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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/04/2024 TO 11/04/2024

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
2024/04/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/11	2025	02/05/2024		Bond Future	179.2999	179.2999	179.4092	0.061	0.0000	0.0000
2024/04/11	2025	01/08/2024		Bond Future	181.4544	181.4544	181.5659	0.061	0.0000	0.0000
2024/04/11	2025	07/11/2024		Bond Future	185.7733	185.7733	185.8881	0.062	0.0000	0.0000
2024/04/11	2029	02/05/2024		Bond Future	129.0096	129.0096	129.3689	0.278	0.0000	0.0000
2024/04/11	2029	01/08/2024		Bond Future	131.8789	131.8789	132.2461	0.278	0.0000	0.0000
2024/04/11	2029	07/11/2024		Bond Future	133.6189	133.6189	133.9952	0.282	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	
2024/04/11	2029	06/02/2025		Bond Future	136.5536	136.5536	136.9385	136.9385	0.282	0.0000	0.0000
2024/04/11	2029	06/02/2025	132.40 Call	Bond Future	4153.5800	4.1536	4538.5100	4.5385	9.267	0.0000	0.0000
2024/04/11	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	2029	08/05/2025		Bond Future	138.0519	138.0519	138.4455	138.4455	0.285	0.0000	0.0000
2024/04/11	2029	08/05/2025	137.85 Call	Bond Future	201.8500	0.2019	595.4900	0.5955	195.016	0.0000	0.0000
2024/04/11	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	2030	02/05/2024		Bond Future	10.5693	91.2655	10.6998	90.7542	1.235	0.0000	0.0000
2024/04/11	2030	02/05/2024	9.82 Call	Bond Future	5.9500	0.0060	1.4600	0.0015	75.462	0.0000	0.0000
2024/04/11	2030	02/05/2024	9.82 Put	Bond Future	3011.6200	3.0116	3518.4200	3.5184	16.828	0.0000	0.0000
2024/04/11	2030	02/05/2024	9.83 Call	Bond Future	6.6400	0.0066	1.6700	0.0017	74.849	0.0000	0.0000
2024/04/11	2030	02/05/2024	9.83 Put	Bond Future	2971.3700	2.9714	3477.6900	3.4777	17.040	0.0000	0.0000
2024/04/11	2030	02/05/2024	9.81 Call	Bond Future	5.3100	0.0053	1.2800	0.0013	75.895	0.0000	0.0000
2024/04/11	2030	02/05/2024	9.81 Put	Bond Future	3051.9400	3.0519	3559.2000	3.5592	16.621	0.0000	0.0000
2024/04/11	2030	02/05/2024	9.66 Put	Bond Future	3664.4800	3.6645	4175.1600	4.1752	13.936	0.0000	0.0000
2024/04/11	2030	02/05/2024	9.66 Call	Bond Future	0.7300	0.0007	0.1200	0.0001	83.562	0.0000	0.0000
2024/04/11	2030	02/05/2024	10.16 Put	Bond Future	1730.7600	1.7308	2183.1900	2.1832	26.141	0.0000	0.0000
2024/04/11	2030	02/05/2024	10.16 Call	Bond Future	104.3900	0.1044	45.5300	0.0455	56.385	0.0000	0.0000
2024/04/11	2030	02/05/2024	11.94 Call	Bond Future	5193.5100	5.1935	4685.1700	4.6852	9.788	0.0000	0.0000
2024/04/11	2030	02/05/2024	11.94 Put	Bond Future	4.1200	0.0041	7.0700	0.0071	71.602	0.0000	0.0000
2024/04/11	2030	02/05/2024	10.62 Put	Bond Future	570.2800	0.5703	816.0000	0.8160	43.088	0.0000	0.0000
2024/04/11	2030	02/05/2024	10.62 Call	Bond Future	769.4300	0.7694	503.8600	0.5039	34.515	0.0000	0.0000
2024/04/11	2030	02/05/2024	11.12 Put	Bond Future	111.4700	0.1115	177.6600	0.1777	59.379	0.0000	0.0000
2024/04/11	2030	02/05/2024	11.12 Call	Bond Future	2243.3200	2.2433	1798.2200	1.7982	19.841	0.0000	0.0000
2024/04/11	2030	02/05/2024	13.15 Call	Bond Future	9459.4900	9.4595	8948.2000	8.9482	5.405	0.0000	0.0000
2024/04/11	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	2030	02/05/2024	12.38 Call	Bond Future	6774.9300	6.7749	6263.8800	6.2639	7.543	0.0000	0.0000
2024/04/11	2030	02/05/2024	12.38 Put	Bond Future	0.3000	0.0003	0.5400	0.0005	80.000	0.0000	0.0000
2024/04/11	2030	02/05/2024	10.82 Put	Bond Future	311.0300	0.3110	467.2900	0.4673	50.240	0.0000	0.0000
2024/04/11	2030	02/05/2024	10.82 Call	Bond Future	1289.6200	1.2896	934.5900	0.9346	27.530	0.0000	0.0000
2024/04/11	2030	01/08/2024	10.38 Call	Bond Future	912.6600	0.9127	721.1500	0.7212	20.984	0.0000	0.0000
2024/04/11	2030	01/08/2024	10.38 Put	Bond Future	2007.8800	2.0079	2338.9800	2.3390	16.490	0.0000	0.0000
2024/04/11	2030	01/08/2024	10.39 Call	Bond Future	928.2900	0.9283	734.5300	0.7345	20.873	0.0000	0.0000
2024/04/11	2030	01/08/2024	10.39 Put	Bond Future	1985.0300	1.9850	2313.8800	2.3139	16.567	0.0000	0.0000
2024/04/11	2030	01/08/2024	10.37 Call	Bond Future	897.0000	0.8970	707.7500	0.7078	21.098	0.0000	0.0000
2024/04/11	2030	01/08/2024	10.37 Put	Bond Future	2030.7100	2.0307	2364.0700	2.3641	16.416	0.0000	0.0000
2024/04/11	2030	01/08/2024		Bond Future	10.6667	89.2670	10.8051	88.7444	1.297	0.0000	0.0000
2024/04/11	2030	07/11/2024		Bond Future	10.7773	91.3680	10.9245	90.8334	1.366	0.0000	0.0000
2024/04/11	2030	07/11/2024	10.75 Call	Bond Future	1905.3800	1.9054	1643.7500	1.6438	13.731	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	
2024/04/11	2030	07/11/2024	10.75 Put	Bond Future	2004.7600	2.0048	2277.7400	2.2777	13.617	0.0000	0.0000
2024/04/11	2030	07/11/2024	10.76 Call	Bond Future	1925.2100	1.9252	1661.9600	1.6620	13.674	0.0000	0.0000
2024/04/11	2030	07/11/2024	10.76 Put	Bond Future	1988.1100	1.9881	2259.4700	2.2595	13.649	0.0000	0.0000
2024/04/11	2030	07/11/2024	10.74 Call	Bond Future	1885.6500	1.8857	1625.6300	1.6256	13.789	0.0000	0.0000
2024/04/11	2030	07/11/2024	10.74 Put	Bond Future	2021.5400	2.0215	2296.1300	2.2961	13.583	0.0000	0.0000
2024/04/11	2030	06/02/2025		Bond Future	10.8970	89.3425	11.0535	88.7965	1.437	0.0000	0.0000
2024/04/11	2030	06/02/2025	10.68 Call	Bond Future	1791.2500	1.7913	1550.0300	1.5500	13.467	0.0000	0.0000
2024/04/11	2030	06/02/2025	10.68 Put	Bond Future	2554.8400	2.5548	2859.5700	2.8596	11.928	0.0000	0.0000
2024/04/11	2030	08/05/2025		Bond Future	11.0525	91.2343	11.2193	90.6771	1.510	0.0000	0.0000
2024/04/11	2030	08/05/2025	9.93 Call	Bond Future	732.7300	0.7327	604.1900	0.6042	17.543	0.0000	0.0000
2024/04/11	2030	08/05/2025	9.93 Put	Bond Future	4596.0100	4.5960	5024.6600	5.0247	9.327	0.0000	0.0000
2024/04/11	2030	08/05/2025	11.86 Call	Bond Future	4081.2100	4.0812	3710.9000	3.7109	9.074	0.0000	0.0000
2024/04/11	2030	08/05/2025	11.86 Put	Bond Future	1424.1700	1.4242	1611.0500	1.6111	13.122	0.0000	0.0000
2024/04/11	2030	08/05/2025	10.31 Put	Bond Future	3694.8700	3.6949	4073.8900	4.0739	10.258	0.0000	0.0000
2024/04/11	2030	08/05/2025	10.31 Call	Bond Future	1162.1800	1.1622	984.0100	0.9840	15.331	0.0000	0.0000
2024/04/11	2032	02/05/2024	11.28 Call	Bond Future	468.8600	0.4689	281.6600	0.2817	39.927	0.0000	0.0000
2024/04/11	2032	02/05/2024	11.28 Put	Bond Future	1214.8400	1.2148	1594.2700	1.5943	31.233	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.30 Put	Bond Future	5419.0300	5.4190	5985.6500	5.9857	10.456	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.30 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/11	2032	02/05/2024	11.81 Call	Bond Future	1944.2100	1.9442	1509.8500	1.5099	22.341	0.0000	0.0000
2024/04/11	2032	02/05/2024	11.81 Put	Bond Future	295.0000	0.2950	427.2700	0.4273	44.837	0.0000	0.0000
2024/04/11	2032	02/05/2024	11.21 Call	Bond Future	352.0200	0.3520	200.3000	0.2003	43.100	0.0000	0.0000
