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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2024/04/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/04	2025	02/05/2024		Bond Future	178.8831	178.8831	178.9458	0.035	0.0000	0.0000
2024/04/04	2025	01/08/2024		Bond Future	181.0146	181.0146	181.0788	0.035	0.0000	0.0000
2024/04/04	2025	07/11/2024		Bond Future	185.3110	185.3110	185.3773	0.036	0.0000	0.0000
2024/04/04	2029	02/05/2024		Bond Future	129.1344	129.1344	129.1337	0.001	0.0000	0.0000
2024/04/04	2029	01/08/2024		Bond Future	131.9963	131.9963	131.9957	0.000	0.0000	0.0000
2024/04/04	2029	07/11/2024		Bond Future	133.7309	133.7309	133.7306	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	
2024/04/04	2029	06/02/2025		Bond Future	136.6698	136.6698	136.6699	136.6699	0.000	0.0000	0.0000
2024/04/04	2029	06/02/2025	132.40 Call	Bond Future	4269.8300	4.2698	4269.9200	4.2699	0.002	0.0000	0.0000
2024/04/04	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	2029	08/05/2025		Bond Future	138.1773	138.1773	138.1778	138.1778	0.000	0.0000	0.0000
2024/04/04	2029	08/05/2025	137.85 Call	Bond Future	327.2800	0.3273	327.8300	0.3278	0.168	0.0000	0.0000
2024/04/04	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	2030	02/05/2024		Bond Future	10.5511	91.3367	10.4585	91.7021	0.878	0.0000	0.0000
2024/04/04	2030	02/05/2024	9.82 Call	Bond Future	18.2700	0.0183	30.2400	0.0302	65.517	0.0000	0.0000
2024/04/04	2030	02/05/2024	9.82 Put	Bond Future	2952.7000	2.9527	2599.3100	2.5993	11.968	0.0000	0.0000
2024/04/04	2030	02/05/2024	9.83 Call	Bond Future	19.9000	0.0199	32.7400	0.0327	64.523	0.0000	0.0000
2024/04/04	2030	02/05/2024	9.83 Put	Bond Future	2913.3900	2.9134	2560.8700	2.5609	12.100	0.0000	0.0000
2024/04/04	2030	02/05/2024	9.81 Call	Bond Future	16.7400	0.0167	27.8700	0.0279	66.487	0.0000	0.0000
2024/04/04	2030	02/05/2024	9.81 Put	Bond Future	2992.1300	2.9921	2637.9000	2.6379	11.839	0.0000	0.0000
2024/04/04	2030	02/05/2024	9.66 Put	Bond Future	3596.2200	3.5962	3233.9800	3.2340	10.073	0.0000	0.0000
2024/04/04	2030	02/05/2024	9.66 Call	Bond Future	3.7100	0.0037	6.8300	0.0068	84.097	0.0000	0.0000
2024/04/04	2030	02/05/2024	10.16 Put	Bond Future	1728.1000	1.7281	1432.4600	1.4325	17.108	0.0000	0.0000
2024/04/04	2030	02/05/2024	10.16 Call	Bond Future	172.9700	0.1730	242.6900	0.2427	40.308	0.0000	0.0000
2024/04/04	2030	02/05/2024	11.94 Call	Bond Future	5272.0000	5.2720	5632.3900	5.6324	6.836	0.0000	0.0000
2024/04/04	2030	02/05/2024	11.94 Put	Bond Future	11.3700	0.0114	6.4000	0.0064	43.712	0.0000	0.0000
2024/04/04	2030	02/05/2024	10.62 Put	Bond Future	638.8800	0.6389	479.0200	0.4790	25.022	0.0000	0.0000
2024/04/04	2030	02/05/2024	10.62 Call	Bond Future	909.2700	0.9093	1114.7700	1.1148	22.601	0.0000	0.0000
2024/04/04	2030	02/05/2024	11.12 Put	Bond Future	161.7300	0.1617	108.3000	0.1083	33.037	0.0000	0.0000
2024/04/04	2030	02/05/2024	11.12 Call	Bond Future	2364.8200	2.3648	2676.7500	2.6768	13.190	0.0000	0.0000
