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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/04/2024 TO 03/04/2024

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
2024/04/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/03	2025	02/05/2024		Bond Future	178.8488	178.8488	178.8831	0.019	0.0000	0.0000
2024/04/03	2025	01/08/2024		Bond Future	180.9796	180.9796	181.0146	0.019	0.0000	0.0000
2024/04/03	2025	07/11/2024		Bond Future	185.2735	185.2735	185.3110	0.020	0.0000	0.0000
2024/04/03	2029	02/05/2024		Bond Future	129.1361	129.1361	129.1344	0.001	0.0000	0.0000
2024/04/03	2029	01/08/2024		Bond Future	131.9978	131.9978	131.9963	0.001	0.0000	0.0000
2024/04/03	2029	07/11/2024		Bond Future	133.7316	133.7316	133.7309	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	
2024/04/03	2029	06/02/2025		Bond Future	136.6693	136.6693	136.6698	136.6698	0.000	0.0000	0.0000
2024/04/03	2029	06/02/2025	132.40 Call	Bond Future	4269.3400	4.2693	4269.8300	4.2698	0.011	0.0000	0.0000
2024/04/03	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	2029	08/05/2025		Bond Future	138.1761	138.1761	138.1773	138.1773	0.001	0.0000	0.0000
2024/04/03	2029	08/05/2025	137.85 Call	Bond Future	326.1200	0.3261	327.2800	0.3273	0.356	0.0000	0.0000
2024/04/03	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	2030	02/05/2024		Bond Future	10.6513	90.9438	10.5511	91.3367	0.940	0.0000	0.0000
2024/04/03	2030	02/05/2024	9.82 Call	Bond Future	10.3000	0.0103	18.2700	0.0183	77.379	0.0000	0.0000
2024/04/03	2030	02/05/2024	9.82 Put	Bond Future	3337.6700	3.3377	2952.7000	2.9527	11.534	0.0000	0.0000
2024/04/03	2030	02/05/2024	9.83 Call	Bond Future	11.2900	0.0113	19.9000	0.0199	76.262	0.0000	0.0000
2024/04/03	2030	02/05/2024	9.83 Put	Bond Future	3297.7200	3.2977	2913.3900	2.9134	11.654	0.0000	0.0000
2024/04/03	2030	02/05/2024	9.81 Call	Bond Future	9.3700	0.0094	16.7400	0.0167	78.655	0.0000	0.0000
2024/04/03	2030	02/05/2024	9.81 Put	Bond Future	3377.7000	3.3777	2992.1300	2.9921	11.415	0.0000	0.0000
2024/04/03	2030	02/05/2024	9.66 Put	Bond Future	3987.3000	3.9873	3596.2200	3.5962	9.808	0.0000	0.0000
2024/04/03	2030	02/05/2024	9.66 Call	Bond Future	1.8500	0.0019	3.7100	0.0037	100.541	0.0000	0.0000
2024/04/03	2030	02/05/2024	10.16 Put	Bond Future	2065.3800	2.0654	1728.1000	1.7281	16.330	0.0000	0.0000
2024/04/03	2030	02/05/2024	10.16 Call	Bond Future	117.3100	0.1173	172.9700	0.1730	47.447	0.0000	0.0000
2024/04/03	2030	02/05/2024	11.94 Call	Bond Future	4887.4900	4.8875	5272.0000	5.2720	7.867	0.0000	0.0000
2024/04/03	2030	02/05/2024	11.94 Put	Bond Future	19.8000	0.0198	11.3700	0.0114	42.576	0.0000	0.0000
2024/04/03	2030	02/05/2024	12.38 Call	Bond Future	6455.7700	6.4558	6847.2800	6.8473	6.064	0.0000	0.0000
2024/04/03	2030	02/05/2024	12.38 Put	Bond Future	2.8400	0.0028	1.4100	0.0014	50.352	0.0000	0.0000
2024/04/03	2030	02/05/2024	10.82 Put	Bond Future	523.4100	0.5234	380.4800	0.3805	27.307	0.0000	0.0000
2024/04/03	2030	02/05/2024	10.82 Call	Bond Future	1180.3000	1.1803	1430.3100	1.4303	21.182	0.0000	0.0000
2024/04/03	2030	02/05/2024	10.62 Put	Bond Future	840.7300	0.8407	638.8800	0.6389	24.009	0.0000	0.0000
2024/04/03	2030	02/05/2024	10.62 Call	Bond Future	718.1800	0.7182	909.2700	0.9093	26.608	0.0000	0.0000
2024/04/03	2030	02/05/2024	11.12 Put	Bond Future	237.7600	0.2378	161.7300	0.1617	31.978	0.0000	0.0000
2024/04/03	2030	02/05/2024	11.12 Call	Bond Future	2047.9100	2.0479	2364.8200	2.3648	15.475	0.0000	0.0000
2024/04/03	2030	02/05/2024	13.15 Call	Bond Future	9137.8200	9.1378	9530.7400	9.5307	4.300	0.0000	0.0000
2024/04/03	2030	02/05/2024	13.15 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/04/03	2030	01/08/2024	10.38 Call	Bond Future	816.0500	0.8161	959.9400	0.9599	17.632	0.0000	0.0000
2024/04/03	2030	01/08/2024	10.38 Put	Bond Future	2247.2100	2.2472	1989.4700	1.9895	11.469	0.0000	0.0000
2024/04/03	2030	01/08/2024	10.39 Call	Bond Future	830.2100	0.8302	975.7600	0.9758	17.532	0.0000	0.0000
2024/04/03	2030	01/08/2024	10.39 Put	Bond Future	2222.8900	2.2229	1966.8100	1.9668	11.520	0.0000	0.0000
2024/04/03	2030	01/08/2024	10.37 Call	Bond Future	802.0400	0.8020	944.2800	0.9443	17.735	0.0000	0.0000
2024/04/03	2030	01/08/2024	10.37 Put	Bond Future	2271.6900	2.2717	2012.3000	2.0123	11.418	0.0000	0.0000
2024/04/03	2030	01/08/2024		Bond Future	10.7556	88.9311	10.6494	89.3327	0.987	0.0000	0.0000
2024/04/03	2030	07/11/2024		Bond Future	10.8737	91.0174	10.7604	91.4293	1.041	0.0000	0.0000
2024/04/03	2030	07/11/2024	10.75 Call	Bond Future	1736.9700	1.7370	1934.6800	1.9347	11.382	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	
2024/04/03	2030	07/11/2024	10.75 Put	Bond Future	2186.9500	2.1870	1972.7700	1.9728	9.794	0.0000	0.0000
2024/04/03	2030	07/11/2024	10.76 Call	Bond Future	1755.7900	1.7558	1954.7300	1.9547	11.331	0.0000	0.0000
2024/04/03	2030	07/11/2024	10.76 Put	Bond Future	2169.2900	2.1693	1956.3400	1.9563	9.817	0.0000	0.0000
2024/04/03	2030	07/11/2024	10.74 Call	Bond Future	1718.5300	1.7185	1915.0100	1.9150	11.433	0.0000	0.0000
2024/04/03	2030	07/11/2024	10.74 Put	Bond Future	2205.0200	2.2050	1989.6100	1.9896	9.769	0.0000	0.0000
2024/04/03	2030	06/02/2025		Bond Future	10.9994	88.9848	10.8787	89.4065	1.097	0.0000	0.0000
2024/04/03	2030	06/02/2025	10.68 Call	Bond Future	1667.1000	1.6671	1851.6700	1.8517	11.071	0.0000	0.0000
2024/04/03	2030	06/02/2025	10.68 Put	Bond Future	2788.3600	2.7884	2551.2700	2.5513	8.503	0.0000	0.0000
2024/04/03	2030	08/05/2025		Bond Future	11.1608	90.8719	11.0318	91.3036	1.156	0.0000	0.0000
2024/04/03	2030	08/05/2025	9.93 Call	Bond Future	646.7500	0.6468	746.0000	0.7460	15.346	0.0000	0.0000
2024/04/03	2030	08/05/2025	9.93 Put	Bond Future	4872.3900	4.8724	4539.9500	4.5400	6.823	0.0000	0.0000
2024/04/03	2030	08/05/2025	11.86 Call	Bond Future	3826.0500	3.8261	4111.3300	4.1113	7.456	0.0000	0.0000
2024/04/03	2030	08/05/2025	11.86 Put	Bond Future	1531.3700	1.5314	1384.9600	1.3850	9.561	0.0000	0.0000
2024/04/03	2030	08/05/2025	10.31 Put	Bond Future	3929.0600	3.9291	3634.3500	3.6344	7.501	0.0000	0.0000
2024/04/03	2030	08/05/2025	10.31 Call	Bond Future	1034.0100	1.0340	1170.9900	1.1710	13.247	0.0000	0.0000
2024/04/03	2032	02/05/2024	11.28 Call	Bond Future	523.1000	0.5231	635.6700	0.6357	21.520	0.0000	0.0000
2024/04/03	2032	02/05/2024	11.28 Put	Bond Future	1464.0500	1.4641	1235.8800	1.2359	15.585	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.30 Put	Bond Future	5614.0800	5.6141	5273.4200	5.2734	6.068	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.30 Call	Bond Future	0.0900	0.0001	0.1700	0.0002	88.889	0.0000	0.0000
2024/04/03	2032	02/05/2024	11.81 Call	Bond Future	1917.4600	1.9175	2155.9400	2.1559	12.437	0.0000	0.0000
2024/04/03	2032	02/05/2024	11.81 Put	Bond Future	463.2200	0.4632	360.9600	0.3610	22.076	0.0000	0.0000
2024/04/03	2032	02/05/2024	11.21 Call	Bond Future	406.9000	0.4069	501.7400	0.5017	23.308	0.0000	0.0000
