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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/04/2024 TO 02/04/2024

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
2024/04/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/02	2025	02/05/2024		Bond Future	178.8865	178.8865	178.8488	0.021	0.0000	0.0000
2024/04/02	2025	01/08/2024		Bond Future	181.0178	181.0178	180.9796	0.021	0.0000	0.0000
2024/04/02	2025	07/11/2024		Bond Future	185.3119	185.3119	185.2735	0.021	0.0000	0.0000
2024/04/02	2029	02/05/2024		Bond Future	129.1377	129.1377	129.1361	0.001	0.0000	0.0000
2024/04/02	2029	01/08/2024		Bond Future	131.9994	131.9994	131.9978	0.001	0.0000	0.0000
2024/04/02	2029	07/11/2024		Bond Future	133.7324	133.7324	133.7316	0.001	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	
2024/04/02	2029	06/02/2025		Bond Future	136.6698	136.6698	136.6693	136.6693	0.000	0.0000	0.0000
2024/04/02	2029	06/02/2025	132.40 Call	Bond Future	4269.8100	4.2698	4269.3400	4.2693	0.011	0.0000	0.0000
2024/04/02	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	2029	08/05/2025		Bond Future	138.1754	138.1754	138.1761	138.1761	0.001	0.0000	0.0000
2024/04/02	2029	08/05/2025	137.85 Call	Bond Future	325.4000	0.3254	326.1200	0.3261	0.221	0.0000	0.0000
2024/04/02	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	2030	02/05/2024		Bond Future	10.6474	90.9592	10.6513	90.9438	0.037	0.0000	0.0000
2024/04/02	2030	02/05/2024	9.82 Call	Bond Future	17.3400	0.0173	10.3000	0.0103	40.600	0.0000	0.0000
2024/04/02	2030	02/05/2024	9.82 Put	Bond Future	3329.2500	3.3293	3337.6700	3.3377	0.253	0.0000	0.0000
2024/04/02	2030	02/05/2024	9.83 Call	Bond Future	18.8100	0.0188	11.2900	0.0113	39.979	0.0000	0.0000
2024/04/02	2030	02/05/2024	9.83 Put	Bond Future	3289.7800	3.2898	3297.7200	3.2977	0.241	0.0000	0.0000
2024/04/02	2030	02/05/2024	9.81 Call	Bond Future	15.9500	0.0160	9.3700	0.0094	41.254	0.0000	0.0000
2024/04/02	2030	02/05/2024	9.81 Put	Bond Future	3368.8200	3.3688	3377.7000	3.3777	0.264	0.0000	0.0000
2024/04/02	2030	02/05/2024	9.66 Put	Bond Future	3973.8200	3.9738	3987.3000	3.9873	0.339	0.0000	0.0000
2024/04/02	2030	02/05/2024	9.66 Call	Bond Future	3.8300	0.0038	1.8500	0.0019	51.697	0.0000	0.0000
2024/04/02	2030	02/05/2024	10.16 Put	Bond Future	2083.9100	2.0839	2065.3800	2.0654	0.889	0.0000	0.0000
2024/04/02	2030	02/05/2024	10.16 Call	Bond Future	151.3000	0.1513	117.3100	0.1173	22.465	0.0000	0.0000
2024/04/02	2030	02/05/2024	11.94 Call	Bond Future	4914.3600	4.9144	4887.4900	4.8875	0.547	0.0000	0.0000
2024/04/02	2030	02/05/2024	11.94 Put	Bond Future	31.2100	0.0312	19.8000	0.0198	36.559	0.0000	0.0000
2024/04/02	2030	02/05/2024	12.38 Call	Bond Future	6474.0200	6.4740	6455.7700	6.4558	0.282	0.0000	0.0000
2024/04/02	2030	02/05/2024	12.38 Put	Bond Future	5.6300	0.0056	2.8400	0.0028	49.556	0.0000	0.0000
2024/04/02	2030	02/05/2024	10.82 Put	Bond Future	579.4100	0.5794	523.4100	0.5234	9.665	0.0000	0.0000
2024/04/02	2030	02/05/2024	10.82 Call	Bond Future	1251.7600	1.2518	1180.3000	1.1803	5.709	0.0000	0.0000
2024/04/02	2030	02/05/2024	10.62 Put	Bond Future	894.9500	0.8950	840.7300	0.8407	6.058	0.0000	0.0000
2024/04/02	2030	02/05/2024	10.62 Call	Bond Future	787.8600	0.7879	718.1800	0.7182	8.844	0.0000	0.0000
2024/04/02	2030	02/05/2024	11.12 Put	Bond Future	283.6900	0.2837	237.7600	0.2378	16.190	0.0000	0.0000
2024/04/02	2030	02/05/2024	11.12 Call	Bond Future	2109.3000	2.1093	2047.9100	2.0479	2.910	0.0000	0.0000
2024/04/02	2030	02/05/2024	13.15 Call	Bond Future	9153.3700	9.1534	9137.8200	9.1378	0.170	0.0000	0.0000
2024/04/02	2030	02/05/2024	13.15 Put	Bond Future	0.1200	0.0001	0.0300	0.0000	75.000	0.0000	0.0000
2024/04/02	2030	01/08/2024	10.38 Call	Bond Future	848.4200	0.8484	816.0500	0.8161	3.815	0.0000	0.0000
2024/04/02	2030	01/08/2024	10.38 Put	Bond Future	2263.8500	2.2639	2247.2100	2.2472	0.735	0.0000	0.0000
2024/04/02	2030	01/08/2024	10.39 Call	Bond Future	862.7800	0.8628	830.2100	0.8302	3.775	0.0000	0.0000
2024/04/02	2030	01/08/2024	10.39 Put	Bond Future	2239.7300	2.2397	2222.8900	2.2229	0.752	0.0000	0.0000
2024/04/02	2030	01/08/2024	10.37 Call	Bond Future	834.2100	0.8342	802.0400	0.8020	3.856	0.0000	0.0000
2024/04/02	2030	01/08/2024	10.37 Put	Bond Future	2288.1300	2.2881	2271.6900	2.2717	0.718	0.0000	0.0000
2024/04/02	2030	01/08/2024		Bond Future	10.7514	88.9468	10.7556	88.9311	0.039	0.0000	0.0000
2024/04/02	2030	07/11/2024		Bond Future	10.8693	91.0332	10.8737	91.0174	0.040	0.0000	0.0000
2024/04/02	2030	07/11/2024	10.75 Call	Bond Future	1766.5700	1.7666	1736.9700	1.7370	1.676	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	
2024/04/02	2030	07/11/2024	10.75 Put	Bond Future	2200.7300	2.2007	2186.9500	2.1870	0.626	0.0000	0.0000
2024/04/02	2030	07/11/2024	10.76 Call	Bond Future	1785.4700	1.7855	1755.7900	1.7558	1.662	0.0000	0.0000
2024/04/02	2030	07/11/2024	10.76 Put	Bond Future	2183.1500	2.1832	2169.2900	2.1693	0.635	0.0000	0.0000
2024/04/02	2030	07/11/2024	10.74 Call	Bond Future	1748.0500	1.7481	1718.5300	1.7185	1.689	0.0000	0.0000
2024/04/02	2030	07/11/2024	10.74 Put	Bond Future	2218.7200	2.2187	2205.0200	2.2050	0.617	0.0000	0.0000
2024/04/02	2030	06/02/2025		Bond Future	10.9948	89.0007	10.9994	88.9848	0.042	0.0000	0.0000
2024/04/02	2030	06/02/2025	10.68 Call	Bond Future	1691.1300	1.6911	1667.1000	1.6671	1.421	0.0000	0.0000
2024/04/02	2030	06/02/2025	10.68 Put	Bond Future	2796.4700	2.7965	2788.3600	2.7884	0.290	0.0000	0.0000
2024/04/02	2030	08/05/2025		Bond Future	11.1561	90.8878	11.1608	90.8719	0.043	0.0000	0.0000
2024/04/02	2030	08/05/2025	9.93 Call	Bond Future	659.9600	0.6600	646.7500	0.6468	2.002	0.0000	0.0000
2024/04/02	2030	08/05/2025	9.93 Put	Bond Future	4869.7200	4.8697	4872.3900	4.8724	0.055	0.0000	0.0000
2024/04/02	2030	08/05/2025	11.86 Call	Bond Future	3851.0700	3.8511	3826.0500	3.8261	0.650	0.0000	0.0000
2024/04/02	2030	08/05/2025	11.86 Put	Bond Future	1540.5100	1.5405	1531.3700	1.5314	0.593	0.0000	0.0000
2024/04/02	2030	08/05/2025	10.31 Put	Bond Future	3929.9100	3.9299	3929.0600	3.9291	0.022	0.0000	0.0000
2024/04/02	2030	08/05/2025	10.31 Call	Bond Future	1050.7400	1.0507	1034.0100	1.0340	1.592	0.0000	0.0000
2024/04/02	2032	02/05/2024	11.28 Call	Bond Future	572.7600	0.5728	523.1000	0.5231	8.670	0.0000	0.0000
2024/04/02	2032	02/05/2024	11.28 Put	Bond Future	1565.6900	1.5657	1464.0500	1.4641	6.492	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.30 Put	Bond Future	5666.2100	5.6662	5614.0800	5.6141	0.920	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.30 Call	Bond Future	0.2400	0.0002	0.0900	0.0001	62.500	0.0000	0.0000
2024/04/02	2032	02/05/2024	11.81 Call	Bond Future	1952.3800	1.9524	1917.4600	1.9175	1.789	0.0000	0.0000
2024/04/02	2032	02/05/2024	11.81 Put	Bond Future	550.1200	0.5501	463.2200	0.4632	15.797	0.0000	0.0000
2024/04/02	2032	02/05/2024	11.21 Call	Bond Future	453.6100	0.4536	406.9000	0.4069	10.297	0.0000	0.0000