2024/04/11	2032	02/05/2024	11.21 Put	Bond Future	1421.1100	1.4211	1836.0200	1.8360	29.196	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.57 Put	Bond Future	4100.7800	4.1008	4665.8900	4.6659	13.781	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.57 Call	Bond Future	1.9200	0.0019	0.4000	0.0004	79.167	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.55 Call	Bond Future	1.4400	0.0014	0.2900	0.0003	79.861	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.55 Put	Bond Future	4197.2200	4.1972	4762.7000	4.7627	13.473	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.56 Call	Bond Future	1.6600	0.0017	0.3400	0.0003	79.518	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.56 Put	Bond Future	4148.9700	4.1490	4714.2800	4.7143	13.625	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.54 Call	Bond Future	1.2400	0.0012	0.2400	0.0002	80.645	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.54 Put	Bond Future	4245.5400	4.2455	4811.1700	4.8112	13.323	0.0000	0.0000
2024/04/11	2032	02/05/2024		Bond Future	11.4430	84.4983	11.5680	83.9316	1.093	0.0000	0.0000
2024/04/11	2032	02/05/2024	13.35 Call	Bond Future	8123.8200	8.1238	7557.4900	7.5575	6.971	0.0000	0.0000
2024/04/11	2032	02/05/2024	13.35 Put	Bond Future	0.4700	0.0005	0.7700	0.0008	63.830	0.0000	0.0000
2024/04/11	2032	02/05/2024	11.35 Put	Bond Future	1029.8900	1.0299	1372.6100	1.3726	33.277	0.0000	0.0000
2024/04/11	2032	02/05/2024	11.35 Call	Bond Future	605.4200	0.6054	381.5100	0.3815	36.984	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.65 Put	Bond Future	3718.0900	3.7181	4280.6100	4.2806	15.129	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.65 Call	Bond Future	5.5300	0.0055	1.4200	0.0014	74.322	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	
2024/04/11	2032	02/05/2024	10.36 Put	Bond Future	5123.4900	5.1235	5690.0800	5.6901	11.059	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.36 Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.86 Put	Bond Future	2752.9600	2.7530	3292.3700	3.2924	19.594	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.86 Call	Bond Future	44.0400	0.0440	16.8200	0.0168	61.807	0.0000	0.0000
2024/04/11	2032	02/05/2024	12.90 Call	Bond Future	6309.0200	6.3090	5745.7700	5.7458	8.928	0.0000	0.0000
2024/04/11	2032	02/05/2024	12.90 Put	Bond Future	5.9000	0.0059	9.2800	0.0093	57.288	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.59 Put	Bond Future	4004.6300	4.0046	4569.2700	4.5693	14.100	0.0000	0.0000
2024/04/11	2032	02/05/2024	10.59 Call	Bond Future	2.5500	0.0026	0.5600	0.0006	78.039	0.0000	0.0000
2024/04/11	2032	02/05/2024	11.09 Put	Bond Future	1824.5100	1.8245	2294.1400	2.2941	25.740	0.0000	0.0000
2024/04/11	2032	02/05/2024	11.09 Call	Bond Future	197.7800	0.1978	100.7800	0.1008	49.044	0.0000	0.0000
2024/04/11	2032	02/05/2024	13.18 Call	Bond Future	7443.7000	7.4437	6877.8600	6.8779	7.602	0.0000	0.0000
2024/04/11	2032	02/05/2024	13.18 Put	Bond Future	1.2900	0.0013	2.0800	0.0021	61.240	0.0000	0.0000
2024/04/11	2032	01/08/2024	11.14 Call	Bond Future	901.2700	0.9013	714.9200	0.7149	20.676	0.0000	0.0000
2024/04/11	2032	01/08/2024	11.14 Put	Bond Future	2783.2200	2.7832	3176.0000	3.1760	14.112	0.0000	0.0000
2024/04/11	2032	01/08/2024	11.15 Call	Bond Future	917.8500	0.9179	729.1100	0.7291	20.563	0.0000	0.0000
2024/04/11	2032	01/08/2024	11.15 Put	Bond Future	2754.1200	2.7541	3144.5100	3.1445	14.175	0.0000	0.0000
2024/04/11	2032	01/08/2024	11.13 Call	Bond Future	885.0500	0.8851	701.0800	0.7011	20.786	0.0000	0.0000
2024/04/11	2032	01/08/2024	11.13 Put	Bond Future	2812.7100	2.8127	3207.8700	3.2079	14.049	0.0000	0.0000
2024/04/11	2032	01/08/2024		Bond Future	11.5578	86.3567	11.6888	85.7776	1.134	0.0000	0.0000
2024/04/11	2032	07/11/2024		Bond Future	11.6959	84.2223	11.8338	83.6298	1.180	0.0000	0.0000
2024/04/11	2032	07/11/2024	13.36 Call	Bond Future	7280.6900	7.2807	6771.4800	6.7715	6.994	0.0000	0.0000
2024/04/11	2032	07/11/2024	13.36 Put	Bond Future	483.8700	0.4839	567.1600	0.5672	17.213	0.0000	0.0000
2024/04/11	2032	07/11/2024	11.64 Put	Bond Future	2513.2000	2.5132	2816.6900	2.8167	12.076	0.0000	0.0000
2024/04/11	2032	07/11/2024	11.64 Call	Bond Future	2271.6900	2.2717	1982.6800	1.9827	12.722	0.0000	0.0000
2024/04/11	2032	07/11/2024	11.48 Call	Bond Future	1918.0500	1.9181	1657.4000	1.6574	13.589	0.0000	0.0000
2024/04/11	2032	07/11/2024	11.48 Put	Bond Future	2856.1800	2.8562	3188.0300	3.1880	11.619	0.0000	0.0000
2024/04/11	2032	07/11/2024	11.49 Call	Bond Future	1939.4200	1.9394	1676.9700	1.6770	13.532	0.0000	0.0000
2024/04/11	2032	07/11/2024	11.49 Put	Bond Future	2833.8000	2.8338	3163.8500	3.1639	11.647	0.0000	0.0000
2024/04/11	2032	07/11/2024	11.47 Call	Bond Future	1897.0400	1.8970	1638.1900	1.6382	13.645	0.0000	0.0000
2024/04/11	2032	07/11/2024	11.47 Put	Bond Future	2878.9600	2.8790	3212.6100	3.2126	11.589	0.0000	0.0000
2024/04/11	2032	06/02/2025		Bond Future	11.8379	86.0514	11.9828	85.4462	1.224	0.0000	0.0000
2024/04/11	2032	06/02/2025	11.72 Call	Bond Future	2424.1400	2.4241	2136.7700	2.1368	11.855	0.0000	0.0000
2024/04/11	2032	06/02/2025	11.72 Put	Bond Future	2920.5800	2.9206	3238.3600	3.2384	10.881	0.0000	0.0000
2024/04/11	2032	08/05/2025		Bond Future	12.0005	83.7081	12.1530	83.0904	1.270	0.0000	0.0000
2024/04/11	2032	08/05/2025	10.91 Call	Bond Future	936.3900	0.9364	786.5400	0.7865	16.003	0.0000	0.0000
2024/04/11	2032	08/05/2025	10.91 Put	Bond Future	5533.0900	5.5331	6000.9100	6.0009	8.455	0.0000	0.0000
2024/04/11	2033	02/05/2024		Bond Future	121.1946	121.1946	121.4831	121.4831	0.238	0.0000	0.0000
2024/04/11	2033	01/08/2024		Bond Future	123.8901	123.8901	124.1849	124.1849	0.238	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	
2024/04/11	2033	07/11/2024		Bond Future	125.3432	125.3432	125.6454	125.6454	0.241	0.0000	0.0000
2024/04/11	2033	06/02/2025		Bond Future	128.0962	128.0962	128.4054	128.4054	0.241	0.0000	0.0000
2024/04/11	2033	06/02/2025	124.94 Call	Bond Future	3156.1800	3.1562	3465.3900	3.4654	9.797	0.0000	0.0000
2024/04/11	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	2033	08/05/2025		Bond Future	129.3125	129.3125	129.6287	129.6287	0.245	0.0000	0.0000
2024/04/11	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	2033	08/05/2025	130.62 Put	Bond Future	1307.5300	1.3075	991.2900	0.9913	24.186	0.0000	0.0000
2024/04/11	2037	02/05/2024		Bond Future	12.5832	76.6439	12.6574	76.2701	0.590	0.0000	0.0000
2024/04/11	2037	02/05/2024	11.44 Call	Bond Future	0.7800	0.0008	0.2900	0.0003	62.821	0.0000	0.0000
2024/04/11	2037	02/05/2024	11.44 Put	Bond Future	6126.4200	6.1264	6499.7300	6.4997	6.093	0.0000	0.0000
2024/04/11	2037	02/05/2024	11.45 Call	Bond Future	0.8700	0.0009	0.3200	0.0003	63.218	0.0000	0.0000
2024/04/11	2037	02/05/2024	11.45 Put	Bond Future	6069.8100	6.0698	6443.0600	6.4431	6.149	0.0000	0.0000
2024/04/11	2037	02/05/2024	11.43 Call	Bond Future	0.7000	0.0007	0.2600	0.0003	62.857	0.0000	0.0000
2024/04/11	2037	02/05/2024	11.43 Put	Bond Future	6183.0900	6.1831	6556.4500	6.5565	6.038	0.0000	0.0000
2024/04/11	2037	01/08/2024		Bond Future	12.7202	74.0735	12.7975	73.6914	0.608	0.0000	0.0000
2024/04/11	2037	01/08/2024	12.10 Call	Bond Future	697.3300	0.6973	597.1000	0.5971	14.373	0.0000	0.0000
2024/04/11	2037	01/08/2024	12.10 Put	Bond Future	3870.5000	3.8705	4152.3900	4.1524	7.283	0.0000	0.0000