2024/04/03	2032	02/05/2024	11.21 Put	Bond Future	1670.9600	1.6710	1425.0600	1.4251	14.716	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.57 Put	Bond Future	4299.5000	4.2995	3961.8500	3.9619	7.853	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.57 Call	Bond Future	5.6700	0.0057	8.7600	0.0088	54.497	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.55 Call	Bond Future	4.5100	0.0045	7.0400	0.0070	56.098	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.55 Put	Bond Future	4395.2600	4.3953	4057.0500	4.0571	7.695	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.56 Call	Bond Future	5.0700	0.0051	7.8700	0.0079	55.227	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.56 Put	Bond Future	4347.3500	4.3474	4009.4100	4.0094	7.773	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.54 Call	Bond Future	4.0200	0.0040	6.3000	0.0063	56.716	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.54 Put	Bond Future	4443.2900	4.4433	4104.8300	4.1048	7.617	0.0000	0.0000
2024/04/03	2032	02/05/2024		Bond Future	11.4859	84.3033	11.4110	84.6440	0.652	0.0000	0.0000
2024/04/03	2032	02/05/2024	13.35 Call	Bond Future	7931.6100	7.9316	8271.0000	8.2710	4.279	0.0000	0.0000
2024/04/03	2032	02/05/2024	13.35 Put	Bond Future	3.2300	0.0032	1.8800	0.0019	41.796	0.0000	0.0000
2024/04/03	2032	02/05/2024	11.35 Put	Bond Future	1275.5100	1.2755	1065.4900	1.0655	16.466	0.0000	0.0000
2024/04/03	2032	02/05/2024	11.35 Call	Bond Future	656.0700	0.6561	786.7900	0.7868	19.925	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.65 Put	Bond Future	3920.5800	3.9206	3586.1300	3.5861	8.531	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.65 Call	Bond Future	13.0500	0.0131	19.3400	0.0193	48.199	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	
2024/04/03	2032	02/05/2024	10.36 Put	Bond Future	5318.7100	5.3187	4978.1900	4.9782	6.402	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.36 Call	Bond Future	0.2900	0.0003	0.5100	0.0005	75.862	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.86 Put	Bond Future	2974.0300	2.9740	2658.4900	2.6585	10.610	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.86 Call	Bond Future	70.1400	0.0701	95.3400	0.0953	35.928	0.0000	0.0000
2024/04/03	2032	02/05/2024	12.90 Call	Bond Future	6130.3900	6.1304	6463.4600	6.4635	5.433	0.0000	0.0000
2024/04/03	2032	02/05/2024	12.90 Put	Bond Future	22.2400	0.0222	14.5700	0.0146	34.487	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.59 Put	Bond Future	4204.1200	4.2041	3867.1100	3.8671	8.016	0.0000	0.0000
2024/04/03	2032	02/05/2024	10.59 Call	Bond Future	7.0700	0.0071	10.8000	0.0108	52.758	0.0000	0.0000
2024/04/03	2032	02/05/2024	11.09 Put	Bond Future	2069.3400	2.0693	1795.1000	1.7951	13.253	0.0000	0.0000
2024/04/03	2032	02/05/2024	11.09 Call	Bond Future	247.6400	0.2476	314.1400	0.3141	26.853	0.0000	0.0000
2024/04/03	2032	02/05/2024	13.18 Call	Bond Future	7254.4100	7.2544	7592.4300	7.5924	4.660	0.0000	0.0000
2024/04/03	2032	02/05/2024	13.18 Put	Bond Future	6.9700	0.0070	4.2500	0.0043	39.024	0.0000	0.0000
2024/04/03	2032	01/08/2024	11.14 Call	Bond Future	899.2100	0.8992	1011.1400	1.0111	12.448	0.0000	0.0000
2024/04/03	2032	01/08/2024	11.14 Put	Bond Future	2987.1000	2.9871	2750.6800	2.7507	7.915	0.0000	0.0000
2024/04/03	2032	01/08/2024	11.15 Call	Bond Future	915.3400	0.9153	1028.6200	1.0286	12.376	0.0000	0.0000
2024/04/03	2032	01/08/2024	11.15 Put	Bond Future	2957.5500	2.9576	2722.4800	2.7225	7.948	0.0000	0.0000
2024/04/03	2032	01/08/2024	11.13 Call	Bond Future	883.2600	0.8833	993.8300	0.9938	12.518	0.0000	0.0000
2024/04/03	2032	01/08/2024	11.13 Put	Bond Future	3016.8600	3.0169	2779.0800	2.7791	7.882	0.0000	0.0000
2024/04/03	2032	01/08/2024		Bond Future	11.6043	86.1508	11.5258	86.4991	0.676	0.0000	0.0000
2024/04/03	2032	07/11/2024	13.36 Call	Bond Future	7136.5700	7.1366	7438.8400	7.4388	4.236	0.0000	0.0000
2024/04/03	2032	07/11/2024	13.36 Put	Bond Future	556.8800	0.5569	501.8200	0.5018	9.887	0.0000	0.0000
2024/04/03	2032	07/11/2024	11.64 Put	Bond Future	2621.4800	2.6215	2435.7600	2.4358	7.085	0.0000	0.0000
2024/04/03	2032	07/11/2024	11.64 Call	Bond Future	2162.8400	2.1628	2334.4500	2.3345	7.934	0.0000	0.0000
2024/04/03	2032	07/11/2024		Bond Future	11.7463	84.0051	11.6634	84.3625	0.705	0.0000	0.0000
2024/04/03	2032	07/11/2024	11.48 Call	Bond Future	1819.2600	1.8193	1974.0300	1.9740	8.507	0.0000	0.0000
2024/04/03	2032	07/11/2024	11.48 Put	Bond Future	2974.5200	2.9745	2771.9600	2.7720	6.810	0.0000	0.0000
2024/04/03	2032	07/11/2024	11.49 Call	Bond Future	1839.7700	1.8398	1995.6000	1.9956	8.470	0.0000	0.0000
2024/04/03	2032	07/11/2024	11.49 Put	Bond Future	2951.2800	2.9513	2749.7800	2.7498	6.828	0.0000	0.0000
2024/04/03	2032	07/11/2024	11.47 Call	Bond Future	1799.1200	1.7991	1952.8300	1.9528	8.544	0.0000	0.0000
2024/04/03	2032	07/11/2024	11.47 Put	Bond Future	2998.1700	2.9982	2794.5500	2.7946	6.791	0.0000	0.0000
2024/04/03	2032	06/02/2025		Bond Future	11.8907	85.8301	11.8035	86.1959	0.734	0.0000	0.0000
2024/04/03	2032	06/02/2025	11.72 Call	Bond Future	2337.1700	2.3372	2509.8300	2.5098	7.388	0.0000	0.0000
2024/04/03	2032	06/02/2025	11.72 Put	Bond Future	3054.8800	3.0549	2861.7500	2.8618	6.322	0.0000	0.0000
2024/04/03	2032	08/05/2025		Bond Future	12.0554	83.4849	11.9634	83.8595	0.764	0.0000	0.0000
2024/04/03	2032	08/05/2025	10.91 Call	Bond Future	862.0500	0.8621	953.0700	0.9531	10.559	0.0000	0.0000
2024/04/03	2032	08/05/2025	10.91 Put	Bond Future	5681.9800	5.6820	5398.4200	5.3984	4.991	0.0000	0.0000
2024/04/03	2033	02/05/2024		Bond Future	121.0887	121.0887	121.2837	121.2837	0.161	0.0000	0.0000
2024/04/03	2033	01/08/2024		Bond Future	123.7722	123.7722	123.9717	123.9717	0.161	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	
2024/04/03	2033	07/11/2024		Bond Future	125.2140	125.2140	125.4189	125.4189	0.164	0.0000	0.0000
2024/04/03	2033	06/02/2025		Bond Future	127.9647	127.9647	128.1753	128.1753	0.165	0.0000	0.0000
2024/04/03	2033	06/02/2025	124.94 Call	Bond Future	3024.6800	3.0247	3235.2700	3.2353	6.962	0.0000	0.0000
2024/04/03	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	2033	08/05/2025		Bond Future	129.1838	129.1838	129.3996	129.3996	0.167	0.0000	0.0000
2024/04/03	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	2033	08/05/2025	130.62 Put	Bond Future	1436.2000	1.4362	1220.3800	1.2204	15.027	0.0000	0.0000
2024/04/03	2037	02/05/2024		Bond Future	12.6690	76.2116	12.5530	76.7969	0.916	0.0000	0.0000
2024/04/03	2037	02/05/2024	11.44 Call	Bond Future	1.6900	0.0017	3.3900	0.0034	100.592	0.0000	0.0000
2024/04/03	2037	02/05/2024	11.44 Put	Bond Future	6559.6400	6.5596	5976.0100	5.9760	8.897	0.0000	0.0000
2024/04/03	2037	02/05/2024	11.45 Call	Bond Future	1.8500	0.0019	3.7000	0.0037	100.000	0.0000	0.0000
2024/04/03	2037	02/05/2024	11.45 Put	Bond Future	6503.1000	6.5031	5919.6200	5.9196	8.972	0.0000	0.0000
2024/04/03	2037	02/05/2024	11.43 Call	Bond Future	1.5400	0.0015	3.1100	0.0031	101.948	0.0000	0.0000
2024/04/03	2037	02/05/2024	11.43 Put	Bond Future	6616.2400	6.6162	6032.4800	6.0325	8.823	0.0000	0.0000
2024/04/03	2037	01/08/2024		Bond Future	12.8109	73.6257	12.6899	74.2239	0.944	0.0000	0.0000
2024/04/03	2037	01/08/2024	12.10 Call	Bond Future	606.5000	0.6065	750.9500	0.7510	23.817	0.0000	0.0000
2024/04/03	2037	01/08/2024	12.10 Put	Bond Future	4227.5400	4.2275	3773.7500	3.7738	10.734	0.0000	0.0000
2024/04/03	2037	01/08/2024	12.11 Call	Bond Future	619.6500	0.6197	766.3000	0.7663	23.667	0.0000	0.0000