2024/04/02	2032	02/05/2024	11.21 Put	Bond Future	1769.6500	1.7697	1670.9600	1.6710	5.577	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.57 Put	Bond Future	4355.2300	4.3552	4299.5000	4.2995	1.280	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.57 Call	Bond Future	9.4200	0.0094	5.6700	0.0057	39.809	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.55 Call	Bond Future	7.6800	0.0077	4.5100	0.0045	41.276	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.55 Put	Bond Future	4450.4100	4.4504	4395.2600	4.3953	1.239	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.56 Call	Bond Future	8.5200	0.0085	5.0700	0.0051	40.493	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.56 Put	Bond Future	4402.7800	4.4028	4347.3500	4.3474	1.259	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.54 Call	Bond Future	6.9200	0.0069	4.0200	0.0040	41.908	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.54 Put	Bond Future	4498.1700	4.4982	4443.2900	4.4433	1.220	0.0000	0.0000
2024/04/02	2032	02/05/2024		Bond Future	11.4973	84.2513	11.4859	84.3033	0.100	0.0000	0.0000
2024/04/02	2032	02/05/2024	13.35 Call	Bond Future	7883.3000	7.8833	7931.6100	7.9316	0.613	0.0000	0.0000
2024/04/02	2032	02/05/2024	13.35 Put	Bond Future	6.9000	0.0069	3.2300	0.0032	53.188	0.0000	0.0000
2024/04/02	2032	02/05/2024	11.35 Put	Bond Future	1378.8200	1.3788	1275.5100	1.2755	7.493	0.0000	0.0000
2024/04/02	2032	02/05/2024	11.35 Call	Bond Future	707.4000	0.7074	656.0700	0.6561	7.256	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.65 Put	Bond Future	3979.3800	3.9794	3920.5800	3.9206	1.478	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.65 Call	Bond Future	19.8700	0.0199	13.0500	0.0131	34.323	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	
2024/04/02	2032	02/05/2024	10.36 Put	Bond Future	5371.0600	5.3711	5318.7100	5.3187	0.975	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.36 Call	Bond Future	0.6600	0.0007	0.2900	0.0003	56.061	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.86 Put	Bond Future	3046.4900	3.0465	2974.0300	2.9740	2.378	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.86 Call	Bond Future	90.6200	0.0906	70.1400	0.0701	22.600	0.0000	0.0000
2024/04/02	2032	02/05/2024	12.90 Call	Bond Future	6093.6000	6.0936	6130.3900	6.1304	0.604	0.0000	0.0000
2024/04/02	2032	02/05/2024	12.90 Put	Bond Future	37.4300	0.0374	22.2400	0.0222	40.582	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.59 Put	Bond Future	4260.5000	4.2605	4204.1200	4.2041	1.323	0.0000	0.0000
2024/04/02	2032	02/05/2024	10.59 Call	Bond Future	11.4700	0.0115	7.0700	0.0071	38.361	0.0000	0.0000
2024/04/02	2032	02/05/2024	11.09 Put	Bond Future	2160.4900	2.1605	2069.3400	2.0693	4.219	0.0000	0.0000
2024/04/02	2032	02/05/2024	11.09 Call	Bond Future	286.8100	0.2868	247.6400	0.2476	13.657	0.0000	0.0000
2024/04/02	2032	02/05/2024	13.18 Call	Bond Future	7208.9700	7.2090	7254.4100	7.2544	0.630	0.0000	0.0000
2024/04/02	2032	02/05/2024	13.18 Put	Bond Future	13.5100	0.0135	6.9700	0.0070	48.409	0.0000	0.0000
2024/04/02	2032	01/08/2024	11.14 Call	Bond Future	913.8100	0.9138	899.2100	0.8992	1.598	0.0000	0.0000
2024/04/02	2032	01/08/2024	11.14 Put	Bond Future	3054.8300	3.0548	2987.1000	2.9871	2.217	0.0000	0.0000
2024/04/02	2032	01/08/2024	11.15 Call	Bond Future	929.9200	0.9299	915.3400	0.9153	1.568	0.0000	0.0000
2024/04/02	2032	01/08/2024	11.15 Put	Bond Future	3025.2600	3.0253	2957.5500	2.9576	2.238	0.0000	0.0000
2024/04/02	2032	01/08/2024	11.13 Call	Bond Future	897.8600	0.8979	883.2600	0.8833	1.626	0.0000	0.0000
2024/04/02	2032	01/08/2024	11.13 Put	Bond Future	3084.5900	3.0846	3016.8600	3.0169	2.196	0.0000	0.0000
2024/04/02	2032	01/08/2024		Bond Future	11.6163	86.0977	11.6043	86.1508	0.103	0.0000	0.0000
2024/04/02	2032	07/11/2024	13.36 Call	Bond Future	7108.6700	7.1087	7136.5700	7.1366	0.392	0.0000	0.0000
2024/04/02	2032	07/11/2024	13.36 Put	Bond Future	583.6500	0.5837	556.8800	0.5569	4.587	0.0000	0.0000
2024/04/02	2032	07/11/2024	11.64 Put	Bond Future	2676.7700	2.6768	2621.4800	2.6215	2.066	0.0000	0.0000
2024/04/02	2032	07/11/2024	11.64 Call	Bond Future	2163.4600	2.1635	2162.8400	2.1628	0.029	0.0000	0.0000
2024/04/02	2032	07/11/2024		Bond Future	11.7590	83.9505	11.7463	84.0051	0.108	0.0000	0.0000
2024/04/02	2032	07/11/2024	11.48 Call	Bond Future	1821.6500	1.8217	1819.2600	1.8193	0.131	0.0000	0.0000
2024/04/02	2032	07/11/2024	11.48 Put	Bond Future	3031.5800	3.0316	2974.5200	2.9745	1.882	0.0000	0.0000
2024/04/02	2032	07/11/2024	11.49 Call	Bond Future	1842.0600	1.8421	1839.7700	1.8398	0.124	0.0000	0.0000
2024/04/02	2032	07/11/2024	11.49 Put	Bond Future	3008.2400	3.0082	2951.2800	2.9513	1.893	0.0000	0.0000
2024/04/02	2032	07/11/2024	11.47 Call	Bond Future	1801.6100	1.8016	1799.1200	1.7991	0.138	0.0000	0.0000
2024/04/02	2032	07/11/2024	11.47 Put	Bond Future	3055.3300	3.0553	2998.1700	2.9982	1.871	0.0000	0.0000
2024/04/02	2032	06/02/2025		Bond Future	11.9041	85.7740	11.8907	85.8301	0.113	0.0000	0.0000
2024/04/02	2032	06/02/2025	11.72 Call	Bond Future	2332.1100	2.3321	2337.1700	2.3372	0.217	0.0000	0.0000
2024/04/02	2032	06/02/2025	11.72 Put	Bond Future	3105.9000	3.1059	3054.8800	3.0549	1.643	0.0000	0.0000
2024/04/02	2032	08/05/2025		Bond Future	12.0696	83.4273	12.0554	83.4849	0.118	0.0000	0.0000
2024/04/02	2032	08/05/2025	10.91 Call	Bond Future	860.4200	0.8604	862.0500	0.8621	0.189	0.0000	0.0000
2024/04/02	2032	08/05/2025	10.91 Put	Bond Future	5737.9400	5.7379	5681.9800	5.6820	0.975	0.0000	0.0000
2024/04/02	2033	02/05/2024		Bond Future	121.2803	121.2803	121.0887	121.0887	0.158	0.0000	0.0000
2024/04/02	2033	01/08/2024		Bond Future	123.9680	123.9680	123.7722	123.7722	0.158	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	
2024/04/02	2033	07/11/2024		Bond Future	125.4137	125.4137	125.2140	125.2140	0.159	0.0000	0.0000
2024/04/02	2033	06/02/2025		Bond Future	128.1685	128.1685	127.9647	127.9647	0.159	0.0000	0.0000
2024/04/02	2033	06/02/2025	124.94 Call	Bond Future	3228.4700	3.2285	3024.6800	3.0247	6.312	0.0000	0.0000
2024/04/02	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	2033	08/05/2025		Bond Future	129.3909	129.3909	129.1838	129.1838	0.160	0.0000	0.0000
2024/04/02	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	2033	08/05/2025	130.62 Put	Bond Future	1229.1400	1.2291	1436.2000	1.4362	16.846	0.0000	0.0000
2024/04/02	2037	02/05/2024		Bond Future	12.7213	75.9501	12.6690	76.2116	0.411	0.0000	0.0000
2024/04/02	2037	02/05/2024	11.44 Call	Bond Future	2.5400	0.0025	1.6900	0.0017	33.465	0.0000	0.0000
2024/04/02	2037	02/05/2024	11.44 Put	Bond Future	6821.9800	6.8220	6559.6400	6.5596	3.846	0.0000	0.0000
2024/04/02	2037	02/05/2024	11.45 Call	Bond Future	2.7600	0.0028	1.8500	0.0019	32.971	0.0000	0.0000
2024/04/02	2037	02/05/2024	11.45 Put	Bond Future	6765.5000	6.7655	6503.1000	6.5031	3.879	0.0000	0.0000
2024/04/02	2037	02/05/2024	11.43 Call	Bond Future	2.3400	0.0023	1.5400	0.0015	34.188	0.0000	0.0000
2024/04/02	2037	02/05/2024	11.43 Put	Bond Future	6878.5300	6.8785	6616.2400	6.6162	3.813	0.0000	0.0000
2024/04/02	2037	01/08/2024		Bond Future	12.8653	73.3584	12.8109	73.6257	0.423	0.0000	0.0000
2024/04/02	2037	01/08/2024	12.10 Call	Bond Future	574.5600	0.5746	606.5000	0.6065	5.559	0.0000	0.0000
2024/04/02	2037	01/08/2024	12.10 Put	Bond Future	4462.8300	4.4628	4227.5400	4.2275	5.272	0.0000	0.0000
