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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/04/2024 TO 17/04/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/04/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	2025	02/05/2024		Bond Future	179.4742	179.4742	179.5482	0.041	0.0000	0.0000
2024/04/17	2025	01/08/2024		Bond Future	181.6045	181.6045	181.6796	0.041	0.0000	0.0000
2024/04/17	2025	07/11/2024		Bond Future	185.9308	185.9308	186.0090	0.042	0.0000	0.0000
2024/04/17	2029	02/05/2024		Bond Future	128.8817	128.8817	128.8808	0.001	0.0000	0.0000
2024/04/17	2029	01/08/2024		Bond Future	131.7278	131.7278	131.7266	0.001	0.0000	0.0000
2024/04/17	2029	07/11/2024		Bond Future	133.4671	133.4671	133.4668	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/04/17	2029	06/02/2025		Bond Future	136.3984	136.3984	136.3992	136.3992	0.001	0.0000	0.0000
2024/04/17	2029	06/02/2025	132.40 Call	Bond Future	3998.4400	3.9984	3999.2300	3.9992	0.020	0.0000	0.0000
2024/04/17	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2029	08/05/2025		Bond Future	137.9226	137.9226	137.9247	137.9247	0.002	0.0000	0.0000
2024/04/17	2029	08/05/2025	137.85 Call	Bond Future	72.5700	0.0726	74.7100	0.0747	2.949	0.0000	0.0000
2024/04/17	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2030	02/05/2024		Bond Future	10.8790	90.0587	10.7084	90.7207	1.568	0.0000	0.0000
2024/04/17	2030	02/05/2024	9.82 Call	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0.0000	0.0000
2024/04/17	2030	02/05/2024	9.82 Put	Bond Future	4212.4900	4.2125	3550.4600	3.5505	15.716	0.0000	0.0000
2024/04/17	2030	02/05/2024	9.83 Call	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	0.0000	0.0000
2024/04/17	2030	02/05/2024	9.83 Put	Bond Future	4171.5600	4.1716	3509.5300	3.5095	15.870	0.0000	0.0000
2024/04/17	2030	02/05/2024	9.81 Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0.0000	0.0000
2024/04/17	2030	02/05/2024	9.81 Put	Bond Future	4253.4500	4.2535	3591.4100	3.5914	15.565	0.0000	0.0000
2024/04/17	2030	02/05/2024	9.66 Put	Bond Future	4870.5700	4.8706	4208.5000	4.2085	13.593	0.0000	0.0000
2024/04/17	2030	02/05/2024	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2030	02/05/2024	10.16 Put	Bond Future	2835.8900	2.8359	2182.5500	2.1826	23.038	0.0000	0.0000
2024/04/17	2030	02/05/2024	10.16 Call	Bond Future	2.7000	0.0027	11.4300	0.0114	323.333	0.0000	0.0000
2024/04/17	2030	02/05/2024	11.94 Call	Bond Future	3987.7400	3.9877	4645.7600	4.6458	16.501	0.0000	0.0000
2024/04/17	2030	02/05/2024	11.94 Put	Bond Future	5.1700	0.0052	1.1200	0.0011	78.337	0.0000	0.0000
2024/04/17	2030	02/05/2024	10.62 Put	Bond Future	1176.7400	1.1767	702.8900	0.7029	40.268	0.0000	0.0000
2024/04/17	2030	02/05/2024	10.62 Call	Bond Future	169.0700	0.1691	357.2900	0.3573	111.327	0.0000	0.0000
2024/04/17	2030	02/05/2024	11.12 Put	Bond Future	237.8600	0.2379	96.8800	0.0969	59.270	0.0000	0.0000
2024/04/17	2030	02/05/2024	11.12 Call	Bond Future	1162.8900	1.1629	1683.9800	1.6840	44.810	0.0000	0.0000
2024/04/17	2030	02/05/2024	13.15 Call	Bond Future	8252.6700	8.2527	8914.7400	8.9147	8.022	0.0000	0.0000
2024/04/17	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2030	02/05/2024	12.38 Call	Bond Future	5568.1800	5.5682	6229.9400	6.2299	11.885	0.0000	0.0000
2024/04/17	2030	02/05/2024	12.38 Put	Bond Future	0.3700	0.0004	0.0600	0.0001	83.784	0.0000	0.0000
2024/04/17	2030	02/05/2024	10.82 Put	Bond Future	673.9000	0.6739	347.4700	0.3475	48.439	0.0000	0.0000
2024/04/17	2030	02/05/2024	10.82 Call	Bond Future	445.6700	0.4457	781.3100	0.7813	75.311	0.0000	0.0000
2024/04/17	2030	01/08/2024	10.38 Call	Bond Future	453.7000	0.4537	635.3800	0.6354	40.044	0.0000	0.0000
2024/04/17	2030	01/08/2024	10.38 Put	Bond Future	2796.5200	2.7965	2301.9700	2.3020	17.684	0.0000	0.0000
2024/04/17	2030	01/08/2024	10.39 Call	Bond Future	463.5600	0.4636	647.9600	0.6480	39.779	0.0000	0.0000
2024/04/17	2030	01/08/2024	10.39 Put	Bond Future	2767.9000	2.7679	2276.0700	2.2761	17.769	0.0000	0.0000
2024/04/17	2030	01/08/2024	10.37 Call	Bond Future	443.9900	0.4440	622.9600	0.6230	40.309	0.0000	0.0000
2024/04/17	2030	01/08/2024	10.37 Put	Bond Future	2825.3000	2.8253	2328.0400	2.3280	17.600	0.0000	0.0000
2024/04/17	2030	01/08/2024		Bond Future	10.9987	88.0194	10.8181	88.6957	1.643	0.0000	0.0000
2024/04/17	2030	07/11/2024		Bond Future	11.1302	90.0931	10.9376	90.7859	1.730	0.0000	0.0000
2024/04/17	2030	07/11/2024	10.75 Call	Bond Future	1223.5300	1.2235	1511.0400	1.5110	23.498	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	
2024/04/17	2030	07/11/2024	10.75 Put	Bond Future	2597.7900	2.5978	2192.4700	2.1925	15.602	0.0000	0.0000
2024/04/17	2030	07/11/2024	10.76 Call	Bond Future	1238.9900	1.2390	1528.7100	1.5287	23.384	0.0000	0.0000
2024/04/17	2030	07/11/2024	10.76 Put	Bond Future	2576.7700	2.5768	2173.6600	2.1737	15.644	0.0000	0.0000
2024/04/17	2030	07/11/2024	10.74 Call	Bond Future	1208.4200	1.2084	1493.7500	1.4938	23.612	0.0000	0.0000
2024/04/17	2030	07/11/2024	10.74 Put	Bond Future	2619.1900	2.6192	2211.6900	2.2117	15.558	0.0000	0.0000
2024/04/17	2030	06/02/2025		Bond Future	11.2724	88.0400	11.0673	88.7486	1.820	0.0000	0.0000
2024/04/17	2030	06/02/2025	10.68 Call	Bond Future	1224.1100	1.2241	1492.7200	1.4927	21.943	0.0000	0.0000
2024/04/17	2030	06/02/2025	10.68 Put	Bond Future	3290.1900	3.2902	2850.1500	2.8502	13.374	0.0000	0.0000
2024/04/17	2030	08/05/2025		Bond Future	11.4471	89.9236	11.2280	90.6484	1.914	0.0000	0.0000
2024/04/17	2030	08/05/2025	9.93 Call	Bond Future	424.0200	0.4240	554.6900	0.5547	30.817	0.0000	0.0000
2024/04/17	2030	08/05/2025	9.93 Put	Bond Future	5598.0200	5.5980	5003.8700	5.0039	10.614	0.0000	0.0000
2024/04/17	2030	08/05/2025	11.86 Call	Bond Future	3178.9600	3.1790	3627.1800	3.6272	14.100	0.0000	0.0000
2024/04/17	2030	08/05/2025	11.86 Put	Bond Future	1832.6400	1.8326	1556.0400	1.5560	15.093	0.0000	0.0000
2024/04/17	2030	08/05/2025	10.31 Put	Bond Future	4568.9800	4.5690	4034.4000	4.0344	11.700	0.0000	0.0000
2024/04/17	2030	08/05/2025	10.31 Call	Bond Future	725.5700	0.7256	915.8100	0.9158	26.219	0.0000	0.0000
2024/04/17	2030	08/05/2025	12.28 Call	Bond Future	4105.2100	4.1052	4607.2200	4.6072	12.229	0.0000	0.0000
2024/04/17	2030	08/05/2025	12.28 Put	Bond Future	1415.7400	1.4157	1192.9300	1.1929	15.738	0.0000	0.0000
2024/04/17	2030	08/05/2025	10.69 Put	Bond Future	3688.3200	3.6883	3220.0500	3.2201	12.696	0.0000	0.0000
2024/04/17	2030	08/05/2025	10.69 Call	Bond Future	1152.0900	1.1521	1408.6400	1.4086	22.268	0.0000	0.0000
2024/04/17	2032	02/05/2024	11.28 Call	Bond Future	57.4500	0.0575	129.4100	0.1294	125.257	0.0000	0.0000
2024/04/17	2032	02/05/2024	11.28 Put	Bond Future	2191.4000	2.1914	1589.5600	1.5896	27.464	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.30 Put	Bond Future	6806.9900	6.8070	6133.1900	6.1332	9.899	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2032	02/05/2024	11.81 Call	Bond Future	843.0400	0.8430	1251.7500	1.2518	48.480	0.0000	0.0000
2024/04/17	2032	02/05/2024	11.81 Put	Bond Future	581.8000	0.5818	316.7100	0.3167	45.564	0.0000	0.0000
2024/04/17	2032	02/05/2024	11.21 Call	Bond Future	31.8300	0.0318	77.9900	0.0780	145.020	0.0000	0.0000