2024/04/03	2037	01/08/2024	12.11 Put	Bond Future	4187.9700	4.1880	3736.3800	3.7364	10.783	0.0000	0.0000
2024/04/03	2037	01/08/2024	12.09 Call	Bond Future	593.5400	0.5935	735.7900	0.7358	23.966	0.0000	0.0000
2024/04/03	2037	01/08/2024	12.09 Put	Bond Future	4267.3500	4.2674	3811.3600	3.8114	10.686	0.0000	0.0000
2024/04/03	2037	01/08/2024	13.82 Call	Bond Future	5350.1200	5.3501	5837.6600	5.8377	9.113	0.0000	0.0000
2024/04/03	2037	01/08/2024	13.82 Put	Bond Future	622.9300	0.6229	512.2300	0.5122	17.771	0.0000	0.0000
2024/04/03	2037	01/08/2024	13.17 Call	Bond Future	3087.8300	3.0878	3476.4700	3.4765	12.586	0.0000	0.0000
2024/04/03	2037	01/08/2024	13.17 Put	Bond Future	1352.0800	1.3521	1142.4800	1.1425	15.502	0.0000	0.0000
2024/04/03	2037	07/11/2024		Bond Future	12.9649	75.3526	12.8386	75.9656	0.975	0.0000	0.0000
2024/04/03	2037	07/11/2024	12.58 Call	Bond Future	1828.3400	1.8283	2082.0500	2.0821	13.877	0.0000	0.0000
2024/04/03	2037	07/11/2024	12.58 Put	Bond Future	3719.0000	3.7190	3359.7100	3.3597	9.661	0.0000	0.0000
2024/04/03	2037	07/11/2024	12.59 Call	Bond Future	1849.9600	1.8500	2105.5100	2.1055	13.814	0.0000	0.0000
2024/04/03	2037	07/11/2024	12.59 Put	Bond Future	3690.6100	3.6906	3333.1600	3.3332	9.685	0.0000	0.0000
2024/04/03	2037	07/11/2024	12.57 Call	Bond Future	1806.6300	1.8066	2058.4900	2.0585	13.941	0.0000	0.0000
2024/04/03	2037	07/11/2024	12.57 Put	Bond Future	3747.3400	3.7473	3386.2000	3.3862	9.637	0.0000	0.0000
2024/04/03	2037	06/02/2025		Bond Future	13.1205	72.7285	12.9886	73.3555	1.005	0.0000	0.0000
2024/04/03	2037	06/02/2025	12.76 Call	Bond Future	2189.2700	2.1893	2463.3400	2.4633	12.519	0.0000	0.0000
2024/04/03	2037	06/02/2025	12.76 Put	Bond Future	3921.4500	3.9215	3568.5100	3.5685	9.000	0.0000	0.0000
2024/04/03	2037	08/05/2025		Bond Future	13.2964	74.2693	13.1586	74.9105	1.036	0.0000	0.0000
2024/04/03	2037	08/05/2025	12.25 Call	Bond Future	1217.5000	1.2175	1399.6200	1.3996	14.959	0.0000	0.0000
2024/04/03	2037	08/05/2025	12.25 Put	Bond Future	6300.0100	6.3000	5840.9000	5.8409	7.287	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	
2024/04/03	2037	08/05/2025	13.35 Put	Bond Future	3228.8700	3.2289	2935.7100	2.9357	9.079	0.0000	0.0000
2024/04/03	2037	08/05/2025	13.35 Call	Bond Future	3476.0700	3.4761	3824.1400	3.8241	10.013	0.0000	0.0000
2024/04/03	2038	02/05/2024		Bond Future	131.7069	131.7069	131.7127	131.7127	0.004	0.0000	0.0000
2024/04/03	2038	01/08/2024		Bond Future	132.5640	132.5640	132.5697	132.5697	0.004	0.0000	0.0000
2024/04/03	2038	07/11/2024		Bond Future	135.7089	135.7089	135.7160	135.7160	0.005	0.0000	0.0000
2024/04/03	2038	06/02/2025		Bond Future	136.5762	136.5762	136.5839	136.5839	0.006	0.0000	0.0000
2024/04/03	2038	06/02/2025	135.23 Call	Bond Future	1346.2200	1.3462	1353.8900	1.3539	0.570	0.0000	0.0000
2024/04/03	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	2038	08/05/2025		Bond Future	139.5085	139.5085	139.5178	139.5178	0.007	0.0000	0.0000
2024/04/03	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	2038	08/05/2025	139.68 Put	Bond Future	171.4600	0.1715	162.2200	0.1622	5.389	0.0000	0.0000
2024/04/03	2040	02/05/2024		Bond Future	12.9045	76.3367	12.7884	76.9532	0.899	0.0000	0.0000
2024/04/03	2040	02/05/2024	11.61 Call	Bond Future	0.9200	0.0009	1.9200	0.0019	108.696	0.0000	0.0000
2024/04/03	2040	02/05/2024	11.61 Put	Bond Future	7358.1000	7.3581	6742.6000	6.7426	8.365	0.0000	0.0000
2024/04/03	2040	02/05/2024	11.62 Call	Bond Future	1.0200	0.0010	2.1000	0.0021	105.882	0.0000	0.0000
2024/04/03	2040	02/05/2024	11.62 Put	Bond Future	7297.0900	7.2971	6681.6700	6.6817	8.434	0.0000	0.0000
2024/04/03	2040	02/05/2024	11.60 Call	Bond Future	0.8400	0.0008	1.7500	0.0018	108.333	0.0000	0.0000
2024/04/03	2040	02/05/2024	11.60 Put	Bond Future	7419.2100	7.4192	6803.6200	6.8036	8.297	0.0000	0.0000
2024/04/03	2040	01/08/2024		Bond Future	13.0476	73.5032	12.9267	74.1332	0.927	0.0000	0.0000
2024/04/03	2040	01/08/2024	12.33 Call	Bond Future	630.2000	0.6302	780.8800	0.7809	23.910	0.0000	0.0000
2024/04/03	2040	01/08/2024	12.33 Put	Bond Future	4497.8000	4.4978	4018.3900	4.0184	10.659	0.0000	0.0000
2024/04/03	2040	01/08/2024	12.34 Call	Bond Future	644.1300	0.6441	797.1600	0.7972	23.758	0.0000	0.0000
2024/04/03	2040	01/08/2024	12.34 Put	Bond Future	4455.6700	4.4557	3978.6100	3.9786	10.707	0.0000	0.0000
2024/04/03	2040	01/08/2024	12.32 Call	Bond Future	616.5800	0.6166	764.9600	0.7650	24.065	0.0000	0.0000
2024/04/03	2040	01/08/2024	12.32 Put	Bond Future	4540.3100	4.5403	4058.6000	4.0586	10.610	0.0000	0.0000
2024/04/03	2040	01/08/2024	12.28 Put	Bond Future	4712.8300	4.7128	4221.9700	4.2220	10.415	0.0000	0.0000
2024/04/03	2040	01/08/2024	12.28 Call	Bond Future	563.9600	0.5640	703.1900	0.7032	24.688	0.0000	0.0000
2024/04/03	2040	01/08/2024	12.88 Call	Bond Future	1697.9900	1.6980	1986.6700	1.9867	17.001	0.0000	0.0000
2024/04/03	2040	01/08/2024	12.88 Put	Bond Future	2573.6000	2.5736	2232.1900	2.2322	13.266	0.0000	0.0000
2024/04/03	2040	01/08/2024	13.48 Call	Bond Future	3498.1000	3.4981	3921.8900	3.9219	12.115	0.0000	0.0000
2024/04/03	2040	01/08/2024	13.48 Put	Bond Future	1311.9800	1.3120	1105.6800	1.1057	15.724	0.0000	0.0000
2024/04/03	2040	01/08/2024	12.95 Put	Bond Future	2385.2400	2.3852	2061.3500	2.0614	13.579	0.0000	0.0000
2024/04/03	2040	01/08/2024	12.95 Call	Bond Future	1877.4100	1.8774	2183.6100	2.1836	16.310	0.0000	0.0000
2024/04/03	2040	07/11/2024		Bond Future	13.2023	75.2271	13.0760	75.8727	0.957	0.0000	0.0000
2024/04/03	2040	07/11/2024	12.85 Call	Bond Future	2006.8500	2.0069	2281.0100	2.2810	13.661	0.0000	0.0000
2024/04/03	2040	07/11/2024	12.85 Put	Bond Future	3830.5600	3.8306	3459.0800	3.4591	9.698	0.0000	0.0000
2024/04/03	2040	07/11/2024	12.86 Call	Bond Future	2030.1800	2.0302	2306.2700	2.3063	13.599	0.0000	0.0000
2024/04/03	2040	07/11/2024	12.86 Put	Bond Future	3801.1400	3.8011	3431.5900	3.4316	9.722	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	
2024/04/03	2040	07/11/2024	12.84 Call	Bond Future	1983.6400	1.9836	2255.8700	2.2559	13.724	0.0000	0.0000
2024/04/03	2040	07/11/2024	12.84 Put	Bond Future	3860.1600	3.8602	3486.7500	3.4868	9.673	0.0000	0.0000
2024/04/03	2040	06/02/2025		Bond Future	13.3579	72.3495	13.2262	73.0099	0.986	0.0000	0.0000
2024/04/03	2040	06/02/2025	12.95 Call	Bond Future	2124.3600	2.1244	2403.6700	2.4037	13.148	0.0000	0.0000
2024/04/03	2040	06/02/2025	12.95 Put	Bond Future	4200.2100	4.2002	3819.1700	3.8192	9.072	0.0000	0.0000
2024/04/03	2040	08/05/2025		Bond Future	13.5323	73.8819	13.3948	74.5571	1.016	0.0000	0.0000
2024/04/03	2040	08/05/2025	12.63 Call	Bond Future	1330.3200	1.3303	1536.0700	1.5361	15.466	0.0000	0.0000
2024/04/03	2040	08/05/2025	12.63 Put	Bond Future	5948.0000	5.9480	5478.4900	5.4785	7.894	0.0000	0.0000
2024/04/03	2044	02/05/2024	12.50 Call	Bond Future	201.2500	0.2013	309.1600	0.3092	53.620	0.0000	0.0000
2024/04/03	2044	02/05/2024	12.50 Put	Bond Future	2850.2600	2.8503	2316.7300	2.3167	18.719	0.0000	0.0000
2024/04/03	2044	02/05/2024	12.75 Call	Bond Future	536.5800	0.5366	754.5100	0.7545	40.615	0.0000	0.0000
2024/04/03	2044	02/05/2024	12.75 Put	Bond Future	1807.8300	1.8078	1384.3200	1.3843	23.426	0.0000	0.0000