2024/04/02	2037	01/08/2024	12.11 Call	Bond Future	587.0500	0.5871	619.6500	0.6197	5.553	0.0000	0.0000
2024/04/02	2037	01/08/2024	12.11 Put	Bond Future	4422.6000	4.4226	4187.9700	4.1880	5.305	0.0000	0.0000
2024/04/02	2037	01/08/2024	12.09 Call	Bond Future	562.2500	0.5623	593.5400	0.5935	5.565	0.0000	0.0000
2024/04/02	2037	01/08/2024	12.09 Put	Bond Future	4503.2900	4.5033	4267.3500	4.2674	5.239	0.0000	0.0000
2024/04/02	2037	01/08/2024	13.82 Call	Bond Future	5168.3800	5.1684	5350.1200	5.3501	3.516	0.0000	0.0000
2024/04/02	2037	01/08/2024	13.82 Put	Bond Future	708.4200	0.7084	622.9300	0.6229	12.068	0.0000	0.0000
2024/04/02	2037	01/08/2024	13.17 Call	Bond Future	2960.0700	2.9601	3087.8300	3.0878	4.316	0.0000	0.0000
2024/04/02	2037	01/08/2024	13.17 Put	Bond Future	1491.5500	1.4916	1352.0800	1.3521	9.351	0.0000	0.0000
2024/04/02	2037	07/11/2024		Bond Future	13.0219	75.0788	12.9649	75.3526	0.437	0.0000	0.0000
2024/04/02	2037	07/11/2024	12.58 Call	Bond Future	1748.1700	1.7482	1828.3400	1.8283	4.586	0.0000	0.0000
2024/04/02	2037	07/11/2024	12.58 Put	Bond Future	3912.5900	3.9126	3719.0000	3.7190	4.948	0.0000	0.0000
2024/04/02	2037	07/11/2024	12.59 Call	Bond Future	1769.0600	1.7691	1849.9600	1.8500	4.573	0.0000	0.0000
2024/04/02	2037	07/11/2024	12.59 Put	Bond Future	3883.4700	3.8835	3690.6100	3.6906	4.966	0.0000	0.0000
2024/04/02	2037	07/11/2024	12.57 Call	Bond Future	1727.1800	1.7272	1806.6300	1.8066	4.600	0.0000	0.0000
2024/04/02	2037	07/11/2024	12.57 Put	Bond Future	3941.6500	3.9417	3747.3400	3.7473	4.930	0.0000	0.0000
2024/04/02	2037	06/02/2025		Bond Future	13.1799	72.4486	13.1205	72.7285	0.451	0.0000	0.0000
2024/04/02	2037	06/02/2025	12.76 Call	Bond Future	2094.5200	2.0945	2189.2700	2.1893	4.524	0.0000	0.0000
2024/04/02	2037	06/02/2025	12.76 Put	Bond Future	4106.6400	4.1066	3921.4500	3.9215	4.510	0.0000	0.0000
2024/04/02	2037	08/05/2025		Bond Future	13.3585	73.9831	13.2964	74.2693	0.465	0.0000	0.0000
2024/04/02	2037	08/05/2025	12.25 Call	Bond Future	1155.9400	1.1559	1217.5000	1.2175	5.326	0.0000	0.0000
2024/04/02	2037	08/05/2025	12.25 Put	Bond Future	6524.6000	6.5246	6300.0100	6.3000	3.442	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	
2024/04/02	2037	08/05/2025	13.35 Put	Bond Future	3384.8300	3.3848	3228.8700	3.2289	4.608	0.0000	0.0000
2024/04/02	2037	08/05/2025	13.35 Call	Bond Future	3345.8800	3.3459	3476.0700	3.4761	3.891	0.0000	0.0000
2024/04/02	2038	02/05/2024		Bond Future	132.0011	132.0011	131.7069	131.7069	0.223	0.0000	0.0000
2024/04/02	2038	01/08/2024		Bond Future	132.8642	132.8642	132.5640	132.5640	0.226	0.0000	0.0000
2024/04/02	2038	07/11/2024		Bond Future	136.0159	136.0159	135.7089	135.7089	0.226	0.0000	0.0000
2024/04/02	2038	06/02/2025		Bond Future	136.8889	136.8889	136.5762	136.5762	0.228	0.0000	0.0000
2024/04/02	2038	06/02/2025	135.23 Call	Bond Future	1658.8500	1.6589	1346.2200	1.3462	18.846	0.0000	0.0000
2024/04/02	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	2038	08/05/2025		Bond Future	139.8272	139.8272	139.5085	139.5085	0.228	0.0000	0.0000
2024/04/02	2038	08/05/2025	139.68 Call	Bond Future	147.1600	0.1472	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/02	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	171.4600	0.1715	100.000	0.0000	0.0000
2024/04/02	2040	02/05/2024		Bond Future	12.9618	76.0350	12.9045	76.3367	0.443	0.0000	0.0000
2024/04/02	2040	02/05/2024	11.61 Call	Bond Future	1.4300	0.0014	0.9200	0.0009	35.664	0.0000	0.0000
2024/04/02	2040	02/05/2024	11.61 Put	Bond Future	7660.3100	7.6603	7358.1000	7.3581	3.945	0.0000	0.0000
2024/04/02	2040	02/05/2024	11.62 Call	Bond Future	1.5600	0.0016	1.0200	0.0010	34.615	0.0000	0.0000
2024/04/02	2040	02/05/2024	11.62 Put	Bond Future	7599.3300	7.5993	7297.0900	7.2971	3.977	0.0000	0.0000
2024/04/02	2040	02/05/2024	11.60 Call	Bond Future	1.3100	0.0013	0.8400	0.0008	35.878	0.0000	0.0000
2024/04/02	2040	02/05/2024	11.60 Put	Bond Future	7721.3800	7.7214	7419.2100	7.4192	3.913	0.0000	0.0000
2024/04/02	2040	01/08/2024		Bond Future	13.1073	73.1948	13.0476	73.5032	0.456	0.0000	0.0000
2024/04/02	2040	01/08/2024	12.33 Call	Bond Future	591.1800	0.5912	630.2000	0.6302	6.600	0.0000	0.0000
2024/04/02	2040	01/08/2024	12.33 Put	Bond Future	4767.1400	4.7671	4497.8000	4.4978	5.650	0.0000	0.0000
2024/04/02	2040	01/08/2024	12.34 Call	Bond Future	604.3200	0.6043	644.1300	0.6441	6.588	0.0000	0.0000
2024/04/02	2040	01/08/2024	12.34 Put	Bond Future	4724.2200	4.7242	4455.6700	4.4557	5.685	0.0000	0.0000
2024/04/02	2040	01/08/2024	12.32 Call	Bond Future	578.3500	0.5784	616.5800	0.6166	6.610	0.0000	0.0000
2024/04/02	2040	01/08/2024	12.32 Put	Bond Future	4810.4400	4.8104	4540.3100	4.5403	5.615	0.0000	0.0000
2024/04/02	2040	01/08/2024	12.28 Put	Bond Future	4986.0000	4.9860	4712.8300	4.7128	5.479	0.0000	0.0000
2024/04/02	2040	01/08/2024	12.28 Call	Bond Future	528.7700	0.5288	563.9600	0.5640	6.655	0.0000	0.0000
2024/04/02	2040	01/08/2024	12.88 Call	Bond Future	1605.2700	1.6053	1697.9900	1.6980	5.776	0.0000	0.0000
2024/04/02	2040	01/08/2024	12.88 Put	Bond Future	2789.2400	2.7892	2573.6000	2.5736	7.731	0.0000	0.0000
2024/04/02	2040	01/08/2024	13.48 Call	Bond Future	3339.0300	3.3390	3498.1000	3.4981	4.764	0.0000	0.0000
2024/04/02	2040	01/08/2024	13.48 Put	Bond Future	1461.2700	1.4613	1311.9800	1.3120	10.216	0.0000	0.0000
2024/04/02	2040	01/08/2024	12.95 Put	Bond Future	2593.0800	2.5931	2385.2400	2.3852	8.015	0.0000	0.0000
2024/04/02	2040	01/08/2024	12.95 Call	Bond Future	1776.8900	1.7769	1877.4100	1.8774	5.657	0.0000	0.0000
2024/04/02	2040	07/11/2024		Bond Future	13.2647	74.9113	13.2023	75.2271	0.470	0.0000	0.0000
2024/04/02	2040	07/11/2024	12.85 Call	Bond Future	1908.6500	1.9087	2006.8500	2.0069	5.145	0.0000	0.0000
2024/04/02	2040	07/11/2024	12.85 Put	Bond Future	4048.1700	4.0482	3830.5600	3.8306	5.376	0.0000	0.0000
2024/04/02	2040	07/11/2024	12.86 Call	Bond Future	1931.1400	1.9311	2030.1800	2.0302	5.129	0.0000	0.0000
2024/04/02	2040	07/11/2024	12.86 Put	Bond Future	4017.9100	4.0179	3801.1400	3.8011	5.395	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	
2024/04/02	2040	07/11/2024	12.84 Call	Bond Future	1886.3000	1.8863	1983.6400	1.9836	5.160	0.0000	0.0000
2024/04/02	2040	07/11/2024	12.84 Put	Bond Future	4078.6300	4.0786	3860.1600	3.8602	5.356	0.0000	0.0000
2024/04/02	2040	06/02/2025		Bond Future	13.4230	72.0266	13.3579	72.3495	0.485	0.0000	0.0000
2024/04/02	2040	06/02/2025	12.95 Call	Bond Future	2016.8800	2.0169	2124.3600	2.1244	5.329	0.0000	0.0000
2024/04/02	2040	06/02/2025	12.95 Put	Bond Future	4415.6100	4.4156	4200.2100	4.2002	4.878	0.0000	0.0000
2024/04/02	2040	08/05/2025		Bond Future	13.6003	73.5518	13.5323	73.8819	0.500	0.0000	0.0000
2024/04/02	2040	08/05/2025	12.63 Call	Bond Future	1251.4200	1.2514	1330.3200	1.3303	6.305	0.0000	0.0000
2024/04/02	2040	08/05/2025	12.63 Put	Bond Future	6199.1900	6.1992	5948.0000	5.9480	4.052	0.0000	0.0000
2024/04/02	2044	02/05/2024	12.50 Call	Bond Future	199.2000	0.1992	201.2500	0.2013	1.029	0.0000	0.0000
2024/04/02	2044	02/05/2024	12.50 Put	Bond Future	3175.1200	3.1751	2850.2600	2.8503	10.231	0.0000	0.0000
2024/04/02	2044	02/05/2024	12.75 Call	Bond Future	509.6200	0.5096	536.5800	0.5366	5.290	0.0000	0.0000