2024/04/04	2030	02/05/2024	13.15 Call	Bond Future	9530.7400	9.5307	9896.0900	9.8961	3.833	0.0000	0.0000
2024/04/04	2030	02/05/2024	13.15 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/04	2030	02/05/2024	12.38 Call	Bond Future	6847.2800	6.8473	7211.9200	7.2119	5.325	0.0000	0.0000
2024/04/04	2030	02/05/2024	12.38 Put	Bond Future	1.4100	0.0014	0.6900	0.0007	51.064	0.0000	0.0000
2024/04/04	2030	02/05/2024	10.82 Put	Bond Future	380.4800	0.3805	272.5900	0.2726	28.356	0.0000	0.0000
2024/04/04	2030	02/05/2024	10.82 Call	Bond Future	1430.3100	1.4303	1687.7800	1.6878	18.001	0.0000	0.0000
2024/04/04	2030	01/08/2024	10.38 Call	Bond Future	959.9400	0.9599	1108.6800	1.1087	15.495	0.0000	0.0000
2024/04/04	2030	01/08/2024	10.38 Put	Bond Future	1989.4700	1.9895	1764.8000	1.7648	11.293	0.0000	0.0000
2024/04/04	2030	01/08/2024	10.39 Call	Bond Future	975.7600	0.9758	1126.0900	1.1261	15.406	0.0000	0.0000
2024/04/04	2030	01/08/2024	10.39 Put	Bond Future	1966.8100	1.9668	1743.7300	1.7437	11.342	0.0000	0.0000
2024/04/04	2030	01/08/2024	10.37 Call	Bond Future	944.2800	0.9443	1091.4400	1.0914	15.584	0.0000	0.0000
2024/04/04	2030	01/08/2024	10.37 Put	Bond Future	2012.3000	2.0123	1786.0500	1.7861	11.243	0.0000	0.0000
2024/04/04	2030	01/08/2024		Bond Future	10.6494	89.3327	10.5513	89.7061	0.922	0.0000	0.0000
2024/04/04	2030	07/11/2024		Bond Future	10.7604	91.4293	10.6559	91.8118	0.972	0.0000	0.0000
2024/04/04	2030	07/11/2024	10.75 Call	Bond Future	1934.6800	1.9347	2130.2800	2.1303	10.110	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	
2024/04/04	2030	07/11/2024	10.75 Put	Bond Future	1972.7700	1.9728	1785.8700	1.7859	9.474	0.0000	0.0000
2024/04/04	2030	07/11/2024	10.76 Call	Bond Future	1954.7300	1.9547	2151.4600	2.1515	10.064	0.0000	0.0000
2024/04/04	2030	07/11/2024	10.76 Put	Bond Future	1956.3400	1.9563	1770.5700	1.7706	9.496	0.0000	0.0000
2024/04/04	2030	07/11/2024	10.74 Call	Bond Future	1915.0100	1.9150	2109.4800	2.1095	10.155	0.0000	0.0000
2024/04/04	2030	07/11/2024	10.74 Put	Bond Future	1989.6100	1.9896	1801.5800	1.8016	9.451	0.0000	0.0000
2024/04/04	2030	06/02/2025		Bond Future	10.8787	89.4065	10.7674	89.7975	1.023	0.0000	0.0000
2024/04/04	2030	06/02/2025	10.68 Call	Bond Future	1851.6700	1.8517	2034.0900	2.0341	9.852	0.0000	0.0000
2024/04/04	2030	06/02/2025	10.68 Put	Bond Future	2551.2700	2.5513	2342.6300	2.3426	8.178	0.0000	0.0000
2024/04/04	2030	08/05/2025		Bond Future	11.0318	91.3036	10.9130	91.7033	1.077	0.0000	0.0000
2024/04/04	2030	08/05/2025	9.93 Call	Bond Future	746.0000	0.7460	847.5500	0.8476	13.613	0.0000	0.0000
2024/04/04	2030	08/05/2025	9.93 Put	Bond Future	4539.9500	4.5400	4241.7800	4.2418	6.568	0.0000	0.0000
2024/04/04	2030	08/05/2025	11.86 Call	Bond Future	4111.3300	4.1113	4384.6800	4.3847	6.649	0.0000	0.0000
2024/04/04	2030	08/05/2025	11.86 Put	Bond Future	1384.9600	1.3850	1258.5900	1.2586	9.124	0.0000	0.0000