2024/04/17	2032	02/05/2024	11.21 Put	Bond Future	2488.8900	2.4889	1861.2500	1.8613	25.218	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.57 Put	Bond Future	5486.8300	5.4868	4813.0300	4.8130	12.280	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.55 Put	Bond Future	5583.7500	5.5838	4909.9500	4.9100	12.067	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.56 Put	Bond Future	5535.2800	5.5353	4861.4800	4.8615	12.173	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.54 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.54 Put	Bond Future	5632.2700	5.6323	4958.4700	4.9585	11.963	0.0000	0.0000
2024/04/17	2032	02/05/2024		Bond Future	11.7512	83.1103	11.6007	83.7841	1.281	0.0000	0.0000
2024/04/17	2032	02/05/2024	13.35 Call	Bond Future	6735.8900	6.7359	7409.2800	7.4093	9.997	0.0000	0.0000
2024/04/17	2032	02/05/2024	13.35 Put	Bond Future	0.5100	0.0005	0.1000	0.0001	80.392	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	
2024/04/17	2032	02/05/2024	11.35 Put	Bond Future	1908.5800	1.9086	1339.5100	1.3395	29.816	0.0000	0.0000
2024/04/17	2032	02/05/2024	11.35 Call	Bond Future	96.1400	0.0961	200.8700	0.2009	108.935	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.65 Put	Bond Future	5100.5300	5.1005	4426.7500	4.4268	13.210	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.65 Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.36 Put	Bond Future	6511.4200	6.5114	5837.6200	5.8376	10.348	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.36 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.86 Put	Bond Future	4097.2000	4.0972	3424.4800	3.4245	16.419	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.86 Call	Bond Future	0.3100	0.0003	1.3900	0.0014	348.387	0.0000	0.0000
2024/04/17	2032	02/05/2024	12.90 Call	Bond Future	4923.0100	4.9230	5591.2400	5.5912	13.574	0.0000	0.0000
2024/04/17	2032	02/05/2024	12.90 Put	Bond Future	7.8600	0.0079	2.2900	0.0023	70.865	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.59 Put	Bond Future	5390.0500	5.3901	4716.2500	4.7163	12.501	0.0000	0.0000
2024/04/17	2032	02/05/2024	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2032	02/05/2024	11.09 Put	Bond Future	3024.0700	3.0241	2368.0500	2.3681	21.693	0.0000	0.0000
2024/04/17	2032	02/05/2024	11.09 Call	Bond Future	9.3700	0.0094	27.1500	0.0272	189.755	0.0000	0.0000
2024/04/17	2032	02/05/2024	13.18 Call	Bond Future	6056.0700	6.0561	6728.6200	6.7286	11.105	0.0000	0.0000
2024/04/17	2032	02/05/2024	13.18 Put	Bond Future	1.6300	0.0016	0.3800	0.0004	76.687	0.0000	0.0000
2024/04/17	2032	01/08/2024	11.14 Call	Bond Future	432.4100	0.4324	585.8600	0.5859	35.487	0.0000	0.0000
2024/04/17	2032	01/08/2024	11.14 Put	Bond Future	3746.0100	3.7460	3211.2000	3.2112	14.277	0.0000	0.0000
2024/04/17	2032	01/08/2024	11.15 Call	Bond Future	442.5800	0.4426	598.5800	0.5986	35.248	0.0000	0.0000
2024/04/17	2032	01/08/2024	11.15 Put	Bond Future	3710.5000	3.7105	3178.2400	3.1782	14.345	0.0000	0.0000
2024/04/17	2032	01/08/2024	11.13 Call	Bond Future	422.2700	0.4223	573.1700	0.5732	35.735	0.0000	0.0000
2024/04/17	2032	01/08/2024	11.13 Put	Bond Future	3781.5800	3.7816	3244.2200	3.2442	14.210	0.0000	0.0000
2024/04/17	2032	01/08/2024		Bond Future	11.8839	84.9251	11.7262	85.6133	1.327	0.0000	0.0000
2024/04/17	2032	07/11/2024		Bond Future	12.0390	82.7587	11.8727	83.4638	1.381	0.0000	0.0000
2024/04/17	2032	07/11/2024	13.36 Call	Bond Future	6058.5300	6.0585	6634.5800	6.6346	9.508	0.0000	0.0000
2024/04/17	2032	07/11/2024	13.36 Put	Bond Future	725.2900	0.7253	596.2500	0.5963	17.792	0.0000	0.0000
2024/04/17	2032	07/11/2024	11.64 Put	Bond Future	3193.4400	3.1934	2777.7200	2.7777	13.018	0.0000	0.0000
2024/04/17	2032	07/11/2024	11.64 Call	Bond Future	1488.3500	1.4884	1777.7200	1.7777	19.442	0.0000	0.0000
2024/04/17	2032	07/11/2024	11.48 Call	Bond Future	1210.4100	1.2104	1464.8800	1.4649	21.023	0.0000	0.0000
2024/04/17	2032	07/11/2024	11.48 Put	Bond Future	3612.1200	3.6121	3161.5000	3.1615	12.475	0.0000	0.0000
2024/04/17	2032	07/11/2024	11.49 Call	Bond Future	1226.5400	1.2265	1483.1800	1.4832	20.924	0.0000	0.0000
2024/04/17	2032	07/11/2024	11.49 Put	Bond Future	3584.5000	3.5845	3136.0500	3.1361	12.511	0.0000	0.0000
2024/04/17	2032	07/11/2024	11.47 Call	Bond Future	1194.4000	1.1944	1446.7100	1.4467	21.124	0.0000	0.0000
2024/04/17	2032	07/11/2024	11.47 Put	Bond Future	3639.9000	3.6399	3187.1200	3.1871	12.439	0.0000	0.0000
2024/04/17	2032	06/02/2025		Bond Future	12.1985	84.5561	12.0235	85.2772	1.434	0.0000	0.0000
2024/04/17	2032	06/02/2025	11.72 Call	Bond Future	1725.0000	1.7250	2020.8500	2.0209	17.151	0.0000	0.0000
2024/04/17	2032	06/02/2025	11.72 Put	Bond Future	3716.7000	3.7167	3291.4100	3.2914	11.443	0.0000	0.0000
2024/04/17	2032	08/05/2025		Bond Future	12.3755	82.1992	12.1911	82.9367	1.490	0.0000	0.0000
2024/04/17	2032	08/05/2025	10.91 Call	Bond Future	502.1700	0.5022	634.7400	0.6347	26.399	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	
2024/04/17	2032	08/05/2025	10.91 Put	Bond Future	6607.8200	6.6078	6002.9000	6.0029	9.155	0.0000	0.0000
2024/04/17	2033	02/05/2024		Bond Future	120.5742	120.5742	120.5311	120.5311	0.036	0.0000	0.0000
2024/04/17	2033	01/08/2024		Bond Future	123.2369	123.2369	123.1925	123.1925	0.036	0.0000	0.0000
2024/04/17	2033	07/11/2024		Bond Future	124.6773	124.6773	124.6327	124.6327	0.036	0.0000	0.0000
2024/04/17	2033	06/02/2025		Bond Future	127.4156	127.4156	127.3712	127.3712	0.035	0.0000	0.0000
2024/04/17	2033	06/02/2025	124.94 Call	Bond Future	2475.5800	2.4756	2431.1800	2.4312	1.794	0.0000	0.0000
2024/04/17	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2033	08/05/2025		Bond Future	128.6446	128.6446	128.6004	128.6004	0.034	0.0000	0.0000
2024/04/17	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2033	08/05/2025	130.62 Put	Bond Future	1975.4400	1.9754	2019.5600	2.0196	2.233	0.0000	0.0000
2024/04/17	2037	02/05/2024		Bond Future	12.9203	74.9670	12.7542	75.7864	1.286	0.0000	0.0000
2024/04/17	2037	02/05/2024	11.44 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2037	02/05/2024	11.44 Put	Bond Future	7802.5700	7.8026	6983.1500	6.9832	10.502	0.0000	0.0000
2024/04/17	2037	02/05/2024	11.45 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/04/17	2037	02/05/2024	11.45 Put	Bond Future	7745.8700	7.7459	6926.4600	6.9265	10.579	0.0000	0.0000
2024/04/17	2037	02/05/2024	11.43 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2037	02/05/2024	11.43 Put	Bond Future	7859.3200	7.8593	7039.9000	7.0399	10.426	0.0000	0.0000
2024/04/17	2037	01/08/2024		Bond Future	13.0740	72.3478	12.9009	73.1850	1.325	0.0000	0.0000
2024/04/17	2037	01/08/2024	12.10 Call	Bond Future	304.8500	0.3049	437.7600	0.4378	43.598	0.0000	0.0000
2024/04/17	2037	01/08/2024	12.10 Put	Bond Future	5203.7100	5.2037	4499.5000	4.4995	13.533	0.0000	0.0000
2024/04/17	2037	01/08/2024	12.11 Call	Bond Future	312.9700	0.3130	448.4800	0.4485	43.298	0.0000	0.0000
2024/04/17	2037	01/08/2024	12.11 Put	Bond Future	5159.1100	5.1591	4457.5000	4.4575	13.599	0.0000	0.0000
2024/04/17	2037	01/08/2024	12.09 Call	Bond Future	296.8800	0.2969	427.2200	0.4272	43.903	0.0000	0.0000