2024/04/02	2044	02/05/2024	12.75 Put	Bond Future	2107.7800	2.1078	1807.8300	1.8078	14.231	0.0000	0.0000
2024/04/02	2044	02/05/2024	13.00 Call	Bond Future	1038.5000	1.0385	1113.5000	1.1135	7.222	0.0000	0.0000
2024/04/02	2044	02/05/2024	13.00 Put	Bond Future	1302.2200	1.3022	1050.3100	1.0503	19.345	0.0000	0.0000
2024/04/02	2044	02/05/2024		Bond Future	13.0504	72.0643	12.9880	72.3912	0.478	0.0000	0.0000
2024/04/02	2044	02/05/2024	11.66 Call	Bond Future	0.8400	0.0008	0.5400	0.0005	35.714	0.0000	0.0000
2024/04/02	2044	02/05/2024	11.66 Put	Bond Future	7946.8500	7.9469	7619.6400	7.6196	4.117	0.0000	0.0000
2024/04/02	2044	02/05/2024	11.67 Call	Bond Future	0.9100	0.0009	0.5900	0.0006	35.165	0.0000	0.0000
2024/04/02	2044	02/05/2024	11.67 Put	Bond Future	7884.4800	7.8845	7557.2500	7.5573	4.150	0.0000	0.0000
2024/04/02	2044	02/05/2024	11.65 Call	Bond Future	0.7700	0.0008	0.4900	0.0005	36.364	0.0000	0.0000
2024/04/02	2044	02/05/2024	11.65 Put	Bond Future	8009.3000	8.0093	7682.1100	7.6821	4.085	0.0000	0.0000
2024/04/02	2044	01/08/2024		Bond Future	13.1917	69.2622	13.1267	69.5964	0.493	0.0000	0.0000
2024/04/02	2044	01/08/2024	12.29 Call	Bond Future	455.7200	0.4557	490.8300	0.4908	7.704	0.0000	0.0000
2024/04/02	2044	01/08/2024	12.29 Put	Bond Future	5347.9400	5.3479	5048.9200	5.0489	5.591	0.0000	0.0000
2024/04/02	2044	01/08/2024	12.30 Call	Bond Future	466.6500	0.4667	502.5400	0.5025	7.691	0.0000	0.0000
2024/04/02	2044	01/08/2024	12.30 Put	Bond Future	5301.4600	5.3015	5003.2200	5.0032	5.626	0.0000	0.0000
2024/04/02	2044	01/08/2024	12.28 Call	Bond Future	445.0600	0.4451	479.4200	0.4794	7.720	0.0000	0.0000
2024/04/02	2044	01/08/2024	12.28 Put	Bond Future	5394.7500	5.3948	5094.9800	5.0950	5.557	0.0000	0.0000
2024/04/02	2044	07/11/2024		Bond Future	13.3440	70.8865	13.2762	71.2287	0.508	0.0000	0.0000
2024/04/02	2044	07/11/2024	12.91 Call	Bond Future	1811.7500	1.8118	1919.2600	1.9193	5.934	0.0000	0.0000
2024/04/02	2044	07/11/2024	12.91 Put	Bond Future	4052.3700	4.0524	3817.7000	3.8177	5.791	0.0000	0.0000
2024/04/02	2044	07/11/2024	12.92 Call	Bond Future	1833.6900	1.8337	1942.1500	1.9422	5.915	0.0000	0.0000
2024/04/02	2044	07/11/2024	12.92 Put	Bond Future	4021.3100	4.0213	3787.5900	3.7876	5.812	0.0000	0.0000
2024/04/02	2044	07/11/2024	12.90 Call	Bond Future	1789.9400	1.7899	1896.4900	1.8965	5.953	0.0000	0.0000
2024/04/02	2044	07/11/2024	12.90 Put	Bond Future	4083.6300	4.0836	3848.0000	3.8480	5.770	0.0000	0.0000
2024/04/02	2044	06/02/2025		Bond Future	13.4969	68.0397	13.4262	68.3895	0.524	0.0000	0.0000
2024/04/02	2044	06/02/2025	13.02 Call	Bond Future	2254.9700	2.2550	2375.2700	2.3753	5.335	0.0000	0.0000
2024/04/02	2044	06/02/2025	13.02 Put	Bond Future	4674.3700	4.6744	4444.8400	4.4448	4.910	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	
2024/04/02	2044	08/05/2025		Bond Future	13.6673	69.4802	13.5935	69.8378	0.540	0.0000	0.0000
2024/04/02	2044	08/05/2025	12.72 Call	Bond Future	1668.2200	1.6682	1764.5600	1.7646	5.775	0.0000	0.0000
2024/04/02	2044	08/05/2025	12.72 Put	Bond Future	6512.8400	6.5128	6251.6300	6.2516	4.011	0.0000	0.0000
2024/04/02	2046	02/05/2024		Bond Future	113.1608	113.1608	113.0750	113.0750	0.076	0.0000	0.0000
2024/04/02	2046	01/08/2024		Bond Future	115.6684	115.6684	115.5809	115.5809	0.076	0.0000	0.0000
2024/04/02	2046	07/11/2024		Bond Future	116.2147	116.2147	116.1260	116.1260	0.076	0.0000	0.0000
2024/04/02	2046	06/02/2025		Bond Future	118.7668	118.7668	118.6766	118.6766	0.076	0.0000	0.0000
2024/04/02	2046	06/02/2025	114.01 Call	Bond Future	4756.8200	4.7568	4666.5600	4.6666	1.897	0.0000	0.0000
2024/04/02	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	2046	08/05/2025		Bond Future	119.0696	119.0696	118.9791	118.9791	0.076	0.0000	0.0000
2024/04/02	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	2046	08/05/2025	121.97 Put	Bond Future	2900.3600	2.9004	2990.9400	2.9909	3.123	0.0000	0.0000
2024/04/02	2050	02/05/2024		Bond Future	114.4901	114.4901	114.2987	114.2987	0.167	0.0000	0.0000
2024/04/02	2050	01/08/2024		Bond Future	114.7306	114.7306	114.5353	114.5353	0.170	0.0000	0.0000
2024/04/02	2050	07/11/2024		Bond Future	117.4520	117.4520	117.2525	117.2525	0.170	0.0000	0.0000
2024/04/02	2050	06/02/2025		Bond Future	117.6749	117.6749	117.4721	117.4721	0.172	0.0000	0.0000
2024/04/02	2050	06/02/2025	115.60 Call	Bond Future	2074.8500	2.0749	1872.1100	1.8721	9.771	0.0000	0.0000
2024/04/02	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	2050	08/05/2025		Bond Future	120.2005	120.2005	119.9940	119.9940	0.172	0.0000	0.0000
2024/04/02	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	2050	08/05/2025	121.16 Put	Bond Future	959.5100	0.9595	1165.9700	1.1660	21.517	0.0000	0.0000
2024/04/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	AL37	02/05/2024		Index Future	931.1200	931.1200	931.1460	931.1460	0.003	0.0000	0.0000
2024/04/02	AL37	01/08/2024		Index Future	951.5250	951.5250	951.5540	951.5540	0.003	0.0000	0.0000
2024/04/02	AL37	07/11/2024		Index Future	973.8540	973.8540	973.8980	973.8980	0.005	0.0000	0.0000
2024/04/02	AL37	06/02/2025		Index Future	995.0270	995.0270	995.0850	995.0850	0.006	0.0000	0.0000
2024/04/02	AL37	08/05/2025		Index Future	1016.1910	1016.1910	1016.2690	1016.2690	0.008	0.0000	0.0000
2024/04/02	AL7T	02/05/2024		Index Future	1069.0610	1069.0610	1071.1190	1071.1190	0.193	0.0000	0.0000
2024/04/02	AL7T	01/08/2024		Index Future	1092.4890	1092.4890	1094.5940	1094.5940	0.193	0.0000	0.0000
2024/04/02	AL7T	07/11/2024		Index Future	1118.1260	1118.1260	1120.2970	1120.2970	0.194	0.0000	0.0000
2024/04/02	AL7T	06/02/2025		Index Future	1142.4360	1142.4360	1144.6690	1144.6690	0.195	0.0000	0.0000
2024/04/02	AL7T	08/05/2025		Index Future	1166.7350	1166.7350	1169.0370	1169.0370	0.197	0.0000	0.0000
2024/04/02	ALBI	02/05/2024		Index Future	930.8150	930.8150	932.9100	932.9100	0.225	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	
2024/04/02	ALBI	01/08/2024		Index Future	951.2120	951.2120	953.3560	953.3560	0.225	0.0000	0.0000
2024/04/02	ALBI	07/11/2024		Index Future	973.5350	973.5350	975.7430	975.7430	0.227	0.0000	0.0000
2024/04/02	ALBI	06/02/2025		Index Future	994.7010	994.7010	996.9700	996.9700	0.228	0.0000	0.0000
2024/04/02	ALBI	08/05/2025		Index Future	1015.8580	1015.8580	1018.1930	1018.1930	0.230	0.0000	0.0000
2024/04/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/04/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/02	ES33	02/05/2024		Bond Future	13.1246	71.2469	13.0872	71.4031	0.285	0.0000
2024/04/02	ES33	01/08/2024		Bond Future	13.2940	72.8257	13.2549	72.9854	0.294	0.0000
2024/04/02	ES33	07/11/2024		Bond Future	13.4964	70.7500	13.4553	70.9138	0.304	0.0000
2024/04/02	ES33	06/02/2025		Bond Future	13.7032	72.3026	13.6601	72.4702	0.315	0.0000
2024/04/02	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/02	ES33	06/02/2025	13.34 Put	Bond Future	1428.9700	1.4290	1261.4100	1.2614	11.726	0.0000
2024/04/02	ES33	08/05/2025		Bond Future	13.9253	70.0487	13.8800	70.2202	0.325	0.0000
2024/04/02	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/02	ES33	08/05/2025	12.73 Put	Bond Future	4723.2700	4.7233	4551.8200	4.5518	3.630	0.0000