2024/04/04	2030	08/05/2025	10.31 Put	Bond Future	3634.3500	3.6344	3372.3200	3.3723	7.210	0.0000	0.0000
2024/04/04	2030	08/05/2025	10.31 Call	Bond Future	1170.9900	1.1710	1308.6800	1.3087	11.758	0.0000	0.0000
2024/04/04	2032	02/05/2024	11.28 Call	Bond Future	635.6700	0.6357	805.1400	0.8051	26.660	0.0000	0.0000
2024/04/04	2032	02/05/2024	11.28 Put	Bond Future	1235.8800	1.2359	981.9400	0.9819	20.547	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.30 Put	Bond Future	5273.4200	5.2734	4850.2300	4.8502	8.025	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.30 Call	Bond Future	0.1700	0.0002	0.3900	0.0004	129.412	0.0000	0.0000
2024/04/04	2032	02/05/2024	11.81 Call	Bond Future	2155.9400	2.1559	2477.7300	2.4777	14.926	0.0000	0.0000
2024/04/04	2032	02/05/2024	11.81 Put	Bond Future	360.9600	0.3610	259.3400	0.2593	28.153	0.0000	0.0000
2024/04/04	2032	02/05/2024	11.21 Call	Bond Future	501.7400	0.5017	647.4900	0.6475	29.049	0.0000	0.0000
2024/04/04	2032	02/05/2024	11.21 Put	Bond Future	1425.0600	1.4251	1147.4000	1.1474	19.484	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.57 Put	Bond Future	3961.8500	3.9619	3544.9100	3.5449	10.524	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.57 Call	Bond Future	8.7600	0.0088	15.2300	0.0152	73.858	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.55 Call	Bond Future	7.0400	0.0070	12.4300	0.0124	76.563	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.55 Put	Bond Future	4057.0500	4.0571	3639.0300	3.6390	10.304	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.56 Call	Bond Future	7.8700	0.0079	13.7800	0.0138	75.095	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.56 Put	Bond Future	4009.4100	4.0094	3591.9100	3.5919	10.413	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.54 Call	Bond Future	6.3000	0.0063	11.2100	0.0112	77.937	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.54 Put	Bond Future	4104.8300	4.1048	3686.3300	3.6863	10.195	0.0000	0.0000
2024/04/04	2032	02/05/2024		Bond Future	11.4110	84.6440	11.3185	85.0674	0.811	0.0000	0.0000
2024/04/04	2032	02/05/2024	13.35 Call	Bond Future	8271.0000	8.2710	8693.4800	8.6935	5.108	0.0000	0.0000
2024/04/04	2032	02/05/2024	13.35 Put	Bond Future	1.8800	0.0019	0.9500	0.0010	49.468	0.0000	0.0000
2024/04/04	2032	02/05/2024	11.35 Put	Bond Future	1065.4900	1.0655	835.1800	0.8352	21.615	0.0000	0.0000
2024/04/04	2032	02/05/2024	11.35 Call	Bond Future	786.7900	0.7868	979.8900	0.9799	24.543	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.65 Put	Bond Future	3586.1300	3.5861	3175.2100	3.1752	11.459	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.65 Call	Bond Future	19.3400	0.0193	31.8300	0.0318	64.581	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	
2024/04/04	2032	02/05/2024	10.36 Put	Bond Future	4978.1900	4.9782	4555.3400	4.5553	8.494	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.36 Call	Bond Future	0.5100	0.0005	1.0700	0.0011	109.804	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.86 Put	Bond Future	2658.4900	2.6585	2279.5100	2.2795	14.255	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.86 Call	Bond Future	95.3400	0.0953	139.7700	0.1398	46.602	0.0000	0.0000