2024/04/17	2037	01/08/2024	12.09 Put	Bond Future	5248.5100	5.2485	4541.7300	4.5417	13.466	0.0000	0.0000
2024/04/17	2037	01/08/2024	13.82 Call	Bond Future	4262.1500	4.2622	4906.9600	4.9070	15.129	0.0000	0.0000
2024/04/17	2037	01/08/2024	13.82 Put	Bond Future	812.7800	0.8128	620.4700	0.6205	23.661	0.0000	0.0000
2024/04/17	2037	01/08/2024	13.17 Call	Bond Future	2219.4000	2.2194	2698.5600	2.6986	21.590	0.0000	0.0000
2024/04/17	2037	01/08/2024	13.17 Put	Bond Future	1761.4700	1.7615	1403.5100	1.4035	20.322	0.0000	0.0000
2024/04/17	2037	07/11/2024		Bond Future	13.2383	74.0521	13.0573	74.9095	1.367	0.0000	0.0000
2024/04/17	2037	07/11/2024	12.58 Call	Bond Future	1283.6100	1.2836	1578.0100	1.5780	22.935	0.0000	0.0000
2024/04/17	2037	07/11/2024	12.58 Put	Bond Future	4474.7700	4.4748	3911.7800	3.9118	12.581	0.0000	0.0000
2024/04/17	2037	07/11/2024	12.59 Call	Bond Future	1301.0500	1.3011	1598.0100	1.5980	22.825	0.0000	0.0000
2024/04/17	2037	07/11/2024	12.59 Put	Bond Future	4442.2000	4.4422	3881.7700	3.8818	12.616	0.0000	0.0000
2024/04/17	2037	07/11/2024	12.57 Call	Bond Future	1266.1000	1.2661	1557.9300	1.5579	23.050	0.0000	0.0000
2024/04/17	2037	07/11/2024	12.57 Put	Bond Future	4507.3100	4.5073	3941.7500	3.9418	12.548	0.0000	0.0000
2024/04/17	2037	06/02/2025		Bond Future	13.4057	71.3994	13.2167	72.2761	1.410	0.0000	0.0000
2024/04/17	2037	06/02/2025	12.76 Call	Bond Future	1607.8200	1.6078	1934.1100	1.9341	20.294	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	
2024/04/17	2037	06/02/2025	12.76 Put	Bond Future	4669.1000	4.6691	4118.7400	4.1187	11.787	0.0000	0.0000
2024/04/17	2037	08/05/2025		Bond Future	13.5910	72.9256	13.3936	73.8218	1.452	0.0000	0.0000
2024/04/17	2037	08/05/2025	12.25 Call	Bond Future	686.8500	0.6869	873.7000	0.8737	27.204	0.0000	0.0000
2024/04/17	2037	08/05/2025	12.25 Put	Bond Future	7113.0300	7.1130	6403.6400	6.4036	9.973	0.0000	0.0000
2024/04/17	2037	08/05/2025	13.35 Put	Bond Future	3615.8100	3.6158	3151.9200	3.1519	12.829	0.0000	0.0000
2024/04/17	2037	08/05/2025	13.35 Call	Bond Future	2519.3400	2.5193	2951.6900	2.9517	17.161	0.0000	0.0000
2024/04/17	2038	02/05/2024		Bond Future	130.9944	130.9944	131.0012	131.0012	0.005	0.0000	0.0000
2024/04/17	2038	01/08/2024		Bond Future	131.8250	131.8250	131.8315	131.8315	0.005	0.0000	0.0000
2024/04/17	2038	07/11/2024		Bond Future	134.9652	134.9652	134.9729	134.9729	0.006	0.0000	0.0000
2024/04/17	2038	06/02/2025		Bond Future	135.8142	135.8142	135.8231	135.8231	0.007	0.0000	0.0000
2024/04/17	2038	06/02/2025	135.23 Call	Bond Future	584.1900	0.5842	593.0900	0.5931	1.523	0.0000	0.0000
2024/04/17	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2038	08/05/2025		Bond Future	138.7548	138.7548	138.7652	138.7652	0.008	0.0000	0.0000
2024/04/17	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2038	08/05/2025	139.68 Put	Bond Future	925.2400	0.9252	914.7900	0.9148	1.129	0.0000	0.0000
2024/04/17	2040	02/05/2024		Bond Future	13.1656	74.9787	12.9994	75.8383	1.262	0.0000	0.0000
2024/04/17	2040	02/05/2024	11.61 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2040	02/05/2024	11.61 Put	Bond Future	8715.2000	8.7152	7855.5500	7.8556	9.864	0.0000	0.0000
2024/04/17	2040	02/05/2024	11.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2040	02/05/2024	11.62 Put	Bond Future	8654.0900	8.6541	7794.4400	7.7944	9.933	0.0000	0.0000
2024/04/17	2040	02/05/2024	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2040	02/05/2024	11.60 Put	Bond Future	8776.3900	8.7764	7916.7400	7.9167	9.795	0.0000	0.0000
2024/04/17	2040	01/08/2024		Bond Future	13.3209	72.1094	13.1477	72.9876	1.300	0.0000	0.0000
2024/04/17	2040	01/08/2024	12.33 Call	Bond Future	308.9200	0.3089	444.3800	0.4444	43.850	0.0000	0.0000
2024/04/17	2040	01/08/2024	12.33 Put	Bond Future	5570.2500	5.5703	4827.5000	4.8275	13.334	0.0000	0.0000
2024/04/17	2040	01/08/2024	12.34 Call	Bond Future	317.2800	0.3173	455.4400	0.4554	43.545	0.0000	0.0000
2024/04/17	2040	01/08/2024	12.34 Put	Bond Future	5522.5500	5.5226	4782.5000	4.7825	13.401	0.0000	0.0000
2024/04/17	2040	01/08/2024	12.32 Call	Bond Future	300.6300	0.3006	433.4000	0.4334	44.164	0.0000	0.0000
2024/04/17	2040	01/08/2024	12.32 Put	Bond Future	5618.0900	5.6181	4872.6500	4.8727	13.269	0.0000	0.0000
2024/04/17	2040	01/08/2024	12.28 Put	Bond Future	5811.8400	5.8118	5055.9400	5.0559	13.006	0.0000	0.0000
2024/04/17	2040	01/08/2024	12.28 Call	Bond Future	269.2400	0.2692	391.5500	0.3916	45.428	0.0000	0.0000
2024/04/17	2040	01/08/2024	12.88 Call	Bond Future	1048.1300	1.0481	1363.5500	1.3636	30.094	0.0000	0.0000
2024/04/17	2040	01/08/2024	12.88 Put	Bond Future	3317.4700	3.3175	2754.6800	2.7547	16.964	0.0000	0.0000
2024/04/17	2040	01/08/2024	13.48 Call	Bond Future	2522.9700	2.5230	3045.8500	3.0459	20.725	0.0000	0.0000
2024/04/17	2040	01/08/2024	13.48 Put	Bond Future	1730.5800	1.7306	1375.2500	1.3753	20.532	0.0000	0.0000
2024/04/17	2040	01/08/2024	12.95 Put	Bond Future	3086.7000	3.0867	2549.2300	2.5492	17.412	0.0000	0.0000
2024/04/17	2040	01/08/2024	12.95 Call	Bond Future	1185.1400	1.1851	1525.8800	1.5259	28.751	0.0000	0.0000
2024/04/17	2040	07/11/2024		Bond Future	13.4861	73.8080	13.3052	74.7074	1.342	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/04/17	2040	07/11/2024	12.85 Call	Bond Future		1400.7600	1.4008	1716.7900	1.7168	22.561	0.0000	0.0000
2024/04/17	2040	07/11/2024	12.85 Put	Bond Future		4643.5800	4.6436	4060.1500	4.0602	12.564	0.0000	0.0000
2024/04/17	2040	07/11/2024	12.86 Call	Bond Future		1419.7500	1.4198	1738.4900	1.7385	22.450	0.0000	0.0000
2024/04/17	2040	07/11/2024	12.86 Put	Bond Future		4609.8200	4.6098	4029.1000	4.0291	12.597	0.0000	0.0000
2024/04/17	2040	07/11/2024	12.84 Call	Bond Future		1381.9100	1.3819	1695.2400	1.6952	22.674	0.0000	0.0000
2024/04/17	2040	07/11/2024	12.84 Put	Bond Future		4677.5400	4.6775	4091.4100	4.0914	12.531	0.0000	0.0000
2024/04/17	2040	06/02/2025		Bond Future		13.6540	70.8992	13.4652	71.8189	1.383	0.0000	0.0000
2024/04/17	2040	06/02/2025	12.95 Call	Bond Future		1739.6000	1.7396	2076.8300	2.0768	19.385	0.0000	0.0000
2024/04/17	2040	06/02/2025	12.95 Put	Bond Future		5265.7300	5.2657	4683.3100	4.6833	11.061	0.0000	0.0000
2024/04/17	2040	08/05/2025	13.43 Put	Bond Future		4708.3800	4.7084	4195.5700	4.1956	10.891	0.0000	0.0000
2024/04/17	2040	08/05/2025	13.43 Call	Bond Future		2739.3600	2.7394	3166.7600	3.1668	15.602	0.0000	0.0000
2024/04/17	2040	08/05/2025		Bond Future		13.8384	72.4144	13.6412	73.3546	1.425	0.0000	0.0000
2024/04/17	2040	08/05/2025	12.63 Call	Bond Future		1250.1500	1.2502	1509.3900	1.5094	20.737	0.0000	0.0000
2024/04/17	2040	08/05/2025	12.63 Put	Bond Future		7335.3200	7.3353	6654.3500	6.6544	9.283	0.0000	0.0000
2024/04/17	2044	02/05/2024	12.50 Call	Bond Future		10.5400	0.0105	31.3900	0.0314	197.818	0.0000	0.0000
2024/04/17	2044	02/05/2024	12.50 Put	Bond Future		4039.8100	4.0398	3180.8700	3.1809	21.262	0.0000	0.0000
2024/04/17	2044	02/05/2024	12.75 Call	Bond Future		74.1200	0.0741	173.3000	0.1733	133.810	0.0000	0.0000
2024/04/17	2044	02/05/2024	12.75 Put	Bond Future		2725.6300	2.7256	1945.0200	1.9450	28.640	0.0000	0.0000
