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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/04/2024 TO 23/04/2024

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
2024/04/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/23	2025	02/05/2024		Bond Future	179.2599	179.2599	179.2420	0.010	0.0000	0.0000
2024/04/23	2025	01/08/2024		Bond Future	181.3699	181.3699	181.3513	0.010	0.0000	0.0000
2024/04/23	2025	07/11/2024		Bond Future	185.6914	185.6914	185.6728	0.010	0.0000	0.0000
2024/04/23	2029	02/05/2024		Bond Future	128.4436	128.4436	128.4327	0.008	0.0000	0.0000
2024/04/23	2029	01/08/2024		Bond Future	131.2777	131.2777	131.2664	0.009	0.0000	0.0000
2024/04/23	2029	07/11/2024		Bond Future	132.9992	132.9992	132.9880	0.008	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/04/23	2029	06/02/2025		Bond Future	135.9204	135.9204	135.9093	135.9093	0.008	0.0000	0.0000
2024/04/23	2029	06/02/2025	132.40 Call	Bond Future	3520.4100	3.5204	3509.3300	3.5093	0.315	0.0000	0.0000
2024/04/23	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2029	08/05/2025		Bond Future	137.4333	137.4333	137.4224	137.4224	0.008	0.0000	0.0000
2024/04/23	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2029	08/05/2025	137.85 Put	Bond Future	416.7500	0.4168	427.5800	0.4276	2.599	0.0000	0.0000
2024/04/23	2030	02/05/2024		Bond Future	10.7503	90.5574	10.6735	90.8568	0.714	0.0000	0.0000
2024/04/23	2030	02/05/2024	9.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2030	02/05/2024	9.82 Put	Bond Future	3713.7500	3.7138	3414.3100	3.4143	8.063	0.0000	0.0000
2024/04/23	2030	02/05/2024	9.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2030	02/05/2024	9.83 Put	Bond Future	3672.8100	3.6728	3373.3700	3.3734	8.153	0.0000	0.0000
2024/04/23	2030	02/05/2024	9.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2030	02/05/2024	9.81 Put	Bond Future	3754.7100	3.7547	3455.2700	3.4553	7.975	0.0000	0.0000
2024/04/23	2030	02/05/2024	9.66 Put	Bond Future	4371.8300	4.3718	4072.3900	4.0724	6.849	0.0000	0.0000
2024/04/23	2030	02/05/2024	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2030	02/05/2024	10.16 Put	Bond Future	2336.0400	2.3360	2037.8800	2.0379	12.763	0.0000	0.0000
2024/04/23	2030	02/05/2024	10.16 Call	Bond Future	1.5900	0.0016	2.8700	0.0029	80.503	0.0000	0.0000
2024/04/23	2030	02/05/2024	11.94 Call	Bond Future	4481.4500	4.4815	4780.7700	4.7808	6.679	0.0000	0.0000
2024/04/23	2030	02/05/2024	11.94 Put	Bond Future	0.1400	0.0001	0.0200	0.0000	85.714	0.0000	0.0000
2024/04/23	2030	02/05/2024	10.62 Put	Bond Future	719.9900	0.7200	509.8400	0.5098	29.188	0.0000	0.0000
2024/04/23	2030	02/05/2024	10.62 Call	Bond Future	211.0600	0.2111	300.3500	0.3004	42.306	0.0000	0.0000
2024/04/23	2030	02/05/2024	11.12 Put	Bond Future	62.9300	0.0629	28.7700	0.0288	54.283	0.0000	0.0000
2024/04/23	2030	02/05/2024	11.12 Call	Bond Future	1486.7000	1.4867	1751.9800	1.7520	17.844	0.0000	0.0000
2024/04/23	2030	02/05/2024	13.15 Call	Bond Future	8751.4100	8.7514	9050.8500	9.0509	3.422	0.0000	0.0000
2024/04/23	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2030	02/05/2024	12.38 Call	Bond Future	6066.5500	6.0666	6365.9900	6.3660	4.936	0.0000	0.0000
2024/04/23	2030	02/05/2024	12.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2030	02/05/2024	10.82 Put	Bond Future	315.2400	0.3152	191.2300	0.1912	39.338	0.0000	0.0000
2024/04/23	2030	02/05/2024	10.82 Call	Bond Future	585.7500	0.5858	761.1800	0.7612	29.950	0.0000	0.0000
2024/04/23	2030	01/08/2024	10.38 Call	Bond Future	555.7200	0.5557	643.2900	0.6433	15.758	0.0000	0.0000
2024/04/23	2030	01/08/2024	10.38 Put	Bond Future	2390.6200	2.3906	2172.3700	2.1724	9.129	0.0000	0.0000
2024/04/23	2030	01/08/2024	10.39 Call	Bond Future	567.5300	0.5675	656.4100	0.6564	15.661	0.0000	0.0000
2024/04/23	2030	01/08/2024	10.39 Put	Bond Future	2363.9500	2.3640	2147.0100	2.1470	9.177	0.0000	0.0000
2024/04/23	2030	01/08/2024	10.37 Call	Bond Future	544.2400	0.5442	630.5100	0.6305	15.851	0.0000	0.0000
2024/04/23	2030	01/08/2024	10.37 Put	Bond Future	2417.6300	2.4176	2198.0800	2.1981	9.081	0.0000	0.0000
2024/04/23	2030	01/08/2024		Bond Future	10.8629	88.5273	10.7815	88.8332	0.749	0.0000	0.0000
2024/04/23	2030	01/08/2024	10.21 Put	Bond Future	2874.1000	2.8741	2634.9000	2.6349	8.323	0.0000	0.0000
2024/04/23	2030	01/08/2024	10.21 Call	Bond Future	381.9600	0.3820	448.5800	0.4486	17.442	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/04/23	2030	01/08/2024	10.71 Put	Bond Future	1609.2200	1.6092	1436.3400	1.4363	10.743	0.0000	0.0000
2024/04/23	2030	01/08/2024	10.71 Call	Bond Future	1033.3800	1.0334	1166.3200	1.1663	12.865	0.0000	0.0000
2024/04/23	2030	01/08/2024	11.31 Call	Bond Future	2363.6400	2.3636	2573.8300	2.5738	8.893	0.0000	0.0000
2024/04/23	2030	01/08/2024	11.31 Put	Bond Future	705.7800	0.7058	610.1500	0.6102	13.550	0.0000	0.0000
2024/04/23	2030	07/11/2024	10.21 Put	Bond Future	3524.9000	3.5249	3294.5600	3.2946	6.535	0.0000	0.0000
2024/04/23	2030	07/11/2024	10.21 Call	Bond Future	672.8600	0.6729	755.7100	0.7557	12.313	0.0000	0.0000
2024/04/23	2030	07/11/2024	10.71 Put	Bond Future	2340.6000	2.3406	2159.3300	2.1593	7.745	0.0000	0.0000
2024/04/23	2030	07/11/2024	10.71 Call	Bond Future	1340.5000	1.3405	1472.4200	1.4724	9.841	0.0000	0.0000
2024/04/23	2030	07/11/2024	11.91 Call	Bond Future	4036.6300	4.0366	4270.9700	4.2710	5.805	0.0000	0.0000
2024/04/23	2030	07/11/2024	11.91 Put	Bond Future	778.7000	0.7787	699.8500	0.6999	10.126	0.0000	0.0000
2024/04/23	2030	07/11/2024		Bond Future	10.9854	90.6134	10.8987	90.9266	0.789	0.0000	0.0000
2024/04/23	2030	07/11/2024	10.75 Call	Bond Future	1407.0900	1.4071	1543.0500	1.5431	9.662	0.0000	0.0000
2024/04/23	2030	07/11/2024	10.75 Put	Bond Future	2261.0500	2.2611	2083.8200	2.0838	7.838	0.0000	0.0000
2024/04/23	2030	07/11/2024	10.76 Call	Bond Future	1424.1400	1.4241	1561.1200	1.5611	9.618	0.0000	0.0000
2024/04/23	2030	07/11/2024	10.76 Put	Bond Future	2241.6200	2.2416	2065.4100	2.0654	7.861	0.0000	0.0000
2024/04/23	2030	07/11/2024	10.74 Call	Bond Future	1390.4000	1.3904	1525.3600	1.5254	9.707	0.0000	0.0000
2024/04/23	2030	07/11/2024	10.74 Put	Bond Future	2280.8700	2.2809	2102.6400	2.1026	7.814	0.0000	0.0000
2024/04/23	2030	06/02/2025		Bond Future	11.1183	88.5717	11.0261	88.8920	0.830	0.0000	0.0000
2024/04/23	2030	06/02/2025	10.68 Call	Bond Future	1410.3400	1.4103	1537.4700	1.5375	9.014	0.0000	0.0000
2024/04/23	2030	06/02/2025	10.68 Put	Bond Future	2944.7300	2.9447	2751.5700	2.7516	6.560	0.0000	0.0000
2024/04/23	2030	08/05/2025	11.86 Call	Bond Future	3469.6200	3.4696	3678.2900	3.6783	6.014	0.0000	0.0000
2024/04/23	2030	08/05/2025	11.86 Put	Bond Future	1573.3700	1.5734	1454.5600	1.4546	7.551	0.0000	0.0000
2024/04/23	2030	08/05/2025	10.31 Put	Bond Future	4129.3900	4.1294	3892.6000	3.8926	5.734	0.0000	0.0000
2024/04/23	2030	08/05/2025	10.31 Call	Bond Future	835.9100	0.8359	926.6000	0.9266	10.849	0.0000	0.0000
2024/04/23	2030	08/05/2025	12.28 Call	Bond Future	4440.7200	4.4407	4673.3000	4.6733	5.237	0.0000	0.0000
2024/04/23	2030	08/05/2025	12.28 Put	Bond Future	1201.3200	1.2013	1106.4200	1.1064	7.900	0.0000	0.0000
2024/04/23	2030	08/05/2025	10.69 Put	Bond Future	3286.1400	3.2861	3080.0200	3.0800	6.272	0.0000	0.0000
2024/04/23	2030	08/05/2025	10.69 Call	Bond Future	1299.8400	1.2998	1421.2000	1.4212	9.337	0.0000	0.0000
2024/04/23	2030	08/05/2025		Bond Future	11.2806	90.4735	11.1821	90.8010	0.873	0.0000	0.0000