2024/04/02	ES42	02/05/2024		Bond Future	13.4603	66.9669	13.3977	67.2709	0.465	0.0000
2024/04/02	ES42	01/08/2024		Bond Future	13.6106	68.4509	13.5455	68.7616	0.479	0.0000
2024/04/02	ES42	07/11/2024		Bond Future	13.7866	65.8058	13.7184	66.1242	0.495	0.0000
2024/04/02	ES42	06/02/2025		Bond Future	13.9577	67.2488	13.8866	67.5743	0.510	0.0000
2024/04/02	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/02	ES42	06/02/2025	13.71 Put	Bond Future	1144.7000	1.1447	819.1700	0.8192	28.438	0.0000
2024/04/02	ES42	08/05/2025		Bond Future	14.1475	64.4211	14.0730	64.7539	0.526	0.0000
2024/04/02	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/02	ES42	08/05/2025	13.25 Put	Bond Future	4209.8400	4.2098	3877.0200	3.8770	7.906	0.0000
2024/04/02	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/02	GOVI	02/05/2024	950.98 Put	GOVI	338990.0000	33.8990	318900.0000	31.8900	5.926	0.0000
2024/04/02	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/02	GOVI	02/05/2024	950.99 Put	GOVI	339090.0000	33.9090	319000.0000	31.9000	5.925	0.0000
2024/04/02	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/02	GOVI	02/05/2024	950.97 Put	GOVI	338890.0000	33.8890	318800.0000	31.8800	5.928	0.0000
2024/04/02	GOVI	02/05/2024		GOVI	917.0810	917.0810	919.0900	919.0900	0.219	0.0000
2024/04/02	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/02	GOVI	01/08/2024	943.38 Put	GOVI	62020.0000	6.2020	41470.0000	4.1470	33.134	0.0000
2024/04/02	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/04/02	GOVI	01/08/2024	943.39 Put	GOVI		62120.0000	6.2120	41570.0000	4.1570	33.081	0.0000	0.0000
2024/04/02	GOVI	01/08/2024	943.37 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	GOVI	01/08/2024	943.37 Put	GOVI		61920.0000	6.1920	41370.0000	4.1370	33.188	0.0000	0.0000
2024/04/02	GOVI	01/08/2024		GOVI		937.1780	937.1780	939.2330	939.2330	0.219	0.0000	0.0000
2024/04/02	GOVI	07/11/2024		GOVI		959.1710	959.1710	961.2880	961.2880	0.221	0.0000	0.0000
2024/04/02	GOVI	07/11/2024	948.79 Call	GOVI		103810.0000	10.3810	124980.0000	12.4980	20.393	0.0000	0.0000
2024/04/02	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	GOVI	07/11/2024	948.80 Call	GOVI		103710.0000	10.3710	124880.0000	12.4880	20.413	0.0000	0.0000
2024/04/02	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	GOVI	07/11/2024	948.78 Call	GOVI		103910.0000	10.3910	125080.0000	12.5080	20.373	0.0000	0.0000
2024/04/02	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	GOVI	06/02/2025		GOVI		980.0250	980.0250	982.2010	982.2010	0.222	0.0000	0.0000
2024/04/02	GOVI	06/02/2025	972.00 Call	GOVI		80250.0000	8.0250	102010.0000	10.2010	27.115	0.0000	0.0000
2024/04/02	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	GOVI	08/05/2025		GOVI		1000.8700	1000.8700	1003.1100	1003.1100	0.224	0.0000	0.0000
2024/04/02	GOVI	08/05/2025	1,022.00 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	GOVI	08/05/2025	1,022.00 Put	GOVI		211300.0000	21.1300	188900.0000	18.8900	10.601	0.0000	0.0000
2024/04/02	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/04/02	IGOV	02/05/2024		Index Future		346.8570	346.8570	346.3460	346.3460	0.147	0.0000	0.0000
2024/04/02	IGOV	01/08/2024		Index Future		354.5430	354.5430	354.0220	354.0220	0.147	0.0000	0.0000
2024/04/02	IGOV	07/11/2024		Index Future		362.9530	362.9530	362.4250	362.4250	0.145	0.0000	0.0000
2024/04/02	IGOV	06/02/2025		Index Future		370.9250	370.9250	370.3910	370.3910	0.144	0.0000	0.0000
2024/04/02	IGOV	08/05/2025		Index Future		378.8940	378.8940	378.3550	378.3550	0.142	0.0000	0.0000
2024/04/02	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/04/02	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/04/02	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/04/02	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/04/02	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/04/02	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/04/02	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/04/02	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/04/02	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/04/02	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/04/02	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/02	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/04/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/02	JBAF	20/03/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/04/02	JBAF	17/04/2024		Jibar Tradeable Future	8.3530	91.6470	8.3500	91.6500	0.036	0.0000	0.0000
2024/04/02	JBAF	15/05/2024		Jibar Tradeable Future	8.3490	91.6510	8.3400	91.6600	0.108	0.0000	0.0000
2024/04/02	JBAF	19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3600	91.6400	0.240	0.0000	0.0000
2024/04/02	JBAF	17/07/2024		Jibar Tradeable Future	8.3380	91.6620	8.3500	91.6500	0.144	0.0000	0.0000
2024/04/02	JBAF	21/08/2024		Jibar Tradeable Future	8.3310	91.6690	8.3600	91.6400	0.348	0.0000	0.0000
2024/04/02	JBAF	18/09/2024		Jibar Tradeable Future	8.3080	91.6920	8.3100	91.6900	0.024	0.0000	0.0000
2024/04/02	JBAF	18/12/2024		Jibar Tradeable Future	8.2680	91.7320	8.2100	91.7900	0.701	0.0000	0.0000
2024/04/02	JBAF	19/03/2025		Jibar Tradeable Future	8.1030	91.8970	8.1000	91.9000	0.037	0.0000	0.0000
2024/04/02	JBAF	18/06/2025		Jibar Tradeable Future	8.0380	91.9620	8.0500	91.9500	0.149	0.0000	0.0000
2024/04/02	JBAF	17/09/2025		Jibar Tradeable Future	7.8830	92.1170	8.0300	91.9700	1.865	0.0000	0.0000
2024/04/02	JBAF	17/12/2025		Jibar Tradeable Future	7.8530	92.1470	8.1000	91.9000	3.145	0.0000	0.0000
2024/04/02	JBAF	18/03/2026		Jibar Tradeable Future	7.9430	92.0570	8.1000	91.9000	1.977	0.0000	0.0000
2024/04/02	R035	02/05/2024		Bond Future	12.3263	81.3055	12.2894	81.4912	0.300	0.0000	0.0000
2024/04/02	R035	02/05/2024	11.20 Call	Bond Future	8.0600	0.0081	5.4200	0.0054	32.754	0.0000	0.0000
2024/04/02	R035	02/05/2024	11.20 Put	Bond Future	5959.4000	5.9594	5770.9900	5.7710	3.162	0.0000	0.0000
2024/04/02	R035	02/05/2024	11.21 Call	Bond Future	8.6500	0.0087	5.8600	0.0059	32.254	0.0000	0.0000
2024/04/02	R035	02/05/2024	11.21 Put	Bond Future	5904.4800	5.9045	5715.9200	5.7159	3.194	0.0000	0.0000
2024/04/02	R035	02/05/2024	11.19 Call	Bond Future	7.5000	0.0075	5.0100	0.0050	33.200	0.0000	0.0000
2024/04/02	R035	02/05/2024	11.19 Put	Bond Future	6014.4100	6.0144	5826.1500	5.8262	3.130	0.0000	0.0000
2024/04/02	R035	01/08/2024	11.80 Call	Bond Future	713.4000	0.7134	731.7800	0.7318	2.576	0.0000	0.0000
2024/04/02	R035	01/08/2024	11.80 Put	Bond Future	4041.0500	4.0411	3869.5100	3.8695	4.245	0.0000	0.0000
2024/04/02	R035	01/08/2024	11.81 Call	Bond Future	727.9500	0.7280	746.7700	0.7468	2.585	0.0000	0.0000
2024/04/02	R035	01/08/2024	11.81 Put	Bond Future	4003.4800	4.0035	3832.3800	3.8324	4.274	0.0000	0.0000
2024/04/02	R035	01/08/2024	11.79 Call	Bond Future	698.8900	0.6989	716.8300	0.7168	2.567	0.0000	0.0000
2024/04/02	R035	01/08/2024	11.79 Put	Bond Future	4078.7000	4.0787	3906.7200	3.9067	4.217	0.0000	0.0000
2024/04/02	R035	01/08/2024		Bond Future	12.4567	83.0872	12.4182	83.2771	0.309	0.0000	0.0000
2024/04/02	R035	07/11/2024		Bond Future	12.6150	80.5212	12.5746	80.7158	0.320	0.0000	0.0000