2024/04/04	2032	02/05/2024	12.90 Call	Bond Future	6463.4600	6.4635	6880.8000	6.8808	6.457	0.0000	0.0000
2024/04/04	2032	02/05/2024	12.90 Put	Bond Future	14.5700	0.0146	8.5000	0.0085	41.661	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.59 Put	Bond Future	3867.1100	3.8671	3451.4100	3.4514	10.750	0.0000	0.0000
2024/04/04	2032	02/05/2024	10.59 Call	Bond Future	10.8000	0.0108	18.5100	0.0185	71.389	0.0000	0.0000
2024/04/04	2032	02/05/2024	11.09 Put	Bond Future	1795.1000	1.7951	1478.0800	1.4781	17.660	0.0000	0.0000
2024/04/04	2032	02/05/2024	11.09 Call	Bond Future	314.1400	0.3141	420.5300	0.4205	33.867	0.0000	0.0000
2024/04/04	2032	02/05/2024	13.18 Call	Bond Future	7592.4300	7.5924	8013.8700	8.0139	5.551	0.0000	0.0000
2024/04/04	2032	02/05/2024	13.18 Put	Bond Future	4.2500	0.0043	2.2800	0.0023	46.353	0.0000	0.0000
2024/04/04	2032	01/08/2024	11.14 Call	Bond Future	1011.1400	1.0111	1165.7700	1.1658	15.293	0.0000	0.0000
2024/04/04	2032	01/08/2024	11.14 Put	Bond Future	2750.6800	2.7507	2472.5700	2.4726	10.111	0.0000	0.0000
2024/04/04	2032	01/08/2024	11.15 Call	Bond Future	1028.6200	1.0286	1185.0000	1.1850	15.203	0.0000	0.0000
2024/04/04	2032	01/08/2024	11.15 Put	Bond Future	2722.4800	2.7225	2446.1200	2.4461	10.151	0.0000	0.0000
2024/04/04	2032	01/08/2024	11.13 Call	Bond Future	993.8300	0.9938	1146.7200	1.1467	15.384	0.0000	0.0000
2024/04/04	2032	01/08/2024	11.13 Put	Bond Future	2779.0800	2.7791	2499.2300	2.4992	10.070	0.0000	0.0000
2024/04/04	2032	01/08/2024		Bond Future	11.5258	86.4991	11.4288	86.9319	0.841	0.0000	0.0000
2024/04/04	2032	07/11/2024		Bond Future	11.6634	84.3625	11.5613	84.8056	0.876	0.0000	0.0000
2024/04/04	2032	07/11/2024	13.36 Call	Bond Future	7438.8400	7.4388	7820.6400	7.8206	5.133	0.0000	0.0000
2024/04/04	2032	07/11/2024	13.36 Put	Bond Future	501.8200	0.5018	440.4600	0.4405	12.227	0.0000	0.0000
2024/04/04	2032	07/11/2024	11.64 Put	Bond Future	2435.7600	2.4358	2218.5000	2.2185	8.920	0.0000	0.0000
2024/04/04	2032	07/11/2024	11.64 Call	Bond Future	2334.4500	2.3345	2560.3500	2.5604	9.677	0.0000	0.0000
2024/04/04	2032	07/11/2024	11.48 Call	Bond Future	1974.0300	1.9740	2179.1100	2.1791	10.389	0.0000	0.0000
2024/04/04	2032	07/11/2024	11.48 Put	Bond Future	2771.9600	2.7720	2533.8800	2.5339	8.589	0.0000	0.0000
2024/04/04	2032	07/11/2024	11.49 Call	Bond Future	1995.6000	1.9956	2202.0000	2.2020	10.343	0.0000	0.0000
2024/04/04	2032	07/11/2024	11.49 Put	Bond Future	2749.7800	2.7498	2513.0200	2.5130	8.610	0.0000	0.0000
2024/04/04	2032	07/11/2024	11.47 Call	Bond Future	1952.8300	1.9528	2156.5800	2.1566	10.434	0.0000	0.0000
2024/04/04	2032	07/11/2024	11.47 Put	Bond Future	2794.5500	2.7946	2555.1400	2.5551	8.567	0.0000	0.0000
2024/04/04	2032	06/02/2025		Bond Future	11.8035	86.1959	11.6961	86.6489	0.910	0.0000	0.0000