2024/04/11	2037	01/08/2024	12.11 Call	Bond Future	712.2100	0.7122	610.4600	0.6105	14.287	0.0000	0.0000
2024/04/11	2037	01/08/2024	12.11 Put	Bond Future	3832.6600	3.8327	4113.0300	4.1130	7.315	0.0000	0.0000
2024/04/11	2037	01/08/2024	12.09 Call	Bond Future	682.6600	0.6827	583.9400	0.5839	14.461	0.0000	0.0000
2024/04/11	2037	01/08/2024	12.09 Put	Bond Future	3908.6000	3.9086	4192.0000	4.1920	7.251	0.0000	0.0000
2024/04/11	2037	01/08/2024	13.82 Call	Bond Future	5694.1400	5.6941	5371.5700	5.3716	5.665	0.0000	0.0000
2024/04/11	2037	01/08/2024	13.82 Put	Bond Future	519.0800	0.5191	578.6300	0.5786	11.472	0.0000	0.0000
2024/04/11	2037	01/08/2024	13.17 Call	Bond Future	3356.9300	3.3569	3095.3800	3.0954	7.791	0.0000	0.0000
2024/04/11	2037	01/08/2024	13.17 Put	Bond Future	1173.3100	1.1733	1293.8800	1.2939	10.276	0.0000	0.0000
2024/04/11	2037	07/11/2024		Bond Future	12.8691	75.8166	12.9498	75.4257	0.627	0.0000	0.0000
2024/04/11	2037	07/11/2024	12.58 Call	Bond Future	2013.2300	2.0132	1842.6000	1.8426	8.475	0.0000	0.0000
2024/04/11	2037	07/11/2024	12.58 Put	Bond Future	3439.9000	3.4399	3660.1200	3.6601	6.402	0.0000	0.0000
2024/04/11	2037	07/11/2024	12.59 Call	Bond Future	2036.4100	2.0364	1864.5800	1.8646	8.438	0.0000	0.0000
2024/04/11	2037	07/11/2024	12.59 Put	Bond Future	3413.0700	3.4131	3632.0900	3.6321	6.417	0.0000	0.0000
2024/04/11	2037	07/11/2024	12.57 Call	Bond Future	1990.1900	1.9902	1820.7600	1.8208	8.513	0.0000	0.0000
2024/04/11	2037	07/11/2024	12.57 Put	Bond Future	3466.9100	3.4669	3688.3300	3.6883	6.387	0.0000	0.0000
2024/04/11	2037	06/02/2025		Bond Future	13.0207	73.2022	13.1047	72.8030	0.645	0.0000	0.0000
2024/04/11	2037	06/02/2025	12.76 Call	Bond Future	2433.6500	2.4337	2251.6500	2.2517	7.478	0.0000	0.0000
2024/04/11	2037	06/02/2025	12.76 Put	Bond Future	3692.1700	3.6922	3909.3200	3.9093	5.881	0.0000	0.0000
2024/04/11	2037	08/05/2025		Bond Future	13.1928	74.7506	13.2804	74.3433	0.664	0.0000	0.0000
2024/04/11	2037	08/05/2025	12.25 Call	Bond Future	1350.0000	1.3500	1229.9500	1.2300	8.893	0.0000	0.0000
2024/04/11	2037	08/05/2025	12.25 Put	Bond Future	5951.1900	5.9512	6238.4300	6.2384	4.827	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/04/11	2037	08/05/2025	13.35 Put	Bond Future	3018.8800	3.0189	3198.9700	3.1990	5.965	0.0000	0.0000
2024/04/11	2037	08/05/2025	13.35 Call	Bond Future	3747.4000	3.7474	3520.2000	3.5202	6.063	0.0000	0.0000
2024/04/11	2038	02/05/2024		Bond Future	132.9071	132.9071	132.3170	132.3170	0.444	0.0000	0.0000
2024/04/11	2038	01/08/2024		Bond Future	133.8008	133.8008	133.1973	133.1973	0.451	0.0000	0.0000
2024/04/11	2038	07/11/2024		Bond Future	136.9852	136.9852	136.3678	136.3678	0.451	0.0000	0.0000
2024/04/11	2038	06/02/2025		Bond Future	137.8778	137.8778	137.2472	137.2472	0.457	0.0000	0.0000
2024/04/11	2038	06/02/2025	135.23 Call	Bond Future	2647.7800	2.6478	2017.1600	2.0172	23.817	0.0000	0.0000
2024/04/11	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	2038	08/05/2025		Bond Future	140.8338	140.8338	140.1900	140.1900	0.457	0.0000	0.0000
2024/04/11	2038	08/05/2025	139.68 Call	Bond Future	1153.7700	1.1538	510.0300	0.5100	55.794	0.0000	0.0000
2024/04/11	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	2040	02/05/2024		Bond Future	12.8235	76.7658	12.8977	76.3725	0.578	0.0000	0.0000
2024/04/11	2040	02/05/2024	11.61 Call	Bond Future	0.3600	0.0004	0.1200	0.0001	66.667	0.0000	0.0000
2024/04/11	2040	02/05/2024	11.61 Put	Bond Future	6928.4800	6.9285	7321.5100	7.3215	5.673	0.0000	0.0000
2024/04/11	2040	02/05/2024	11.62 Call	Bond Future	0.4100	0.0004	0.1400	0.0001	65.854	0.0000	0.0000
2024/04/11	2040	02/05/2024	11.62 Put	Bond Future	6867.4200	6.8674	7260.4200	7.2604	5.723	0.0000	0.0000
2024/04/11	2040	02/05/2024	11.60 Call	Bond Future	0.3200	0.0003	0.1100	0.0001	65.625	0.0000	0.0000
2024/04/11	2040	02/05/2024	11.60 Put	Bond Future	6989.6300	6.9896	7382.6900	7.3827	5.623	0.0000	0.0000
2024/04/11	2040	01/08/2024		Bond Future	12.9621	73.9476	13.0394	73.5457	0.596	0.0000	0.0000
2024/04/11	2040	01/08/2024	12.33 Call	Bond Future	718.5600	0.7186	614.7700	0.6148	14.444	0.0000	0.0000
2024/04/11	2040	01/08/2024	12.33 Put	Bond Future	4141.6700	4.1417	4439.8500	4.4399	7.200	0.0000	0.0000
2024/04/11	2040	01/08/2024	12.34 Call	Bond Future	734.0700	0.7341	628.6900	0.6287	14.356	0.0000	0.0000
2024/04/11	2040	01/08/2024	12.34 Put	Bond Future	4101.1200	4.1011	4397.7100	4.3977	7.232	0.0000	0.0000
2024/04/11	2040	01/08/2024	12.32 Call	Bond Future	703.3800	0.7034	601.1800	0.6012	14.530	0.0000	0.0000
2024/04/11	2040	01/08/2024	12.32 Put	Bond Future	4182.6200	4.1826	4482.3900	4.4824	7.167	0.0000	0.0000
2024/04/11	2040	01/08/2024	12.28 Put	Bond Future	4348.8900	4.3489	4654.9300	4.6549	7.037	0.0000	0.0000
2024/04/11	2040	01/08/2024	12.28 Call	Bond Future	644.5100	0.6445	548.5800	0.5486	14.884	0.0000	0.0000
2024/04/11	2040	01/08/2024	12.88 Call	Bond Future	1883.2600	1.8833	1686.8100	1.6868	10.431	0.0000	0.0000
2024/04/11	2040	01/08/2024	12.88 Put	Bond Future	2314.3800	2.3144	2519.9000	2.5199	8.880	0.0000	0.0000
2024/04/11	2040	01/08/2024	13.48 Call	Bond Future	3776.0500	3.7761	3492.5000	3.4925	7.509	0.0000	0.0000
2024/04/11	2040	01/08/2024	13.48 Put	Bond Future	1145.4400	1.1454	1263.8600	1.2639	10.338	0.0000	0.0000
2024/04/11	2040	01/08/2024	12.95 Put	Bond Future	2138.5900	2.1386	2332.6000	2.3326	9.072	0.0000	0.0000
2024/04/11	2040	01/08/2024	12.95 Call	Bond Future	2075.2500	2.0753	1867.2900	1.8673	10.021	0.0000	0.0000
2024/04/11	2040	07/11/2024		Bond Future	13.1120	75.6876	13.1926	75.2765	0.614	0.0000	0.0000
2024/04/11	2040	07/11/2024	12.85 Call	Bond Future	2197.4100	2.1974	2013.9300	2.0139	8.350	0.0000	0.0000
2024/04/11	2040	07/11/2024	12.85 Put	Bond Future	3560.5500	3.5606	3788.2600	3.7883	6.395	0.0000	0.0000
2024/04/11	2040	07/11/2024	12.86 Call	Bond Future	2222.2900	2.2223	2037.5500	2.0376	8.313	0.0000	0.0000
2024/04/11	2040	07/11/2024	12.86 Put	Bond Future	3532.6800	3.5327	3759.1300	3.7591	6.410	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	
2024/04/11	2040	07/11/2024	12.84 Call	Bond Future	2172.6600	2.1727	1990.4400	1.9904	8.387	0.0000	0.0000
2024/04/11	2040	07/11/2024	12.84 Put	Bond Future	3588.6100	3.5886	3817.5800	3.8176	6.380	0.0000	0.0000
2024/04/11	2040	06/02/2025		Bond Future	13.2639	72.8197	13.3478	72.3998	0.632	0.0000	0.0000
2024/04/11	2040	06/02/2025	12.95 Call	Bond Future	2445.8700	2.4459	2259.7400	2.2597	7.610	0.0000	0.0000
2024/04/11	2040	06/02/2025	12.95 Put	Bond Future	4051.5700	4.0516	4285.3400	4.2853	5.770	0.0000	0.0000
2024/04/11	2040	08/05/2025	13.43 Put	Bond Future	3533.7400	3.5337	3737.9900	3.7380	5.780	0.0000	0.0000
2024/04/11	2040	08/05/2025	13.43 Call	Bond Future	3509.9000	3.5099	3285.6600	3.2857	6.389	0.0000	0.0000
2024/04/11	2040	08/05/2025		Bond Future	13.4348	74.3595	13.5223	73.9311	0.651	0.0000	0.0000
2024/04/11	2040	08/05/2025	12.63 Call	Bond Future	1666.1900	1.6662	1525.2600	1.5253	8.458	0.0000	0.0000
2024/04/11	2040	08/05/2025	12.63 Put	Bond Future	5806.1800	5.8062	6093.7400	6.0937	4.953	0.0000	0.0000