2024/04/03	2044	02/05/2024	13.00 Call	Bond Future	1113.5000	1.1135	1457.2300	1.4572	30.869	0.0000	0.0000
2024/04/03	2044	02/05/2024	13.00 Put	Bond Future	1050.3100	1.0503	752.6000	0.7526	28.345	0.0000	0.0000
2024/04/03	2044	02/05/2024		Bond Future	12.9880	72.3912	12.8670	73.0327	0.931	0.0000	0.0000
2024/04/03	2044	02/05/2024	11.66 Call	Bond Future	0.5400	0.0005	1.2000	0.0012	122.222	0.0000	0.0000
2024/04/03	2044	02/05/2024	11.66 Put	Bond Future	7619.6400	7.6196	6978.8600	6.9789	8.410	0.0000	0.0000
2024/04/03	2044	02/05/2024	11.67 Call	Bond Future	0.5900	0.0006	1.3100	0.0013	122.034	0.0000	0.0000
2024/04/03	2044	02/05/2024	11.67 Put	Bond Future	7557.2500	7.5573	6916.5300	6.9165	8.478	0.0000	0.0000
2024/04/03	2044	02/05/2024	11.65 Call	Bond Future	0.4900	0.0005	1.1000	0.0011	124.490	0.0000	0.0000
2024/04/03	2044	02/05/2024	11.65 Put	Bond Future	7682.1100	7.6821	7041.2800	7.0413	8.342	0.0000	0.0000
2024/04/03	2044	01/08/2024		Bond Future	13.1267	69.5964	13.0008	70.2520	0.960	0.0000	0.0000
2024/04/03	2044	01/08/2024	12.29 Call	Bond Future	490.8300	0.4908	621.9000	0.6219	26.704	0.0000	0.0000
2024/04/03	2044	01/08/2024	12.29 Put	Bond Future	5048.9200	5.0489	4524.3700	4.5244	10.389	0.0000	0.0000
2024/04/03	2044	01/08/2024	12.30 Call	Bond Future	502.5400	0.5025	635.8700	0.6359	26.531	0.0000	0.0000
2024/04/03	2044	01/08/2024	12.30 Put	Bond Future	5003.2200	5.0032	4480.9300	4.4809	10.439	0.0000	0.0000
2024/04/03	2044	01/08/2024	12.28 Call	Bond Future	479.4200	0.4794	608.2500	0.6083	26.872	0.0000	0.0000
2024/04/03	2044	01/08/2024	12.28 Put	Bond Future	5094.9800	5.0950	4568.1900	4.5682	10.339	0.0000	0.0000
2024/04/03	2044	07/11/2024		Bond Future	13.2762	71.2287	13.1447	71.9003	0.990	0.0000	0.0000
2024/04/03	2044	07/11/2024	12.91 Call	Bond Future	1919.2600	1.9193	2201.7300	2.2017	14.718	0.0000	0.0000
2024/04/03	2044	07/11/2024	12.91 Put	Bond Future	3817.7000	3.8177	3428.4900	3.4285	10.195	0.0000	0.0000
2024/04/03	2044	07/11/2024	12.92 Call	Bond Future	1942.1500	1.9422	2226.6800	2.2267	14.650	0.0000	0.0000
2024/04/03	2044	07/11/2024	12.92 Put	Bond Future	3787.5900	3.7876	3400.4400	3.4004	10.222	0.0000	0.0000
2024/04/03	2044	07/11/2024	12.90 Call	Bond Future	1896.4900	1.8965	2176.9100	2.1769	14.786	0.0000	0.0000
2024/04/03	2044	07/11/2024	12.90 Put	Bond Future	3848.0000	3.8480	3456.7400	3.4567	10.168	0.0000	0.0000
2024/04/03	2044	06/02/2025		Bond Future	13.4262	68.3895	13.2891	69.0764	1.021	0.0000	0.0000
2024/04/03	2044	06/02/2025	13.02 Call	Bond Future	2375.2700	2.3753	2673.0700	2.6731	12.538	0.0000	0.0000
2024/04/03	2044	06/02/2025	13.02 Put	Bond Future	4444.8400	4.4448	4055.7600	4.0558	8.754	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	
2024/04/03	2044	08/05/2025		Bond Future	13.5935	69.8378	13.4505	70.5402	1.053	0.0000	0.0000
2024/04/03	2044	08/05/2025	12.72 Call	Bond Future	1764.5600	1.7646	2002.8200	2.0028	13.503	0.0000	0.0000
2024/04/03	2044	08/05/2025	12.72 Put	Bond Future	6251.6300	6.2516	5787.4900	5.7875	7.424	0.0000	0.0000
2024/04/03	2046	02/05/2024		Bond Future	113.0750	113.0750	113.2524	113.2524	0.157	0.0000	0.0000
2024/04/03	2046	01/08/2024		Bond Future	115.5809	115.5809	115.7624	115.7624	0.157	0.0000	0.0000
2024/04/03	2046	07/11/2024		Bond Future	116.1260	116.1260	116.3122	116.3122	0.160	0.0000	0.0000
2024/04/03	2046	06/02/2025		Bond Future	118.6766	118.6766	118.8679	118.8679	0.161	0.0000	0.0000
2024/04/03	2046	06/02/2025	114.01 Call	Bond Future	4666.5600	4.6666	4857.8900	4.8579	4.100	0.0000	0.0000
2024/04/03	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	2046	08/05/2025		Bond Future	118.9791	118.9791	119.1745	119.1745	0.164	0.0000	0.0000
2024/04/03	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	2046	08/05/2025	121.97 Put	Bond Future	2990.9400	2.9909	2795.4700	2.7955	6.535	0.0000	0.0000
2024/04/03	2050	02/05/2024		Bond Future	114.2987	114.2987	114.6885	114.6885	0.341	0.0000	0.0000
2024/04/03	2050	01/08/2024		Bond Future	114.5353	114.5353	114.9337	114.9337	0.348	0.0000	0.0000
2024/04/03	2050	07/11/2024		Bond Future	117.2525	117.2525	117.6613	117.6613	0.349	0.0000	0.0000
2024/04/03	2050	06/02/2025		Bond Future	117.4721	117.4721	117.8900	117.8900	0.356	0.0000	0.0000
2024/04/03	2050	06/02/2025	115.60 Call	Bond Future	1872.1100	1.8721	2290.0000	2.2900	22.322	0.0000	0.0000
2024/04/03	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	2050	08/05/2025		Bond Future	119.9940	119.9940	120.4222	120.4222	0.357	0.0000	0.0000
2024/04/03	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	2050	08/05/2025	121.16 Put	Bond Future	1165.9700	1.1660	737.8500	0.7379	36.718	0.0000	0.0000
2024/04/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	AL37	02/05/2024		Index Future	931.1460	931.1460	934.8670	934.8670	0.400	0.0000	0.0000
2024/04/03	AL37	01/08/2024		Index Future	951.5540	951.5540	955.3560	955.3560	0.400	0.0000	0.0000
2024/04/03	AL37	07/11/2024		Index Future	973.8980	973.8980	977.7930	977.7930	0.400	0.0000	0.0000
2024/04/03	AL37	06/02/2025		Index Future	995.0850	995.0850	999.0680	999.0680	0.400	0.0000	0.0000
2024/04/03	AL37	08/05/2025		Index Future	1016.2690	1016.2690	1020.3390	1020.3390	0.400	0.0000	0.0000
2024/04/03	AL7T	02/05/2024		Index Future	1071.1190	1071.1190	1077.1840	1077.1840	0.566	0.0000	0.0000
2024/04/03	AL7T	01/08/2024		Index Future	1094.5940	1094.5940	1100.7920	1100.7920	0.566	0.0000	0.0000
2024/04/03	AL7T	07/11/2024		Index Future	1120.2970	1120.2970	1126.6440	1126.6440	0.567	0.0000	0.0000
2024/04/03	AL7T	06/02/2025		Index Future	1144.6690	1144.6690	1151.1570	1151.1570	0.567	0.0000	0.0000
2024/04/03	AL7T	08/05/2025		Index Future	1169.0370	1169.0370	1175.6670	1175.6670	0.567	0.0000	0.0000
2024/04/03	ALBI	02/05/2024		Index Future	932.9100	932.9100	938.1980	938.1980	0.567	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	
2024/04/03	ALBI	01/08/2024		Index Future	953.3560	953.3560	958.7600	958.7600	0.567	0.0000	0.0000
2024/04/03	ALBI	07/11/2024		Index Future	975.7430	975.7430	981.2770	981.2770	0.567	0.0000	0.0000
2024/04/03	ALBI	06/02/2025		Index Future	996.9700	996.9700	1002.6280	1002.6280	0.568	0.0000	0.0000
2024/04/03	ALBI	08/05/2025		Index Future	1018.1930	1018.1930	1023.9750	1023.9750	0.568	0.0000	0.0000
2024/04/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/04/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/03	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/03	ES33	02/05/2024		Bond Future	13.0872	71.4031	12.9804	71.8522	0.816	0.0000
2024/04/03	ES33	01/08/2024		Bond Future	13.2549	72.9854	13.1433	73.4446	0.842	0.0000
2024/04/03	ES33	07/11/2024		Bond Future	13.4553	70.9138	13.3380	71.3846	0.872	0.0000
2024/04/03	ES33	06/02/2025		Bond Future	13.6601	72.4702	13.5369	72.9519	0.902	0.0000
2024/04/03	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/03	ES33	06/02/2025	13.34 Put	Bond Future	1261.4100	1.2614	779.6500	0.7797	38.192	0.0000
2024/04/03	ES33	08/05/2025		Bond Future	13.8800	70.2202	13.7507	70.7132	0.932	0.0000
2024/04/03	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/03	ES33	08/05/2025	12.73 Put	Bond Future	4551.8200	4.5518	4058.8400	4.0588	10.830	0.0000
