	8.7861	4.051	0.0000	0.0000
2024/04/19	R248	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	R248	02/05/2024	11.46 Put	Bond Future	8575.2200	8.5752	8917.3000	8.9173	3.989	0.0000	0.0000
2024/04/19	R248	01/08/2024		Bond Future	13.0302	72.5962	13.0971	72.2458	0.513	0.0000	0.0000
2024/04/19	R248	01/08/2024	12.31 Call	Bond Future	578.9000	0.5789	448.7200	0.4487	22.487	0.0000	0.0000
2024/04/19	R248	01/08/2024	12.31 Put	Bond Future	4563.2400	4.5632	4783.5400	4.7835	4.828	0.0000	0.0000
2024/04/19	R248	01/08/2024	12.32 Call	Bond Future	592.5400	0.5925	460.3100	0.4603	22.316	0.0000	0.0000
2024/04/19	R248	01/08/2024	12.32 Put	Bond Future	4518.7800	4.5188	4737.0300	4.7370	4.830	0.0000	0.0000
2024/04/19	R248	01/08/2024	12.30 Call	Bond Future	565.4600	0.5655	437.3200	0.4373	22.661	0.0000	0.0000
2024/04/19	R248	01/08/2024	12.30 Put	Bond Future	4607.9800	4.6080	4830.3200	4.8303	4.825	0.0000	0.0000
2024/04/19	R248	07/11/2024		Bond Future	13.1765	69.8554	13.2465	69.4961	0.531	0.0000	0.0000
2024/04/19	R248	07/11/2024	12.79 Call	Bond Future	1850.1100	1.8501	1685.5900	1.6856	8.892	0.0000	0.0000
2024/04/19	R248	07/11/2024	12.79 Put	Bond Future	3897.7000	3.8977	4092.4700	4.0925	4.997	0.0000	0.0000
2024/04/19	R248	07/11/2024	12.80 Call	Bond Future	1873.2600	1.8733	1707.5300	1.7075	8.847	0.0000	0.0000
2024/04/19	R248	07/11/2024	12.80 Put	Bond Future	3866.5000	3.8665	4060.0600	4.0601	5.006	0.0000	0.0000
2024/04/19	R248	07/11/2024	12.78 Call	Bond Future	1827.1100	1.8271	1663.5900	1.6636	8.950	0.0000	0.0000
2024/04/19	R248	07/11/2024	12.78 Put	Bond Future	3929.1300	3.9291	4124.9000	4.1249	4.983	0.0000	0.0000
2024/04/19	R248	06/02/2025		Bond Future	13.3252	71.3733	13.3983	71.0053	0.549	0.0000	0.0000
2024/04/19	R248	06/02/2025	12.71 Call	Bond Future	1811.9800	1.8120	1735.1000	1.7351	4.243	0.0000	0.0000
2024/04/19	R248	06/02/2025	12.71 Put	Bond Future	5055.0400	5.0550	5346.1600	5.3462	5.759	0.0000	0.0000
2024/04/19	R248	08/05/2025		Bond Future	13.4760	68.4487	13.5514	68.0768	0.559	0.0000	0.0000
2024/04/19	R248	08/05/2025	12.60 Call	Bond Future	1387.3800	1.3874	1732.9700	1.7330	24.910	0.0000	0.0000
2024/04/19	R248	08/05/2025	12.60 Put	Bond Future	5995.2700	5.9953	6712.6800	6.7127	11.966	0.0000	0.0000
2024/04/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/19	X213	28/02/2031		Bond Future	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
2024/04/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

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