2024/04/11	2044	02/05/2024	12.50 Call	Bond Future	202.6100	0.2026	132.9500	0.1330	34.381	0.0000	0.0000
2024/04/11	2044	02/05/2024	12.50 Put	Bond Future	2399.1600	2.3992	2722.3600	2.7224	13.471	0.0000	0.0000
2024/04/11	2044	02/05/2024	12.75 Call	Bond Future	579.8900	0.5799	428.5500	0.4286	26.098	0.0000	0.0000
2024/04/11	2044	02/05/2024	12.75 Put	Bond Future	1398.6800	1.3987	1640.2000	1.6402	17.268	0.0000	0.0000
2024/04/11	2044	02/05/2024	13.00 Call	Bond Future	1238.1100	1.2381	996.4100	0.9964	19.522	0.0000	0.0000
2024/04/11	2044	02/05/2024	13.00 Put	Bond Future	722.4600	0.7225	873.6200	0.8736	20.923	0.0000	0.0000
2024/04/11	2044	02/05/2024		Bond Future	12.9025	72.8437	12.9767	72.4508	0.575	0.0000	0.0000
2024/04/11	2044	02/05/2024	11.66 Call	Bond Future	0.1800	0.0002	0.0600	0.0001	66.667	0.0000	0.0000
2024/04/11	2044	02/05/2024	11.66 Put	Bond Future	7166.8200	7.1668	7559.5600	7.5596	5.480	0.0000	0.0000
2024/04/11	2044	02/05/2024	11.67 Call	Bond Future	0.2000	0.0002	0.0700	0.0001	65.000	0.0000	0.0000
2024/04/11	2044	02/05/2024	11.67 Put	Bond Future	7104.4000	7.1044	7497.1300	7.4971	5.528	0.0000	0.0000
2024/04/11	2044	02/05/2024	11.65 Call	Bond Future	0.1600	0.0002	0.0500	0.0001	68.750	0.0000	0.0000
2024/04/11	2044	02/05/2024	11.65 Put	Bond Future	7229.3200	7.2293	7622.0700	7.6221	5.433	0.0000	0.0000
2024/04/11	2044	01/08/2024		Bond Future	13.0366	70.0645	13.1138	69.6630	0.593	0.0000	0.0000
2024/04/11	2044	01/08/2024	12.29 Call	Bond Future	569.9100	0.5699	482.7600	0.4828	15.292	0.0000	0.0000
2024/04/11	2044	01/08/2024	12.29 Put	Bond Future	4659.8800	4.6599	4974.2300	4.9742	6.746	0.0000	0.0000
2024/04/11	2044	01/08/2024	12.30 Call	Bond Future	583.2700	0.5833	494.6100	0.4946	15.201	0.0000	0.0000
2024/04/11	2044	01/08/2024	12.30 Put	Bond Future	4615.8300	4.6158	4928.6700	4.9287	6.778	0.0000	0.0000
2024/04/11	2044	01/08/2024	12.28 Call	Bond Future	556.8700	0.5569	471.2000	0.4712	15.384	0.0000	0.0000
2024/04/11	2044	01/08/2024	12.28 Put	Bond Future	4704.3100	4.7043	5020.1400	5.0201	6.714	0.0000	0.0000
2024/04/11	2044	07/11/2024		Bond Future	13.1812	71.7131	13.2617	71.3024	0.611	0.0000	0.0000
2024/04/11	2044	07/11/2024	12.91 Call	Bond Future	2121.9000	2.1219	1940.4100	1.9404	8.553	0.0000	0.0000
2024/04/11	2044	07/11/2024	12.91 Put	Bond Future	3535.9000	3.5359	3765.1200	3.7651	6.483	0.0000	0.0000
2024/04/11	2044	07/11/2024	12.92 Call	Bond Future	2146.6600	2.1467	1963.8800	1.9639	8.515	0.0000	0.0000
2024/04/11	2044	07/11/2024	12.92 Put	Bond Future	3507.6600	3.5077	3735.5900	3.7356	6.498	0.0000	0.0000
2024/04/11	2044	07/11/2024	12.90 Call	Bond Future	2097.4900	2.0975	1917.2900	1.9173	8.591	0.0000	0.0000
2024/04/11	2044	07/11/2024	12.90 Put	Bond Future	3564.5600	3.5646	3795.0700	3.7951	6.467	0.0000	0.0000
2024/04/11	2044	06/02/2025		Bond Future	13.3273	68.8841	13.4111	68.4646	0.629	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	
2024/04/11	2044	06/02/2025	13.02 Call	Bond Future	2492.1800	2.4922	2304.5500	2.3046	7.529	0.0000	0.0000
2024/04/11	2044	06/02/2025	13.02 Put	Bond Future	4067.2300	4.0672	4299.0300	4.2990	5.699	0.0000	0.0000
2024/04/11	2044	08/05/2025		Bond Future	13.4909	70.3405	13.5782	69.9125	0.647	0.0000	0.0000
2024/04/11	2044	08/05/2025	12.72 Call	Bond Future	1678.7000	1.6787	1535.6500	1.5357	8.521	0.0000	0.0000
2024/04/11	2044	08/05/2025	12.72 Put	Bond Future	5662.9900	5.6630	5948.0000	5.9480	5.033	0.0000	0.0000
2024/04/11	2046	02/05/2024		Bond Future	113.9550	113.9550	114.3053	114.3053	0.307	0.0000	0.0000
2024/04/11	2046	01/08/2024		Bond Future	116.4896	116.4896	116.8476	116.8476	0.307	0.0000	0.0000
2024/04/11	2046	07/11/2024		Bond Future	117.0637	117.0637	117.4305	117.4305	0.313	0.0000	0.0000
2024/04/11	2046	06/02/2025		Bond Future	119.6343	119.6343	120.0095	120.0095	0.314	0.0000	0.0000
2024/04/11	2046	06/02/2025	114.01 Call	Bond Future	5624.3200	5.6243	5999.4900	5.9995	6.670	0.0000	0.0000
2024/04/11	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	2046	08/05/2025		Bond Future	119.9509	119.9509	120.3345	120.3345	0.320	0.0000	0.0000
2024/04/11	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	2046	08/05/2025	121.97 Put	Bond Future	2019.1300	2.0191	1635.5400	1.6355	18.998	0.0000	0.0000
2024/04/11	2050	02/05/2024		Bond Future	115.4728	115.4728	115.8642	115.8642	0.339	0.0000	0.0000
2024/04/11	2050	01/08/2024		Bond Future	115.7440	115.7440	116.1441	116.1441	0.346	0.0000	0.0000
2024/04/11	2050	07/11/2024		Bond Future	118.4988	118.4988	118.9087	118.9087	0.346	0.0000	0.0000
2024/04/11	2050	06/02/2025		Bond Future	118.7430	118.7430	119.1622	119.1622	0.353	0.0000	0.0000
2024/04/11	2050	06/02/2025	115.60 Call	Bond Future	3142.9500	3.1430	3562.1800	3.5622	13.339	0.0000	0.0000
2024/04/11	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	2050	08/05/2025		Bond Future	121.2885	121.2885	121.7171	121.7171	0.353	0.0000	0.0000
2024/04/11	2050	08/05/2025	121.16 Call	Bond Future	128.4900	0.1285	557.1300	0.5571	333.598	0.0000	0.0000
2024/04/11	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	AL37	02/05/2024		Index Future	933.8710	933.8710	928.6910	928.6910	0.555	0.0000	0.0000
2024/04/11	AL37	01/08/2024		Index Future	954.4110	954.4110	949.1160	949.1160	0.555	0.0000	0.0000
2024/04/11	AL37	07/11/2024		Index Future	976.8880	976.8880	971.4720	971.4720	0.554	0.0000	0.0000
2024/04/11	AL37	06/02/2025		Index Future	998.1290	998.1290	992.5980	992.5980	0.554	0.0000	0.0000
2024/04/11	AL37	08/05/2025		Index Future	1019.3380	1019.3380	1013.6930	1013.6930	0.554	0.0000	0.0000
2024/04/11	AL7T	02/05/2024		Index Future	1075.4270	1075.4270	1069.3900	1069.3900	0.561	0.0000	0.0000
2024/04/11	AL7T	01/08/2024		Index Future	1099.0810	1099.0810	1092.9100	1092.9100	0.561	0.0000	0.0000
2024/04/11	AL7T	07/11/2024		Index Future	1124.9660	1124.9660	1118.6520	1118.6520	0.561	0.0000	0.0000
2024/04/11	AL7T	06/02/2025		Index Future	1149.4260	1149.4260	1142.9790	1142.9790	0.561	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	
2024/04/11	AL7T	08/05/2025		Index Future	1173.8500	1173.8500	1167.2700	1167.2700	0.561	0.0000	0.0000
2024/04/11	ALBI	02/05/2024		Index Future	936.5290	936.5290	931.9140	931.9140	0.493	0.0000	0.0000
2024/04/11	ALBI	01/08/2024		Index Future	957.1280	957.1280	952.4100	952.4100	0.493	0.0000	0.0000
2024/04/11	ALBI	07/11/2024		Index Future	979.6690	979.6690	974.8440	974.8440	0.493	0.0000	0.0000
2024/04/11	ALBI	06/02/2025		Index Future	1000.9710	1000.9710	996.0430	996.0430	0.492	0.0000	0.0000
2024/04/11	ALBI	08/05/2025		Index Future	1022.2400	1022.2400	1017.2110	1017.2110	0.492	0.0000	0.0000
2024/04/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/04/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/11	ES33	02/05/2024		Bond Future	12.9988	71.7748	13.0778	71.4425	0.608	0.0000
2024/04/11	ES33	01/08/2024		Bond Future	13.1611	73.3711	13.2437	73.0314	0.628	0.0000
2024/04/11	ES33	07/11/2024		Bond Future	13.3555	71.3141	13.4421	70.9665	0.649	0.0000
2024/04/11	ES33	06/02/2025		Bond Future	13.5555	72.8789	13.6463	72.5239	0.670	0.0000