2024/04/03	ES42	02/05/2024		Bond Future	13.3977	67.2709	13.2761	67.8679	0.907	0.0000
2024/04/03	ES42	01/08/2024		Bond Future	13.5455	68.7616	13.4189	69.3719	0.934	0.0000
2024/04/03	ES42	07/11/2024		Bond Future	13.7184	66.1242	13.5859	66.7497	0.966	0.0000
2024/04/03	ES42	06/02/2025		Bond Future	13.8866	67.5743	13.7483	68.2142	0.995	0.0000
2024/04/03	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/03	ES42	06/02/2025	13.71 Put	Bond Future	819.1700	0.8192	179.2700	0.1793	78.116	0.0000
2024/04/03	ES42	08/05/2025		Bond Future	14.0730	64.7539	13.9285	65.4084	1.027	0.0000
2024/04/03	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/03	ES42	08/05/2025	13.25 Put	Bond Future	3877.0200	3.8770	3222.4600	3.2225	16.883	0.0000
2024/04/03	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/03	GOVI	02/05/2024	950.98 Put	GOVI	318900.0000	31.8900	267140.0000	26.7140	16.231	0.0000
2024/04/03	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/03	GOVI	02/05/2024	950.99 Put	GOVI	319000.0000	31.9000	267240.0000	26.7240	16.226	0.0000
2024/04/03	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/03	GOVI	02/05/2024	950.97 Put	GOVI	318800.0000	31.8800	267040.0000	26.7040	16.236	0.0000
2024/04/03	GOVI	02/05/2024		GOVI	919.0900	919.0900	924.2660	924.2660	0.563	0.0000
2024/04/03	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	11430.0000	1.1430	100.000	0.0000
2024/04/03	GOVI	01/08/2024	943.38 Put	GOVI	41470.0000	4.1470	0.0000	0.0000	(100.000)	0.0000
2024/04/03	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	11330.0000	1.1330	100.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/04/03	GOVI	01/08/2024	943.39 Put	GOVI		41570.0000	4.1570	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/03	GOVI	01/08/2024	943.37 Call	GOVI		0.0000	0.0000	11530.0000	1.1530	100.000	0.0000	0.0000
2024/04/03	GOVI	01/08/2024	943.37 Put	GOVI		41370.0000	4.1370	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/03	GOVI	01/08/2024		GOVI		939.2330	939.2330	944.5230	944.5230	0.563	0.0000	0.0000
2024/04/03	GOVI	07/11/2024		GOVI		961.2880	961.2880	966.7050	966.7050	0.564	0.0000	0.0000
2024/04/03	GOVI	07/11/2024	948.79 Call	GOVI		124980.0000	12.4980	179150.0000	17.9150	43.343	0.0000	0.0000
2024/04/03	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	GOVI	07/11/2024	948.80 Call	GOVI		124880.0000	12.4880	179050.0000	17.9050	43.378	0.0000	0.0000
2024/04/03	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	GOVI	07/11/2024	948.78 Call	GOVI		125080.0000	12.5080	179250.0000	17.9250	43.308	0.0000	0.0000
2024/04/03	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	GOVI	06/02/2025		GOVI		982.2010	982.2010	987.7380	987.7380	0.564	0.0000	0.0000
2024/04/03	GOVI	06/02/2025	972.00 Call	GOVI		102010.0000	10.2010	157380.0000	15.7380	54.279	0.0000	0.0000
2024/04/03	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	GOVI	08/05/2025		GOVI		1003.1100	1003.1100	1008.7690	1008.7690	0.564	0.0000	0.0000
2024/04/03	GOVI	08/05/2025	1,022.00 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	GOVI	08/05/2025	1,022.00 Put	GOVI		188900.0000	18.8900	132310.0000	13.2310	29.958	0.0000	0.0000
2024/04/03	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/04/03	IGOV	02/05/2024		Index Future		346.3460	346.3460	346.7770	346.7770	0.124	0.0000	0.0000
2024/04/03	IGOV	01/08/2024		Index Future		354.0220	354.0220	354.4620	354.4620	0.124	0.0000	0.0000
2024/04/03	IGOV	07/11/2024		Index Future		362.4250	362.4250	362.8770	362.8770	0.125	0.0000	0.0000
2024/04/03	IGOV	06/02/2025		Index Future		370.3910	370.3910	370.8530	370.8530	0.125	0.0000	0.0000
2024/04/03	IGOV	08/05/2025		Index Future		378.3550	378.3550	378.8290	378.8290	0.125	0.0000	0.0000
2024/04/03	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/04/03	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/04/03	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/04/03	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/04/03	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/04/03	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/04/03	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/04/03	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/04/03	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/04/03	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/04/03	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/03	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/04/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/03	JBAF	20/03/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/04/03	JBAF	17/04/2024		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/04/03	JBAF	15/05/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/04/03	JBAF	19/06/2024		Jibar Tradeable Future	8.3600	91.6400	8.3500	91.6500	0.120	0.0000	0.0000
2024/04/03	JBAF	17/07/2024		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/04/03	JBAF	21/08/2024		Jibar Tradeable Future	8.3600	91.6400	8.3500	91.6500	0.120	0.0000	0.0000
2024/04/03	JBAF	18/09/2024		Jibar Tradeable Future	8.3100	91.6900	8.2900	91.7100	0.241	0.0000	0.0000
2024/04/03	JBAF	18/12/2024		Jibar Tradeable Future	8.2100	91.7900	8.1900	91.8100	0.244	0.0000	0.0000
2024/04/03	JBAF	19/03/2025		Jibar Tradeable Future	8.1000	91.9000	8.0800	91.9200	0.247	0.0000	0.0000
2024/04/03	JBAF	18/06/2025		Jibar Tradeable Future	8.0500	91.9500	8.0000	92.0000	0.621	0.0000	0.0000
2024/04/03	JBAF	17/09/2025		Jibar Tradeable Future	8.0300	91.9700	7.9900	92.0100	0.498	0.0000	0.0000
2024/04/03	JBAF	17/12/2025		Jibar Tradeable Future	8.1000	91.9000	8.0600	91.9400	0.494	0.0000	0.0000
2024/04/03	JBAF	18/03/2026		Jibar Tradeable Future	8.1000	91.9000	8.0600	91.9400	0.494	0.0000	0.0000
2024/04/03	R035	02/05/2024		Bond Future	12.2894	81.4912	12.1738	82.0770	0.941	0.0000	0.0000
2024/04/03	R035	02/05/2024	11.20 Call	Bond Future	5.4200	0.0054	10.2700	0.0103	89.483	0.0000	0.0000
2024/04/03	R035	02/05/2024	11.20 Put	Bond Future	5770.9900	5.7710	5190.0600	5.1901	10.066	0.0000	0.0000
2024/04/03	R035	02/05/2024	11.21 Call	Bond Future	5.8600	0.0059	11.0500	0.0111	88.567	0.0000	0.0000
2024/04/03	R035	02/05/2024	11.21 Put	Bond Future	5715.9200	5.7159	5135.3300	5.1353	10.157	0.0000	0.0000
2024/04/03	R035	02/05/2024	11.19 Call	Bond Future	5.0100	0.0050	9.5200	0.0095	90.020	0.0000	0.0000
2024/04/03	R035	02/05/2024	11.19 Put	Bond Future	5826.1500	5.8262	5244.8800	5.2449	9.977	0.0000	0.0000
2024/04/03	R035	01/08/2024	11.80 Call	Bond Future	731.7800	0.7318	896.1000	0.8961	22.455	0.0000	0.0000
2024/04/03	R035	01/08/2024	11.80 Put	Bond Future	3869.5100	3.8695	3435.0900	3.4351	11.227	0.0000	0.0000
2024/04/03	R035	01/08/2024	11.81 Call	Bond Future	746.7700	0.7468	913.4000	0.9134	22.313	0.0000	0.0000
2024/04/03	R035	01/08/2024	11.81 Put	Bond Future	3832.3800	3.8324	3400.2700	3.4003	11.275	0.0000	0.0000
2024/04/03	R035	01/08/2024	11.79 Call	Bond Future	716.8300	0.7168	878.8500	0.8789	22.602	0.0000	0.0000
2024/04/03	R035	01/08/2024	11.79 Put	Bond Future	3906.7200	3.9067	3470.0000	3.4700	11.179	0.0000	0.0000
2024/04/03	R035	01/08/2024		Bond Future	12.4182	83.2771	12.2976	83.8759	0.971	0.0000	0.0000
2024/04/03	R035	07/11/2024		Bond Future	12.5746	80.7158	12.4482	81.3294	1.005	0.0000	0.0000