2024/04/17	2044	02/05/2024	13.00 Call	Bond Future		299.1900	0.2992	569.6800	0.5697	90.407	0.0000	0.0000
2024/04/17	2044	02/05/2024	13.00 Put	Bond Future		1616.2600	1.6163	1006.9600	1.0070	37.698	0.0000	0.0000
2024/04/17	2044	02/05/2024		Bond Future		13.2548	71.0110	13.0837	71.8908	1.291	0.0000	0.0000
2024/04/17	2044	02/05/2024	11.66 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2044	02/05/2024	11.66 Put	Bond Future		8999.3600	8.9994	8119.5700	8.1196	9.776	0.0000	0.0000
2024/04/17	2044	02/05/2024	11.67 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2044	02/05/2024	11.67 Put	Bond Future		8936.9200	8.9369	8057.1300	8.0571	9.844	0.0000	0.0000
2024/04/17	2044	02/05/2024	11.65 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2044	02/05/2024	11.65 Put	Bond Future		9061.8800	9.0619	8182.0900	8.1821	9.709	0.0000	0.0000
2024/04/17	2044	01/08/2024		Bond Future		13.4058	68.1803	13.2276	69.0790	1.330	0.0000	0.0000
2024/04/17	2044	01/08/2024	12.29 Call	Bond Future		225.2200	0.2252	334.5800	0.3346	48.557	0.0000	0.0000
2024/04/17	2044	01/08/2024	12.29 Put	Bond Future		6199.3800	6.1994	5410.0000	5.4100	12.733	0.0000	0.0000
2024/04/17	2044	01/08/2024	12.30 Call	Bond Future		231.8700	0.2319	343.6600	0.3437	48.212	0.0000	0.0000
2024/04/17	2044	01/08/2024	12.30 Put	Bond Future		6148.6200	6.1486	5361.6700	5.3617	12.799	0.0000	0.0000
2024/04/17	2044	01/08/2024	12.28 Call	Bond Future		218.7100	0.2187	325.6700	0.3257	48.905	0.0000	0.0000
2024/04/17	2044	01/08/2024	12.28 Put	Bond Future		6250.3400	6.2503	5458.5600	5.4586	12.668	0.0000	0.0000
2024/04/17	2044	07/11/2024		Bond Future		13.5660	69.7863	13.3799	70.7067	1.372	0.0000	0.0000
2024/04/17	2044	07/11/2024	12.91 Call	Bond Future		1316.5700	1.3166	1633.1900	1.6332	24.049	0.0000	0.0000
2024/04/17	2044	07/11/2024	12.91 Put	Bond Future		4657.3700	4.6574	4053.5700	4.0536	12.964	0.0000	0.0000
2024/04/17	2044	07/11/2024	12.92 Call	Bond Future		1334.7600	1.3348	1654.1900	1.6542	23.932	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	
2024/04/17	2044	07/11/2024	12.92 Put	Bond Future	4622.5600	4.6226	4021.5700	4.0216	13.001	0.0000	0.0000
2024/04/17	2044	07/11/2024	12.90 Call	Bond Future	1298.3300	1.2983	1612.1300	1.6121	24.170	0.0000	0.0000
2024/04/17	2044	07/11/2024	12.90 Put	Bond Future	4692.2000	4.6922	4085.5800	4.0856	12.928	0.0000	0.0000
2024/04/17	2044	06/02/2025		Bond Future	13.7284	66.9155	13.5342	67.8566	1.415	0.0000	0.0000
2024/04/17	2044	06/02/2025	13.02 Call	Bond Future	1668.3900	1.6684	2011.0000	2.0110	20.535	0.0000	0.0000
2024/04/17	2044	06/02/2025	13.02 Put	Bond Future	5212.0400	5.2120	4613.5500	4.6136	11.483	0.0000	0.0000
2024/04/17	2044	08/05/2025		Bond Future	13.9061	68.3453	13.7033	69.3073	1.458	0.0000	0.0000
2024/04/17	2044	08/05/2025	12.72 Call	Bond Future	1041.9800	1.0420	1292.3300	1.2923	24.026	0.0000	0.0000
2024/04/17	2044	08/05/2025	12.72 Put	Bond Future	7021.5000	7.0215	6309.8200	6.3098	10.136	0.0000	0.0000
2024/04/17	2046	02/05/2024		Bond Future	112.1490	112.1490	112.2397	112.2397	0.081	0.0000	0.0000
2024/04/17	2046	01/08/2024		Bond Future	114.6257	114.6257	114.7180	114.7180	0.081	0.0000	0.0000
2024/04/17	2046	07/11/2024		Bond Future	115.1583	115.1583	115.2537	115.2537	0.083	0.0000	0.0000
2024/04/17	2046	06/02/2025		Bond Future	117.6870	117.6870	117.7855	117.7855	0.084	0.0000	0.0000
2024/04/17	2046	06/02/2025	114.01 Call	Bond Future	3677.0100	3.6770	3775.5000	3.7755	2.679	0.0000	0.0000
2024/04/17	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2046	08/05/2025		Bond Future	117.9875	117.9875	118.0892	118.0892	0.086	0.0000	0.0000
2024/04/17	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2046	08/05/2025	121.97 Put	Bond Future	3982.5500	3.9826	3880.8000	3.8808	2.555	0.0000	0.0000
2024/04/17	2050	02/05/2024		Bond Future	113.5531	113.5531	113.7489	113.7489	0.173	0.0000	0.0000
2024/04/17	2050	01/08/2024		Bond Future	113.7641	113.7641	113.9639	113.9639	0.176	0.0000	0.0000
2024/04/17	2050	07/11/2024		Bond Future	116.4741	116.4741	116.6795	116.6795	0.176	0.0000	0.0000
2024/04/17	2050	06/02/2025		Bond Future	116.6747	116.6747	116.8856	116.8856	0.181	0.0000	0.0000
2024/04/17	2050	06/02/2025	115.60 Call	Bond Future	1074.6600	1.0747	1285.6000	1.2856	19.629	0.0000	0.0000
2024/04/17	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2050	08/05/2025		Bond Future	119.2005	119.2005	119.4172	119.4172	0.182	0.0000	0.0000
2024/04/17	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	2050	08/05/2025	121.16 Put	Bond Future	1959.4900	1.9595	1742.8400	1.7428	11.056	0.0000	0.0000
2024/04/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	AL37	02/05/2024		Index Future	920.9920	920.9920	928.0460	928.0460	0.766	0.0000	0.0000
2024/04/17	AL37	01/08/2024		Index Future	941.1000	941.1000	948.3080	948.3080	0.766	0.0000	0.0000
2024/04/17	AL37	07/11/2024		Index Future	963.2870	963.2870	970.6660	970.6660	0.766	0.0000	0.0000
2024/04/17	AL37	06/02/2025		Index Future	984.2360	984.2360	991.7790	991.7790	0.766	0.0000	0.0000
2024/04/17	AL37	08/05/2025		Index Future	1005.3610	1005.3610	1013.0690	1013.0690	0.767	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	
2024/04/17	AL7T	02/05/2024	Index Future		1054.5680	1054.5680	1064.3720	1064.3720	0.930	0.0000	0.0000
2024/04/17	AL7T	01/08/2024	Index Future		1077.5930	1077.5930	1087.6100	1087.6100	0.930	0.0000	0.0000
2024/04/17	AL7T	07/11/2024	Index Future		1102.9970	1102.9970	1113.2530	1113.2530	0.930	0.0000	0.0000
2024/04/17	AL7T	06/02/2025	Index Future		1126.9850	1126.9850	1137.4670	1137.4670	0.930	0.0000	0.0000
2024/04/17	AL7T	08/05/2025	Index Future		1151.1740	1151.1740	1161.8840	1161.8840	0.930	0.0000	0.0000
2024/04/17	ALBI	02/05/2024	Index Future		919.9730	919.9730	928.1350	928.1350	0.887	0.0000	0.0000
2024/04/17	ALBI	01/08/2024	Index Future		940.0600	940.0600	948.3990	948.3990	0.887	0.0000	0.0000
2024/04/17	ALBI	07/11/2024	Index Future		962.2220	962.2220	970.7600	970.7600	0.887	0.0000	0.0000
2024/04/17	ALBI	06/02/2025	Index Future		983.1480	983.1480	991.8740	991.8740	0.888	0.0000	0.0000
2024/04/17	ALBI	08/05/2025	Index Future		1004.2500	1004.2500	1013.1670	1013.1670	0.888	0.0000	0.0000
2024/04/17	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	C025	31/01/2025	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/17	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	C214	28/02/2041	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	C253	31/03/2053	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
2024/04/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/17	ES33	02/05/2024		Bond Future	13.3553	70.2922	13.1883	70.9817	1.251	0.0000
2024/04/17	ES33	01/08/2024		Bond Future	13.5365	71.8445	13.3619	72.5490	1.290	0.0000
2024/04/17	ES33	07/11/2024		Bond Future	13.7493	69.7527	13.5658	70.4745	1.335	0.0000
2024/04/17	ES33	06/02/2025		Bond Future	13.9684	71.2834	13.7758	72.0216	1.379	0.0000
2024/04/17	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/17	ES33	06/02/2025	13.34 Put	Bond Future	2448.2300	2.4482	1709.9600	1.7100	30.155	0.0000
2024/04/17	ES33	08/05/2025		Bond Future	14.1998	69.0209	13.9976	69.7760	1.424	0.0000