2024/04/02	R035	07/11/2024	12.18 Call	Bond Future	1745.2600	1.7453	1793.6500	1.7937	2.773	0.0000	0.0000
2024/04/02	R035	07/11/2024	12.18 Put	Bond Future	3877.6400	3.8776	3731.3900	3.7314	3.772	0.0000	0.0000
2024/04/02	R035	07/11/2024	12.19 Call	Bond Future	1766.2100	1.7662	1815.0900	1.8151	2.768	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	
2024/04/02	R035	07/11/2024	12.19 Put	Bond Future	3848.6700	3.8487	3702.9100	3.7029	3.787	0.0000	0.0000
2024/04/02	R035	07/11/2024	12.17 Call	Bond Future	1724.2100	1.7242	1772.1000	1.7721	2.778	0.0000	0.0000
2024/04/02	R035	07/11/2024	12.17 Put	Bond Future	3906.5500	3.9066	3759.8000	3.7598	3.757	0.0000	0.0000
2024/04/02	R035	06/02/2025		Bond Future	12.7767	82.2704	12.7344	82.4694	0.331	0.0000	0.0000
2024/04/02	R035	06/02/2025	12.41 Call	Bond Future	2189.6100	2.1896	2251.9900	2.2520	2.849	0.0000	0.0000
2024/04/02	R035	06/02/2025	12.41 Put	Bond Future	3940.3400	3.9403	3803.6600	3.8037	3.469	0.0000	0.0000
2024/04/02	R035	08/05/2025		Bond Future	12.9470	79.4996	12.9027	79.7032	0.342	0.0000	0.0000
2024/04/02	R035	08/05/2025	11.78 Call	Bond Future	1029.7500	1.0298	1065.9700	1.0660	3.517	0.0000	0.0000
2024/04/02	R035	08/05/2025	11.78 Put	Bond Future	6657.2700	6.6573	6489.8800	6.4899	2.514	0.0000	0.0000
2024/04/02	R053	02/05/2024	13.03 Call	Bond Future	1959.1500	1.9592	2081.3700	2.0814	6.238	0.0000	0.0000
2024/04/02	R053	02/05/2024	13.03 Put	Bond Future	1255.5700	1.2556	984.6700	0.9847	21.576	0.0000	0.0000
2024/04/02	R053	02/05/2024	13.04 Call	Bond Future	1999.3500	1.9994	2124.5800	2.1246	6.264	0.0000	0.0000
2024/04/02	R053	02/05/2024	13.04 Put	Bond Future	1228.3500	1.2284	960.4600	0.9605	21.809	0.0000	0.0000
2024/04/02	R053	02/05/2024	13.02 Call	Bond Future	1919.2200	1.9192	2038.4600	2.0385	6.213	0.0000	0.0000
2024/04/02	R053	02/05/2024	13.02 Put	Bond Future	1283.1600	1.2832	1009.2800	1.0093	21.344	0.0000	0.0000
2024/04/02	R053	02/05/2024		Bond Future	12.9265	91.3474	12.8693	91.7405	0.442	0.0000	0.0000
2024/04/02	R053	01/08/2024	13.14 Call	Bond Future	3265.7800	3.2658	3429.7400	3.4297	5.021	0.0000	0.0000
2024/04/02	R053	01/08/2024	13.14 Put	Bond Future	2714.1900	2.7142	2476.4200	2.4764	8.760	0.0000	0.0000
2024/04/02	R053	01/08/2024	13.15 Call	Bond Future	3303.8800	3.3039	3469.2500	3.4693	5.005	0.0000	0.0000
2024/04/02	R053	01/08/2024	13.15 Put	Bond Future	2685.9300	2.6859	2449.5700	2.4496	8.800	0.0000	0.0000
2024/04/02	R053	01/08/2024	13.13 Call	Bond Future	3227.8600	3.2279	3390.4100	3.3904	5.036	0.0000	0.0000
2024/04/02	R053	01/08/2024	13.13 Put	Bond Future	2742.7300	2.7427	2503.5500	2.5036	8.721	0.0000	0.0000
2024/04/02	R053	01/08/2024		Bond Future	13.0574	93.3493	12.9979	93.7510	0.456	0.0000	0.0000
2024/04/02	R053	07/11/2024		Bond Future	13.2088	89.6671	13.1465	90.0786	0.472	0.0000	0.0000
2024/04/02	R053	07/11/2024	12.80 Call	Bond Future	2598.2800	2.5983	2727.4800	2.7275	4.973	0.0000	0.0000
2024/04/02	R053	07/11/2024	12.80 Put	Bond Future	5363.7800	5.3638	5081.4800	5.0815	5.263	0.0000	0.0000
2024/04/02	R053	07/11/2024	12.81 Call	Bond Future	2628.2400	2.6282	2758.5300	2.7585	4.957	0.0000	0.0000
2024/04/02	R053	07/11/2024	12.81 Put	Bond Future	5324.1800	5.3242	5042.9700	5.0430	5.282	0.0000	0.0000
2024/04/02	R053	07/11/2024	12.79 Call	Bond Future	2568.5000	2.5685	2696.6000	2.6966	4.987	0.0000	0.0000
2024/04/02	R053	07/11/2024	12.79 Put	Bond Future	5403.6500	5.4037	5120.2500	5.1203	5.245	0.0000	0.0000
2024/04/02	R053	06/02/2025		Bond Future	13.3575	91.6141	13.2924	92.0348	0.487	0.0000	0.0000
2024/04/02	R053	06/02/2025	12.94 Call	Bond Future	3184.0100	3.1840	3331.4100	3.3314	4.629	0.0000	0.0000
2024/04/02	R053	06/02/2025	12.94 Put	Bond Future	5950.2100	5.9502	5676.9000	5.6769	4.593	0.0000	0.0000
2024/04/02	R053	08/05/2025		Bond Future	13.5193	87.6850	13.4513	88.1150	0.503	0.0000	0.0000
2024/04/02	R053	08/05/2025	12.64 Call	Bond Future	2407.2600	2.4073	2527.9000	2.5279	5.012	0.0000	0.0000
2024/04/02	R053	08/05/2025	12.64 Put	Bond Future	8289.4900	8.2895	7980.1300	7.9801	3.732	0.0000	0.0000
2024/04/02	R186	02/05/2024		Bond Future	9.2886	106.7006	9.3036	106.6658	0.161	0.0000	0.0000
2024/04/02	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/04/02	R186	02/05/2024	8.00 Put	Bond Future	3050.5900	3.0506	3085.3600	3.0854	1.140	0.0000	0.0000
2024/04/02	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	R186	02/05/2024	8.01 Put	Bond Future	3026.4700	3.0265	3061.2400	3.0612	1.149	0.0000	0.0000
2024/04/02	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	R186	02/05/2024	7.99 Put	Bond Future	3074.7100	3.0747	3109.4800	3.1095	1.131	0.0000	0.0000
2024/04/02	R186	02/05/2024	10.40 Call	Bond Future	2558.0400	2.5580	2517.9400	2.5179	1.568	0.0000	0.0000
2024/04/02	R186	02/05/2024	10.40 Put	Bond Future	16.2200	0.0162	10.8900	0.0109	32.861	0.0000	0.0000
2024/04/02	R186	02/05/2024	9.73 Put	Bond Future	121.0700	0.1211	104.5000	0.1045	13.686	0.0000	0.0000
2024/04/02	R186	02/05/2024	9.73 Call	Bond Future	1140.2900	1.1403	1088.9500	1.0890	4.502	0.0000	0.0000
2024/04/02	R186	01/08/2024	8.69 Call	Bond Future	188.3200	0.1883	172.0200	0.1720	8.655	0.0000	0.0000
2024/04/02	R186	01/08/2024	8.69 Put	Bond Future	1565.5000	1.5655	1584.7000	1.5847	1.226	0.0000	0.0000
2024/04/02	R186	01/08/2024	8.70 Call	Bond Future	193.5700	0.1936	176.9800	0.1770	8.571	0.0000	0.0000
2024/04/02	R186	01/08/2024	8.70 Put	Bond Future	1549.1700	1.5492	1568.0800	1.5681	1.221	0.0000	0.0000
2024/04/02	R186	01/08/2024	8.68 Call	Bond Future	183.1800	0.1832	167.1400	0.1671	8.756	0.0000	0.0000
2024/04/02	R186	01/08/2024	8.68 Put	Bond Future	1581.9400	1.5819	1601.4000	1.6014	1.230	0.0000	0.0000
2024/04/02	R186	01/08/2024		Bond Future	9.3337	103.7307	9.3504	103.6952	0.179	0.0000	0.0000
2024/04/02	R186	07/11/2024		Bond Future	9.4028	106.1643	9.4218	106.1284	0.202	0.0000	0.0000
2024/04/02	R186	07/11/2024	9.14 Call	Bond Future	664.9100	0.6649	640.3300	0.6403	3.697	0.0000	0.0000
2024/04/02	R186	07/11/2024	9.14 Put	Bond Future	1165.4400	1.1654	1176.8500	1.1769	0.979	0.0000	0.0000
2024/04/02	R186	07/11/2024	9.15 Call	Bond Future	675.0000	0.6750	650.2500	0.6503	3.667	0.0000	0.0000
2024/04/02	R186	07/11/2024	9.15 Put	Bond Future	1156.4300	1.1564	1167.6700	1.1677	0.972	0.0000	0.0000
2024/04/02	R186	07/11/2024	9.13 Call	Bond Future	654.8900	0.6549	630.4900	0.6305	3.726	0.0000	0.0000
2024/04/02	R186	07/11/2024	9.13 Put	Bond Future	1174.5300	1.1745	1186.1200	1.1861	0.987	0.0000	0.0000
2024/04/02	R186	06/02/2025		Bond Future	9.4924	103.1547	9.5140	103.1183	0.228	0.0000	0.0000
2024/04/02	R186	06/02/2025	9.03 Call	Bond Future	604.6800	0.6047	584.0400	0.5840	3.413	0.0000	0.0000
2024/04/02	R186	06/02/2025	9.03 Put	Bond Future	1389.0300	1.3890	1404.8500	1.4049	1.139	0.0000	0.0000
2024/04/02	R186	08/05/2025		Bond Future	9.6497	105.3426	9.6747	105.3058	0.260	0.0000	0.0000
2024/04/02	R186	08/05/2025	8.47 Call	Bond Future	277.2300	0.2772	265.2200	0.2652	4.332	0.0000	0.0000
2024/04/02	R186	08/05/2025	8.47 Put	Bond Future	2032.6800	2.0327	2057.5000	2.0575	1.221	0.0000	0.0000
2024/04/02	R202	02/05/2024		Bond Future	259.0997	259.0997	259.5102	259.5102	0.158	0.0000	0.0000