2024/04/03	R035	07/11/2024	12.18 Call	Bond Future	1793.6500	1.7937	2044.8100	2.0448	14.003	0.0000	0.0000
2024/04/03	R035	07/11/2024	12.18 Put	Bond Future	3731.3900	3.7314	3369.0100	3.3690	9.712	0.0000	0.0000
2024/04/03	R035	07/11/2024	12.19 Call	Bond Future	1815.0900	1.8151	2068.0900	2.0681	13.939	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	
2024/04/03	R035	07/11/2024	12.19 Put	Bond Future	3702.9100	3.7029	3342.3700	3.3424	9.737	0.0000	0.0000
2024/04/03	R035	07/11/2024	12.17 Call	Bond Future	1772.1000	1.7721	2021.4200	2.0214	14.069	0.0000	0.0000
2024/04/03	R035	07/11/2024	12.17 Put	Bond Future	3759.8000	3.7598	3395.5800	3.3956	9.687	0.0000	0.0000
2024/04/03	R035	06/02/2025		Bond Future	12.7344	82.4694	12.6021	83.0970	1.039	0.0000	0.0000
2024/04/03	R035	06/02/2025	12.41 Call	Bond Future	2251.9900	2.2520	2530.6500	2.5307	12.374	0.0000	0.0000
2024/04/03	R035	06/02/2025	12.41 Put	Bond Future	3803.6600	3.8037	3454.7200	3.4547	9.174	0.0000	0.0000
2024/04/03	R035	08/05/2025		Bond Future	12.9027	79.7032	12.7643	80.3451	1.073	0.0000	0.0000
2024/04/03	R035	08/05/2025	11.78 Call	Bond Future	1065.9700	1.0660	1234.2000	1.2342	15.782	0.0000	0.0000
2024/04/03	R035	08/05/2025	11.78 Put	Bond Future	6489.8800	6.4899	6016.2300	6.0162	7.298	0.0000	0.0000
2024/04/03	R053	02/05/2024	13.03 Call	Bond Future	2081.3700	2.0814	2644.7100	2.6447	27.066	0.0000	0.0000
2024/04/03	R053	02/05/2024	13.03 Put	Bond Future	984.6700	0.9847	672.8200	0.6728	31.671	0.0000	0.0000
2024/04/03	R053	02/05/2024	13.04 Call	Bond Future	2124.5800	2.1246	2693.7500	2.6938	26.790	0.0000	0.0000
2024/04/03	R053	02/05/2024	13.04 Put	Bond Future	960.4600	0.9605	654.4400	0.6544	31.862	0.0000	0.0000
2024/04/03	R053	02/05/2024	13.02 Call	Bond Future	2038.4600	2.0385	2595.9200	2.5959	27.347	0.0000	0.0000
2024/04/03	R053	02/05/2024	13.02 Put	Bond Future	1009.2800	1.0093	691.5500	0.6916	31.481	0.0000	0.0000
2024/04/03	R053	02/05/2024		Bond Future	12.8693	91.7405	12.7436	92.6157	0.977	0.0000	0.0000
2024/04/03	R053	01/08/2024	13.14 Call	Bond Future	3429.7400	3.4297	3946.4100	3.9464	15.064	0.0000	0.0000
2024/04/03	R053	01/08/2024	13.14 Put	Bond Future	2476.4200	2.4764	2098.5300	2.0985	15.260	0.0000	0.0000
2024/04/03	R053	01/08/2024	13.15 Call	Bond Future	3469.2500	3.4693	3989.0100	3.9890	14.982	0.0000	0.0000
2024/04/03	R053	01/08/2024	13.15 Put	Bond Future	2449.5700	2.4496	2074.7700	2.0748	15.301	0.0000	0.0000
2024/04/03	R053	01/08/2024	13.13 Call	Bond Future	3390.4100	3.3904	3903.9600	3.9040	15.147	0.0000	0.0000
2024/04/03	R053	01/08/2024	13.13 Put	Bond Future	2503.5500	2.5036	2122.5400	2.1225	15.219	0.0000	0.0000
2024/04/03	R053	01/08/2024		Bond Future	12.9979	93.7510	12.8670	94.6456	1.007	0.0000	0.0000
2024/04/03	R053	07/11/2024		Bond Future	13.1465	90.0786	13.0096	90.9950	1.041	0.0000	0.0000
2024/04/03	R053	07/11/2024	12.80 Call	Bond Future	2727.4800	2.7275	3123.5600	3.1236	14.522	0.0000	0.0000
2024/04/03	R053	07/11/2024	12.80 Put	Bond Future	5081.4800	5.0815	4561.1400	4.5611	10.240	0.0000	0.0000
2024/04/03	R053	07/11/2024	12.81 Call	Bond Future	2758.5300	2.7585	3157.3200	3.1573	14.457	0.0000	0.0000
2024/04/03	R053	07/11/2024	12.81 Put	Bond Future	5042.9700	5.0430	4525.3400	4.5253	10.264	0.0000	0.0000
2024/04/03	R053	07/11/2024	12.79 Call	Bond Future	2696.6000	2.6966	3089.9600	3.0900	14.587	0.0000	0.0000
2024/04/03	R053	07/11/2024	12.79 Put	Bond Future	5120.2500	5.1203	4597.1900	4.5972	10.216	0.0000	0.0000
2024/04/03	R053	06/02/2025		Bond Future	13.2924	92.0348	13.1495	92.9719	1.075	0.0000	0.0000
2024/04/03	R053	06/02/2025	12.94 Call	Bond Future	3331.4100	3.3314	3751.7600	3.7518	12.618	0.0000	0.0000
2024/04/03	R053	06/02/2025	12.94 Put	Bond Future	5676.9000	5.6769	5160.1700	5.1602	9.102	0.0000	0.0000
2024/04/03	R053	08/05/2025		Bond Future	13.4513	88.1150	13.3020	89.0731	1.110	0.0000	0.0000
2024/04/03	R053	08/05/2025	12.64 Call	Bond Future	2527.9000	2.5279	2870.6600	2.8707	13.559	0.0000	0.0000
2024/04/03	R053	08/05/2025	12.64 Put	Bond Future	7980.1300	7.9801	7364.7600	7.3648	7.711	0.0000	0.0000
2024/04/03	R186	02/05/2024		Bond Future	9.3036	106.6658	9.2344	106.8265	0.743	0.0000	0.0000
2024/04/03	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	
2024/04/03	R186	02/05/2024	8.00 Put	Bond Future	3085.3600	3.0854	2924.6600	2.9247	5.208	0.0000	0.0000
2024/04/03	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	R186	02/05/2024	8.01 Put	Bond Future	3061.2400	3.0612	2900.5400	2.9005	5.250	0.0000	0.0000
2024/04/03	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	R186	02/05/2024	7.99 Put	Bond Future	3109.4800	3.1095	2948.7800	2.9488	5.168	0.0000	0.0000
2024/04/03	R186	02/05/2024	10.40 Call	Bond Future	2517.9400	2.5179	2674.6200	2.6746	6.223	0.0000	0.0000
2024/04/03	R186	02/05/2024	10.40 Put	Bond Future	10.8900	0.0109	6.8700	0.0069	36.915	0.0000	0.0000
2024/04/03	R186	02/05/2024	9.73 Put	Bond Future	104.5000	0.1045	74.7900	0.0748	28.431	0.0000	0.0000
2024/04/03	R186	02/05/2024	9.73 Call	Bond Future	1088.9500	1.0890	1219.9400	1.2199	12.029	0.0000	0.0000
2024/04/03	R186	01/08/2024	8.69 Call	Bond Future	172.0200	0.1720	204.3000	0.2043	18.765	0.0000	0.0000
2024/04/03	R186	01/08/2024	8.69 Put	Bond Future	1584.7000	1.5847	1452.6200	1.4526	8.335	0.0000	0.0000
2024/04/03	R186	01/08/2024	8.70 Call	Bond Future	176.9800	0.1770	209.9400	0.2099	18.624	0.0000	0.0000
2024/04/03	R186	01/08/2024	8.70 Put	Bond Future	1568.0800	1.5681	1436.6800	1.4367	8.380	0.0000	0.0000
2024/04/03	R186	01/08/2024	8.68 Call	Bond Future	167.1400	0.1671	198.7700	0.1988	18.924	0.0000	0.0000
2024/04/03	R186	01/08/2024	8.68 Put	Bond Future	1601.4000	1.6014	1468.6700	1.4687	8.288	0.0000	0.0000
2024/04/03	R186	01/08/2024		Bond Future	9.3504	103.6952	9.2730	103.8596	0.828	0.0000	0.0000
2024/04/03	R186	07/11/2024		Bond Future	9.4218	106.1284	9.3327	106.2976	0.945	0.0000	0.0000
2024/04/03	R186	07/11/2024	9.14 Call	Bond Future	640.3300	0.6403	709.9600	0.7100	10.874	0.0000	0.0000
2024/04/03	R186	07/11/2024	9.14 Put	Bond Future	1176.8500	1.1769	1077.2600	1.0773	8.462	0.0000	0.0000
2024/04/03	R186	07/11/2024	9.15 Call	Bond Future	650.2500	0.6503	720.4700	0.7205	10.799	0.0000	0.0000
2024/04/03	R186	07/11/2024	9.15 Put	Bond Future	1167.6700	1.1677	1068.6700	1.0687	8.478	0.0000	0.0000
2024/04/03	R186	07/11/2024	9.13 Call	Bond Future	630.4900	0.6305	699.5100	0.6995	10.947	0.0000	0.0000
2024/04/03	R186	07/11/2024	9.13 Put	Bond Future	1186.1200	1.1861	1085.9200	1.0859	8.448	0.0000	0.0000
2024/04/03	R186	06/02/2025		Bond Future	9.5140	103.1183	9.4111	103.2921	1.082	0.0000	0.0000
2024/04/03	R186	06/02/2025	9.03 Call	Bond Future	584.0400	0.5840	648.9500	0.6490	11.114	0.0000	0.0000
2024/04/03	R186	06/02/2025	9.03 Put	Bond Future	1404.8500	1.4049	1295.9600	1.2960	7.751	0.0000	0.0000
2024/04/03	R186	08/05/2025		Bond Future	9.6747	105.3058	9.5533	105.4845	1.255	0.0000	0.0000
2024/04/03	R186	08/05/2025	8.47 Call	Bond Future	265.2200	0.2652	304.6700	0.3047	14.874	0.0000	0.0000
2024/04/03	R186	08/05/2025	8.47 Put	Bond Future	2057.5000	2.0575	1918.2100	1.9182	6.770	0.0000	0.0000
2024/04/03	R202	02/05/2024		Bond Future	259.5102	259.5102	259.5193	259.5193	0.004	0.0000	0.0000