2024/04/23	2030	08/05/2025	9.93 Call	Bond Future	507.5400	0.5075	570.8400	0.5708	12.472	0.0000	0.0000
2024/04/23	2030	08/05/2025	9.93 Put	Bond Future	5131.6100	5.1316	4867.4300	4.8674	5.148	0.0000	0.0000
2024/04/23	2032	02/05/2024	11.81 Call	Bond Future	994.3500	0.9944	1211.9700	1.2120	21.886	0.0000	0.0000
2024/04/23	2032	02/05/2024	11.81 Put	Bond Future	267.6900	0.2677	162.2700	0.1623	39.381	0.0000	0.0000
2024/04/23	2032	02/05/2024	11.21 Call	Bond Future	22.8500	0.0229	34.6200	0.0346	51.510	0.0000	0.0000
2024/04/23	2032	02/05/2024	11.21 Put	Bond Future	2014.4900	2.0145	1703.2200	1.7032	15.452	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.57 Put	Bond Future	5021.4100	5.0214	4698.3700	4.6984	6.433	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2032	02/05/2024	11.28 Call	Bond Future	47.0500	0.0471	69.3400	0.0693	47.375	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	
2024/04/23	2032	02/05/2024	11.28 Put	Bond Future	1715.5800	1.7156	1414.8300	1.4148	17.531	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.30 Put	Bond Future	6341.5700	6.3416	6018.5300	6.0185	5.094	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.55 Put	Bond Future	5118.3300	5.1183	4795.2900	4.7953	6.311	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.56 Put	Bond Future	5069.8600	5.0699	4746.8200	4.7468	6.372	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.54 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.54 Put	Bond Future	5166.8500	5.1669	4843.8100	4.8438	6.252	0.0000	0.0000
2024/04/23	2032	02/05/2024		Bond Future	11.6471	83.5757	11.5753	83.8988	0.617	0.0000	0.0000
2024/04/23	2032	02/05/2024	13.35 Call	Bond Future	7200.8000	7.2008	7523.8400	7.5238	4.486	0.0000	0.0000
2024/04/23	2032	02/05/2024	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2032	02/05/2024	11.35 Put	Bond Future	1434.4300	1.4344	1149.2700	1.1493	19.880	0.0000	0.0000
2024/04/23	2032	02/05/2024	11.35 Call	Bond Future	87.4100	0.0874	125.2900	0.1253	43.336	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.65 Put	Bond Future	4635.1100	4.6351	4312.0700	4.3121	6.969	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.36 Put	Bond Future	6046.0000	6.0460	5722.9600	5.7230	5.343	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.36 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.86 Put	Bond Future	3631.5300	3.6315	3308.5300	3.3085	8.894	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.86 Call	Bond Future	0.0600	0.0001	0.1000	0.0001	66.667	0.0000	0.0000
2024/04/23	2032	02/05/2024	12.90 Call	Bond Future	5380.9100	5.3809	5703.6900	5.7037	5.999	0.0000	0.0000
2024/04/23	2032	02/05/2024	12.90 Put	Bond Future	0.3400	0.0003	0.0800	0.0001	76.471	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.59 Put	Bond Future	4924.6300	4.9246	4601.5900	4.6016	6.560	0.0000	0.0000
2024/04/23	2032	02/05/2024	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2032	02/05/2024	11.09 Put	Bond Future	2554.2300	2.5542	2234.0700	2.2341	12.535	0.0000	0.0000
2024/04/23	2032	02/05/2024	11.09 Call	Bond Future	4.9500	0.0050	7.8300	0.0078	58.182	0.0000	0.0000
2024/04/23	2032	02/05/2024	13.18 Call	Bond Future	6519.8900	6.5199	6842.9000	6.8429	4.954	0.0000	0.0000
2024/04/23	2032	02/05/2024	13.18 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/23	2032	01/08/2024	11.14 Call	Bond Future	499.1500	0.4992	574.7800	0.5748	15.152	0.0000	0.0000
2024/04/23	2032	01/08/2024	11.14 Put	Bond Future	3338.7300	3.3387	3084.4600	3.0845	7.616	0.0000	0.0000
2024/04/23	2032	01/08/2024	11.15 Call	Bond Future	510.6900	0.5107	587.6000	0.5876	15.060	0.0000	0.0000
2024/04/23	2032	01/08/2024	11.15 Put	Bond Future	3304.5900	3.3046	3051.6000	3.0516	7.656	0.0000	0.0000
2024/04/23	2032	01/08/2024	11.13 Call	Bond Future	487.7800	0.4878	562.1500	0.5622	15.247	0.0000	0.0000
2024/04/23	2032	01/08/2024	11.13 Put	Bond Future	3373.0700	3.3731	3117.5400	3.1175	7.576	0.0000	0.0000
2024/04/23	2032	01/08/2024		Bond Future	11.7751	85.3991	11.6999	85.7290	0.639	0.0000	0.0000
2024/04/23	2032	01/08/2024	11.11 Put	Bond Future	3442.3800	3.4424	3184.3500	3.1844	7.496	0.0000	0.0000
2024/04/23	2032	01/08/2024	11.11 Call	Bond Future	465.5700	0.4656	537.4400	0.5374	15.437	0.0000	0.0000
2024/04/23	2032	01/08/2024	11.61 Put	Bond Future	1977.6800	1.9777	1789.4300	1.7894	9.519	0.0000	0.0000
2024/04/23	2032	01/08/2024	11.61 Call	Bond Future	1251.3500	1.2514	1393.0000	1.3930	11.320	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	
2024/04/23	2032	01/08/2024	12.31 Call	Bond Future	3091.7900	3.0918	3324.3800	3.3244	7.523	0.0000	0.0000
2024/04/23	2032	01/08/2024	12.31 Put	Bond Future	794.6800	0.7947	697.3700	0.6974	12.245	0.0000	0.0000
2024/04/23	2032	01/08/2024	12.54 Call	Bond Future	3833.6600	3.8337	4088.4900	4.0885	6.647	0.0000	0.0000
2024/04/23	2032	01/08/2024	12.54 Put	Bond Future	574.3600	0.5744	499.2900	0.4993	13.070	0.0000	0.0000
2024/04/23	2032	07/11/2024	11.11 Put	Bond Future	4348.6800	4.3487	4098.1200	4.0981	5.762	0.0000	0.0000
2024/04/23	2032	07/11/2024	11.11 Call	Bond Future	792.6200	0.7926	879.9600	0.8800	11.019	0.0000	0.0000
2024/04/23	2032	07/11/2024	11.61 Put	Bond Future	2938.8400	2.9388	2740.1600	2.7402	6.760	0.0000	0.0000
2024/04/23	2032	07/11/2024	11.61 Call	Bond Future	1589.1900	1.5892	1728.4100	1.7284	8.760	0.0000	0.0000
2024/04/23	2032	07/11/2024	12.95 Call	Bond Future	5124.8400	5.1248	5380.9900	5.3810	4.998	0.0000	0.0000
2024/04/23	2032	07/11/2024	12.95 Put	Bond Future	911.7300	0.9117	829.9800	0.8300	8.966	0.0000	0.0000
2024/04/23	2032	07/11/2024		Bond Future	11.9243	83.2442	11.8450	83.5821	0.665	0.0000	0.0000
2024/04/23	2032	07/11/2024	13.36 Call	Bond Future	6427.9000	6.4279	6707.1300	6.7071	4.344	0.0000	0.0000
2024/04/23	2032	07/11/2024	13.36 Put	Bond Future	609.1700	0.6092	550.5000	0.5505	9.631	0.0000	0.0000
2024/04/23	2032	07/11/2024	11.64 Put	Bond Future	2867.6400	2.8676	2672.1400	2.6721	6.817	0.0000	0.0000
2024/04/23	2032	07/11/2024	11.64 Call	Bond Future	1648.0400	1.6480	1790.4400	1.7904	8.641	0.0000	0.0000
2024/04/23	2032	07/11/2024	11.48 Call	Bond Future	1347.8200	1.3478	1473.2100	1.4732	9.303	0.0000	0.0000
2024/04/23	2032	07/11/2024	11.48 Put	Bond Future	3264.0400	3.2640	3051.5300	3.0515	6.511	0.0000	0.0000
2024/04/23	2032	07/11/2024	11.49 Call	Bond Future	1365.3100	1.3653	1491.7700	1.4918	9.262	0.0000	0.0000
2024/04/23	2032	07/11/2024	11.49 Put	Bond Future	3237.7800	3.2378	3026.3400	3.0263	6.530	0.0000	0.0000
2024/04/23	2032	07/11/2024	11.47 Call	Bond Future	1330.4400	1.3304	1454.7800	1.4548	9.346	0.0000	0.0000
2024/04/23	2032	07/11/2024	11.47 Put	Bond Future	3290.4500	3.2905	3076.8900	3.0769	6.490	0.0000	0.0000
2024/04/23	2032	06/02/2025		Bond Future	12.0779	85.0523	11.9945	85.3977	0.691	0.0000	0.0000
2024/04/23	2032	06/02/2025	11.72 Call	Bond Future	2024.1500	2.0242	2170.9700	2.1710	7.253	0.0000	0.0000
2024/04/23	2032	06/02/2025	11.72 Put	Bond Future	3519.6900	3.5197	3321.0400	3.3210	5.644	0.0000	0.0000
2024/04/23	2032	08/05/2025		Bond Future	12.2470	82.7123	12.1591	83.0655	0.717	0.0000	0.0000
2024/04/23	2032	08/05/2025	10.91 Call	Bond Future	876.4400	0.8764	957.0100	0.9570	9.193	0.0000	0.0000
2024/04/23	2032	08/05/2025	10.91 Put	Bond Future	6468.9300	6.4689	6196.3400	6.1963	4.214	0.0000	0.0000
2024/04/23	2033	02/05/2024		Bond Future	120.3881	120.3881	120.3796	120.3796	0.007	0.0000	0.0000
2024/04/23	2033	01/08/2024		Bond Future	123.0445	123.0445	123.0355	123.0355	0.007	0.0000	0.0000