2024/04/02	R202	01/08/2024		Bond Future	259.7639	259.7639	260.1841	260.1841	0.162	0.0000	0.0000
2024/04/02	R202	07/11/2024		Bond Future	265.9260	265.9260	266.3572	266.3572	0.162	0.0000	0.0000
2024/04/02	R202	06/02/2025		Bond Future	266.5543	266.5543	266.9974	266.9974	0.166	0.0000	0.0000
2024/04/02	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	207.3700	0.2074	100.000	0.0000	0.0000
2024/04/02	R202	06/02/2025	266.79 Put	Bond Future	235.6700	0.2357	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/02	R202	08/05/2025		Bond Future	272.2765	272.2765	272.7301	272.7301	0.167	0.0000	0.0000
2024/04/02	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	420.1200	0.4201	100.000	0.0000	0.0000
2024/04/02	R202	08/05/2025	272.31 Put	Bond Future	33.4800	0.0335	0.0000	0.0000	(100.000)	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/04/02	R209	02/05/2024		Bond Future	12.4084	62.8337	12.3716	62.9966	0.296	0.0000	0.0000
2024/04/02	R209	02/05/2024	11.18 Call	Bond Future	3.3000	0.0033	2.0400	0.0020	38.182	0.0000	0.0000
2024/04/02	R209	02/05/2024	11.18 Put	Bond Future	5775.8300	5.7758	5611.7000	5.6117	2.842	0.0000	0.0000
2024/04/02	R209	02/05/2024	11.19 Call	Bond Future	3.5700	0.0036	2.2200	0.0022	37.815	0.0000	0.0000
2024/04/02	R209	02/05/2024	11.19 Put	Bond Future	5726.2000	5.7262	5561.9800	5.5620	2.868	0.0000	0.0000
2024/04/02	R209	02/05/2024	11.17 Call	Bond Future	3.0500	0.0031	1.8700	0.0019	38.689	0.0000	0.0000
2024/04/02	R209	02/05/2024	11.17 Put	Bond Future	5825.5400	5.8255	5661.4900	5.6615	2.816	0.0000	0.0000
2024/04/02	R209	01/08/2024		Bond Future	12.5300	64.2107	12.4918	64.3771	0.305	0.0000	0.0000
2024/04/02	R209	01/08/2024	11.79 Call	Bond Future	531.7100	0.5317	544.6600	0.5447	2.436	0.0000	0.0000
2024/04/02	R209	01/08/2024	11.79 Put	Bond Future	3869.3200	3.8693	3715.8800	3.7159	3.966	0.0000	0.0000
2024/04/02	R209	01/08/2024	11.80 Call	Bond Future	543.3400	0.5433	556.6400	0.5566	2.448	0.0000	0.0000
2024/04/02	R209	01/08/2024	11.80 Put	Bond Future	3834.2200	3.8342	3681.1300	3.6811	3.993	0.0000	0.0000
2024/04/02	R209	01/08/2024	11.78 Call	Bond Future	520.3500	0.5204	532.9700	0.5330	2.425	0.0000	0.0000
2024/04/02	R209	01/08/2024	11.78 Put	Bond Future	3904.7300	3.9047	3750.9600	3.7510	3.938	0.0000	0.0000
2024/04/02	R209	07/11/2024		Bond Future	12.6717	62.5603	12.6318	62.7308	0.314	0.0000	0.0000
2024/04/02	R209	07/11/2024	12.22 Call	Bond Future	1513.3100	1.5133	1554.9900	1.5550	2.754	0.0000	0.0000
2024/04/02	R209	07/11/2024	12.22 Put	Bond Future	3485.0500	3.4851	3356.2100	3.3562	3.697	0.0000	0.0000
2024/04/02	R209	07/11/2024	12.23 Call	Bond Future	1531.9100	1.5319	1574.0100	1.5740	2.748	0.0000	0.0000
2024/04/02	R209	07/11/2024	12.23 Put	Bond Future	3459.0700	3.4591	3330.6500	3.3307	3.713	0.0000	0.0000
2024/04/02	R209	07/11/2024	12.21 Call	Bond Future	1495.0200	1.4950	1536.2600	1.5363	2.758	0.0000	0.0000
2024/04/02	R209	07/11/2024	12.21 Put	Bond Future	3511.3900	3.5114	3382.1100	3.3821	3.682	0.0000	0.0000
2024/04/02	R209	06/02/2025		Bond Future	12.8119	63.9191	12.7704	64.0935	0.324	0.0000	0.0000
2024/04/02	R209	06/02/2025	12.44 Call	Bond Future	1927.6300	1.9276	1982.1000	1.9821	2.826	0.0000	0.0000
2024/04/02	R209	06/02/2025	12.44 Put	Bond Future	3516.4400	3.5164	3396.5100	3.3965	3.411	0.0000	0.0000
2024/04/02	R209	08/05/2025		Bond Future	12.9661	62.1187	12.9229	62.2971	0.333	0.0000	0.0000
2024/04/02	R209	08/05/2025	11.89 Call	Bond Future	1030.9600	1.0310	1065.6700	1.0657	3.367	0.0000	0.0000
2024/04/02	R209	08/05/2025	11.89 Put	Bond Future	5692.0400	5.6920	5548.3900	5.5484	2.524	0.0000	0.0000
2024/04/02	R210	02/05/2024		Bond Future	233.3244	233.3244	232.8880	232.8880	0.187	0.0000	0.0000
2024/04/02	R210	01/08/2024		Bond Future	238.4950	238.4950	238.0490	238.0490	0.187	0.0000	0.0000
2024/04/02	R210	07/11/2024		Bond Future	240.8214	240.8214	240.3665	240.3665	0.189	0.0000	0.0000
2024/04/02	R210	06/02/2025		Bond Future	246.1107	246.1107	245.6464	245.6464	0.189	0.0000	0.0000
2024/04/02	R210	06/02/2025	239.61 Call	Bond Future	6500.6600	6.5007	6036.3900	6.0364	7.142	0.0000	0.0000
2024/04/02	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	R210	08/05/2025		Bond Future	247.9896	247.9896	247.5180	247.5180	0.190	0.0000	0.0000
2024/04/02	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	R210	08/05/2025	248.03 Put	Bond Future	40.3600	0.0404	512.0200	0.5120	1,168.632	0.0000	0.0000
2024/04/02	R213	02/05/2024	10.29 Call	Bond Future	14.7000	0.0147	8.5000	0.0085	42.177	0.0000	0.0000
2024/04/02	R213	02/05/2024	10.29 Put	Bond Future	3537.8800	3.5379	3547.8200	3.5478	0.281	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
2024/04/02	R213	02/05/2024	10.30 Call	Bond Future	16.1100	0.0161	9.4300	0.0094	41.465	0.0000	0.0000
2024/04/02	R213	02/05/2024	10.30 Put	Bond Future	3496.0800	3.4961	3505.5400	3.5055	0.271	0.0000	0.0000
2024/04/02	R213	02/05/2024	10.28 Call	Bond Future	13.3900	0.0134	7.6500	0.0077	42.868	0.0000	0.0000
2024/04/02	R213	02/05/2024	10.28 Put	Bond Future	3579.8000	3.5798	3590.2000	3.5902	0.291	0.0000	0.0000
2024/04/02	R213	02/05/2024		Bond Future	11.1272	81.9276	11.1312	81.9114	0.035	0.0000	0.0000
2024/04/02	R213	01/08/2024		Bond Future	11.2312	83.7230	11.2353	83.7066	0.037	0.0000	0.0000
2024/04/02	R213	01/08/2024	10.87 Call	Bond Future	959.1600	0.9592	923.6200	0.9236	3.705	0.0000	0.0000
2024/04/02	R213	01/08/2024	10.87 Put	Bond Future	2415.0100	2.4150	2395.9300	2.3959	0.790	0.0000	0.0000
2024/04/02	R213	01/08/2024	10.88 Call	Bond Future	975.0900	0.9751	939.3400	0.9393	3.666	0.0000	0.0000
2024/04/02	R213	01/08/2024	10.88 Put	Bond Future	2390.2000	2.3902	2370.9100	2.3709	0.807	0.0000	0.0000
2024/04/02	R213	01/08/2024	10.86 Call	Bond Future	943.2000	0.9432	907.8800	0.9079	3.745	0.0000	0.0000
2024/04/02	R213	01/08/2024	10.86 Put	Bond Future	2439.8200	2.4398	2420.9600	2.4210	0.773	0.0000	0.0000
2024/04/02	R213	07/11/2024		Bond Future	11.3650	82.1261	11.3693	82.1095	0.038	0.0000	0.0000
2024/04/02	R213	07/11/2024	11.22 Call	Bond Future	1861.2400	1.8612	1829.6700	1.8297	1.696	0.0000	0.0000
2024/04/02	R213	07/11/2024	11.22 Put	Bond Future	2423.4300	2.4234	2408.4600	2.4085	0.618	0.0000	0.0000
2024/04/02	R213	07/11/2024	11.23 Call	Bond Future	1880.6800	1.8807	1849.0300	1.8490	1.683	0.0000	0.0000
2024/04/02	R213	07/11/2024	11.23 Put	Bond Future	2403.9400	2.4039	2388.8900	2.3889	0.626	0.0000	0.0000
2024/04/02	R213	07/11/2024	11.21 Call	Bond Future	1841.6500	1.8417	1810.1700	1.8102	1.709	0.0000	0.0000
2024/04/02	R213	07/11/2024	11.21 Put	Bond Future	2442.8000	2.4428	2427.9200	2.4279	0.609	0.0000	0.0000
2024/04/02	R213	06/02/2025		Bond Future	11.5061	83.9106	11.5105	83.8938	0.039	0.0000	0.0000
2024/04/02	R213	06/02/2025	11.35 Call	Bond Future	2156.1300	2.1561	2128.8400	2.1288	1.266	0.0000	0.0000
2024/04/02	R213	06/02/2025	11.35 Put	Bond Future	2742.1900	2.7422	2731.6400	2.7316	0.385	0.0000	0.0000
2024/04/02	R213	08/05/2025		Bond Future	11.6608	82.1298	11.6655	82.1131	0.040	0.0000	0.0000
2024/04/02	R213	08/05/2025	10.52 Call	Bond Future	836.6500	0.8367	821.0900	0.8211	1.860	0.0000	0.0000
2024/04/02	R213	08/05/2025	10.52 Put	Bond Future	5096.5900	5.0966	5097.8100	5.0978	0.024	0.0000	0.0000