2024/04/03	R202	01/08/2024		Bond Future	260.1841	260.1841	260.1932	260.1932	0.003	0.0000	0.0000
2024/04/03	R202	07/11/2024		Bond Future	266.3572	266.3572	266.3688	266.3688	0.004	0.0000	0.0000
2024/04/03	R202	06/02/2025		Bond Future	266.9974	266.9974	267.0095	267.0095	0.005	0.0000	0.0000
2024/04/03	R202	06/02/2025	266.79 Call	Bond Future	207.3700	0.2074	219.5000	0.2195	5.849	0.0000	0.0000
2024/04/03	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	R202	08/05/2025		Bond Future	272.7301	272.7301	272.7457	272.7457	0.006	0.0000	0.0000
2024/04/03	R202	08/05/2025	272.31 Call	Bond Future	420.1200	0.4201	435.6800	0.4357	3.704	0.0000	0.0000
2024/04/03	R202	08/05/2025	272.31 Put	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	
2024/04/03	R209	02/05/2024		Bond Future	12.3716	62.9966	12.2665	63.4651	0.849	0.0000	0.0000
2024/04/03	R209	02/05/2024	11.18 Call	Bond Future	2.0400	0.0020	3.7500	0.0038	83.824	0.0000	0.0000
2024/04/03	R209	02/05/2024	11.18 Put	Bond Future	5611.7000	5.6117	5144.9200	5.1449	8.318	0.0000	0.0000
2024/04/03	R209	02/05/2024	11.19 Call	Bond Future	2.2200	0.0022	4.0700	0.0041	83.333	0.0000	0.0000
2024/04/03	R209	02/05/2024	11.19 Put	Bond Future	5561.9800	5.5620	5095.3400	5.0953	8.390	0.0000	0.0000
2024/04/03	R209	02/05/2024	11.17 Call	Bond Future	1.8700	0.0019	3.4500	0.0035	84.492	0.0000	0.0000
2024/04/03	R209	02/05/2024	11.17 Put	Bond Future	5661.4900	5.6615	5194.5800	5.1946	8.247	0.0000	0.0000
2024/04/03	R209	01/08/2024		Bond Future	12.4918	64.3771	12.3827	64.8560	0.873	0.0000	0.0000
2024/04/03	R209	01/08/2024	11.79 Call	Bond Future	544.6600	0.5447	660.1300	0.6601	21.200	0.0000	0.0000
2024/04/03	R209	01/08/2024	11.79 Put	Bond Future	3715.8800	3.7159	3352.4400	3.3524	9.781	0.0000	0.0000
2024/04/03	R209	01/08/2024	11.80 Call	Bond Future	556.6400	0.5566	673.8900	0.6739	21.064	0.0000	0.0000
2024/04/03	R209	01/08/2024	11.80 Put	Bond Future	3681.1300	3.6811	3319.4700	3.3195	9.825	0.0000	0.0000
2024/04/03	R209	01/08/2024	11.78 Call	Bond Future	532.9700	0.5330	646.6700	0.6467	21.333	0.0000	0.0000
2024/04/03	R209	01/08/2024	11.78 Put	Bond Future	3750.9600	3.7510	3385.7500	3.3858	9.736	0.0000	0.0000
2024/04/03	R209	07/11/2024		Bond Future	12.6318	62.7308	12.5180	63.2215	0.901	0.0000	0.0000
2024/04/03	R209	07/11/2024	12.22 Call	Bond Future	1554.9900	1.5550	1752.8100	1.7528	12.722	0.0000	0.0000
2024/04/03	R209	07/11/2024	12.22 Put	Bond Future	3356.2100	3.3562	3063.3300	3.0633	8.727	0.0000	0.0000
2024/04/03	R209	07/11/2024	12.23 Call	Bond Future	1574.0100	1.5740	1773.3300	1.7733	12.663	0.0000	0.0000
2024/04/03	R209	07/11/2024	12.23 Put	Bond Future	3330.6500	3.3307	3039.2700	3.0393	8.748	0.0000	0.0000
2024/04/03	R209	07/11/2024	12.21 Call	Bond Future	1536.2600	1.5363	1732.6000	1.7326	12.780	0.0000	0.0000
2024/04/03	R209	07/11/2024	12.21 Put	Bond Future	3382.1100	3.3821	3087.7500	3.0878	8.703	0.0000	0.0000
2024/04/03	R209	06/02/2025		Bond Future	12.7704	64.0935	12.6520	64.5955	0.927	0.0000	0.0000
2024/04/03	R209	06/02/2025	12.44 Call	Bond Future	1982.1000	1.9821	2203.8400	2.2038	11.187	0.0000	0.0000
2024/04/03	R209	06/02/2025	12.44 Put	Bond Future	3396.5100	3.3965	3116.3100	3.1163	8.250	0.0000	0.0000
2024/04/03	R209	08/05/2025		Bond Future	12.9229	62.2971	12.7995	62.8104	0.955	0.0000	0.0000
2024/04/03	R209	08/05/2025	11.89 Call	Bond Future	1065.6700	1.0657	1210.5700	1.2106	13.597	0.0000	0.0000
2024/04/03	R209	08/05/2025	11.89 Put	Bond Future	5548.3900	5.5484	5179.9400	5.1799	6.641	0.0000	0.0000
2024/04/03	R210	02/05/2024		Bond Future	232.8880	232.8880	233.4058	233.4058	0.222	0.0000	0.0000
2024/04/03	R210	01/08/2024		Bond Future	238.0490	238.0490	238.5786	238.5786	0.222	0.0000	0.0000
2024/04/03	R210	07/11/2024		Bond Future	240.3665	240.3665	240.9100	240.9100	0.226	0.0000	0.0000
2024/04/03	R210	06/02/2025		Bond Future	245.6464	245.6464	246.2040	246.2040	0.227	0.0000	0.0000
2024/04/03	R210	06/02/2025	239.61 Call	Bond Future	6036.3900	6.0364	6593.9500	6.5940	9.237	0.0000	0.0000
2024/04/03	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	R210	08/05/2025		Bond Future	247.5180	247.5180	248.0883	248.0883	0.230	0.0000	0.0000
2024/04/03	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	58.2900	0.0583	100.000	0.0000	0.0000
2024/04/03	R210	08/05/2025	248.03 Put	Bond Future	512.0200	0.5120	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/03	R213	02/05/2024	10.29 Call	Bond Future	8.5000	0.0085	12.9400	0.0129	52.235	0.0000	0.0000
2024/04/03	R213	02/05/2024	10.29 Put	Bond Future	3547.8200	3.5478	3246.3500	3.2464	8.497	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	
2024/04/03	R213	02/05/2024	10.30 Call	Bond Future	9.4300	0.0094	14.2900	0.0143	51.538	0.0000	0.0000
2024/04/03	R213	02/05/2024	10.30 Put	Bond Future	3505.5400	3.5055	3204.4900	3.2045	8.588	0.0000	0.0000
2024/04/03	R213	02/05/2024	10.28 Call	Bond Future	7.6500	0.0077	11.7100	0.0117	53.072	0.0000	0.0000
2024/04/03	R213	02/05/2024	10.28 Put	Bond Future	3590.2000	3.5902	3288.3500	3.2884	8.408	0.0000	0.0000
2024/04/03	R213	02/05/2024		Bond Future	11.1312	81.9114	11.0566	82.2173	0.669	0.0000	0.0000
2024/04/03	R213	01/08/2024		Bond Future	11.2353	83.7066	11.1571	84.0192	0.697	0.0000	0.0000
2024/04/03	R213	01/08/2024	10.87 Call	Bond Future	923.6200	0.9236	1035.1200	1.0351	12.072	0.0000	0.0000
2024/04/03	R213	01/08/2024	10.87 Put	Bond Future	2395.9300	2.3959	2194.7500	2.1948	8.397	0.0000	0.0000
2024/04/03	R213	01/08/2024	10.88 Call	Bond Future	939.3400	0.9393	1052.0900	1.0521	12.003	0.0000	0.0000
2024/04/03	R213	01/08/2024	10.88 Put	Bond Future	2370.9100	2.3709	2170.9800	2.1710	8.433	0.0000	0.0000
2024/04/03	R213	01/08/2024	10.86 Call	Bond Future	907.8800	0.9079	1018.1200	1.0181	12.143	0.0000	0.0000
2024/04/03	R213	01/08/2024	10.86 Put	Bond Future	2420.9600	2.4210	2218.5200	2.2185	8.362	0.0000	0.0000
2024/04/03	R213	07/11/2024		Bond Future	11.3693	82.1095	11.2864	82.4303	0.729	0.0000	0.0000
2024/04/03	R213	07/11/2024	11.22 Call	Bond Future	1829.6700	1.8297	1979.2500	1.9793	8.175	0.0000	0.0000
2024/04/03	R213	07/11/2024	11.22 Put	Bond Future	2408.4600	2.4085	2237.2100	2.2372	7.110	0.0000	0.0000
2024/04/03	R213	07/11/2024	11.23 Call	Bond Future	1849.0300	1.8490	1999.5500	1.9996	8.140	0.0000	0.0000
2024/04/03	R213	07/11/2024	11.23 Put	Bond Future	2388.8900	2.3889	2218.5800	2.2186	7.129	0.0000	0.0000
2024/04/03	R213	07/11/2024	11.21 Call	Bond Future	1810.1700	1.8102	1958.7900	1.9588	8.210	0.0000	0.0000
2024/04/03	R213	07/11/2024	11.21 Put	Bond Future	2427.9200	2.4279	2255.7100	2.2557	7.093	0.0000	0.0000
2024/04/03	R213	06/02/2025		Bond Future	11.5105	83.8938	11.4229	84.2223	0.762	0.0000	0.0000
2024/04/03	R213	06/02/2025	11.35 Call	Bond Future	2128.8400	2.1288	2284.4400	2.2844	7.309	0.0000	0.0000
2024/04/03	R213	06/02/2025	11.35 Put	Bond Future	2731.6400	2.7316	2558.7500	2.5588	6.329	0.0000	0.0000
2024/04/03	R213	08/05/2025		Bond Future	11.6655	82.1131	11.5727	82.4495	0.796	0.0000	0.0000
2024/04/03	R213	08/05/2025	10.52 Call	Bond Future	821.0900	0.8211	904.9100	0.9049	10.208	0.0000	0.0000
2024/04/03	R213	08/05/2025	10.52 Put	Bond Future	5097.8100	5.0978	4845.1700	4.8452	4.956	0.0000	0.0000