2024/04/11	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/11	ES33	06/02/2025	13.34 Put	Bond Future	852.7000	0.8527	1207.6800	1.2077	41.630	0.0000
2024/04/11	ES33	08/05/2025		Bond Future	13.7710	70.6354	13.8660	70.2731	0.690	0.0000
2024/04/11	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/11	ES33	08/05/2025	12.73 Put	Bond Future	4136.5800	4.1366	4498.8700	4.4989	8.758	0.0000
2024/04/11	ES42	02/05/2024		Bond Future	13.3043	67.7288	13.3784	67.3651	0.557	0.0000
2024/04/11	ES42	01/08/2024		Bond Future	13.4471	69.2352	13.5242	68.8634	0.574	0.0000
2024/04/11	ES42	07/11/2024		Bond Future	13.6143	66.6145	13.6949	66.2340	0.592	0.0000
2024/04/11	ES42	06/02/2025		Bond Future	13.7782	68.0752	13.8621	67.6867	0.609	0.0000
2024/04/11	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/11	ES42	06/02/2025	13.71 Put	Bond Future	318.2800	0.3183	706.8300	0.7068	122.078	0.0000
2024/04/11	ES42	08/05/2025		Bond Future	13.9602	65.2638	14.0478	64.8671	0.628	0.0000
2024/04/11	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/11	ES42	08/05/2025	13.25 Put	Bond Future	3367.1000	3.3671	3763.7500	3.7638	11.780	0.0000
2024/04/11	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/11	GOVI	02/05/2024	950.98 Put	GOVI	283610.0000	28.3610	329480.0000	32.9480	16.174	0.0000
2024/04/11	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/11	GOVI	02/05/2024	950.99 Put	GOVI	283710.0000	28.3710	329580.0000	32.9580	16.168	0.0000
2024/04/11	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/11	GOVI	02/05/2024	950.97 Put	GOVI	283510.0000	28.3510	329380.0000	32.9380	16.179	0.0000
2024/04/11	GOVI	02/05/2024		GOVI	922.6190	922.6190	918.0320	918.0320	0.497	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
2024/04/11	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	GOVI	01/08/2024	943.38 Put	GOVI	4690.0000	0.4690	51570.0000	5.1570	999.574	0.0000
2024/04/11	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	GOVI	01/08/2024	943.39 Put	GOVI	4790.0000	0.4790	51670.0000	5.1670	978.706	0.0000
2024/04/11	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	GOVI	01/08/2024	943.37 Put	GOVI	4590.0000	0.4590	51470.0000	5.1470	1,021.351	0.0000
2024/04/11	GOVI	01/08/2024		GOVI	942.9110	942.9110	938.2230	938.2230	0.497	0.0000
2024/04/11	GOVI	07/11/2024		GOVI	965.1180	965.1180	960.3220	960.3220	0.497	0.0000
2024/04/11	GOVI	07/11/2024	948.79 Call	GOVI	163280.0000	16.3280	115320.0000	11.5320	29.373	0.0000
2024/04/11	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	GOVI	07/11/2024	948.80 Call	GOVI	163180.0000	16.3180	115220.0000	11.5220	29.391	0.0000
2024/04/11	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	GOVI	07/11/2024	948.78 Call	GOVI	163380.0000	16.3380	115420.0000	11.5420	29.355	0.0000
2024/04/11	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	GOVI	06/02/2025		GOVI	986.1030	986.1030	981.2050	981.2050	0.497	0.0000
2024/04/11	GOVI	06/02/2025	972.00 Call	GOVI	141030.0000	14.1030	92050.0000	9.2050	34.730	0.0000
2024/04/11	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	GOVI	08/05/2025		GOVI	1007.0560	1007.0560	1002.0580	1002.0580	0.496	0.0000
2024/04/11	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	GOVI	08/05/2025	1,022.00 Put	GOVI	149440.0000	14.9440	199420.0000	19.9420	33.445	0.0000
2024/04/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/04/11	IGOV	02/05/2024		Index Future	347.8080	347.8080	348.2300	348.2300	0.121	0.0000
2024/04/11	IGOV	01/08/2024		Index Future	355.5430	355.5430	355.9740	355.9740	0.121	0.0000
2024/04/11	IGOV	07/11/2024		Index Future	364.0070	364.0070	364.4500	364.4500	0.122	0.0000
2024/04/11	IGOV	06/02/2025		Index Future	372.0040	372.0040	372.4570	372.4570	0.122	0.0000
2024/04/11	IGOV	08/05/2025		Index Future	379.9880	379.9880	380.4530	380.4530	0.122	0.0000
2024/04/11	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/04/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/04/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/04/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/04/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/04/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/04/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/04/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/04/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/04/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	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	
2024/04/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/04/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/11	JBAF	17/04/2024		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/04/11	JBAF	15/05/2024		Jibar Tradeable Future	8.3700	91.6300	8.3600	91.6400	0.119	0.0000	0.0000
2024/04/11	JBAF	19/06/2024		Jibar Tradeable Future	8.3800	91.6200	8.3600	91.6400	0.239	0.0000	0.0000
2024/04/11	JBAF	17/07/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2024/04/11	JBAF	21/08/2024		Jibar Tradeable Future	8.3900	91.6100	8.3600	91.6400	0.358	0.0000	0.0000
2024/04/11	JBAF	18/09/2024		Jibar Tradeable Future	8.3800	91.6200	8.3400	91.6600	0.477	0.0000	0.0000
2024/04/11	JBAF	18/12/2024		Jibar Tradeable Future	8.3400	91.6600	8.2400	91.7600	1.199	0.0000	0.0000
2024/04/11	JBAF	19/03/2025		Jibar Tradeable Future	8.2400	91.7600	8.1300	91.8700	1.335	0.0000	0.0000
2024/04/11	JBAF	18/06/2025		Jibar Tradeable Future	8.1800	91.8200	8.0700	91.9300	1.345	0.0000	0.0000
2024/04/11	JBAF	17/09/2025		Jibar Tradeable Future	8.1700	91.8300	8.0600	91.9400	1.346	0.0000	0.0000
2024/04/11	JBAF	17/12/2025		Jibar Tradeable Future	8.2400	91.7600	8.1400	91.8600	1.214	0.0000	0.0000
2024/04/11	JBAF	18/03/2026		Jibar Tradeable Future	8.2500	91.7500	8.1500	91.8500	1.212	0.0000	0.0000
2024/04/11	R035	02/05/2024		Bond Future	12.2000	81.9438	12.2743	81.5675	0.609	0.0000	0.0000
2024/04/11	R035	02/05/2024	11.20 Call	Bond Future	3.3100	0.0033	1.4100	0.0014	57.402	0.0000	0.0000
2024/04/11	R035	02/05/2024	11.20 Put	Bond Future	5316.3000	5.3163	5690.7700	5.6908	7.044	0.0000	0.0000
2024/04/11	R035	02/05/2024	11.21 Call	Bond Future	3.6400	0.0036	1.5600	0.0016	57.143	0.0000	0.0000
2024/04/11	R035	02/05/2024	11.21 Put	Bond Future	5261.1200	5.2611	5635.4100	5.6354	7.114	0.0000	0.0000
2024/04/11	R035	02/05/2024	11.19 Call	Bond Future	3.0100	0.0030	1.2700	0.0013	57.807	0.0000	0.0000
2024/04/11	R035	02/05/2024	11.19 Put	Bond Future	5371.5700	5.3716	5746.2000	5.7462	6.974	0.0000	0.0000
2024/04/11	R035	01/08/2024	11.80 Call	Bond Future	844.6500	0.8447	729.5200	0.7295	13.630	0.0000	0.0000
2024/04/11	R035	01/08/2024	11.80 Put	Bond Future	3513.3900	3.5134	3782.9700	3.7830	7.673	0.0000	0.0000
2024/04/11	R035	01/08/2024	11.81 Call	Bond Future	861.4400	0.8614	744.7200	0.7447	13.549	0.0000	0.0000
2024/04/11	R035	01/08/2024	11.81 Put	Bond Future	3478.0600	3.4781	3746.0500	3.7461	7.705	0.0000	0.0000
2024/04/11	R035	01/08/2024	11.79 Call	Bond Future	828.0600	0.8281	714.5100	0.7145	13.713	0.0000	0.0000
2024/04/11	R035	01/08/2024	11.79 Put	Bond Future	3548.9600	3.5490	3820.1200	3.8201	7.641	0.0000	0.0000
2024/04/11	R035	01/08/2024		Bond Future	12.3237	83.7461	12.4012	83.3614	0.629	0.0000	0.0000