2024/04/17	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/17	ES33	08/05/2025	12.73 Put	Bond Future	5751.0500	5.7511	4996.0400	4.9960	13.128	0.0000
2024/04/17	ES42	02/05/2024		Bond Future	13.6512	66.0540	13.4748	66.8966	1.292	0.0000
2024/04/17	ES42	01/08/2024		Bond Future	13.8105	67.5127	13.6269	68.3737	1.329	0.0000
2024/04/17	ES42	07/11/2024		Bond Future	13.9942	64.8524	13.8020	65.7344	1.374	0.0000
2024/04/17	ES42	06/02/2025		Bond Future	14.1743	66.2746	13.9736	67.1767	1.416	0.0000
2024/04/17	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/17	ES42	06/02/2025	13.71 Put	Bond Future	2118.8600	2.1189	1216.8200	1.2168	42.572	0.0000
2024/04/17	ES42	08/05/2025		Bond Future	14.3709	63.4389	14.1609	64.3612	1.461	0.0000
2024/04/17	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/17	ES42	08/05/2025	13.25 Put	Bond Future	5191.9800	5.1920	4269.6700	4.2697	17.764	0.0000
2024/04/17	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/17	GOVI	02/05/2024	950.98 Put	GOVI	446440.0000	44.6440	366230.0000	36.6230	17.967	0.0000
2024/04/17	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/04/17	GOVI	02/05/2024	950.99 Put	GOVI	446540.0000	44.6540	366330.0000	36.6330	17.963	0.0000	0.0000
2024/04/17	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	GOVI	02/05/2024	950.97 Put	GOVI	446340.0000	44.6340	366130.0000	36.6130	17.971	0.0000	0.0000
2024/04/17	GOVI	02/05/2024		GOVI	906.3360	906.3360	914.3570	914.3570	0.885	0.0000	0.0000
2024/04/17	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	GOVI	01/08/2024	943.38 Put	GOVI	172550.0000	17.2550	90600.0000	9.0600	47.493	0.0000	0.0000
2024/04/17	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	GOVI	01/08/2024	943.39 Put	GOVI	172650.0000	17.2650	90700.0000	9.0700	47.466	0.0000	0.0000
2024/04/17	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	GOVI	01/08/2024	943.37 Put	GOVI	172450.0000	17.2450	90500.0000	9.0500	47.521	0.0000	0.0000
2024/04/17	GOVI	01/08/2024		GOVI	926.1250	926.1250	934.3200	934.3200	0.885	0.0000	0.0000
2024/04/17	GOVI	07/11/2024		GOVI	947.9580	947.9580	956.3490	956.3490	0.885	0.0000	0.0000
2024/04/17	GOVI	07/11/2024	948.79 Call	GOVI	0.0000	0.0000	75590.0000	7.5590	100.000	0.0000	0.0000
2024/04/17	GOVI	07/11/2024	948.79 Put	GOVI	8320.0000	0.8320	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/17	GOVI	07/11/2024	948.80 Call	GOVI	0.0000	0.0000	75490.0000	7.5490	100.000	0.0000	0.0000
2024/04/17	GOVI	07/11/2024	948.80 Put	GOVI	8420.0000	0.8420	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/17	GOVI	07/11/2024	948.78 Call	GOVI	0.0000	0.0000	75690.0000	7.5690	100.000	0.0000	0.0000
2024/04/17	GOVI	07/11/2024	948.78 Put	GOVI	8220.0000	0.8220	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/17	GOVI	06/02/2025		GOVI	968.5740	968.5740	977.1500	977.1500	0.885	0.0000	0.0000
2024/04/17	GOVI	06/02/2025	972.00 Call	GOVI	0.0000	0.0000	51500.0000	5.1500	100.000	0.0000	0.0000
2024/04/17	GOVI	06/02/2025	972.00 Put	GOVI	34260.0000	3.4260	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/17	GOVI	08/05/2025		GOVI	989.3630	989.3630	998.1260	998.1260	0.886	0.0000	0.0000
2024/04/17	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	GOVI	08/05/2025	1,022.00 Put	GOVI	326370.0000	32.6370	238740.0000	23.8740	26.850	0.0000	0.0000
2024/04/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/04/17	IGOV	02/05/2024		Index Future	344.4080	344.4080	344.6110	344.6110	0.059	0.0000	0.0000
2024/04/17	IGOV	01/08/2024		Index Future	352.0130	352.0130	352.2200	352.2200	0.059	0.0000	0.0000
2024/04/17	IGOV	07/11/2024		Index Future	360.4010	360.4010	360.6150	360.6150	0.059	0.0000	0.0000
2024/04/17	IGOV	06/02/2025		Index Future	368.3210	368.3210	368.5400	368.5400	0.059	0.0000	0.0000
2024/04/17	IGOV	08/05/2025		Index Future	376.3050	376.3050	376.5310	376.5310	0.060	0.0000	0.0000
2024/04/17	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/04/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/04/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/04/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/04/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/04/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	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	
2024/04/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/04/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/04/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/04/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/04/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/04/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/17	JBAF	17/04/2024		Jibar Tradeable Future	8.3500	91.6500	8.3670	91.6330	0.204	0.0000	0.0000
2024/04/17	JBAF	15/05/2024		Jibar Tradeable Future	8.3700	91.6300	8.3580	91.6420	0.143	0.0000	0.0000
2024/04/17	JBAF	19/06/2024		Jibar Tradeable Future	8.3800	91.6200	8.3900	91.6100	0.119	0.0000	0.0000
2024/04/17	JBAF	17/07/2024		Jibar Tradeable Future	8.3700	91.6300	8.3900	91.6100	0.239	0.0000	0.0000
2024/04/17	JBAF	21/08/2024		Jibar Tradeable Future	8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000
2024/04/17	JBAF	18/09/2024		Jibar Tradeable Future	8.3800	91.6200	8.4100	91.5900	0.358	0.0000	0.0000
2024/04/17	JBAF	16/10/2024		Jibar Tradeable Future	7.8000	7.8000	7.8000	92.2000	0.000	0.0000	0.0000
2024/04/17	JBAF	18/12/2024		Jibar Tradeable Future	8.3400	91.6600	8.4200	91.5800	0.959	0.0000	0.0000
2024/04/17	JBAF	19/03/2025		Jibar Tradeable Future	8.2400	91.7600	8.3400	91.6600	1.214	0.0000	0.0000
2024/04/17	JBAF	18/06/2025		Jibar Tradeable Future	8.1800	91.8200	8.2900	91.7100	1.345	0.0000	0.0000
2024/04/17	JBAF	17/09/2025		Jibar Tradeable Future	8.1700	91.8300	8.2800	91.7200	1.346	0.0000	0.0000
2024/04/17	JBAF	17/12/2025		Jibar Tradeable Future	8.2400	91.7600	8.3400	91.6600	1.214	0.0000	0.0000
2024/04/17	JBAF	18/03/2026		Jibar Tradeable Future	8.2500	91.7500	8.3400	91.6600	1.091	0.0000	0.0000
2024/04/17	R035	02/05/2024		Bond Future	12.5478	80.2036	12.3821	81.0261	1.321	0.0000	0.0000
2024/04/17	R035	02/05/2024	11.20 Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0.0000	0.0000
2024/04/17	R035	02/05/2024	11.20 Put	Bond Future	7053.2500	7.0533	6230.7600	6.2308	11.661	0.0000	0.0000
2024/04/17	R035	02/05/2024	11.21 Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0.0000	0.0000
2024/04/17	R035	02/05/2024	11.21 Put	Bond Future	6997.7400	6.9977	6175.2500	6.1753	11.754	0.0000	0.0000
2024/04/17	R035	02/05/2024	11.19 Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0.0000	0.0000
2024/04/17	R035	02/05/2024	11.19 Put	Bond Future	7108.8200	7.1088	6286.3200	6.2863	11.570	0.0000	0.0000
2024/04/17	R035	01/08/2024	11.80 Call	Bond Future	377.3000	0.3773	532.4900	0.5325	41.132	0.0000	0.0000
2024/04/17	R035	01/08/2024	11.80 Put	Bond Future	4837.3100	4.8373	4152.2300	4.1522	14.162	0.0000	0.0000
2024/04/17	R035	01/08/2024	11.81 Call	Bond Future	386.9400	0.3869	544.9700	0.5450	40.841	0.0000	0.0000
2024/04/17	R035	01/08/2024	11.81 Put	Bond Future	4794.8300	4.7948	4112.5900	4.1126	14.229	0.0000	0.0000
2024/04/17	R035	01/08/2024	11.79 Call	Bond Future	367.8200	0.3678	520.2000	0.5202	41.428	0.0000	0.0000