2024/04/23	2033	07/11/2024		Bond Future	124.4720	124.4720	124.4632	124.4632	0.007	0.0000	0.0000
2024/04/23	2033	06/02/2025		Bond Future	127.2060	127.2060	127.1972	127.1972	0.007	0.0000	0.0000
2024/04/23	2033	06/02/2025	124.94 Call	Bond Future	2265.9700	2.2660	2257.2200	2.2572	0.386	0.0000	0.0000
2024/04/23	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2033	08/05/2025		Bond Future	128.4284	128.4284	128.4200	128.4200	0.007	0.0000	0.0000
2024/04/23	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2033	08/05/2025	130.62 Put	Bond Future	2191.6100	2.1916	2200.0200	2.2000	0.384	0.0000	0.0000
2024/04/23	2037	02/05/2024		Bond Future	12.7445	75.8346	12.6725	76.1941	0.565	0.0000	0.0000
2024/04/23	2037	02/05/2024	11.44 Call	Bond Future	0.0000	0.0000	0.0000	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	
2024/04/23	2037	02/05/2024	11.44 Put	Bond Future	6935.0000	6.9350	6575.4500	6.5755	5.185	0.0000	0.0000
2024/04/23	2037	02/05/2024	11.45 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2037	02/05/2024	11.45 Put	Bond Future	6878.3000	6.8783	6518.7500	6.5188	5.227	0.0000	0.0000
2024/04/23	2037	02/05/2024	11.43 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2037	02/05/2024	11.43 Put	Bond Future	6991.7500	6.9918	6632.2000	6.6322	5.142	0.0000	0.0000
2024/04/23	2037	01/08/2024		Bond Future	12.8910	73.2330	12.8160	73.6002	0.582	0.0000	0.0000
2024/04/23	2037	01/08/2024	12.10 Call	Bond Future	413.7600	0.4138	479.8800	0.4799	15.980	0.0000	0.0000
2024/04/23	2037	01/08/2024	12.10 Put	Bond Future	4427.5000	4.4275	4126.3900	4.1264	6.801	0.0000	0.0000
2024/04/23	2037	01/08/2024	12.11 Call	Bond Future	424.2400	0.4242	491.6200	0.4916	15.883	0.0000	0.0000
2024/04/23	2037	01/08/2024	12.11 Put	Bond Future	4385.2600	4.3853	4085.4100	4.0854	6.838	0.0000	0.0000
2024/04/23	2037	01/08/2024	12.09 Call	Bond Future	403.4700	0.4035	468.3400	0.4683	16.078	0.0000	0.0000
2024/04/23	2037	01/08/2024	12.09 Put	Bond Future	4469.9800	4.4700	4167.6200	4.1676	6.764	0.0000	0.0000
2024/04/23	2037	01/08/2024	13.82 Call	Bond Future	4907.4500	4.9075	5201.6500	5.2017	5.995	0.0000	0.0000
2024/04/23	2037	01/08/2024	13.82 Put	Bond Future	572.9600	0.5730	499.9300	0.4999	12.746	0.0000	0.0000
2024/04/23	2037	01/08/2024	13.17 Call	Bond Future	2677.1700	2.6772	2901.7400	2.9017	8.388	0.0000	0.0000
2024/04/23	2037	01/08/2024	13.17 Put	Bond Future	1334.1200	1.3341	1191.4600	1.1915	10.693	0.0000	0.0000
2024/04/23	2037	07/11/2024		Bond Future	13.0470	74.9584	12.9687	75.3345	0.600	0.0000	0.0000
2024/04/23	2037	07/11/2024	12.58 Call	Bond Future	1554.6300	1.5546	1693.9700	1.6940	8.963	0.0000	0.0000
2024/04/23	2037	07/11/2024	12.58 Put	Bond Future	3839.4400	3.8394	3602.7500	3.6028	6.165	0.0000	0.0000
2024/04/23	2037	07/11/2024	12.59 Call	Bond Future	1574.8600	1.5749	1715.3500	1.7154	8.921	0.0000	0.0000
2024/04/23	2037	07/11/2024	12.59 Put	Bond Future	3809.6600	3.8097	3574.1200	3.5741	6.183	0.0000	0.0000
2024/04/23	2037	07/11/2024	12.57 Call	Bond Future	1534.5500	1.5346	1672.7200	1.6727	9.004	0.0000	0.0000
2024/04/23	2037	07/11/2024	12.57 Put	Bond Future	3869.4100	3.8694	3631.5500	3.6316	6.147	0.0000	0.0000
2024/04/23	2037	06/02/2025		Bond Future	13.2061	72.3255	13.1244	72.7100	0.619	0.0000	0.0000
2024/04/23	2037	06/02/2025	12.76 Call	Bond Future	2100.4600	2.1005	2256.8500	2.2569	7.446	0.0000	0.0000
2024/04/23	2037	06/02/2025	12.76 Put	Bond Future	4235.6300	4.2356	4007.5400	4.0075	5.385	0.0000	0.0000
2024/04/23	2037	08/05/2025		Bond Future	13.3815	73.8773	13.2962	74.2702	0.638	0.0000	0.0000
2024/04/23	2037	08/05/2025	12.25 Call	Bond Future	1322.5400	1.3225	1430.9600	1.4310	8.198	0.0000	0.0000
2024/04/23	2037	08/05/2025	12.25 Put	Bond Future	6797.0500	6.7971	6512.5000	6.5125	4.186	0.0000	0.0000
2024/04/23	2037	08/05/2025	13.35 Put	Bond Future	3623.7900	3.6238	3432.9800	3.4330	5.265	0.0000	0.0000
2024/04/23	2037	08/05/2025	13.35 Call	Bond Future	3478.9900	3.4790	3681.1500	3.6812	5.811	0.0000	0.0000
2024/04/23	2038	02/05/2024		Bond Future	130.7449	130.7449	130.6638	130.6638	0.062	0.0000	0.0000
2024/04/23	2038	01/08/2024		Bond Future	131.5539	131.5539	131.4707	131.4707	0.063	0.0000	0.0000
2024/04/23	2038	07/11/2024		Bond Future	134.6881	134.6881	134.6033	134.6033	0.063	0.0000	0.0000
2024/04/23	2038	06/02/2025		Bond Future	135.5164	135.5164	135.4302	135.4302	0.064	0.0000	0.0000
2024/04/23	2038	06/02/2025	135.23 Call	Bond Future	286.4200	0.2864	200.2000	0.2002	30.103	0.0000	0.0000
2024/04/23	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2038	08/05/2025		Bond Future	138.4605	138.4605	138.3728	138.3728	0.063	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
2024/04/23	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/04/23	2038	08/05/2025	139.68 Put	Bond Future	1219.4700	1.2195	1307.2000	1.3072	7.194	0.0000
2024/04/23	2040	02/05/2024		Bond Future	12.9796	75.9418	12.9026	76.3465	0.593	0.0000
2024/04/23	2040	02/05/2024	11.61 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/23	2040	02/05/2024	11.61 Put	Bond Future	7752.1200	7.7521	7347.4100	7.3474	5.221	0.0000
2024/04/23	2040	02/05/2024	11.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/23	2040	02/05/2024	11.62 Put	Bond Future	7691.0100	7.6910	7286.3000	7.2863	5.262	0.0000
2024/04/23	2040	02/05/2024	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/23	2040	02/05/2024	11.60 Put	Bond Future	7813.3100	7.8133	7408.6000	7.4086	5.180	0.0000
2024/04/23	2040	01/08/2024		Bond Future	13.1273	73.0921	13.0471	73.5055	0.611	0.0000
2024/04/23	2040	01/08/2024	12.33 Call	Bond Future	427.4700	0.4275	501.6700	0.5017	17.358	0.0000
2024/04/23	2040	01/08/2024	12.33 Put	Bond Future	4706.0800	4.7061	4366.8900	4.3669	7.207	0.0000
2024/04/23	2040	01/08/2024	12.34 Call	Bond Future	438.4300	0.4384	514.0600	0.5141	17.250	0.0000
2024/04/23	2040	01/08/2024	12.34 Put	Bond Future	4660.9800	4.6610	4323.2200	4.3232	7.247	0.0000
2024/04/23	2040	01/08/2024	12.32 Call	Bond Future	416.5900	0.4166	489.3700	0.4894	17.470	0.0000
2024/04/23	2040	01/08/2024	12.32 Put	Bond Future	4751.3300	4.7513	4410.7200	4.4107	7.169	0.0000
2024/04/23	2040	01/08/2024	12.28 Put	Bond Future	4935.0900	4.9351	4588.9300	4.5889	7.014	0.0000
2024/04/23	2040	01/08/2024	12.28 Call	Bond Future	375.2100	0.3752	442.4400	0.4424	17.918	0.0000
2024/04/23	2040	01/08/2024	12.88 Call	Bond Future	1352.1300	1.3521	1518.1900	1.5182	12.281	0.0000
2024/04/23	2040	01/08/2024	12.88 Put	Bond Future	2638.7500	2.6388	2391.4200	2.3914	9.373	0.0000
2024/04/23	2040	01/08/2024	13.48 Call	Bond Future	3059.0300	3.0590	3323.7600	3.3238	8.654	0.0000
2024/04/23	2040	01/08/2024	13.48 Put	Bond Future	1283.9200	1.2839	1135.2600	1.1353	11.579	0.0000
2024/04/23	2040	01/08/2024	12.95 Put	Bond Future	2435.6100	2.4356	2200.7100	2.2007	9.644	0.0000
2024/04/23	2040	01/08/2024	12.95 Call	Bond Future	1516.7700	1.5168	1695.2600	1.6953	11.768	0.0000
2024/04/23	2040	07/11/2024		Bond Future	13.2840	74.8142	13.2002	75.2375	0.630	0.0000
2024/04/23	2040	07/11/2024	12.85 Call	Bond Future	1711.3400	1.7113	1873.6400	1.8736	9.484	0.0000
2024/04/23	2040	07/11/2024	12.85 Put	Bond Future	3947.8900	3.9479	3686.9400	3.6869	6.610	0.0000
2024/04/23	2040	07/11/2024	12.86 Call	Bond Future	1733.2300	1.7332	1896.8300	1.8968	9.439	0.0000
2024/04/23	2040	07/11/2024	12.86 Put	Bond Future	3917.0300	3.9170	3657.3800	3.6574	6.629	0.0000
2024/04/23	2040	07/11/2024	12.84 Call	Bond Future	1689.6000	1.6896	1850.5800	1.8506	9.528	0.0000