2024/04/11	R035	07/11/2024		Bond Future	12.4744	81.2019	12.5554	80.8084	0.650	0.0000	0.0000
2024/04/11	R035	07/11/2024	12.18 Call	Bond Future	1983.0900	1.9831	1812.7600	1.8128	8.589	0.0000	0.0000
2024/04/11	R035	07/11/2024	12.18 Put	Bond Future	3434.7400	3.4347	3657.9600	3.6580	6.499	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
2024/04/11	R035	07/11/2024	12.19 Call	Bond Future		2006.1700	2.0062	1834.6300	1.8346	8.551	0.0000	0.0000
2024/04/11	R035	07/11/2024	12.19 Put	Bond Future		3407.9000	3.4079	3629.9100	3.6299	6.515	0.0000	0.0000
2024/04/11	R035	07/11/2024	12.17 Call	Bond Future		1960.1500	1.9602	1791.0400	1.7910	8.627	0.0000	0.0000
2024/04/11	R035	07/11/2024	12.17 Put	Bond Future		3461.7600	3.4618	3686.2000	3.6862	6.483	0.0000	0.0000
2024/04/11	R035	06/02/2025		Bond Future		12.6297	82.9656	12.7144	82.5638	0.671	0.0000	0.0000
2024/04/11	R035	06/02/2025	12.41 Call	Bond Future		2511.0300	2.5110	2324.6600	2.3247	7.422	0.0000	0.0000
2024/04/11	R035	06/02/2025	12.41 Put	Bond Future		3566.5400	3.5665	3782.0200	3.7820	6.042	0.0000	0.0000
2024/04/11	R035	08/05/2025		Bond Future		12.7939	80.2073	12.8824	79.7973	0.691	0.0000	0.0000
2024/04/11	R035	08/05/2025	11.78 Call	Bond Future		1216.4200	1.2164	1103.6400	1.1036	9.271	0.0000	0.0000
2024/04/11	R035	08/05/2025	11.78 Put	Bond Future		6136.2500	6.1363	6433.4900	6.4335	4.844	0.0000	0.0000
2024/04/11	R053	02/05/2024	13.03 Call	Bond Future		2287.9700	2.2880	1936.1400	1.9361	15.377	0.0000	0.0000
2024/04/11	R053	02/05/2024	13.03 Put	Bond Future		640.7400	0.6407	769.9600	0.7700	20.167	0.0000	0.0000
2024/04/11	R053	02/05/2024	13.04 Call	Bond Future		2336.0100	2.3360	1980.8600	1.9809	15.203	0.0000	0.0000
2024/04/11	R053	02/05/2024	13.04 Put	Bond Future		621.3600	0.6214	747.2600	0.7473	20.262	0.0000	0.0000
2024/04/11	R053	02/05/2024	13.02 Call	Bond Future		2240.2500	2.2403	1891.7800	1.8918	15.555	0.0000	0.0000
2024/04/11	R053	02/05/2024	13.02 Put	Bond Future		660.5400	0.6605	793.1200	0.7931	20.071	0.0000	0.0000
2024/04/11	R053	02/05/2024		Bond Future		12.7900	92.2911	12.8592	91.8100	0.542	0.0000	0.0000
2024/04/11	R053	01/08/2024	13.14 Call	Bond Future		3745.8300	3.7458	3445.5800	3.4456	8.016	0.0000	0.0000
2024/04/11	R053	01/08/2024	13.14 Put	Bond Future		2222.5600	2.2226	2414.0200	2.4140	8.614	0.0000	0.0000
2024/04/11	R053	01/08/2024	13.15 Call	Bond Future		3787.4200	3.7874	3485.4700	3.4855	7.972	0.0000	0.0000
2024/04/11	R053	01/08/2024	13.15 Put	Bond Future		2197.7900	2.1978	2387.5500	2.3876	8.634	0.0000	0.0000
2024/04/11	R053	01/08/2024	13.13 Call	Bond Future		3704.6000	3.7046	3406.0700	3.4061	8.058	0.0000	0.0000
2024/04/11	R053	01/08/2024	13.13 Put	Bond Future		2247.7900	2.2478	2440.9700	2.4410	8.594	0.0000	0.0000
2024/04/11	R053	01/08/2024		Bond Future		12.9142	94.3210	12.9863	93.8292	0.558	0.0000	0.0000
2024/04/11	R053	07/11/2024		Bond Future		13.0580	90.6689	13.1334	90.1659	0.577	0.0000	0.0000
2024/04/11	R053	07/11/2024	12.80 Call	Bond Future		2997.0700	2.9971	2768.5200	2.7685	7.626	0.0000	0.0000
2024/04/11	R053	07/11/2024	12.80 Put	Bond Future		4760.7800	4.7608	5035.2500	5.0353	5.765	0.0000	0.0000
2024/04/11	R053	07/11/2024	12.81 Call	Bond Future		3030.0800	3.0301	2800.0200	2.8000	7.593	0.0000	0.0000
2024/04/11	R053	07/11/2024	12.81 Put	Bond Future		4724.2300	4.7242	4997.1900	4.9972	5.778	0.0000	0.0000
2024/04/11	R053	07/11/2024	12.79 Call	Bond Future		2964.5000	2.9645	2737.4600	2.7375	7.659	0.0000	0.0000
2024/04/11	R053	07/11/2024	12.79 Put	Bond Future		4797.8600	4.7979	5073.8400	5.0738	5.752	0.0000	0.0000
2024/04/11	R053	06/02/2025		Bond Future		13.2002	92.6373	13.2788	92.1236	0.595	0.0000	0.0000
2024/04/11	R053	06/02/2025	12.94 Call	Bond Future		3654.6800	3.6547	3414.8500	3.4149	6.562	0.0000	0.0000
2024/04/11	R053	06/02/2025	12.94 Put	Bond Future		5397.6900	5.3977	5671.5400	5.6715	5.073	0.0000	0.0000
2024/04/11	R053	08/05/2025		Bond Future		13.3555	88.7273	13.4374	88.2031	0.613	0.0000	0.0000
2024/04/11	R053	08/05/2025	12.64 Call	Bond Future		2876.0500	2.8761	2679.2100	2.6792	6.844	0.0000	0.0000
2024/04/11	R053	08/05/2025	12.64 Put	Bond Future		7715.9300	7.7159	8043.3400	8.0433	4.243	0.0000	0.0000
2024/04/11	R186	02/05/2024		Bond Future		9.2623	106.7616	9.4002	106.4417	1.488	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	
2024/04/11	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	R186	02/05/2024	8.00 Put	Bond Future	2989.5400	2.9895	3309.4300	3.3094	10.700	0.0000	0.0000
2024/04/11	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	R186	02/05/2024	8.01 Put	Bond Future	2965.4200	2.9654	3285.3100	3.2853	10.787	0.0000	0.0000
2024/04/11	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	R186	02/05/2024	7.99 Put	Bond Future	3013.6600	3.0137	3333.5500	3.3336	10.615	0.0000	0.0000
2024/04/11	R186	02/05/2024	10.40 Call	Bond Future	2605.4500	2.6055	2288.1800	2.2882	12.177	0.0000	0.0000
2024/04/11	R186	02/05/2024	10.40 Put	Bond Future	2.5800	0.0026	5.2000	0.0052	101.550	0.0000	0.0000
2024/04/11	R186	02/05/2024	9.73 Put	Bond Future	52.2900	0.0523	96.3100	0.0963	84.184	0.0000	0.0000
2024/04/11	R186	02/05/2024	9.73 Call	Bond Future	1132.5600	1.1326	856.6900	0.8567	24.358	0.0000	0.0000
2024/04/11	R186	01/08/2024	8.69 Call	Bond Future	166.8300	0.1668	109.6200	0.1096	34.292	0.0000	0.0000
2024/04/11	R186	01/08/2024	8.69 Put	Bond Future	1473.2600	1.4733	1743.0600	1.7431	18.313	0.0000	0.0000
2024/04/11	R186	01/08/2024	8.70 Call	Bond Future	171.8900	0.1719	113.3200	0.1133	34.074	0.0000	0.0000
2024/04/11	R186	01/08/2024	8.70 Put	Bond Future	1456.7400	1.4567	1725.1800	1.7252	18.427	0.0000	0.0000
2024/04/11	R186	01/08/2024	8.68 Call	Bond Future	162.0400	0.1620	106.1300	0.1061	34.504	0.0000	0.0000
2024/04/11	R186	01/08/2024	8.68 Put	Bond Future	1490.0500	1.4901	1761.1500	1.7612	18.194	0.0000	0.0000
2024/04/11	R186	01/08/2024		Bond Future	9.3003	103.8015	9.4547	103.4745	1.660	0.0000	0.0000
2024/04/11	R186	07/11/2024		Bond Future	9.3603	106.2450	9.5366	105.9106	1.884	0.0000	0.0000
2024/04/11	R186	07/11/2024	9.14 Call	Bond Future	708.0600	0.7081	571.7100	0.5717	19.257	0.0000	0.0000
2024/04/11	R186	07/11/2024	9.14 Put	Bond Future	1127.9300	1.1279	1325.9600	1.3260	17.557	0.0000	0.0000
2024/04/11	R186	07/11/2024	9.15 Call	Bond Future	718.3800	0.7184	580.8400	0.5808	19.146	0.0000	0.0000
2024/04/11	R186	07/11/2024	9.15 Put	Bond Future	1119.1500	1.1192	1315.9900	1.3160	17.588	0.0000	0.0000
2024/04/11	R186	07/11/2024	9.13 Call	Bond Future	697.8000	0.6978	562.6400	0.5626	19.369	0.0000	0.0000
2024/04/11	R186	07/11/2024	9.13 Put	Bond Future	1136.7800	1.1368	1336.0000	1.3360	17.525	0.0000	0.0000
2024/04/11	R186	06/02/2025		Bond Future	9.4438	103.2368	9.6462	102.8955	2.144	0.0000	0.0000
2024/04/11	R186	06/02/2025	9.03 Call	Bond Future	642.6400	0.6426	517.7600	0.5178	19.432	0.0000	0.0000
2024/04/11	R186	06/02/2025	9.03 Put	Bond Future	1344.9300	1.3449	1561.3600	1.5614	16.092	0.0000	0.0000
2024/04/11	R186	08/05/2025		Bond Future	9.5947	105.4235	9.8316	105.0754	2.470	0.0000	0.0000