2024/04/03	R214	02/05/2024	13.52 Call	Bond Future	3582.3500	3.5824	4085.3400	4.0853	14.041	0.0000	0.0000
2024/04/03	R214	02/05/2024	13.52 Put	Bond Future	96.6600	0.0967	55.8900	0.0559	42.179	0.0000	0.0000
2024/04/03	R214	02/05/2024	12.87 Call	Bond Future	1360.9900	1.3610	1711.6000	1.7116	25.761	0.0000	0.0000
2024/04/03	R214	02/05/2024	12.87 Put	Bond Future	627.7400	0.6277	434.5900	0.4346	30.769	0.0000	0.0000
2024/04/03	R214	02/05/2024	12.12 Put	Bond Future	2841.0900	2.8411	2363.0500	2.3631	16.826	0.0000	0.0000
2024/04/03	R214	02/05/2024	12.12 Call	Bond Future	113.8900	0.1139	179.6100	0.1796	57.705	0.0000	0.0000
2024/04/03	R214	02/05/2024	12.14 Put	Bond Future	2756.2700	2.7563	2283.4200	2.2834	17.155	0.0000	0.0000
2024/04/03	R214	02/05/2024	12.14 Call	Bond Future	125.5800	0.1256	196.4900	0.1965	56.466	0.0000	0.0000
2024/04/03	R214	02/05/2024	11.47 Call	Bond Future	1.1800	0.0012	2.4900	0.0025	111.017	0.0000	0.0000
2024/04/03	R214	02/05/2024	11.47 Put	Bond Future	5999.8900	5.9999	5457.4400	5.4574	9.041	0.0000	0.0000
2024/04/03	R214	02/05/2024	11.48 Call	Bond Future	1.2900	0.0013	2.7300	0.0027	111.628	0.0000	0.0000
2024/04/03	R214	02/05/2024	11.48 Put	Bond Future	5947.6200	5.9476	5405.3000	5.4053	9.118	0.0000	0.0000
2024/04/03	R214	02/05/2024	11.46 Call	Bond Future	1.0700	0.0011	2.2800	0.0023	113.084	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	
2024/04/03	R214	02/05/2024	11.46 Put	Bond Future	6052.2200	6.0522	5509.6700	5.5097	8.964	0.0000	0.0000
2024/04/03	R214	02/05/2024		Bond Future	12.7052	58.5053	12.5851	59.0490	0.945	0.0000	0.0000
2024/04/03	R214	01/08/2024		Bond Future	12.8212	59.7874	12.6967	60.3431	0.971	0.0000	0.0000
2024/04/03	R214	01/08/2024	12.17 Call	Bond Future	598.0500	0.5981	743.4400	0.7434	24.311	0.0000	0.0000
2024/04/03	R214	01/08/2024	12.17 Put	Bond Future	3600.4400	3.6004	3190.1400	3.1901	11.396	0.0000	0.0000
2024/04/03	R214	01/08/2024	12.18 Call	Bond Future	610.8700	0.6109	758.4200	0.7584	24.154	0.0000	0.0000
2024/04/03	R214	01/08/2024	12.18 Put	Bond Future	3565.3200	3.5653	3157.1800	3.1572	11.447	0.0000	0.0000
2024/04/03	R214	01/08/2024	12.16 Call	Bond Future	585.5100	0.5855	728.7600	0.7288	24.466	0.0000	0.0000
2024/04/03	R214	01/08/2024	12.16 Put	Bond Future	3635.9000	3.6359	3223.4600	3.2235	11.344	0.0000	0.0000
2024/04/03	R214	07/11/2024		Bond Future	12.9590	57.8833	12.8294	58.4526	1.000	0.0000	0.0000
2024/04/03	R214	07/11/2024	12.61 Call	Bond Future	1682.8300	1.6828	1925.6400	1.9256	14.429	0.0000	0.0000
2024/04/03	R214	07/11/2024	12.61 Put	Bond Future	3236.2300	3.2362	2909.7100	2.9097	10.090	0.0000	0.0000
2024/04/03	R214	07/11/2024	12.62 Call	Bond Future	1702.6900	1.7027	1947.2400	1.9472	14.363	0.0000	0.0000
2024/04/03	R214	07/11/2024	12.62 Put	Bond Future	3210.6600	3.2107	2885.8800	2.8859	10.116	0.0000	0.0000
2024/04/03	R214	07/11/2024	12.60 Call	Bond Future	1662.9200	1.6629	1903.9900	1.9040	14.497	0.0000	0.0000
2024/04/03	R214	07/11/2024	12.60 Put	Bond Future	3261.7900	3.2618	2933.5300	2.9335	10.064	0.0000	0.0000
2024/04/03	R214	06/02/2025		Bond Future	13.0976	59.1408	12.9628	59.7230	1.029	0.0000	0.0000
2024/04/03	R214	06/02/2025	12.71 Call	Bond Future	1864.6900	1.8647	2114.9800	2.1150	13.423	0.0000	0.0000
2024/04/03	R214	06/02/2025	12.71 Put	Bond Future	3564.5300	3.5645	3232.6100	3.2326	9.312	0.0000	0.0000
2024/04/03	R214	08/05/2025		Bond Future	13.2410	57.0880	13.1009	57.6833	1.058	0.0000	0.0000
2024/04/03	R214	08/05/2025	12.40 Call	Bond Future	1280.8600	1.2809	1474.8400	1.4748	15.145	0.0000	0.0000
2024/04/03	R214	08/05/2025	12.40 Put	Bond Future	5007.1500	5.0072	4605.9000	4.6059	8.014	0.0000	0.0000
2024/04/03	R248	02/05/2024	11.40 Put	Bond Future	8882.7700	8.8828	8203.3400	8.2033	7.649	0.0000	0.0000
2024/04/03	R248	02/05/2024	11.40 Call	Bond Future	0.1000	0.0001	0.2500	0.0003	150.000	0.0000	0.0000
2024/04/03	R248	02/05/2024	12.40 Put	Bond Future	2924.3900	2.9244	2362.6800	2.3627	19.208	0.0000	0.0000
2024/04/03	R248	02/05/2024	12.40 Call	Bond Future	215.1000	0.2151	332.9700	0.3330	54.798	0.0000	0.0000
2024/04/03	R248	02/05/2024	13.16 Call	Bond Future	2007.5200	2.0075	2493.1300	2.4931	24.190	0.0000	0.0000
2024/04/03	R248	02/05/2024	13.16 Put	Bond Future	573.3400	0.5733	379.3700	0.3794	33.832	0.0000	0.0000
2024/04/03	R248	02/05/2024		Bond Future	12.8878	71.1337	12.7623	71.8133	0.974	0.0000	0.0000
2024/04/03	R248	02/05/2024	11.47 Call	Bond Future	0.2000	0.0002	0.4900	0.0005	145.000	0.0000	0.0000
2024/04/03	R248	02/05/2024	11.47 Put	Bond Future	8421.2300	8.4212	7741.9400	7.7419	8.066	0.0000	0.0000
2024/04/03	R248	02/05/2024	11.48 Call	Bond Future	0.2200	0.0002	0.5400	0.0005	145.455	0.0000	0.0000
2024/04/03	R248	02/05/2024	11.48 Put	Bond Future	8355.6900	8.3557	7676.4300	7.6764	8.129	0.0000	0.0000
2024/04/03	R248	02/05/2024	11.46 Call	Bond Future	0.1800	0.0002	0.4500	0.0005	150.000	0.0000	0.0000
2024/04/03	R248	02/05/2024	11.46 Put	Bond Future	8486.8700	8.4869	7807.5600	7.8076	8.004	0.0000	0.0000
2024/04/03	R248	01/08/2024		Bond Future	13.0119	72.6926	12.8814	73.3872	1.003	0.0000	0.0000
2024/04/03	R248	01/08/2024	12.31 Call	Bond Future	643.3100	0.6433	812.5400	0.8125	26.306	0.0000	0.0000
2024/04/03	R248	01/08/2024	12.31 Put	Bond Future	4531.2700	4.5313	4005.9300	4.0059	11.594	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	
2024/04/03	R248	01/08/2024	12.32 Call	Bond Future	657.7400	0.6577	829.6200	0.8296	26.132	0.0000	0.0000
2024/04/03	R248	01/08/2024	12.32 Put	Bond Future	4487.6000	4.4876	3964.9100	3.9649	11.647	0.0000	0.0000
2024/04/03	R248	01/08/2024	12.30 Call	Bond Future	629.2200	0.6292	795.8100	0.7958	26.476	0.0000	0.0000
2024/04/03	R248	01/08/2024	12.30 Put	Bond Future	4575.3600	4.5754	4047.3800	4.0474	11.540	0.0000	0.0000
2024/04/03	R248	07/11/2024	12.79 Call	Bond Future	1976.7100	1.9767	2277.1300	2.2771	15.198	0.0000	0.0000
2024/04/03	R248	07/11/2024	12.79 Put	Bond Future	3933.2700	3.9333	3522.1600	3.5222	10.452	0.0000	0.0000
2024/04/03	R248	07/11/2024	12.80 Call	Bond Future	2000.4300	2.0004	2303.0300	2.3030	15.127	0.0000	0.0000
2024/04/03	R248	07/11/2024	12.80 Put	Bond Future	3902.6400	3.9026	3493.7100	3.4937	10.478	0.0000	0.0000
2024/04/03	R248	07/11/2024	12.78 Call	Bond Future	1953.1200	1.9531	2251.3600	2.2514	15.270	0.0000	0.0000
2024/04/03	R248	07/11/2024	12.78 Put	Bond Future	3964.1100	3.9641	3550.8200	3.5508	10.426	0.0000	0.0000
2024/04/03	R248	07/11/2024		Bond Future	13.1589	69.9464	13.0226	70.6579	1.036	0.0000	0.0000
2024/04/03	R248	06/02/2025		Bond Future	13.3069	71.4658	13.1647	72.1935	1.069	0.0000	0.0000
2024/04/03	R248	06/02/2025	12.71 Call	Bond Future	1968.6900	1.9687	2247.6600	2.2477	14.170	0.0000	0.0000
2024/04/03	R248	06/02/2025	12.71 Put	Bond Future	5119.2600	5.1193	4670.5500	4.6706	8.765	0.0000	0.0000
2024/04/03	R248	08/05/2025		Bond Future	13.4598	68.5291	13.3115	69.2731	1.102	0.0000	0.0000
2024/04/03	R248	08/05/2025	12.60 Call	Bond Future	1908.9400	1.9089	2167.9400	2.1679	13.568	0.0000	0.0000
2024/04/03	R248	08/05/2025	12.60 Put	Bond Future	6436.3800	6.4364	5951.4300	5.9514	7.535	0.0000	0.0000
2024/04/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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