2024/04/23	2040	07/11/2024	12.84 Put	Bond Future	3978.9600	3.9790	3716.6900	3.7167	6.591	0.0000
2024/04/23	2040	06/02/2025		Bond Future	13.4431	71.9275	13.3558	72.3602	0.650	0.0000
2024/04/23	2040	06/02/2025	12.95 Call	Bond Future	2116.1500	2.1162	2288.1500	2.2882	8.128	0.0000
2024/04/23	2040	06/02/2025	12.95 Put	Bond Future	4614.0600	4.6141	4353.3400	4.3533	5.651	0.0000
2024/04/23	2040	08/05/2025	13.43 Put	Bond Future	4188.3400	4.1883	3960.3700	3.9604	5.443	0.0000
2024/04/23	2040	08/05/2025	13.43 Call	Bond Future	3275.3100	3.2753	3489.6000	3.4896	6.543	0.0000
2024/04/23	2040	08/05/2025		Bond Future	13.6172	73.4704	13.5260	73.9126	0.669	0.0000
2024/04/23	2040	08/05/2025	12.63 Call	Bond Future	1616.7400	1.6167	1752.9900	1.7530	8.427	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	
2024/04/23	2040	08/05/2025	12.63 Put	Bond Future	6645.9200	6.6459	6339.9100	6.3399	4.604	0.0000	0.0000
2024/04/23	2044	02/05/2024	12.50 Call	Bond Future	10.9800	0.0110	16.8400	0.0168	53.370	0.0000	0.0000
2024/04/23	2044	02/05/2024	12.50 Put	Bond Future	3058.1900	3.0582	2661.0600	2.6611	12.986	0.0000	0.0000
2024/04/23	2044	02/05/2024	12.75 Call	Bond Future	105.9600	0.1060	153.3300	0.1533	44.706	0.0000	0.0000
2024/04/23	2044	02/05/2024	12.75 Put	Bond Future	1775.4100	1.7754	1419.7900	1.4198	20.030	0.0000	0.0000
2024/04/23	2044	02/05/2024	13.00 Call	Bond Future	472.3500	0.4724	629.7900	0.6298	33.331	0.0000	0.0000
2024/04/23	2044	02/05/2024	13.00 Put	Bond Future	807.3600	0.8074	561.8100	0.5618	30.414	0.0000	0.0000
2024/04/23	2044	02/05/2024		Bond Future	13.0640	71.9930	12.9871	72.3960	0.589	0.0000	0.0000
2024/04/23	2044	02/05/2024	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2044	02/05/2024	11.66 Put	Bond Future	8017.3000	8.0173	7614.3100	7.6143	5.027	0.0000	0.0000
2024/04/23	2044	02/05/2024	11.67 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2044	02/05/2024	11.67 Put	Bond Future	7954.8600	7.9549	7551.8700	7.5519	5.066	0.0000	0.0000
2024/04/23	2044	02/05/2024	11.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2044	02/05/2024	11.65 Put	Bond Future	8079.8200	8.0798	7676.8300	7.6768	4.988	0.0000	0.0000
2024/04/23	2044	01/08/2024		Bond Future	13.2073	69.1824	13.1272	69.5941	0.607	0.0000	0.0000
2024/04/23	2044	01/08/2024	12.29 Call	Bond Future	318.3000	0.3183	376.9400	0.3769	18.423	0.0000	0.0000
2024/04/23	2044	01/08/2024	12.29 Put	Bond Future	5290.3400	5.2903	4937.3500	4.9374	6.672	0.0000	0.0000
2024/04/23	2044	01/08/2024	12.30 Call	Bond Future	327.3100	0.3273	387.2200	0.3872	18.304	0.0000	0.0000
2024/04/23	2044	01/08/2024	12.30 Put	Bond Future	5241.9400	5.2419	4890.2200	4.8902	6.710	0.0000	0.0000
2024/04/23	2044	01/08/2024	12.28 Call	Bond Future	309.5500	0.3096	366.9400	0.3669	18.540	0.0000	0.0000
2024/04/23	2044	01/08/2024	12.28 Put	Bond Future	5339.0600	5.3391	4984.8200	4.9848	6.635	0.0000	0.0000
2024/04/23	2044	07/11/2024		Bond Future	13.3588	70.8124	13.2752	71.2339	0.626	0.0000	0.0000
2024/04/23	2044	07/11/2024	12.91 Call	Bond Future	1626.3600	1.6264	1785.3000	1.7853	9.773	0.0000	0.0000
2024/04/23	2044	07/11/2024	12.91 Put	Bond Future	3941.0600	3.9411	3678.5200	3.6785	6.662	0.0000	0.0000
2024/04/23	2044	07/11/2024	12.92 Call	Bond Future	1647.5400	1.6475	1807.8100	1.8078	9.728	0.0000	0.0000
2024/04/23	2044	07/11/2024	12.92 Put	Bond Future	3909.2400	3.9092	3648.0300	3.6480	6.682	0.0000	0.0000
2024/04/23	2044	07/11/2024	12.90 Call	Bond Future	1605.1300	1.6051	1762.7300	1.7627	9.819	0.0000	0.0000
2024/04/23	2044	07/11/2024	12.90 Put	Bond Future	3972.9000	3.9729	3709.0200	3.7090	6.642	0.0000	0.0000
2024/04/23	2044	06/02/2025		Bond Future	13.5123	67.9640	13.4251	68.3949	0.645	0.0000	0.0000
2024/04/23	2044	06/02/2025	13.02 Call	Bond Future	2142.6300	2.1426	2314.8800	2.3149	8.039	0.0000	0.0000
2024/04/23	2044	06/02/2025	13.02 Put	Bond Future	4637.7600	4.6378	4379.1300	4.3791	5.577	0.0000	0.0000
2024/04/23	2044	08/05/2025		Bond Future	13.6795	69.4217	13.5886	69.8620	0.665	0.0000	0.0000
2024/04/23	2044	08/05/2025	12.72 Call	Bond Future	1671.7900	1.6718	1810.6500	1.8107	8.306	0.0000	0.0000
2024/04/23	2044	08/05/2025	12.72 Put	Bond Future	6574.9100	6.5749	6273.4300	6.2734	4.585	0.0000	0.0000
2024/04/23	2046	02/05/2024		Bond Future	112.0200	112.0200	112.8660	112.8660	0.755	0.0000	0.0000
2024/04/23	2046	01/08/2024		Bond Future	114.4918	114.4918	115.3564	115.3564	0.755	0.0000	0.0000
2024/04/23	2046	07/11/2024		Bond Future	115.0096	115.0096	115.8950	115.8950	0.770	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	
2024/04/23	2046	06/02/2025		Bond Future	117.5352	117.5352	118.4405	118.4405	0.770	0.0000	0.0000
2024/04/23	2046	06/02/2025	114.01 Call	Bond Future	3525.2100	3.5252	4430.5400	4.4305	25.682	0.0000	0.0000
2024/04/23	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2046	08/05/2025		Bond Future	117.8240	117.8240	118.7494	118.7494	0.785	0.0000	0.0000
2024/04/23	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2046	08/05/2025	121.97 Put	Bond Future	4146.0400	4.1460	3220.6200	3.2206	22.321	0.0000	0.0000
2024/04/23	2050	02/05/2024		Bond Future	113.3370	113.3370	113.3294	113.3294	0.007	0.0000	0.0000
2024/04/23	2050	01/08/2024		Bond Future	113.5240	113.5240	113.5161	113.5161	0.007	0.0000	0.0000
2024/04/23	2050	07/11/2024		Bond Future	116.2287	116.2287	116.2211	116.2211	0.007	0.0000	0.0000
2024/04/23	2050	06/02/2025		Bond Future	116.4086	116.4086	116.4010	116.4010	0.006	0.0000	0.0000
2024/04/23	2050	06/02/2025	115.60 Call	Bond Future	808.5500	0.8086	801.0400	0.8010	0.929	0.0000	0.0000
2024/04/23	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2050	08/05/2025		Bond Future	118.9374	118.9374	118.9301	118.9301	0.006	0.0000	0.0000
2024/04/23	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	2050	08/05/2025	121.16 Put	Bond Future	2222.5800	2.2226	2229.8900	2.2299	0.329	0.0000	0.0000
2024/04/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	AL37	02/05/2024		Index Future	926.2440	926.2440	929.3760	929.3760	0.338	0.0000	0.0000
2024/04/23	AL37	01/08/2024		Index Future	946.4490	946.4490	949.6470	949.6470	0.338	0.0000	0.0000
2024/04/23	AL37	07/11/2024		Index Future	968.7640	968.7640	972.0400	972.0400	0.338	0.0000	0.0000
2024/04/23	AL37	06/02/2025		Index Future	989.8330	989.8330	993.1830	993.1830	0.338	0.0000	0.0000
2024/04/23	AL37	08/05/2025		Index Future	1011.1490	1011.1490	1014.5740	1014.5740	0.339	0.0000	0.0000
2024/04/23	AL7T	02/05/2024		Index Future	1063.9950	1063.9950	1068.4840	1068.4840	0.422	0.0000	0.0000
2024/04/23	AL7T	01/08/2024		Index Future	1087.2050	1087.2050	1091.7900	1091.7900	0.422	0.0000	0.0000
2024/04/23	AL7T	07/11/2024		Index Future	1112.8390	1112.8390	1117.5340	1117.5340	0.422	0.0000	0.0000
2024/04/23	AL7T	06/02/2025		Index Future	1137.0410	1137.0410	1141.8420	1141.8420	0.422	0.0000	0.0000
2024/04/23	AL7T	08/05/2025		Index Future	1161.5280	1161.5280	1166.4350	1166.4350	0.422	0.0000	0.0000
2024/04/23	ALBI	02/05/2024		Index Future	928.0120	928.0120	931.7520	931.7520	0.403	0.0000	0.0000
2024/04/23	ALBI	01/08/2024		Index Future	948.2550	948.2550	952.0750	952.0750	0.403	0.0000	0.0000
2024/04/23	ALBI	07/11/2024		Index Future	970.6130	970.6130	974.5250	974.5250	0.403	0.0000	0.0000
2024/04/23	ALBI	06/02/2025		Index Future	991.7220	991.7220	995.7220	995.7220	0.403	0.0000	0.0000
2024/04/23	ALBI	08/05/2025		Index Future	1013.0790	1013.0790	1017.1680	1017.1680	0.404	0.0000	0.0000