2024/04/04	2032	06/02/2025	11.72 Call	Bond Future	2509.8300	2.5098	2735.6800	2.7357	8.999	0.0000	0.0000
2024/04/04	2032	06/02/2025	11.72 Put	Bond Future	2861.7500	2.8618	2634.5600	2.6346	7.939	0.0000	0.0000
2024/04/04	2032	08/05/2025		Bond Future	11.9634	83.8595	11.8503	84.3225	0.945	0.0000	0.0000
2024/04/04	2032	08/05/2025	10.91 Call	Bond Future	953.0700	0.9531	1075.8600	1.0759	12.884	0.0000	0.0000
2024/04/04	2032	08/05/2025	10.91 Put	Bond Future	5398.4200	5.3984	5058.1800	5.0582	6.303	0.0000	0.0000
2024/04/04	2033	02/05/2024		Bond Future	121.2837	121.2837	121.2847	121.2847	0.001	0.0000	0.0000
2024/04/04	2033	01/08/2024		Bond Future	123.9717	123.9717	123.9727	123.9727	0.001	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	
2024/04/04	2033	07/11/2024		Bond Future	125.4189	125.4189	125.4204	125.4204	0.001	0.0000	0.0000
2024/04/04	2033	06/02/2025		Bond Future	128.1753	128.1753	128.1771	128.1771	0.001	0.0000	0.0000
2024/04/04	2033	06/02/2025	124.94 Call	Bond Future	3235.2700	3.2353	3237.1000	3.2371	0.057	0.0000	0.0000
2024/04/04	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	2033	08/05/2025		Bond Future	129.3996	129.3996	129.4019	129.4019	0.002	0.0000	0.0000
2024/04/04	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	2033	08/05/2025	130.62 Put	Bond Future	1220.3800	1.2204	1218.1000	1.2181	0.187	0.0000	0.0000
2024/04/04	2037	02/05/2024		Bond Future	12.5530	76.7969	12.4553	77.2948	0.778	0.0000	0.0000
2024/04/04	2037	02/05/2024	11.44 Call	Bond Future	3.3900	0.0034	5.8900	0.0059	73.746	0.0000	0.0000
2024/04/04	2037	02/05/2024	11.44 Put	Bond Future	5976.0100	5.9760	5480.6700	5.4807	8.289	0.0000	0.0000
2024/04/04	2037	02/05/2024	11.45 Call	Bond Future	3.7000	0.0037	6.3900	0.0064	72.703	0.0000	0.0000
2024/04/04	2037	02/05/2024	11.45 Put	Bond Future	5919.6200	5.9196	5424.4700	5.4245	8.365	0.0000	0.0000
2024/04/04	2037	02/05/2024	11.43 Call	Bond Future	3.1100	0.0031	5.4200	0.0054	74.277	0.0000	0.0000
2024/04/04	2037	02/05/2024	11.43 Put	Bond Future	6032.4800	6.0325	5536.9500	5.5370	8.214	0.0000	0.0000
2024/04/04	2037	01/08/2024		Bond Future	12.6899	74.2239	12.5882	74.7327	0.802	0.0000	0.0000
2024/04/04	2037	01/08/2024	12.10 Call	Bond Future	750.9500	0.7510	891.9300	0.8919	18.774	0.0000	0.0000
2024/04/04	2037	01/08/2024	12.10 Put	Bond Future	3773.7500	3.7738	3405.9000	3.4059	9.748	0.0000	0.0000
2024/04/04	2037	01/08/2024	12.11 Call	Bond Future	766.3000	0.7663	909.2800	0.9093	18.658	0.0000	0.0000
2024/04/04	2037	01/08/2024	12.11 Put	Bond Future	3736.3800	3.7364	3370.5300	3.3705	9.792	0.0000	0.0000
2024/04/04	2037	01/08/2024	12.09 Call	Bond Future	735.7900	0.7358	874.7900	0.8748	18.891	0.0000	0.0000
2024/04/04	2037	01/08/2024	12.09 Put	Bond Future	3811.3600	3.8114	3441.5300	3.4415	9.703	0.0000	0.0000
2024/04/04	2037	01/08/2024	13.82 Call	Bond Future	5837.6600	5.8377	6264.3000	6.2643	7.308	0.0000	0.0000