2024/04/11	R186	08/05/2025	8.47 Call	Bond Future	271.4800	0.2715	201.4800	0.2015	25.785	0.0000	0.0000
2024/04/11	R186	08/05/2025	8.47 Put	Bond Future	1946.0000	1.9460	2224.1300	2.2241	14.292	0.0000	0.0000
2024/04/11	R202	02/05/2024		Bond Future	259.3333	259.3333	259.7458	259.7458	0.159	0.0000	0.0000
2024/04/11	R202	01/08/2024		Bond Future	260.0227	260.0227	260.4440	260.4440	0.162	0.0000	0.0000
2024/04/11	R202	07/11/2024		Bond Future	266.2118	266.2118	266.6440	266.6440	0.162	0.0000	0.0000
2024/04/11	R202	06/02/2025		Bond Future	266.8433	266.8433	267.2855	267.2855	0.166	0.0000	0.0000
2024/04/11	R202	06/02/2025	266.79 Call	Bond Future	53.2700	0.0533	495.4600	0.4955	830.092	0.0000	0.0000
2024/04/11	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	R202	08/05/2025		Bond Future	272.5644	272.5644	273.0173	273.0173	0.166	0.0000	0.0000
2024/04/11	R202	08/05/2025	272.31 Call	Bond Future	254.4100	0.2544	707.3400	0.7073	178.032	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
2024/04/11	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	R209	02/05/2024		Bond Future	12.2881	63.3683	12.3675	0.646	0.0000	0.0000
2024/04/11	R209	02/05/2024	11.18 Call	Bond Future	0.7100	0.0007	0.2400	66.197	0.0000	0.0000
2024/04/11	R209	02/05/2024	11.18 Put	Bond Future	5238.7100	5.2387	5591.8500	6.741	0.0000	0.0000
2024/04/11	R209	02/05/2024	11.19 Call	Bond Future	0.7900	0.0008	0.2700	65.823	0.0000	0.0000
2024/04/11	R209	02/05/2024	11.19 Put	Bond Future	5188.8900	5.1889	5541.9800	6.805	0.0000	0.0000
2024/04/11	R209	02/05/2024	11.17 Call	Bond Future	0.6300	0.0006	0.2200	65.079	0.0000	0.0000
2024/04/11	R209	02/05/2024	11.17 Put	Bond Future	5288.5900	5.2886	5641.7900	6.679	0.0000	0.0000
2024/04/11	R209	01/08/2024		Bond Future	12.4040	64.7620	12.4865	64.4006	0.664	0.0000
2024/04/11	R209	01/08/2024	11.79 Call	Bond Future	625.0200	0.6250	530.1100	15.185	0.0000	0.0000
2024/04/11	R209	01/08/2024	11.79 Put	Bond Future	3411.3600	3.4114	3677.8800	7.813	0.0000	0.0000
2024/04/11	R209	01/08/2024	11.80 Call	Bond Future	638.2800	0.6383	541.9300	15.095	0.0000	0.0000
2024/04/11	R209	01/08/2024	11.80 Put	Bond Future	3377.8900	3.3779	3642.9700	7.848	0.0000	0.0000
2024/04/11	R209	01/08/2024	11.78 Call	Bond Future	612.0600	0.6121	518.5700	15.275	0.0000	0.0000
2024/04/11	R209	01/08/2024	11.78 Put	Bond Future	3445.1700	3.4452	3713.1100	7.777	0.0000	0.0000
2024/04/11	R209	07/11/2024		Bond Future	12.5393	63.1295	12.6251	62.7597	0.684	0.0000
2024/04/11	R209	07/11/2024	12.22 Call	Bond Future	1709.8700	1.7099	1552.5100	9.203	0.0000	0.0000
2024/04/11	R209	07/11/2024	12.22 Put	Bond Future	3112.4100	3.1124	3324.8200	6.825	0.0000	0.0000
2024/04/11	R209	07/11/2024	12.23 Call	Bond Future	1730.0600	1.7301	1571.5400	9.163	0.0000	0.0000
2024/04/11	R209	07/11/2024	12.23 Put	Bond Future	3088.0200	3.0880	3299.2700	6.841	0.0000	0.0000
2024/04/11	R209	07/11/2024	12.21 Call	Bond Future	1689.8100	1.6898	1533.6000	9.244	0.0000	0.0000
2024/04/11	R209	07/11/2024	12.21 Put	Bond Future	3136.9800	3.1370	3350.5400	6.808	0.0000	0.0000
2024/04/11	R209	06/02/2025		Bond Future	12.6743	64.5005	12.7635	64.1229	0.703	0.0000
2024/04/11	R209	06/02/2025	12.44 Call	Bond Future	2197.3600	2.1974	2023.3800	7.918	0.0000	0.0000
2024/04/11	R209	06/02/2025	12.44 Put	Bond Future	3204.8500	3.2049	3408.4500	6.353	0.0000	0.0000
2024/04/11	R209	08/05/2025		Bond Future	12.8234	62.7106	12.9161	62.3252	0.723	0.0000
2024/04/11	R209	08/05/2025	11.89 Call	Bond Future	1180.0600	1.1801	1067.1200	9.571	0.0000	0.0000
2024/04/11	R209	08/05/2025	11.89 Put	Bond Future	5249.2700	5.2493	5521.7000	5.190	0.0000	0.0000
2024/04/11	R210	02/05/2024		Bond Future	233.9585	233.9585	234.0445	0.037	0.0000	0.0000
2024/04/11	R210	01/08/2024		Bond Future	239.1620	239.1620	239.2498	0.037	0.0000	0.0000
2024/04/11	R210	07/11/2024		Bond Future	241.5220	241.5220	241.6124	0.037	0.0000	0.0000
2024/04/11	R210	06/02/2025		Bond Future	246.8260	246.8260	246.9192	0.038	0.0000	0.0000
2024/04/11	R210	06/02/2025	239.61 Call	Bond Future	7215.9800	7.2160	7309.1900	1.292	0.0000	0.0000
2024/04/11	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	R210	08/05/2025		Bond Future	248.7112	248.7112	248.8071	0.039	0.0000	0.0000
2024/04/11	R210	08/05/2025	248.03 Call	Bond Future	681.2400	0.6812	777.0700	14.067	0.0000	0.0000
2024/04/11	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/04/11	R213	02/05/2024		Bond Future	11.0897	82.0814	11.1998	81.6309	0.993	0.0000	0.0000
2024/04/11	R213	02/05/2024	10.29 Call	Bond Future	3.2900	0.0033	0.8800	0.0009	73.252	0.0000	0.0000
2024/04/11	R213	02/05/2024	10.29 Put	Bond Future	3372.6900	3.3727	3820.7700	3.8208	13.286	0.0000	0.0000
2024/04/11	R213	02/05/2024	10.30 Call	Bond Future	3.7500	0.0038	1.0300	0.0010	72.533	0.0000	0.0000
2024/04/11	R213	02/05/2024	10.30 Put	Bond Future	3329.9400	3.3299	3777.7100	3.7777	13.447	0.0000	0.0000
2024/04/11	R213	02/05/2024	10.28 Call	Bond Future	2.8800	0.0029	0.7500	0.0008	73.958	0.0000	0.0000
2024/04/11	R213	02/05/2024	10.28 Put	Bond Future	3415.5100	3.4155	3863.8700	3.8639	13.127	0.0000	0.0000
2024/04/11	R213	01/08/2024		Bond Future	11.1902	83.8867	11.3058	83.4262	1.033	0.0000	0.0000
2024/04/11	R213	01/08/2024	10.87 Call	Bond Future	932.1200	0.9321	765.1500	0.7652	17.913	0.0000	0.0000
2024/04/11	R213	01/08/2024	10.87 Put	Bond Future	2224.3100	2.2243	2517.8200	2.5178	13.196	0.0000	0.0000
2024/04/11	R213	01/08/2024	10.88 Call	Bond Future	948.3200	0.9483	779.3800	0.7794	17.815	0.0000	0.0000
2024/04/11	R213	01/08/2024	10.88 Put	Bond Future	2199.7700	2.1998	2491.3100	2.4913	13.253	0.0000	0.0000
2024/04/11	R213	01/08/2024	10.86 Call	Bond Future	915.9100	0.9159	750.9100	0.7509	18.015	0.0000	0.0000
2024/04/11	R213	01/08/2024	10.86 Put	Bond Future	2248.8700	2.2489	2544.3500	2.5444	13.139	0.0000	0.0000
2024/04/11	R213	07/11/2024		Bond Future	11.3200	82.3000	11.4421	81.8289	1.079	0.0000	0.0000
2024/04/11	R213	07/11/2024	11.22 Call	Bond Future	1921.3100	1.9213	1697.0000	1.6970	11.675	0.0000	0.0000
2024/04/11	R213	07/11/2024	11.22 Put	Bond Future	2309.5900	2.3096	2556.3400	2.5563	10.684	0.0000	0.0000
2024/04/11	R213	07/11/2024	11.23 Call	Bond Future	1941.4400	1.9414	1715.7200	1.7157	11.626	0.0000	0.0000
2024/04/11	R213	07/11/2024	11.23 Put	Bond Future	2290.7900	2.2908	2536.1300	2.5361	10.710	0.0000	0.0000
2024/04/11	R213	07/11/2024	11.21 Call	Bond Future	1901.0300	1.9010	1678.1400	1.6781	11.725	0.0000	0.0000
2024/04/11	R213	07/11/2024	11.21 Put	Bond Future	2328.2700	2.3283	2576.4400	2.5764	10.659	0.0000	0.0000
2024/04/11	R213	06/02/2025		Bond Future	11.4587	84.0880	11.5875	83.6069	1.124	0.0000	0.0000
2024/04/11	R213	06/02/2025	11.35 Call	Bond Future	2193.9400	2.1939	1963.4500	1.9635	10.506	0.0000	0.0000
2024/04/11	R213	06/02/2025	11.35 Put	Bond Future	2602.5900	2.6026	2853.1800	2.8532	9.628	0.0000	0.0000
2024/04/11	R213	08/05/2025		Bond Future	11.6115	82.3086	11.7473	81.8177	1.170	0.0000	0.0000
2024/04/11	R213	08/05/2025	10.52 Call	Bond Future	887.8000	0.8878	764.5400	0.7645	13.884	0.0000	0.0000
2024/04/11	R213	08/05/2025	10.52 Put	Bond Future	4968.9300	4.9689	5336.6000	5.3366	7.399	0.0000	0.0000