2024/04/23	C002	31/03/2032		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	
2024/04/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	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
2024/04/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/23	ES33	02/05/2024		Bond Future	13.1275	71.2347	13.0603	71.5161	0.512	0.0000
2024/04/23	ES33	01/08/2024		Bond Future	13.2987	72.8065	13.2284	73.0940	0.528	0.0000
2024/04/23	ES33	07/11/2024		Bond Future	13.4994	70.7380	13.4257	71.0325	0.547	0.0000
2024/04/23	ES33	06/02/2025		Bond Future	13.7063	72.2904	13.6289	72.5916	0.565	0.0000
2024/04/23	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	ES33	06/02/2025	13.34 Put	Bond Future	1441.1600	1.4412	1140.0100	1.1400	20.896	0.0000
2024/04/23	ES33	08/05/2025		Bond Future	13.9235	70.0553	13.8423	70.3632	0.583	0.0000
2024/04/23	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/23	ES33	08/05/2025	12.73 Put	Bond Future	4716.7200	4.7167	4408.7800	4.4088	6.529	0.0000
2024/04/23	ES42	02/05/2024		Bond Future	13.4349	67.0902	13.3629	67.4411	0.536	0.0000
2024/04/23	ES42	01/08/2024		Bond Future	13.5855	68.5705	13.5106	68.9290	0.551	0.0000
2024/04/23	ES42	07/11/2024		Bond Future	13.7587	65.9357	13.6803	66.3029	0.570	0.0000
2024/04/23	ES42	06/02/2025		Bond Future	13.9286	67.3819	13.8468	67.7574	0.587	0.0000
2024/04/23	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/23	ES42	06/02/2025	13.71 Put	Bond Future	1011.5800	1.0116	636.1200	0.6361	37.116	0.0000
2024/04/23	ES42	08/05/2025		Bond Future	14.1129	64.5754	14.0274	64.9592	0.606	0.0000
2024/04/23	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/23	ES42	08/05/2025	13.25 Put	Bond Future	4055.5400	4.0555	3671.6900	3.6717	9.465	0.0000
2024/04/23	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/23	GOVI	02/05/2024	950.98 Put	GOVI	368630.0000	36.8630	332080.0000	33.2080	9.915	0.0000
2024/04/23	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/23	GOVI	02/05/2024	950.99 Put	GOVI	368730.0000	36.8730	332180.0000	33.2180	9.912	0.0000
2024/04/23	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/23	GOVI	02/05/2024	950.97 Put	GOVI	368530.0000	36.8530	331980.0000	33.1980	9.918	0.0000
2024/04/23	GOVI	02/05/2024		GOVI	914.1170	914.1170	917.7720	917.7720	0.400	0.0000
2024/04/23	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/23	GOVI	01/08/2024	943.38 Put	GOVI	93230.0000	9.3230	55900.0000	5.5900	40.041	0.0000
2024/04/23	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/23	GOVI	01/08/2024	943.39 Put	GOVI	93330.0000	9.3330	56000.0000	5.6000	39.998	0.0000
2024/04/23	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/23	GOVI	01/08/2024	943.37 Put	GOVI	93130.0000	9.3130	55800.0000	5.5800	40.084	0.0000
2024/04/23	GOVI	01/08/2024		GOVI	934.0570	934.0570	937.7900	937.7900	0.400	0.0000
2024/04/23	GOVI	07/11/2024		GOVI	956.0800	956.0800	959.9040	959.9040	0.400	0.0000
2024/04/23	GOVI	07/11/2024	948.79 Call	GOVI	72900.0000	7.2900	111140.0000	11.1140	52.455	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
2024/04/23	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	GOVI	07/11/2024	948.80 Call	GOVI	72800.0000	7.2800	111040.0000	11.1040	52.527	0.0000
2024/04/23	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/23	GOVI	07/11/2024	948.78 Call	GOVI	73000.0000	7.3000	111240.0000	11.1240	52.384	0.0000
2024/04/23	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/23	GOVI	06/02/2025		GOVI	976.8730	976.8730	980.7820	980.7820	0.400	0.0000
2024/04/23	GOVI	06/02/2025	972.00 Call	GOVI	48730.0000	4.8730	87820.0000	8.7820	80.218	0.0000
2024/04/23	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/23	GOVI	08/05/2025		GOVI	997.9100	997.9100	1001.9070	1001.9070	0.401	0.0000
2024/04/23	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/23	GOVI	08/05/2025	1,022.00 Put	GOVI	240900.0000	24.0900	200930.0000	20.0930	16.592	0.0000
2024/04/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/04/23	IGOV	02/05/2024		Index Future	344.2300	344.2300	344.5360	344.5360	0.089	0.0000
2024/04/23	IGOV	01/08/2024		Index Future	351.8240	351.8240	352.1370	352.1370	0.089	0.0000
2024/04/23	IGOV	07/11/2024		Index Future	360.2100	360.2100	360.5300	360.5300	0.089	0.0000
2024/04/23	IGOV	06/02/2025		Index Future	368.1250	368.1250	368.4540	368.4540	0.089	0.0000
2024/04/23	IGOV	08/05/2025		Index Future	376.1330	376.1330	376.4700	376.4700	0.090	0.0000
2024/04/23	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/04/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/04/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/04/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/04/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/04/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/04/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/04/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/04/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/04/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/04/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/04/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/04/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/04/23	JBAF	17/04/2024		Jibar Tradeable Future	8.3670	8.3670	8.3670	91.6330	0.000	0.0000
2024/04/23	JBAF	15/05/2024		Jibar Tradeable Future	8.3550	91.6450	8.3600	91.6400	0.060	0.0000
2024/04/23	JBAF	19/06/2024		Jibar Tradeable Future	8.3570	91.6430	8.3800	91.6200	0.275	0.0000
2024/04/23	JBAF	17/07/2024		Jibar Tradeable Future	8.3930	91.6070	8.3800	91.6200	0.155	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	
2024/04/23	JBAF	21/08/2024		Jibar Tradeable Future	8.3900	91.6100	8.3800	91.6200	0.119	0.0000	0.0000
2024/04/23	JBAF	18/09/2024		Jibar Tradeable Future	8.3930	91.6070	8.4200	91.5800	0.322	0.0000	0.0000
2024/04/23	JBAF	16/10/2024		Jibar Tradeable Future	8.3940	91.6060	8.4300	91.5700	0.429	0.0000	0.0000
2024/04/23	JBAF	18/12/2024		Jibar Tradeable Future	8.4130	91.5870	8.4600	91.5400	0.559	0.0000	0.0000
2024/04/23	JBAF	19/03/2025		Jibar Tradeable Future	8.3400	91.6600	8.4700	91.5300	1.559	0.0000	0.0000
2024/04/23	JBAF	18/06/2025		Jibar Tradeable Future	8.2900	91.7100	8.4300	91.5700	1.689	0.0000	0.0000
2024/04/23	JBAF	17/09/2025		Jibar Tradeable Future	8.2780	91.7220	8.4600	91.5400	2.199	0.0000	0.0000
2024/04/23	JBAF	17/12/2025		Jibar Tradeable Future	8.3430	91.6570	8.4700	91.5300	1.522	0.0000	0.0000
2024/04/23	JBAF	18/03/2026		Jibar Tradeable Future	8.3430	91.6570	8.4700	91.5300	1.522	0.0000	0.0000
2024/04/23	R035	02/05/2024		Bond Future	12.3728	81.0724	12.3010	81.4329	0.581	0.0000	0.0000
2024/04/23	R035	02/05/2024	11.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R035	02/05/2024	11.20 Put	Bond Future	6184.4600	6.1845	5823.9000	5.8239	5.830	0.0000	0.0000
2024/04/23	R035	02/05/2024	11.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R035	02/05/2024	11.21 Put	Bond Future	6128.9500	6.1290	5768.3900	5.7684	5.883	0.0000	0.0000
2024/04/23	R035	02/05/2024	11.19 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R035	02/05/2024	11.19 Put	Bond Future	6240.0300	6.2400	5879.4700	5.8795	5.778	0.0000	0.0000
2024/04/23	R035	01/08/2024	11.80 Call	Bond Future	506.6200	0.5066	583.4500	0.5835	15.165	0.0000	0.0000
2024/04/23	R035	01/08/2024	11.80 Put	Bond Future	4080.4000	4.0804	3788.9700	3.7890	7.142	0.0000	0.0000
2024/04/23	R035	01/08/2024	11.81 Call	Bond Future	518.8700	0.5189	597.0600	0.5971	15.069	0.0000	0.0000