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	
2024/04/17	R035	01/08/2024	11.79 Put	Bond Future	4879.9900	4.8800	4192.1000	4.1921	14.096	0.0000	0.0000
2024/04/17	R035	01/08/2024		Bond Future	12.6890	81.9549	12.5162	82.7951	1.362	0.0000	0.0000
2024/04/17	R035	07/11/2024		Bond Future	12.8566	79.3704	12.6754	80.2309	1.409	0.0000	0.0000
2024/04/17	R035	07/11/2024	12.18 Call	Bond Future	1240.0700	1.2401	1529.2700	1.5293	23.321	0.0000	0.0000
2024/04/17	R035	07/11/2024	12.18 Put	Bond Future	4523.2700	4.5233	3951.8900	3.9519	12.632	0.0000	0.0000
2024/04/17	R035	07/11/2024	12.19 Call	Bond Future	1257.1900	1.2572	1548.9500	1.5490	23.207	0.0000	0.0000
2024/04/17	R035	07/11/2024	12.19 Put	Bond Future	4490.4700	4.4905	3921.6500	3.9217	12.667	0.0000	0.0000
2024/04/17	R035	07/11/2024	12.17 Call	Bond Future	1222.8900	1.2229	1509.5000	1.5095	23.437	0.0000	0.0000
2024/04/17	R035	07/11/2024	12.17 Put	Bond Future	4556.0500	4.5561	3982.0800	3.9821	12.598	0.0000	0.0000
2024/04/17	R035	06/02/2025		Bond Future	13.0294	81.0943	12.8398	81.9743	1.455	0.0000	0.0000
2024/04/17	R035	06/02/2025	12.41 Call	Bond Future	1682.5500	1.6826	2015.7400	2.0157	19.803	0.0000	0.0000
2024/04/17	R035	06/02/2025	12.41 Put	Bond Future	4609.3300	4.6093	4062.5300	4.0625	11.863	0.0000	0.0000
2024/04/17	R035	08/05/2025		Bond Future	13.2078	78.3136	13.0094	79.2133	1.502	0.0000	0.0000
2024/04/17	R035	08/05/2025	11.78 Call	Bond Future	669.9200	0.6699	849.2700	0.8493	26.772	0.0000	0.0000
2024/04/17	R035	08/05/2025	11.78 Put	Bond Future	7483.4800	7.4835	6763.0700	6.7631	9.627	0.0000	0.0000
2024/04/17	R053	02/05/2024	13.03 Call	Bond Future	797.1600	0.7972	1345.0500	1.3451	68.730	0.0000	0.0000
2024/04/17	R053	02/05/2024	13.03 Put	Bond Future	1484.6500	1.4847	849.0800	0.8491	42.809	0.0000	0.0000
2024/04/17	R053	02/05/2024	13.04 Call	Bond Future	825.6600	0.8257	1385.0400	1.3850	67.749	0.0000	0.0000
2024/04/17	R053	02/05/2024	13.04 Put	Bond Future	1445.7300	1.4457	821.6500	0.8217	43.167	0.0000	0.0000
2024/04/17	R053	02/05/2024	13.02 Call	Bond Future	769.3400	0.7693	1305.7300	1.3057	69.721	0.0000	0.0000
2024/04/17	R053	02/05/2024	13.02 Put	Bond Future	1524.3500	1.5244	877.2800	0.8773	42.449	0.0000	0.0000
2024/04/17	R053	02/05/2024		Bond Future	13.1326	89.9563	12.9569	91.1398	1.338	0.0000	0.0000
2024/04/17	R053	01/08/2024	13.14 Call	Bond Future	2335.6900	2.3357	2926.2100	2.9262	25.282	0.0000	0.0000
2024/04/17	R053	01/08/2024	13.14 Put	Bond Future	3212.7100	3.2127	2594.2700	2.5943	19.250	0.0000	0.0000
2024/04/17	R053	01/08/2024	13.15 Call	Bond Future	2368.2200	2.3682	2963.3900	2.9634	25.132	0.0000	0.0000
2024/04/17	R053	01/08/2024	13.15 Put	Bond Future	3178.8800	3.1789	2565.0900	2.5651	19.308	0.0000	0.0000
2024/04/17	R053	01/08/2024	13.13 Call	Bond Future	2303.1700	2.3032	2889.0300	2.8890	25.437	0.0000	0.0000
2024/04/17	R053	01/08/2024	13.13 Put	Bond Future	3246.6500	3.2467	2623.5500	2.6236	19.192	0.0000	0.0000
2024/04/17	R053	01/08/2024		Bond Future	13.2733	91.9207	13.0902	93.1296	1.379	0.0000	0.0000
2024/04/17	R053	07/11/2024		Bond Future	13.4333	88.2140	13.2416	89.4521	1.427	0.0000	0.0000
2024/04/17	R053	07/11/2024	12.80 Call	Bond Future	1918.9800	1.9190	2364.1000	2.3641	23.196	0.0000	0.0000
2024/04/17	R053	07/11/2024	12.80 Put	Bond Future	6137.5500	6.1376	5344.5800	5.3446	12.920	0.0000	0.0000
2024/04/17	R053	07/11/2024	12.81 Call	Bond Future	1944.1400	1.9441	2392.9300	2.3929	23.084	0.0000	0.0000
2024/04/17	R053	07/11/2024	12.81 Put	Bond Future	6093.1500	6.0932	5303.8500	5.3039	12.954	0.0000	0.0000
2024/04/17	R053	07/11/2024	12.79 Call	Bond Future	1894.0100	1.8940	2335.4500	2.3355	23.307	0.0000	0.0000
2024/04/17	R053	07/11/2024	12.79 Put	Bond Future	6182.2300	6.1822	5385.5800	5.3856	12.886	0.0000	0.0000
2024/04/17	R053	06/02/2025		Bond Future	13.5919	90.1292	13.3916	91.3951	1.474	0.0000	0.0000
2024/04/17	R053	06/02/2025	12.94 Call	Bond Future	2442.7100	2.4427	2928.1700	2.9282	19.874	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	
2024/04/17	R053	06/02/2025	12.94 Put	Bond Future	6693.8000	6.6938	5913.4100	5.9134	11.658	0.0000	0.0000
2024/04/17	R053	08/05/2025		Bond Future	13.7616	86.1854	13.5521	87.4794	1.522	0.0000	0.0000
2024/04/17	R053	08/05/2025	12.64 Call	Bond Future	1723.0200	1.7230	2101.6700	2.1017	21.976	0.0000	0.0000
2024/04/17	R053	08/05/2025	12.64 Put	Bond Future	9104.8100	9.1048	8189.4600	8.1895	10.053	0.0000	0.0000
2024/04/17	R186	02/05/2024		Bond Future	9.5066	106.1955	9.3714	106.5083	1.422	0.0000	0.0000
2024/04/17	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	R186	02/05/2024	8.00 Put	Bond Future	3555.6400	3.5556	3242.8800	3.2429	8.796	0.0000	0.0000
2024/04/17	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	R186	02/05/2024	8.01 Put	Bond Future	3531.5200	3.5315	3218.7600	3.2188	8.856	0.0000	0.0000
2024/04/17	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	R186	02/05/2024	7.99 Put	Bond Future	3579.7600	3.5798	3267.0000	3.2670	8.737	0.0000	0.0000
2024/04/17	R186	02/05/2024	10.40 Call	Bond Future	2039.5800	2.0396	2350.2000	2.3502	15.230	0.0000	0.0000
2024/04/17	R186	02/05/2024	10.40 Put	Bond Future	2.8100	0.0028	0.6700	0.0007	76.157	0.0000	0.0000
2024/04/17	R186	02/05/2024	9.73 Put	Bond Future	99.6700	0.0997	39.9600	0.0400	59.908	0.0000	0.0000
2024/04/17	R186	02/05/2024	9.73 Call	Bond Future	613.8400	0.6138	866.8900	0.8669	41.224	0.0000	0.0000
2024/04/17	R186	01/08/2024	8.69 Call	Bond Future	57.5500	0.0576	91.2700	0.0913	58.593	0.0000	0.0000
2024/04/17	R186	01/08/2024	8.69 Put	Bond Future	1958.9500	1.9590	1673.3800	1.6734	14.578	0.0000	0.0000
2024/04/17	R186	01/08/2024	8.70 Call	Bond Future	59.9200	0.0599	94.6800	0.0947	58.011	0.0000	0.0000
2024/04/17	R186	01/08/2024	8.70 Put	Bond Future	1939.7400	1.9397	1655.2100	1.6552	14.668	0.0000	0.0000
2024/04/17	R186	01/08/2024	8.68 Call	Bond Future	55.3400	0.0553	88.0600	0.0881	59.125	0.0000	0.0000
2024/04/17	R186	01/08/2024	8.68 Put	Bond Future	1978.3200	1.9783	1691.7500	1.6918	14.486	0.0000	0.0000
2024/04/17	R186	01/08/2024		Bond Future	9.5816	103.2065	9.4304	103.5258	1.578	0.0000	0.0000
2024/04/17	R186	07/11/2024		Bond Future	9.6808	105.6384	9.5074	105.9659	1.790	0.0000	0.0000
2024/04/17	R186	07/11/2024	9.14 Call	Bond Future	424.1300	0.4241	535.1200	0.5351	26.169	0.0000	0.0000
2024/04/17	R186	07/11/2024	9.14 Put	Bond Future	1450.6500	1.4507	1234.0900	1.2341	14.928	0.0000	0.0000
2024/04/17	R186	07/11/2024	9.15 Call	Bond Future	432.0500	0.4321	544.2500	0.5443	25.969	0.0000	0.0000
2024/04/17	R186	07/11/2024	9.15 Put	Bond Future	1439.4700	1.4395	1224.1200	1.2241	14.960	0.0000	0.0000
2024/04/17	R186	07/11/2024	9.13 Call	Bond Future	416.2800	0.4163	526.0700	0.5261	26.374	0.0000	0.0000
2024/04/17	R186	07/11/2024	9.13 Put	Bond Future	1461.9100	1.4619	1244.1500	1.2442	14.896	0.0000	0.0000
2024/04/17	R186	06/02/2025		Bond Future	9.8120	102.6172	9.6122	102.9528	2.036	0.0000	0.0000
2024/04/17	R186	06/02/2025	9.03 Call	Bond Future	358.9700	0.3590	458.6600	0.4587	27.771	0.0000	0.0000
2024/04/17	R186	06/02/2025	9.03 Put	Bond Future	1680.8700	1.6809	1444.9600	1.4450	14.035	0.0000	0.0000