2024/04/11	R214	02/05/2024	13.52 Call	Bond Future	3919.4800	3.9195	3592.8600	3.5929	8.333	0.0000	0.0000
2024/04/11	R214	02/05/2024	13.52 Put	Bond Future	35.8400	0.0358	45.5500	0.0456	27.093	0.0000	0.0000
2024/04/11	R214	02/05/2024	12.87 Call	Bond Future	1522.2800	1.5223	1274.6700	1.2747	16.266	0.0000	0.0000
2024/04/11	R214	02/05/2024	12.87 Put	Bond Future	391.0800	0.3911	479.8000	0.4798	22.686	0.0000	0.0000
2024/04/11	R214	02/05/2024	12.12 Put	Bond Future	2439.4800	2.4395	2734.4600	2.7345	12.092	0.0000	0.0000
2024/04/11	R214	02/05/2024	12.12 Call	Bond Future	110.2300	0.1102	68.8800	0.0689	37.512	0.0000	0.0000
2024/04/11	R214	02/05/2024	12.14 Put	Bond Future	2355.4700	2.3555	2646.6800	2.6467	12.363	0.0000	0.0000
2024/04/11	R214	02/05/2024	12.14 Call	Bond Future	122.7300	0.1227	77.6100	0.0776	36.764	0.0000	0.0000
2024/04/11	R214	02/05/2024	11.47 Call	Bond Future	0.5400	0.0005	0.1900	0.0002	64.815	0.0000	0.0000
2024/04/11	R214	02/05/2024	11.47 Put	Bond Future	5601.3000	5.6013	5937.2800	5.9373	5.998	0.0000	0.0000
2024/04/11	R214	02/05/2024	11.48 Call	Bond Future	0.6000	0.0006	0.2200	0.0002	63.333	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	
2024/04/11	R214	02/05/2024	11.48 Put	Bond Future	5548.9800	5.5490	5884.9300	5.8849	6.054	0.0000	0.0000
2024/04/11	R214	02/05/2024	11.46 Call	Bond Future	0.4800	0.0005	0.1700	0.0002	64.583	0.0000	0.0000
2024/04/11	R214	02/05/2024	11.46 Put	Bond Future	5653.6800	5.6537	5989.7000	5.9897	5.943	0.0000	0.0000
2024/04/11	R214	02/05/2024		Bond Future	12.6171	58.9032	12.6915	58.5669	0.589	0.0000	0.0000
2024/04/11	R214	01/08/2024		Bond Future	12.7288	60.1988	12.8059	59.8550	0.606	0.0000	0.0000
2024/04/11	R214	01/08/2024	12.17 Call	Bond Future	692.8400	0.6928	595.3000	0.5953	14.078	0.0000	0.0000
2024/04/11	R214	01/08/2024	12.17 Put	Bond Future	3283.9000	3.2839	3530.1600	3.5302	7.499	0.0000	0.0000
2024/04/11	R214	01/08/2024	12.18 Call	Bond Future	707.3400	0.7073	608.3700	0.6084	13.992	0.0000	0.0000
2024/04/11	R214	01/08/2024	12.18 Put	Bond Future	3250.4600	3.2505	3495.2900	3.4953	7.532	0.0000	0.0000
2024/04/11	R214	01/08/2024	12.16 Call	Bond Future	678.6300	0.6786	582.5100	0.5825	14.164	0.0000	0.0000
2024/04/11	R214	01/08/2024	12.16 Put	Bond Future	3317.6900	3.3177	3565.3700	3.5654	7.465	0.0000	0.0000
2024/04/11	R214	07/11/2024		Bond Future	12.8620	58.3086	12.9421	57.9569	0.623	0.0000	0.0000
2024/04/11	R214	07/11/2024	12.61 Call	Bond Future	1860.5100	1.8605	1702.6500	1.7027	8.485	0.0000	0.0000
2024/04/11	R214	07/11/2024	12.61 Put	Bond Future	2988.5500	2.9886	3182.3700	3.1824	6.485	0.0000	0.0000
2024/04/11	R214	07/11/2024	12.62 Call	Bond Future	1881.8000	1.8818	1722.8400	1.7228	8.447	0.0000	0.0000
2024/04/11	R214	07/11/2024	12.62 Put	Bond Future	2964.4100	2.9644	3157.1300	3.1571	6.501	0.0000	0.0000
2024/04/11	R214	07/11/2024	12.60 Call	Bond Future	1839.3500	1.8394	1682.5900	1.6826	8.523	0.0000	0.0000
2024/04/11	R214	07/11/2024	12.60 Put	Bond Future	3012.8600	3.0129	3207.7800	3.2078	6.470	0.0000	0.0000
2024/04/11	R214	06/02/2025		Bond Future	12.9969	59.5750	13.0801	59.2159	0.640	0.0000	0.0000
2024/04/11	R214	06/02/2025	12.71 Call	Bond Future	2106.1500	2.1062	1944.8500	1.9449	7.659	0.0000	0.0000
2024/04/11	R214	06/02/2025	12.71 Put	Bond Future	3371.7600	3.3718	3569.6100	3.5696	5.868	0.0000	0.0000
2024/04/11	R214	08/05/2025		Bond Future	13.1368	57.5296	13.2232	57.1631	0.657	0.0000	0.0000
2024/04/11	R214	08/05/2025	12.40 Call	Bond Future	1476.6500	1.4767	1351.4300	1.3514	8.480	0.0000	0.0000
2024/04/11	R214	08/05/2025	12.40 Put	Bond Future	4761.3900	4.7614	5002.6900	5.0027	5.068	0.0000	0.0000
2024/04/11	R248	02/05/2024	11.40 Put	Bond Future	8457.0900	8.4571	8804.2200	8.8042	4.105	0.0000	0.0000
2024/04/11	R248	02/05/2024	11.40 Call	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/04/11	R248	02/05/2024	12.40 Put	Bond Future	2494.2400	2.4942	2776.7200	2.7767	11.325	0.0000	0.0000
2024/04/11	R248	02/05/2024	12.40 Call	Bond Future	210.5500	0.2106	145.8900	0.1459	30.710	0.0000	0.0000
2024/04/11	R248	02/05/2024	13.16 Call	Bond Future	2207.8800	2.2079	1927.5900	1.9276	12.695	0.0000	0.0000
2024/04/11	R248	02/05/2024	13.16 Put	Bond Future	348.1000	0.3481	414.9500	0.4150	19.204	0.0000	0.0000
2024/04/11	R248	02/05/2024		Bond Future	12.8090	71.5593	12.8732	71.2122	0.502	0.0000	0.0000
2024/04/11	R248	02/05/2024	11.47 Call	Bond Future	0.0600	0.0001	0.0200	0.0000	66.667	0.0000	0.0000
2024/04/11	R248	02/05/2024	11.47 Put	Bond Future	7995.4900	7.9955	8342.5900	8.3426	4.341	0.0000	0.0000
2024/04/11	R248	02/05/2024	11.48 Call	Bond Future	0.0700	0.0001	0.0200	0.0000	71.429	0.0000	0.0000
2024/04/11	R248	02/05/2024	11.48 Put	Bond Future	7929.9400	7.9299	8277.0300	8.2770	4.377	0.0000	0.0000
2024/04/11	R248	02/05/2024	11.46 Call	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2024/04/11	R248	02/05/2024	11.46 Put	Bond Future	8061.1400	8.0611	8408.2500	8.4083	4.306	0.0000	0.0000
2024/04/11	R248	01/08/2024		Bond Future	12.9288	73.1332	12.9956	72.7784	0.517	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	
2024/04/11	R248	01/08/2024	12.31 Call	Bond Future	795.8400	0.7958	698.5400	0.6985	12.226	0.0000	0.0000
2024/04/11	R248	01/08/2024	12.31 Put	Bond Future	4243.2500	4.2433	4500.7300	4.5007	6.068	0.0000	0.0000
2024/04/11	R248	01/08/2024	12.32 Call	Bond Future	812.5000	0.8125	713.7600	0.7138	12.153	0.0000	0.0000
2024/04/11	R248	01/08/2024	12.32 Put	Bond Future	4201.8100	4.2018	4457.8500	4.4579	6.094	0.0000	0.0000
2024/04/11	R248	01/08/2024	12.30 Call	Bond Future	779.4000	0.7794	683.5200	0.6835	12.302	0.0000	0.0000
2024/04/11	R248	01/08/2024	12.30 Put	Bond Future	4284.9900	4.2850	4543.8900	4.5439	6.042	0.0000	0.0000
2024/04/11	R248	07/11/2024		Bond Future	13.0712	70.4026	13.1409	70.0397	0.533	0.0000	0.0000
2024/04/11	R248	07/11/2024	12.79 Call	Bond Future	2175.6600	2.1757	2014.1400	2.0141	7.424	0.0000	0.0000
2024/04/11	R248	07/11/2024	12.79 Put	Bond Future	3676.0100	3.6760	3877.4300	3.8774	5.479	0.0000	0.0000
2024/04/11	R248	07/11/2024	12.80 Call	Bond Future	2200.7300	2.2007	2038.0800	2.0381	7.391	0.0000	0.0000
2024/04/11	R248	07/11/2024	12.80 Put	Bond Future	3646.7300	3.6467	3847.0200	3.8470	5.492	0.0000	0.0000
2024/04/11	R248	07/11/2024	12.78 Call	Bond Future	2150.7200	2.1507	1990.3400	1.9903	7.457	0.0000	0.0000
2024/04/11	R248	07/11/2024	12.78 Put	Bond Future	3705.5000	3.7055	3908.0600	3.9081	5.466	0.0000	0.0000
2024/04/11	R248	06/02/2025		Bond Future	13.2156	71.9315	13.2882	71.5609	0.549	0.0000	0.0000
2024/04/11	R248	06/02/2025	12.71 Call	Bond Future	2187.4300	2.1874	2038.2900	2.0383	6.818	0.0000	0.0000
2024/04/11	R248	06/02/2025	12.71 Put	Bond Future	4872.2900	4.8723	5093.7500	5.0938	4.545	0.0000	0.0000
2024/04/11	R248	08/05/2025		Bond Future	13.3651	69.0024	13.4407	68.6242	0.565	0.0000	0.0000
2024/04/11	R248	08/05/2025	12.60 Call	Bond Future	1912.5000	1.9125	1779.5400	1.7795	6.952	0.0000	0.0000
2024/04/11	R248	08/05/2025	12.60 Put	Bond Future	5966.6100	5.9666	6211.8700	6.2119	4.111	0.0000	0.0000
2024/04/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