2024/04/23	R035	01/08/2024	11.81 Put	Bond Future	4040.5300	4.0405	3750.4600	3.7505	7.179	0.0000	0.0000
2024/04/23	R035	01/08/2024	11.79 Call	Bond Future	494.5600	0.4946	570.0400	0.5700	15.262	0.0000	0.0000
2024/04/23	R035	01/08/2024	11.79 Put	Bond Future	4120.5000	4.1205	3827.7200	3.8277	7.105	0.0000	0.0000
2024/04/23	R035	01/08/2024		Bond Future	12.5068	82.8411	12.4319	83.2094	0.599	0.0000	0.0000
2024/04/23	R035	01/08/2024	13.08 Call	Bond Future	3656.5800	3.6566	3917.5400	3.9175	7.137	0.0000	0.0000
2024/04/23	R035	01/08/2024	13.08 Put	Bond Future	915.4700	0.9155	808.1700	0.8082	11.721	0.0000	0.0000
2024/04/23	R035	01/08/2024	13.05 Call	Bond Future	3553.4000	3.5534	3810.9800	3.8110	7.249	0.0000	0.0000
2024/04/23	R035	01/08/2024	13.05 Put	Bond Future	952.4100	0.9524	841.7300	0.8417	11.621	0.0000	0.0000
2024/04/23	R035	07/11/2024	13.23 Call	Bond Future	4282.0400	4.2820	4529.9700	4.5300	5.790	0.0000	0.0000
2024/04/23	R035	07/11/2024	13.23 Put	Bond Future	1641.8400	1.6418	1512.6300	1.5126	7.870	0.0000	0.0000
2024/04/23	R035	07/11/2024	12.20 Put	Bond Future	3823.2300	3.8232	3585.4500	3.5855	6.219	0.0000	0.0000
2024/04/23	R035	07/11/2024	12.20 Call	Bond Future	1547.2400	1.5472	1686.6000	1.6866	9.007	0.0000	0.0000
2024/04/23	R035	07/11/2024		Bond Future	12.6657	80.2778	12.5872	80.6549	0.619	0.0000	0.0000
2024/04/23	R035	07/11/2024	12.18 Call	Bond Future	1507.5000	1.5075	1644.5400	1.6445	9.091	0.0000	0.0000
2024/04/23	R035	07/11/2024	12.18 Put	Bond Future	3883.2800	3.8833	3643.1800	3.6432	6.183	0.0000	0.0000
2024/04/23	R035	07/11/2024	12.19 Call	Bond Future	1527.4100	1.5274	1665.6200	1.6656	9.049	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	
2024/04/23	R035	07/11/2024	12.19 Put	Bond Future	3853.2700	3.8533	3614.3400	3.6143	6.201	0.0000	0.0000
2024/04/23	R035	07/11/2024	12.17 Call	Bond Future	1487.7300	1.4877	1623.6100	1.6236	9.133	0.0000	0.0000
2024/04/23	R035	07/11/2024	12.17 Put	Bond Future	3913.4700	3.9135	3672.2100	3.6722	6.165	0.0000	0.0000
2024/04/23	R035	06/02/2025		Bond Future	12.8297	82.0216	12.7476	82.4072	0.640	0.0000	0.0000
2024/04/23	R035	06/02/2025	12.41 Call	Bond Future	2139.0600	2.1391	2297.4800	2.2975	7.406	0.0000	0.0000
2024/04/23	R035	06/02/2025	12.41 Put	Bond Future	4138.5900	4.1386	3911.4000	3.9114	5.490	0.0000	0.0000
2024/04/23	R035	08/05/2025		Bond Future	12.9977	79.2669	12.9119	79.6610	0.660	0.0000	0.0000
2024/04/23	R035	08/05/2025	11.78 Call	Bond Future	1169.6800	1.1697	1270.1400	1.2701	8.589	0.0000	0.0000
2024/04/23	R035	08/05/2025	11.78 Put	Bond Future	7029.9200	7.0299	6736.2300	6.7362	4.178	0.0000	0.0000
2024/04/23	R053	02/05/2024	13.03 Call	Bond Future	1220.5400	1.2205	1563.8600	1.5639	28.129	0.0000	0.0000
2024/04/23	R053	02/05/2024	13.03 Put	Bond Future	558.5000	0.5585	338.6200	0.3386	39.370	0.0000	0.0000
2024/04/23	R053	02/05/2024	13.04 Call	Bond Future	1263.6700	1.2637	1613.9200	1.6139	27.717	0.0000	0.0000
2024/04/23	R053	02/05/2024	13.04 Put	Bond Future	534.2100	0.5342	321.2600	0.3213	39.863	0.0000	0.0000
2024/04/23	R053	02/05/2024	13.02 Call	Bond Future	1178.0900	1.1781	1514.4000	1.5144	28.547	0.0000	0.0000
2024/04/23	R053	02/05/2024	13.02 Put	Bond Future	583.5700	0.5836	356.6800	0.3567	38.880	0.0000	0.0000
2024/04/23	R053	02/05/2024		Bond Future	12.9326	91.3059	12.8507	91.8691	0.633	0.0000	0.0000
2024/04/23	R053	01/08/2024	13.14 Call	Bond Future	2937.5800	2.9376	3247.0400	3.2470	10.535	0.0000	0.0000
2024/04/23	R053	01/08/2024	13.14 Put	Bond Future	2437.3600	2.4374	2171.5600	2.1716	10.905	0.0000	0.0000
2024/04/23	R053	01/08/2024	13.15 Call	Bond Future	2975.4000	2.9754	3287.0900	3.2871	10.476	0.0000	0.0000
2024/04/23	R053	01/08/2024	13.15 Put	Bond Future	2408.8200	2.4088	2145.2500	2.1453	10.942	0.0000	0.0000
2024/04/23	R053	01/08/2024	13.13 Call	Bond Future	2899.7700	2.8998	3206.9900	3.2070	10.595	0.0000	0.0000
2024/04/23	R053	01/08/2024	13.13 Put	Bond Future	2466.0100	2.4660	2197.9700	2.1980	10.869	0.0000	0.0000
2024/04/23	R053	01/08/2024		Bond Future	13.0651	93.2979	12.9799	93.8732	0.652	0.0000	0.0000
2024/04/23	R053	07/11/2024		Bond Future	13.2154	89.6241	13.1262	90.2131	0.675	0.0000	0.0000
2024/04/23	R053	07/11/2024	12.80 Call	Bond Future	2261.6500	2.2617	2492.0300	2.4920	10.186	0.0000	0.0000
2024/04/23	R053	07/11/2024	12.80 Put	Bond Future	5070.1800	5.0702	4711.5100	4.7115	7.074	0.0000	0.0000
2024/04/23	R053	07/11/2024	12.81 Call	Bond Future	2290.5900	2.2906	2522.8300	2.5228	10.139	0.0000	0.0000
2024/04/23	R053	07/11/2024	12.81 Put	Bond Future	5029.5600	5.0296	4672.7500	4.6728	7.094	0.0000	0.0000
2024/04/23	R053	07/11/2024	12.79 Call	Bond Future	2232.9000	2.2329	2461.4200	2.4614	10.234	0.0000	0.0000
2024/04/23	R053	07/11/2024	12.79 Put	Bond Future	5111.0800	5.1111	4750.5500	4.7506	7.054	0.0000	0.0000
2024/04/23	R053	06/02/2025		Bond Future	13.3643	91.5701	13.2713	92.1722	0.696	0.0000	0.0000
2024/04/23	R053	06/02/2025	12.94 Call	Bond Future	3048.1500	3.0482	3300.4000	3.3004	8.276	0.0000	0.0000
2024/04/23	R053	06/02/2025	12.94 Put	Bond Future	5858.3600	5.8584	5508.4600	5.5085	5.973	0.0000	0.0000
2024/04/23	R053	08/05/2025		Bond Future	13.5226	87.6642	13.4254	88.2795	0.719	0.0000	0.0000
2024/04/23	R053	08/05/2025	12.64 Call	Bond Future	2376.9400	2.3769	2582.8000	2.5828	8.661	0.0000	0.0000
2024/04/23	R053	08/05/2025	12.64 Put	Bond Future	8280.0000	8.2800	7870.5100	7.8705	4.946	0.0000	0.0000
2024/04/23	R186	02/05/2024		Bond Future	9.4306	106.3714	9.3587	106.5377	0.762	0.0000	0.0000
2024/04/23	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	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	
2024/04/23	R186	02/05/2024	8.00 Put	Bond Future	3379.8100	3.3798	3213.4300	3.2134	4.923	0.0000	0.0000
2024/04/23	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R186	02/05/2024	8.01 Put	Bond Future	3355.6900	3.3557	3189.3100	3.1893	4.958	0.0000	0.0000
2024/04/23	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R186	02/05/2024	7.99 Put	Bond Future	3403.9300	3.4039	3237.5500	3.2376	4.888	0.0000	0.0000
2024/04/23	R186	02/05/2024	10.40 Call	Bond Future	2212.8200	2.2128	2379.0300	2.3790	7.511	0.0000	0.0000
2024/04/23	R186	02/05/2024	10.40 Put	Bond Future	0.2200	0.0002	0.0500	0.0001	77.273	0.0000	0.0000
2024/04/23	R186	02/05/2024	9.73 Put	Bond Future	40.1300	0.0401	18.2900	0.0183	54.423	0.0000	0.0000
2024/04/23	R186	02/05/2024	9.73 Call	Bond Future	730.1300	0.7301	874.6700	0.8747	19.796	0.0000	0.0000
2024/04/23	R186	01/08/2024	8.69 Call	Bond Future	64.0800	0.0641	81.9700	0.0820	27.918	0.0000	0.0000
2024/04/23	R186	01/08/2024	8.69 Put	Bond Future	1787.7600	1.7878	1635.8300	1.6358	8.498	0.0000	0.0000
2024/04/23	R186	01/08/2024	8.70 Call	Bond Future	66.7500	0.0668	85.2100	0.0852	27.655	0.0000	0.0000
2024/04/23	R186	01/08/2024	8.70 Put	Bond Future	1768.8500	1.7689	1617.4900	1.6175	8.557	0.0000	0.0000
2024/04/23	R186	01/08/2024	8.68 Call	Bond Future	61.5900	0.0616	78.9400	0.0789	28.170	0.0000	0.0000
2024/04/23	R186	01/08/2024	8.68 Put	Bond Future	1806.8500	1.8069	1654.3800	1.6544	8.438	0.0000	0.0000
2024/04/23	R186	01/08/2024		Bond Future	9.4974	103.3842	9.4171	103.5540	0.846	0.0000	0.0000
2024/04/23	R186	07/11/2024		Bond Future	9.5842	105.8207	9.4922	105.9948	0.960	0.0000	0.0000
2024/04/23	R186	07/11/2024	9.14 Call	Bond Future	461.7500	0.4618	522.3300	0.5223	13.120	0.0000	0.0000
2024/04/23	R186	07/11/2024	9.14 Put	Bond Future	1305.9100	1.3059	1192.4300	1.1924	8.690	0.0000	0.0000