2024/04/02	R214	02/05/2024	13.52 Call	Bond Future	3367.3000	3.3673	3582.3500	3.5824	6.386	0.0000	0.0000
2024/04/02	R214	02/05/2024	13.52 Put	Bond Future	159.3200	0.1593	96.6600	0.0967	39.330	0.0000	0.0000
2024/04/02	R214	02/05/2024	12.87 Call	Bond Future	1267.1700	1.2672	1360.9900	1.3610	7.404	0.0000	0.0000
2024/04/02	R214	02/05/2024	12.87 Put	Bond Future	811.6300	0.8116	627.7400	0.6277	22.657	0.0000	0.0000
2024/04/02	R214	02/05/2024	12.12 Put	Bond Future	3120.6800	3.1207	2841.0900	2.8411	8.959	0.0000	0.0000
2024/04/02	R214	02/05/2024	12.12 Call	Bond Future	115.7700	0.1158	113.8900	0.1139	1.624	0.0000	0.0000
2024/04/02	R214	02/05/2024	12.14 Put	Bond Future	3035.3600	3.0354	2756.2700	2.7563	9.195	0.0000	0.0000
2024/04/02	R214	02/05/2024	12.14 Call	Bond Future	126.9600	0.1270	125.5800	0.1256	1.087	0.0000	0.0000
2024/04/02	R214	02/05/2024	11.47 Call	Bond Future	1.6900	0.0017	1.1800	0.0012	30.178	0.0000	0.0000
2024/04/02	R214	02/05/2024	11.47 Put	Bond Future	6278.1100	6.2781	5999.8900	5.9999	4.432	0.0000	0.0000
2024/04/02	R214	02/05/2024	11.48 Call	Bond Future	1.8400	0.0018	1.2900	0.0013	29.891	0.0000	0.0000
2024/04/02	R214	02/05/2024	11.48 Put	Bond Future	6225.8800	6.2259	5947.6200	5.9476	4.469	0.0000	0.0000
2024/04/02	R214	02/05/2024	11.46 Call	Bond Future	1.5500	0.0016	1.0700	0.0011	30.968	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	
2024/04/02	R214	02/05/2024	11.46 Put	Bond Future	6330.4100	6.3304	6052.2200	6.0522	4.395	0.0000	0.0000
2024/04/02	R214	02/05/2024		Bond Future	12.7672	58.2275	12.7052	58.5053	0.486	0.0000	0.0000
2024/04/02	R214	01/08/2024		Bond Future	12.8855	59.5036	12.8212	59.7874	0.499	0.0000	0.0000
2024/04/02	R214	01/08/2024	12.17 Call	Bond Future	555.6900	0.5557	598.0500	0.5981	7.623	0.0000	0.0000
2024/04/02	R214	01/08/2024	12.17 Put	Bond Future	3841.9500	3.8420	3600.4400	3.6004	6.286	0.0000	0.0000
2024/04/02	R214	01/08/2024	12.18 Call	Bond Future	567.7100	0.5677	610.8700	0.6109	7.602	0.0000	0.0000
2024/04/02	R214	01/08/2024	12.18 Put	Bond Future	3806.0300	3.8060	3565.3200	3.5653	6.324	0.0000	0.0000
2024/04/02	R214	01/08/2024	12.16 Call	Bond Future	543.9500	0.5440	585.5100	0.5855	7.640	0.0000	0.0000
2024/04/02	R214	01/08/2024	12.16 Put	Bond Future	3878.2100	3.8782	3635.9000	3.6359	6.248	0.0000	0.0000
2024/04/02	R214	07/11/2024		Bond Future	13.0260	57.5926	12.9590	57.8833	0.514	0.0000	0.0000
2024/04/02	R214	07/11/2024	12.61 Call	Bond Future	1590.0700	1.5901	1682.8300	1.6828	5.834	0.0000	0.0000
2024/04/02	R214	07/11/2024	12.61 Put	Bond Future	3434.1500	3.4342	3236.2300	3.2362	5.763	0.0000	0.0000
2024/04/02	R214	07/11/2024	12.62 Call	Bond Future	1609.1200	1.6091	1702.6900	1.7027	5.815	0.0000	0.0000
2024/04/02	R214	07/11/2024	12.62 Put	Bond Future	3407.7700	3.4078	3210.6600	3.2107	5.784	0.0000	0.0000
2024/04/02	R214	07/11/2024	12.60 Call	Bond Future	1570.9700	1.5710	1662.9200	1.6629	5.853	0.0000	0.0000
2024/04/02	R214	07/11/2024	12.60 Put	Bond Future	3460.5200	3.4605	3261.7900	3.2618	5.743	0.0000	0.0000
2024/04/02	R214	06/02/2025		Bond Future	13.1672	58.8436	13.0976	59.1408	0.529	0.0000	0.0000
2024/04/02	R214	06/02/2025	12.71 Call	Bond Future	1762.7500	1.7628	1864.6900	1.8647	5.783	0.0000	0.0000
2024/04/02	R214	06/02/2025	12.71 Put	Bond Future	3759.7600	3.7598	3564.5300	3.5645	5.193	0.0000	0.0000
2024/04/02	R214	08/05/2025		Bond Future	13.3133	56.7843	13.2410	57.0880	0.544	0.0000	0.0000
2024/04/02	R214	08/05/2025	12.40 Call	Bond Future	1201.9300	1.2019	1280.8600	1.2809	6.567	0.0000	0.0000
2024/04/02	R214	08/05/2025	12.40 Put	Bond Future	5232.0000	5.2320	5007.1500	5.0072	4.298	0.0000	0.0000
2024/04/02	R248	02/05/2024	11.40 Put	Bond Future	9242.2500	9.2423	8882.7700	8.8828	3.890	0.0000	0.0000
2024/04/02	R248	02/05/2024	11.40 Call	Bond Future	0.1800	0.0002	0.1000	0.0001	44.444	0.0000	0.0000
2024/04/02	R248	02/05/2024	12.40 Put	Bond Future	3278.1900	3.2782	2924.3900	2.9244	10.793	0.0000	0.0000
2024/04/02	R248	02/05/2024	12.40 Call	Bond Future	209.5000	0.2095	215.1000	0.2151	2.673	0.0000	0.0000
2024/04/02	R248	02/05/2024	13.16 Call	Bond Future	1850.9300	1.8509	2007.5200	2.0075	8.460	0.0000	0.0000
2024/04/02	R248	02/05/2024	13.16 Put	Bond Future	776.1500	0.7762	573.3400	0.5733	26.130	0.0000	0.0000
2024/04/02	R248	02/05/2024		Bond Future	12.9551	70.7743	12.8878	71.1337	0.519	0.0000	0.0000
2024/04/02	R248	02/05/2024	11.47 Call	Bond Future	0.3400	0.0003	0.2000	0.0002	41.176	0.0000	0.0000
2024/04/02	R248	02/05/2024	11.47 Put	Bond Future	8780.7700	8.7808	8421.2300	8.4212	4.095	0.0000	0.0000
2024/04/02	R248	02/05/2024	11.48 Call	Bond Future	0.3700	0.0004	0.2200	0.0002	40.541	0.0000	0.0000
2024/04/02	R248	02/05/2024	11.48 Put	Bond Future	8715.2400	8.7152	8355.6900	8.3557	4.126	0.0000	0.0000
2024/04/02	R248	02/05/2024	11.46 Call	Bond Future	0.3100	0.0003	0.1800	0.0002	41.935	0.0000	0.0000
2024/04/02	R248	02/05/2024	11.46 Put	Bond Future	8846.4000	8.8464	8486.8700	8.4869	4.064	0.0000	0.0000
2024/04/02	R248	01/08/2024		Bond Future	13.0818	72.3253	13.0119	72.6926	0.535	0.0000	0.0000
2024/04/02	R248	01/08/2024	12.31 Call	Bond Future	591.4700	0.5915	643.3100	0.6433	8.765	0.0000	0.0000
2024/04/02	R248	01/08/2024	12.31 Put	Bond Future	4846.7300	4.8467	4531.2700	4.5313	6.509	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	
2024/04/02	R248	01/08/2024	12.32 Call	Bond Future	604.8800	0.6049	657.7400	0.6577	8.739	0.0000	0.0000
2024/04/02	R248	01/08/2024	12.32 Put	Bond Future	4802.0400	4.8020	4487.6000	4.4876	6.548	0.0000	0.0000
2024/04/02	R248	01/08/2024	12.30 Call	Bond Future	578.3900	0.5784	629.2200	0.6292	8.788	0.0000	0.0000
2024/04/02	R248	01/08/2024	12.30 Put	Bond Future	4891.8300	4.8918	4575.3600	4.5754	6.469	0.0000	0.0000
2024/04/02	R248	07/11/2024	12.79 Call	Bond Future	1856.3600	1.8564	1976.7100	1.9767	6.483	0.0000	0.0000
2024/04/02	R248	07/11/2024	12.79 Put	Bond Future	4189.0500	4.1891	3933.2700	3.9333	6.106	0.0000	0.0000
2024/04/02	R248	07/11/2024	12.80 Call	Bond Future	1879.0300	1.8790	2000.4300	2.0004	6.461	0.0000	0.0000
2024/04/02	R248	07/11/2024	12.80 Put	Bond Future	4157.3700	4.1574	3902.6400	3.9026	6.127	0.0000	0.0000
2024/04/02	R248	07/11/2024	12.78 Call	Bond Future	1833.8300	1.8338	1953.1200	1.9531	6.505	0.0000	0.0000
2024/04/02	R248	07/11/2024	12.78 Put	Bond Future	4220.9500	4.2210	3964.1100	3.9641	6.085	0.0000	0.0000
2024/04/02	R248	07/11/2024		Bond Future	13.2320	69.5703	13.1589	69.9464	0.552	0.0000	0.0000
2024/04/02	R248	06/02/2025		Bond Future	13.3831	71.0814	13.3069	71.4658	0.570	0.0000	0.0000
2024/04/02	R248	06/02/2025	12.71 Call	Bond Future	1852.7600	1.8528	1968.6900	1.9687	6.257	0.0000	0.0000
2024/04/02	R248	06/02/2025	12.71 Put	Bond Future	5387.7900	5.3878	5119.2600	5.1193	4.984	0.0000	0.0000
2024/04/02	R248	08/05/2025		Bond Future	13.5393	68.1361	13.4598	68.5291	0.587	0.0000	0.0000
2024/04/02	R248	08/05/2025	12.60 Call	Bond Future	1799.0600	1.7991	1908.9400	1.9089	6.108	0.0000	0.0000
2024/04/02	R248	08/05/2025	12.60 Put	Bond Future	6719.4800	6.7195	6436.3800	6.4364	4.213	0.0000	0.0000
2024/04/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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