2024/04/17	R186	08/05/2025		Bond Future	10.0108	104.8133	9.7758	105.1573	2.347	0.0000	0.0000
2024/04/17	R186	08/05/2025	8.47 Call	Bond Future	161.8000	0.1618	218.6100	0.2186	35.111	0.0000	0.0000
2024/04/17	R186	08/05/2025	8.47 Put	Bond Future	2446.5200	2.4465	2159.4200	2.1594	11.735	0.0000	0.0000
2024/04/17	R202	02/05/2024		Bond Future	258.3153	258.3153	258.8333	258.8333	0.201	0.0000	0.0000
2024/04/17	R202	01/08/2024		Bond Future	258.9422	258.9422	259.4711	259.4711	0.204	0.0000	0.0000
2024/04/17	R202	07/11/2024		Bond Future	265.1109	265.1109	265.6543	265.6543	0.205	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	
2024/04/17	R202	06/02/2025		Bond Future	265.7197	265.7197	266.2772	266.2772	0.210	0.0000	0.0000
2024/04/17	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	R202	06/02/2025	266.79 Put	Bond Future	1070.2600	1.0703	512.7600	0.5128	52.090	0.0000	0.0000
2024/04/17	R202	08/05/2025		Bond Future	271.4734	271.4734	272.0457	272.0457	0.211	0.0000	0.0000
2024/04/17	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	R202	08/05/2025	272.31 Put	Bond Future	836.6200	0.8366	264.2800	0.2643	68.411	0.0000	0.0000
2024/04/17	R209	02/05/2024		Bond Future	12.6461	61.7957	12.4807	62.5153	1.307	0.0000	0.0000
2024/04/17	R209	02/05/2024	11.18 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/04/17	R209	02/05/2024	11.18 Put	Bond Future	6810.5500	6.8106	6091.0100	6.0910	10.565	0.0000	0.0000
2024/04/17	R209	02/05/2024	11.19 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/04/17	R209	02/05/2024	11.19 Put	Bond Future	6760.6500	6.7607	6041.1100	6.0411	10.643	0.0000	0.0000
2024/04/17	R209	02/05/2024	11.17 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	R209	02/05/2024	11.17 Put	Bond Future	6860.5100	6.8605	6140.9600	6.1410	10.488	0.0000	0.0000
2024/04/17	R209	01/08/2024		Bond Future	12.7779	63.1451	12.6063	63.8802	1.343	0.0000	0.0000
2024/04/17	R209	01/08/2024	11.79 Call	Bond Future	261.1100	0.2611	374.7700	0.3748	43.530	0.0000	0.0000
2024/04/17	R209	01/08/2024	11.79 Put	Bond Future	4664.3800	4.6644	4042.9700	4.0430	13.322	0.0000	0.0000
2024/04/17	R209	01/08/2024	11.80 Call	Bond Future	268.2500	0.2683	384.2000	0.3842	43.225	0.0000	0.0000
2024/04/17	R209	01/08/2024	11.80 Put	Bond Future	4624.7900	4.6248	4005.6700	4.0057	13.387	0.0000	0.0000
2024/04/17	R209	01/08/2024	11.78 Call	Bond Future	254.1000	0.2541	365.5100	0.3655	43.845	0.0000	0.0000
2024/04/17	R209	01/08/2024	11.78 Put	Bond Future	4704.1400	4.7041	4080.4800	4.0805	13.258	0.0000	0.0000
2024/04/17	R209	07/11/2024		Bond Future	12.9287	61.4758	12.7496	62.2286	1.385	0.0000	0.0000
2024/04/17	R209	07/11/2024	12.22 Call	Bond Future	1051.8600	1.0519	1298.8500	1.2989	23.481	0.0000	0.0000
2024/04/17	R209	07/11/2024	12.22 Put	Bond Future	4108.0900	4.1081	3602.2400	3.6022	12.314	0.0000	0.0000
2024/04/17	R209	07/11/2024	12.23 Call	Bond Future	1066.8300	1.0668	1316.0800	1.3161	23.364	0.0000	0.0000
2024/04/17	R209	07/11/2024	12.23 Put	Bond Future	4078.4800	4.0785	3574.8900	3.5749	12.347	0.0000	0.0000
2024/04/17	R209	07/11/2024	12.21 Call	Bond Future	1037.1800	1.0372	1281.9200	1.2819	23.597	0.0000	0.0000
2024/04/17	R209	07/11/2024	12.21 Put	Bond Future	4138.0400	4.1380	3629.9400	3.6299	12.279	0.0000	0.0000
2024/04/17	R209	06/02/2025		Bond Future	13.0792	62.8109	12.8928	63.5807	1.425	0.0000	0.0000
2024/04/17	R209	06/02/2025	12.44 Call	Bond Future	1437.5800	1.4376	1725.0700	1.7251	19.998	0.0000	0.0000
2024/04/17	R209	06/02/2025	12.44 Put	Bond Future	4134.6100	4.1346	3652.3600	3.6524	11.664	0.0000	0.0000
2024/04/17	R209	08/05/2025		Bond Future	13.2413	60.9986	13.0472	61.7855	1.466	0.0000	0.0000
2024/04/17	R209	08/05/2025	11.89 Call	Bond Future	615.9700	0.6160	780.1800	0.7802	26.659	0.0000	0.0000
2024/04/17	R209	08/05/2025	11.89 Put	Bond Future	6397.1700	6.3972	5774.4800	5.7745	9.734	0.0000	0.0000
2024/04/17	R210	02/05/2024		Bond Future	233.5965	233.5965	233.6369	233.6369	0.017	0.0000	0.0000
2024/04/17	R210	01/08/2024		Bond Future	238.7550	238.7550	238.7958	238.7958	0.017	0.0000	0.0000
2024/04/17	R210	07/11/2024		Bond Future	241.1108	241.1108	241.1542	241.1542	0.018	0.0000	0.0000
2024/04/17	R210	06/02/2025		Bond Future	246.4058	246.4058	246.4523	246.4523	0.019	0.0000	0.0000
2024/04/17	R210	06/02/2025	239.61 Call	Bond Future	6795.8200	6.7958	6842.2900	6.8423	0.684	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	
2024/04/17	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	R210	08/05/2025		Bond Future	248.3351	248.3351	248.3849	248.3849	0.020	0.0000	0.0000
2024/04/17	R210	08/05/2025	248.03 Call	Bond Future	305.1000	0.3051	354.9400	0.3549	16.336	0.0000	0.0000
2024/04/17	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	R213	02/05/2024		Bond Future	11.4038	80.8043	11.2285	81.5141	1.538	0.0000	0.0000
2024/04/17	R213	02/05/2024	10.29 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/04/17	R213	02/05/2024	10.29 Put	Bond Future	4646.4500	4.6465	3936.6700	3.9367	15.276	0.0000	0.0000
2024/04/17	R213	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/04/17	R213	02/05/2024	10.30 Put	Bond Future	4603.2400	4.6032	3893.4600	3.8935	15.419	0.0000	0.0000
2024/04/17	R213	02/05/2024	10.28 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	R213	02/05/2024	10.28 Put	Bond Future	4689.6800	4.6897	3979.8900	3.9799	15.135	0.0000	0.0000
2024/04/17	R213	01/08/2024		Bond Future	11.5234	82.5687	11.3393	83.2938	1.598	0.0000	0.0000
2024/04/17	R213	01/08/2024	10.87 Call	Bond Future	458.7000	0.4587	646.8200	0.6468	41.012	0.0000	0.0000
2024/04/17	R213	01/08/2024	10.87 Put	Bond Future	3068.8700	3.0689	2531.9100	2.5319	17.497	0.0000	0.0000
2024/04/17	R213	01/08/2024	10.88 Call	Bond Future	468.8800	0.4689	659.8700	0.6599	40.733	0.0000	0.0000
2024/04/17	R213	01/08/2024	10.88 Put	Bond Future	3038.3100	3.0383	2504.2200	2.5042	17.579	0.0000	0.0000
2024/04/17	R213	01/08/2024	10.86 Call	Bond Future	448.5500	0.4486	633.7900	0.6338	41.298	0.0000	0.0000
2024/04/17	R213	01/08/2024	10.86 Put	Bond Future	3099.4900	3.0995	2559.6500	2.5597	17.417	0.0000	0.0000
2024/04/17	R213	07/11/2024		Bond Future	11.6716	80.9528	11.4769	81.6955	1.669	0.0000	0.0000
2024/04/17	R213	07/11/2024	11.22 Call	Bond Future	1275.5000	1.2755	1572.5000	1.5725	23.285	0.0000	0.0000
2024/04/17	R213	07/11/2024	11.22 Put	Bond Future	3010.9700	3.0110	2565.2200	2.5652	14.804	0.0000	0.0000
2024/04/17	R213	07/11/2024	11.23 Call	Bond Future	1291.2200	1.2912	1590.4700	1.5905	23.176	0.0000	0.0000
2024/04/17	R213	07/11/2024	11.23 Put	Bond Future	2987.7600	2.9878	2544.2600	2.5443	14.844	0.0000	0.0000
2024/04/17	R213	07/11/2024	11.21 Call	Bond Future	1259.6700	1.2597	1554.4000	1.5544	23.397	0.0000	0.0000
2024/04/17	R213	07/11/2024	11.21 Put	Bond Future	3034.1000	3.0341	2586.0800	2.5861	14.766	0.0000	0.0000
2024/04/17	R213	06/02/2025		Bond Future	11.8298	82.7116	11.6240	83.4711	1.739	0.0000	0.0000
2024/04/17	R213	06/02/2025	11.35 Call	Bond Future	1541.0700	1.5411	1855.1200	1.8551	20.379	0.0000	0.0000
2024/04/17	R213	06/02/2025	11.35 Put	Bond Future	3326.1300	3.3261	2880.6000	2.8806	13.395	0.0000	0.0000