2024/04/23	R186	07/11/2024	9.15 Call	Bond Future	470.2300	0.4702	531.4600	0.5315	13.021	0.0000	0.0000
2024/04/23	R186	07/11/2024	9.15 Put	Bond Future	1295.2900	1.2953	1182.4600	1.1825	8.711	0.0000	0.0000
2024/04/23	R186	07/11/2024	9.13 Call	Bond Future	453.3600	0.4534	513.2700	0.5133	13.215	0.0000	0.0000
2024/04/23	R186	07/11/2024	9.13 Put	Bond Future	1316.6300	1.3166	1202.4800	1.2025	8.670	0.0000	0.0000
2024/04/23	R186	06/02/2025		Bond Future	9.7008	102.8037	9.5949	102.9819	1.092	0.0000	0.0000
2024/04/23	R186	06/02/2025	9.03 Call	Bond Future	426.6800	0.4267	482.5900	0.4826	13.103	0.0000	0.0000
2024/04/23	R186	06/02/2025	9.03 Put	Bond Future	1562.0700	1.5621	1439.8300	1.4398	7.826	0.0000	0.0000
2024/04/23	R186	08/05/2025		Bond Future	9.8751	105.0118	9.7507	105.1941	1.259	0.0000	0.0000
2024/04/23	R186	08/05/2025	8.47 Call	Bond Future	183.7400	0.1837	215.2500	0.2153	17.149	0.0000	0.0000
2024/04/23	R186	08/05/2025	8.47 Put	Bond Future	2270.0300	2.2700	2119.1900	2.1192	6.645	0.0000	0.0000
2024/04/23	R202	02/05/2024		Bond Future	257.8186	257.8186	257.5990	257.5990	0.085	0.0000	0.0000
2024/04/23	R202	01/08/2024		Bond Future	258.4078	258.4078	258.1828	258.1828	0.087	0.0000	0.0000
2024/04/23	R202	07/11/2024		Bond Future	264.5648	264.5648	264.3350	264.3350	0.087	0.0000	0.0000
2024/04/23	R202	06/02/2025		Bond Future	265.1297	265.1297	264.8959	264.8959	0.088	0.0000	0.0000
2024/04/23	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R202	06/02/2025	266.79 Put	Bond Future	1660.3500	1.6604	1894.1000	1.8941	14.078	0.0000	0.0000
2024/04/23	R202	08/05/2025		Bond Future	270.8902	270.8902	270.6523	270.6523	0.088	0.0000	0.0000
2024/04/23	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R202	08/05/2025	272.31 Put	Bond Future	1419.8100	1.4198	1657.7000	1.6577	16.755	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	
2024/04/23	R209	02/05/2024		Bond Future	12.4617	62.5989	12.3950	62.8930	0.535	0.0000	0.0000
2024/04/23	R209	02/05/2024	11.18 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R209	02/05/2024	11.18 Put	Bond Future	6007.3500	6.0074	5713.2800	5.7133	4.895	0.0000	0.0000
2024/04/23	R209	02/05/2024	11.19 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R209	02/05/2024	11.19 Put	Bond Future	5957.4500	5.9575	5663.3800	5.6634	4.936	0.0000	0.0000
2024/04/23	R209	02/05/2024	11.17 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R209	02/05/2024	11.17 Put	Bond Future	6057.3100	6.0573	5763.2400	5.7632	4.855	0.0000	0.0000
2024/04/23	R209	01/08/2024		Bond Future	12.5867	63.9646	12.5175	64.2650	0.550	0.0000	0.0000
2024/04/23	R209	01/08/2024	11.79 Call	Bond Future	362.3700	0.3624	415.3100	0.4153	14.609	0.0000	0.0000
2024/04/23	R209	01/08/2024	11.79 Put	Bond Future	3946.1100	3.9461	3698.6400	3.6986	6.271	0.0000	0.0000
2024/04/23	R209	01/08/2024	11.80 Call	Bond Future	371.7300	0.3717	425.7000	0.4257	14.519	0.0000	0.0000
2024/04/23	R209	01/08/2024	11.80 Put	Bond Future	3908.7400	3.9087	3662.3000	3.6623	6.305	0.0000	0.0000
2024/04/23	R209	01/08/2024	11.78 Call	Bond Future	353.1800	0.3532	405.1000	0.4051	14.701	0.0000	0.0000
2024/04/23	R209	01/08/2024	11.78 Put	Bond Future	3983.6900	3.9837	3735.2000	3.7352	6.238	0.0000	0.0000
2024/04/23	R209	07/11/2024		Bond Future	12.7293	62.3149	12.6571	62.6225	0.567	0.0000	0.0000
2024/04/23	R209	07/11/2024	12.22 Call	Bond Future	1233.9600	1.2340	1342.0700	1.3421	8.761	0.0000	0.0000
2024/04/23	R209	07/11/2024	12.22 Put	Bond Future	3451.1000	3.4511	3251.5700	3.2516	5.782	0.0000	0.0000
2024/04/23	R209	07/11/2024	12.23 Call	Bond Future	1250.9600	1.2510	1360.0500	1.3601	8.721	0.0000	0.0000
2024/04/23	R209	07/11/2024	12.23 Put	Bond Future	3423.5200	3.4235	3224.9700	3.2250	5.800	0.0000	0.0000
2024/04/23	R209	07/11/2024	12.21 Call	Bond Future	1217.2600	1.2173	1324.3900	1.3244	8.801	0.0000	0.0000
2024/04/23	R209	07/11/2024	12.21 Put	Bond Future	3479.0300	3.4790	3278.5200	3.2785	5.763	0.0000	0.0000
2024/04/23	R209	06/02/2025		Bond Future	12.8718	63.6683	12.7967	63.9828	0.583	0.0000	0.0000
2024/04/23	R209	06/02/2025	12.44 Call	Bond Future	1873.6000	1.8736	2001.8300	2.0018	6.844	0.0000	0.0000
2024/04/23	R209	06/02/2025	12.44 Put	Bond Future	3713.2200	3.7132	3526.9500	3.5270	5.016	0.0000	0.0000
2024/04/23	R209	08/05/2025		Bond Future	13.0244	61.8792	12.9462	62.2006	0.600	0.0000	0.0000
2024/04/23	R209	08/05/2025	11.89 Call	Bond Future	1127.2400	1.1272	1214.1800	1.2142	7.713	0.0000	0.0000
2024/04/23	R209	08/05/2025	11.89 Put	Bond Future	6027.8600	6.0279	5793.3500	5.7934	3.890	0.0000	0.0000
2024/04/23	R210	02/05/2024		Bond Future	232.9518	232.9518	232.8464	232.8464	0.045	0.0000	0.0000
2024/04/23	R210	01/08/2024		Bond Future	238.0919	238.0919	237.9837	237.9837	0.045	0.0000	0.0000
2024/04/23	R210	07/11/2024		Bond Future	240.4146	240.4146	240.3046	240.3046	0.046	0.0000	0.0000
2024/04/23	R210	06/02/2025		Bond Future	245.6947	245.6947	245.5830	245.5830	0.045	0.0000	0.0000
2024/04/23	R210	06/02/2025	239.61 Call	Bond Future	6084.7100	6.0847	5972.9500	5.9730	1.837	0.0000	0.0000
2024/04/23	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R210	08/05/2025		Bond Future	247.6006	247.6006	247.4874	247.4874	0.046	0.0000	0.0000
2024/04/23	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R210	08/05/2025	248.03 Put	Bond Future	429.4300	0.4294	542.5700	0.5426	26.347	0.0000	0.0000
2024/04/23	R213	02/05/2024		Bond Future	11.2804	81.3032	11.2087	81.5947	0.636	0.0000	0.0000
2024/04/23	R213	02/05/2024	10.29 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	
2024/04/23	R213	02/05/2024	10.29 Put	Bond Future	4147.5400	4.1475	3856.0100	3.8560	7.029	0.0000	0.0000
2024/04/23	R213	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R213	02/05/2024	10.30 Put	Bond Future	4104.3300	4.1043	3812.8000	3.8128	7.103	0.0000	0.0000
2024/04/23	R213	02/05/2024	10.28 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R213	02/05/2024	10.28 Put	Bond Future	4190.7700	4.1908	3899.2400	3.8992	6.956	0.0000	0.0000
2024/04/23	R213	01/08/2024		Bond Future	11.3941	83.0770	11.3188	83.3748	0.661	0.0000	0.0000
2024/04/23	R213	01/08/2024	10.87 Call	Bond Future	554.8500	0.5549	635.2400	0.6352	14.489	0.0000	0.0000
2024/04/23	R213	01/08/2024	10.87 Put	Bond Future	2656.7000	2.6567	2439.3500	2.4394	8.181	0.0000	0.0000
2024/04/23	R213	01/08/2024	10.88 Call	Bond Future	566.7400	0.5667	648.3700	0.6484	14.403	0.0000	0.0000
2024/04/23	R213	01/08/2024	10.88 Put	Bond Future	2627.8500	2.6279	2411.7400	2.4117	8.224	0.0000	0.0000
2024/04/23	R213	01/08/2024	10.86 Call	Bond Future	542.9700	0.5430	622.1300	0.6221	14.579	0.0000	0.0000
2024/04/23	R213	01/08/2024	10.86 Put	Bond Future	2685.5900	2.6856	2467.0100	2.4670	8.139	0.0000	0.0000
2024/04/23	R213	07/11/2024		Bond Future	11.5349	81.4734	11.4553	81.7784	0.690	0.0000	0.0000
2024/04/23	R213	07/11/2024	11.22 Call	Bond Future	1397.4900	1.3975	1522.4200	1.5224	8.940	0.0000	0.0000
2024/04/23	R213	07/11/2024	11.22 Put	Bond Future	2612.3600	2.6124	2432.3200	2.4323	6.892	0.0000	0.0000
2024/04/23	R213	07/11/2024	11.23 Call	Bond Future	1414.6200	1.4146	1540.5200	1.5405	8.900	0.0000	0.0000
2024/04/23	R213	07/11/2024	11.23 Put	Bond Future	2590.5600	2.5906	2411.4900	2.4115	6.912	0.0000	0.0000
2024/04/23	R213	07/11/2024	11.21 Call	Bond Future	1380.4800	1.3805	1504.4500	1.5045	8.980	0.0000	0.0000
2024/04/23	R213	07/11/2024	11.21 Put	Bond Future	2634.3100	2.6343	2453.3100	2.4533	6.871	0.0000	0.0000