2024/04/17	R213	08/05/2025		Bond Future	11.9983	80.9206	11.7808	81.6973	1.813	0.0000	0.0000
2024/04/17	R213	08/05/2025	10.52 Call	Bond Future	512.9200	0.5129	663.4300	0.6634	29.344	0.0000	0.0000
2024/04/17	R213	08/05/2025	10.52 Put	Bond Future	5982.1000	5.9821	5355.9000	5.3559	10.468	0.0000	0.0000
2024/04/17	R214	02/05/2024	13.52 Call	Bond Future	2425.3600	2.4254	3137.4200	3.1374	29.359	0.0000	0.0000
2024/04/17	R214	02/05/2024	13.52 Put	Bond Future	89.0800	0.0891	30.1900	0.0302	66.109	0.0000	0.0000
2024/04/17	R214	02/05/2024	12.87 Call	Bond Future	503.4100	0.5034	866.3900	0.8664	72.104	0.0000	0.0000
2024/04/17	R214	02/05/2024	12.87 Put	Bond Future	919.5700	0.9196	511.6000	0.5116	44.365	0.0000	0.0000
2024/04/17	R214	02/05/2024	12.12 Put	Bond Future	3880.7600	3.8808	3119.4300	3.1194	19.618	0.0000	0.0000
2024/04/17	R214	02/05/2024	12.12 Call	Bond Future	4.1500	0.0042	13.7700	0.0138	231.807	0.0000	0.0000
2024/04/17	R214	02/05/2024	12.14 Put	Bond Future	3785.1500	3.7852	3025.5600	3.0256	20.068	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
2024/04/17	R214	02/05/2024	12.14 Call	Bond Future	5.0500	0.0051	16.4100	0.0164	224.950	0.0000	0.0000
2024/04/17	R214	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	R214	02/05/2024	11.47 Put	Bond Future	7148.1200	7.1481	6377.1700	6.3772	10.785	0.0000	0.0000
2024/04/17	R214	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	R214	02/05/2024	11.48 Put	Bond Future	7095.7400	7.0957	6324.7900	6.3248	10.865	0.0000	0.0000
2024/04/17	R214	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	R214	02/05/2024	11.46 Put	Bond Future	7200.5600	7.2006	6429.6100	6.4296	10.707	0.0000	0.0000
2024/04/17	R214	02/05/2024		Bond Future	12.9650	57.3558	12.7898	58.1268	1.351	0.0000	0.0000
2024/04/17	R214	01/08/2024		Bond Future	13.0917	58.6083	12.9100	59.3959	1.388	0.0000	0.0000
2024/04/17	R214	01/08/2024	12.17 Call	Bond Future	300.4400	0.3004	437.1600	0.4372	45.507	0.0000	0.0000
2024/04/17	R214	01/08/2024	12.17 Put	Bond Future	4481.9700	4.4820	3831.0900	3.8311	14.522	0.0000	0.0000
2024/04/17	R214	01/08/2024	12.18 Call	Bond Future	308.3900	0.3084	447.7400	0.4477	45.186	0.0000	0.0000
2024/04/17	R214	01/08/2024	12.18 Put	Bond Future	4441.9800	4.4420	3793.7300	3.7937	14.594	0.0000	0.0000
2024/04/17	R214	01/08/2024	12.16 Call	Bond Future	292.6200	0.2926	426.7500	0.4268	45.838	0.0000	0.0000
2024/04/17	R214	01/08/2024	12.16 Put	Bond Future	4522.1500	4.5222	3868.6800	3.8687	14.450	0.0000	0.0000
2024/04/17	R214	07/11/2024		Bond Future	13.2393	56.6820	13.0501	57.4886	1.429	0.0000	0.0000
2024/04/17	R214	07/11/2024	12.61 Call	Bond Future	1169.2300	1.1692	1454.1600	1.4542	24.369	0.0000	0.0000
2024/04/17	R214	07/11/2024	12.61 Put	Bond Future	3923.8500	3.9239	3402.2400	3.4022	13.293	0.0000	0.0000
2024/04/17	R214	07/11/2024	12.62 Call	Bond Future	1185.3200	1.1853	1472.7300	1.4727	24.247	0.0000	0.0000
2024/04/17	R214	07/11/2024	12.62 Put	Bond Future	3894.5100	3.8945	3375.3800	3.3754	13.330	0.0000	0.0000
2024/04/17	R214	07/11/2024	12.60 Call	Bond Future	1153.2700	1.1533	1435.7200	1.4357	24.491	0.0000	0.0000
2024/04/17	R214	07/11/2024	12.60 Put	Bond Future	3953.3600	3.9534	3429.2700	3.4293	13.257	0.0000	0.0000
2024/04/17	R214	06/02/2025		Bond Future	13.3890	57.9132	13.1922	58.7378	1.470	0.0000	0.0000
2024/04/17	R214	06/02/2025	12.71 Call	Bond Future	1462.4000	1.4624	1767.8300	1.7678	20.886	0.0000	0.0000
2024/04/17	R214	06/02/2025	12.71 Put	Bond Future	4389.8600	4.3899	3870.6900	3.8707	11.827	0.0000	0.0000
2024/04/17	R214	08/05/2025		Bond Future	13.5411	55.8448	13.3365	56.6877	1.511	0.0000	0.0000
2024/04/17	R214	08/05/2025	12.40 Call	Bond Future	1083.9800	1.0840	1324.5800	1.3246	22.196	0.0000	0.0000
2024/04/17	R214	08/05/2025	12.40 Put	Bond Future	6053.5100	6.0535	5451.2000	5.4512	9.950	0.0000	0.0000
2024/04/17	R248	02/05/2024	11.40 Put	Bond Future	10326.2100	10.3262	9407.3500	9.4074	8.898	0.0000	0.0000
2024/04/17	R248	02/05/2024	11.40 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	R248	02/05/2024	12.40 Put	Bond Future	4164.1400	4.1641	3267.9000	3.2679	21.523	0.0000	0.0000
2024/04/17	R248	02/05/2024	12.40 Call	Bond Future	11.3100	0.0113	33.9300	0.0339	200.000	0.0000	0.0000
2024/04/17	R248	02/05/2024	13.16 Call	Bond Future	834.1600	0.8342	1351.5100	1.3515	62.020	0.0000	0.0000
2024/04/17	R248	02/05/2024	13.16 Put	Bond Future	843.5200	0.8435	442.0100	0.4420	47.599	0.0000	0.0000
2024/04/17	R248	02/05/2024		Bond Future	13.1618	69.6902	12.9862	70.6090	1.334	0.0000	0.0000
2024/04/17	R248	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	R248	02/05/2024	11.47 Put	Bond Future	9864.5700	9.8646	8945.7100	8.9457	9.315	0.0000	0.0000
2024/04/17	R248	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/04/17	R248	02/05/2024	11.48 Put	Bond Future	9799.0100	9.7990	8880.1500	8.8802	9.377	0.0000	0.0000
2024/04/17	R248	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	R248	02/05/2024	11.46 Put	Bond Future	9930.2300	9.9302	9011.3700	9.0114	9.253	0.0000	0.0000
2024/04/17	R248	01/08/2024		Bond Future	13.2980	71.2119	13.1153	72.1506	1.374	0.0000	0.0000
2024/04/17	R248	01/08/2024	12.31 Call	Bond Future	341.6300	0.3416	493.7900	0.4938	44.539	0.0000	0.0000
2024/04/17	R248	01/08/2024	12.31 Put	Bond Future	5710.2800	5.7103	4923.7700	4.9238	13.774	0.0000	0.0000
2024/04/17	R248	01/08/2024	12.32 Call	Bond Future	350.7700	0.3508	505.8900	0.5059	44.223	0.0000	0.0000
2024/04/17	R248	01/08/2024	12.32 Put	Bond Future	5661.3200	5.6613	4877.7700	4.8778	13.840	0.0000	0.0000
2024/04/17	R248	01/08/2024	12.30 Call	Bond Future	332.6600	0.3327	481.8800	0.4819	44.857	0.0000	0.0000
2024/04/17	R248	01/08/2024	12.30 Put	Bond Future	5759.4900	5.7595	4970.0400	4.9700	13.707	0.0000	0.0000
2024/04/17	R248	07/11/2024		Bond Future	13.4564	68.4378	13.2655	69.3991	1.419	0.0000	0.0000
2024/04/17	R248	07/11/2024	12.79 Call	Bond Future	1348.1400	1.3481	1678.8300	1.6788	24.529	0.0000	0.0000
2024/04/17	R248	07/11/2024	12.79 Put	Bond Future	4813.3500	4.8134	4182.7100	4.1827	13.102	0.0000	0.0000
2024/04/17	R248	07/11/2024	12.80 Call	Bond Future	1366.9300	1.3669	1700.5600	1.7006	24.407	0.0000	0.0000
2024/04/17	R248	07/11/2024	12.80 Put	Bond Future	4777.7900	4.7778	4150.0900	4.1501	13.138	0.0000	0.0000
2024/04/17	R248	07/11/2024	12.78 Call	Bond Future	1329.4800	1.3295	1657.2500	1.6573	24.654	0.0000	0.0000
2024/04/17	R248	07/11/2024	12.78 Put	Bond Future	4849.1200	4.8491	4215.5600	4.2156	13.065	0.0000	0.0000
2024/04/17	R248	06/02/2025		Bond Future	13.6174	69.9241	13.4180	70.9069	1.465	0.0000	0.0000
2024/04/17	R248	06/02/2025	12.71 Call	Bond Future	1345.8800	1.3459	1653.1400	1.6531	22.830	0.0000	0.0000
2024/04/17	R248	06/02/2025	12.71 Put	Bond Future	6038.1900	6.0382	5362.6100	5.3626	11.188	0.0000	0.0000
2024/04/17	R248	08/05/2025		Bond Future	13.7809	66.9673	13.5728	67.9720	1.510	0.0000	0.0000
2024/04/17	R248	08/05/2025	12.60 Call	Bond Future	996.2900	0.9963	1252.5300	1.2525	25.719	0.0000	0.0000
2024/04/17	R248	08/05/2025	12.60 Put	Bond Future	7085.5000	7.0855	6337.0800	6.3371	10.563	0.0000	0.0000
2024/04/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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