2024/04/23	R213	06/02/2025		Bond Future	11.6854	83.2435	11.6013	83.5554	0.719	0.0000	0.0000
2024/04/23	R213	06/02/2025	11.35 Call	Bond Future	1816.8700	1.8169	1950.4700	1.9505	7.353	0.0000	0.0000
2024/04/23	R213	06/02/2025	11.35 Put	Bond Future	3069.9400	3.0699	2891.7200	2.8917	5.805	0.0000	0.0000
2024/04/23	R213	08/05/2025		Bond Future	11.8441	81.4702	11.7553	81.7890	0.750	0.0000	0.0000
2024/04/23	R213	08/05/2025	10.52 Call	Bond Future	765.8600	0.7659	838.0800	0.8381	9.430	0.0000	0.0000
2024/04/23	R213	08/05/2025	10.52 Put	Bond Future	5685.4700	5.6855	5438.9000	5.4389	4.337	0.0000	0.0000
2024/04/23	R214	02/05/2024	13.52 Call	Bond Future	3287.2200	3.2872	3604.6100	3.6046	9.655	0.0000	0.0000
2024/04/23	R214	02/05/2024	13.52 Put	Bond Future	6.2000	0.0062	2.0600	0.0021	66.774	0.0000	0.0000
2024/04/23	R214	02/05/2024	12.87 Call	Bond Future	853.6600	0.8537	1054.0200	1.0540	23.471	0.0000	0.0000
2024/04/23	R214	02/05/2024	12.87 Put	Bond Future	325.0800	0.3251	203.9100	0.2039	37.274	0.0000	0.0000
2024/04/23	R214	02/05/2024	12.12 Put	Bond Future	2936.5000	2.9365	2617.0700	2.6171	10.878	0.0000	0.0000
2024/04/23	R214	02/05/2024	12.12 Call	Bond Future	4.6300	0.0046	6.7300	0.0067	45.356	0.0000	0.0000
2024/04/23	R214	02/05/2024	12.14 Put	Bond Future	2841.2200	2.8412	2522.3400	2.5223	11.223	0.0000	0.0000
2024/04/23	R214	02/05/2024	12.14 Call	Bond Future	5.8600	0.0059	8.5100	0.0085	45.222	0.0000	0.0000
2024/04/23	R214	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R214	02/05/2024	11.47 Put	Bond Future	6203.3800	6.2034	5881.8500	5.8819	5.183	0.0000	0.0000
2024/04/23	R214	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R214	02/05/2024	11.48 Put	Bond Future	6151.0000	6.1510	5829.4700	5.8295	5.227	0.0000	0.0000
2024/04/23	R214	02/05/2024	11.46 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	
2024/04/23	R214	02/05/2024	11.46 Put	Bond Future	6255.8200	6.2558	5934.2900	5.9343	5.140	0.0000	0.0000
2024/04/23	R214	02/05/2024		Bond Future	12.7509	58.3006	12.6792	58.6221	0.562	0.0000	0.0000
2024/04/23	R214	01/08/2024		Bond Future	12.8698	59.5726	12.7956	59.9010	0.577	0.0000	0.0000
2024/04/23	R214	01/08/2024	12.17 Call	Bond Future	440.9100	0.4409	509.0000	0.5090	15.443	0.0000	0.0000
2024/04/23	R214	01/08/2024	12.17 Put	Bond Future	3658.1800	3.6582	3397.8500	3.3979	7.116	0.0000	0.0000
2024/04/23	R214	01/08/2024	12.18 Call	Bond Future	451.7700	0.4518	521.1000	0.5211	15.346	0.0000	0.0000
2024/04/23	R214	01/08/2024	12.18 Put	Bond Future	3621.1000	3.6211	3362.0100	3.3620	7.155	0.0000	0.0000
2024/04/23	R214	01/08/2024	12.16 Call	Bond Future	430.1300	0.4301	496.9900	0.4970	15.544	0.0000	0.0000
2024/04/23	R214	01/08/2024	12.16 Put	Bond Future	3695.4000	3.6954	3433.8400	3.4338	7.078	0.0000	0.0000
2024/04/23	R214	07/11/2024		Bond Future	13.0083	57.6693	12.9310	58.0056	0.594	0.0000	0.0000
2024/04/23	R214	07/11/2024	12.61 Call	Bond Future	1483.9200	1.4839	1615.5000	1.6155	8.867	0.0000	0.0000
2024/04/23	R214	07/11/2024	12.61 Put	Bond Future	3251.3200	3.2513	3046.5900	3.0466	6.297	0.0000	0.0000
2024/04/23	R214	07/11/2024	12.62 Call	Bond Future	1503.1000	1.5031	1635.7500	1.6358	8.825	0.0000	0.0000
2024/04/23	R214	07/11/2024	12.62 Put	Bond Future	3225.0700	3.2251	3021.4100	3.0214	6.315	0.0000	0.0000
2024/04/23	R214	07/11/2024	12.60 Call	Bond Future	1465.0300	1.4650	1595.5400	1.5955	8.908	0.0000	0.0000
2024/04/23	R214	07/11/2024	12.60 Put	Bond Future	3277.9000	3.2779	3072.1000	3.0721	6.278	0.0000	0.0000
2024/04/23	R214	06/02/2025		Bond Future	13.1488	58.9219	13.0685	59.2657	0.611	0.0000	0.0000
2024/04/23	R214	06/02/2025	12.71 Call	Bond Future	1858.9400	1.8589	1999.0500	1.9991	7.537	0.0000	0.0000
2024/04/23	R214	06/02/2025	12.71 Put	Bond Future	3777.6200	3.7776	3573.9600	3.5740	5.391	0.0000	0.0000
2024/04/23	R214	08/05/2025		Bond Future	13.2905	56.8796	13.2071	57.2310	0.628	0.0000	0.0000
2024/04/23	R214	08/05/2025	12.40 Call	Bond Future	1504.0000	1.5040	1618.8400	1.6188	7.636	0.0000	0.0000
2024/04/23	R214	08/05/2025	12.40 Put	Bond Future	5438.6800	5.4387	5202.1600	5.2022	4.349	0.0000	0.0000
2024/04/23	R248	02/05/2024	11.40 Put	Bond Future	9332.3900	9.3324	8949.7700	8.9498	4.100	0.0000	0.0000
2024/04/23	R248	02/05/2024	11.40 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R248	02/05/2024	12.40 Put	Bond Future	3170.3900	3.1704	2792.7700	2.7928	11.911	0.0000	0.0000
2024/04/23	R248	02/05/2024	12.40 Call	Bond Future	11.3800	0.0114	16.3800	0.0164	43.937	0.0000	0.0000
2024/04/23	R248	02/05/2024	13.16 Call	Bond Future	1270.1900	1.2702	1537.8600	1.5379	21.073	0.0000	0.0000
2024/04/23	R248	02/05/2024	13.16 Put	Bond Future	285.7300	0.2857	170.7800	0.1708	40.230	0.0000	0.0000
2024/04/23	R248	02/05/2024		Bond Future	12.9721	70.6840	12.9003	71.0666	0.553	0.0000	0.0000
2024/04/23	R248	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R248	02/05/2024	11.47 Put	Bond Future	8870.7500	8.8708	8488.1300	8.4881	4.313	0.0000	0.0000
2024/04/23	R248	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R248	02/05/2024	11.48 Put	Bond Future	8805.1900	8.8052	8422.5700	8.4226	4.345	0.0000	0.0000
2024/04/23	R248	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	R248	02/05/2024	11.46 Put	Bond Future	8936.4100	8.9364	8553.7900	8.5538	4.282	0.0000	0.0000
2024/04/23	R248	01/08/2024		Bond Future	13.1008	72.2261	13.0262	72.6170	0.570	0.0000	0.0000
2024/04/23	R248	01/08/2024	12.31 Call	Bond Future	427.5800	0.4276	496.5000	0.4965	16.119	0.0000	0.0000
2024/04/23	R248	01/08/2024	12.31 Put	Bond Future	4782.0500	4.7821	4460.1000	4.4601	6.732	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	
2024/04/23	R248	01/08/2024	12.32 Call	Bond Future	438.8700	0.4389	509.1600	0.5092	16.016	0.0000	0.0000
2024/04/23	R248	01/08/2024	12.32 Put	Bond Future	4735.2400	4.7352	4414.6600	4.4147	6.770	0.0000	0.0000
2024/04/23	R248	01/08/2024	12.30 Call	Bond Future	416.4900	0.4165	484.0600	0.4841	16.224	0.0000	0.0000
2024/04/23	R248	01/08/2024	12.30 Put	Bond Future	4829.1400	4.8291	4505.8400	4.5058	6.695	0.0000	0.0000
2024/04/23	R248	07/11/2024		Bond Future	13.2504	69.4762	13.1724	69.8764	0.588	0.0000	0.0000
2024/04/23	R248	07/11/2024	12.79 Call	Bond Future	1659.0000	1.6590	1808.4100	1.8084	9.006	0.0000	0.0000
2024/04/23	R248	07/11/2024	12.79 Put	Bond Future	4085.8100	4.0858	3834.9900	3.8350	6.139	0.0000	0.0000
2024/04/23	R248	07/11/2024	12.80 Call	Bond Future	1680.8100	1.6808	1831.4900	1.8315	8.965	0.0000	0.0000
2024/04/23	R248	07/11/2024	12.80 Put	Bond Future	4053.2700	4.0533	3803.7200	3.8037	6.157	0.0000	0.0000
2024/04/23	R248	07/11/2024	12.78 Call	Bond Future	1637.1500	1.6372	1785.2900	1.7853	9.049	0.0000	0.0000
2024/04/23	R248	07/11/2024	12.78 Put	Bond Future	4118.3900	4.1184	3866.3000	3.8663	6.121	0.0000	0.0000
2024/04/23	R248	06/02/2025		Bond Future	13.4023	70.9851	13.3210	71.3943	0.607	0.0000	0.0000
2024/04/23	R248	06/02/2025	12.71 Call	Bond Future	1713.1600	1.7132	1853.5300	1.8535	8.194	0.0000	0.0000
2024/04/23	R248	06/02/2025	12.71 Put	Bond Future	5344.4000	5.3444	5075.6500	5.0757	5.029	0.0000	0.0000
2024/04/23	R248	08/05/2025		Bond Future	13.5556	68.0565	13.4708	68.4746	0.625	0.0000	0.0000
2024/04/23	R248	08/05/2025	12.60 Call	Bond Future	1713.9800	1.7140	1845.9100	1.8459	7.697	0.0000	0.0000
2024/04/23	R248	08/05/2025	12.60 Put	Bond Future	6714.0500	6.7141	6427.8100	6.4278	4.263	0.0000	0.0000
2024/04/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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