2024/04/04	2037	01/08/2024	13.82 Put	Bond Future	512.2300	0.5122	430.0400	0.4300	16.046	0.0000	0.0000
2024/04/04	2037	01/08/2024	13.17 Call	Bond Future	3476.4700	3.4765	3825.1300	3.8251	10.029	0.0000	0.0000
2024/04/04	2037	01/08/2024	13.17 Put	Bond Future	1142.4800	1.1425	982.3100	0.9823	14.020	0.0000	0.0000
2024/04/04	2037	07/11/2024		Bond Future	12.8386	75.9656	12.7324	76.4866	0.827	0.0000	0.0000
2024/04/04	2037	07/11/2024	12.58 Call	Bond Future	2082.0500	2.0821	2314.0700	2.3141	11.144	0.0000	0.0000
2024/04/04	2037	07/11/2024	12.58 Put	Bond Future	3359.7100	3.3597	3070.7500	3.0708	8.601	0.0000	0.0000
2024/04/04	2037	07/11/2024	12.59 Call	Bond Future	2105.5100	2.1055	2339.0900	2.3391	11.094	0.0000	0.0000
2024/04/04	2037	07/11/2024	12.59 Put	Bond Future	3333.1600	3.3332	3045.7600	3.0458	8.622	0.0000	0.0000
2024/04/04	2037	07/11/2024	12.57 Call	Bond Future	2058.4900	2.0585	2288.9400	2.2889	11.195	0.0000	0.0000
2024/04/04	2037	07/11/2024	12.57 Put	Bond Future	3386.2000	3.3862	3095.6700	3.0957	8.580	0.0000	0.0000
2024/04/04	2037	06/02/2025		Bond Future	12.9886	73.3555	12.8778	73.8880	0.853	0.0000	0.0000
2024/04/04	2037	06/02/2025	12.76 Call	Bond Future	2463.3400	2.4633	2711.7500	2.7118	10.084	0.0000	0.0000
2024/04/04	2037	06/02/2025	12.76 Put	Bond Future	3568.5100	3.5685	3284.4000	3.2844	7.962	0.0000	0.0000
2024/04/04	2037	08/05/2025		Bond Future	13.1586	74.9105	13.0430	75.4547	0.878	0.0000	0.0000
2024/04/04	2037	08/05/2025	12.25 Call	Bond Future	1399.6200	1.3996	1568.1300	1.5681	12.040	0.0000	0.0000
2024/04/04	2037	08/05/2025	12.25 Put	Bond Future	5840.9000	5.8409	5465.2000	5.4652	6.432	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	
2024/04/04	2037	08/05/2025	13.35 Put	Bond Future	2935.7100	2.9357	2701.3000	2.7013	7.985	0.0000	0.0000
2024/04/04	2037	08/05/2025	13.35 Call	Bond Future	3824.1400	3.8241	4133.9400	4.1339	8.101	0.0000	0.0000
2024/04/04	2038	02/05/2024		Bond Future	131.7127	131.7127	131.7145	131.7145	0.001	0.0000	0.0000
2024/04/04	2038	01/08/2024		Bond Future	132.5697	132.5697	132.5717	132.5717	0.001	0.0000	0.0000
2024/04/04	2038	07/11/2024		Bond Future	135.7160	135.7160	135.7184	135.7184	0.002	0.0000	0.0000
2024/04/04	2038	06/02/2025		Bond Future	136.5839	136.5839	136.5866	136.5866	0.002	0.0000	0.0000
2024/04/04	2038	06/02/2025	135.23 Call	Bond Future	1353.8900	1.3539	1356.6100	1.3566	0.201	0.0000	0.0000
2024/04/04	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	2038	08/05/2025		Bond Future	139.5178	139.5178	139.5211	139.5211	0.002	0.0000	0.0000
2024/04/04	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	2038	08/05/2025	139.68 Put	Bond Future	162.2200	0.1622	158.9500	0.1590	2.016	0.0000	0.0000
2024/04/04	2040	02/05/2024		Bond Future	12.7884	76.9532	12.6958	77.4509	0.724	0.0000	0.0000
2024/04/04	2040	02/05/2024	11.61 Call	Bond Future	1.9200	0.0019	3.2800	0.0033	70.833	0.0000	0.0000
2024/04/04	2040	02/05/2024	11.61 Put	Bond Future	6742.6000	6.7426	6246.2600	6.2463	7.361	0.0000	0.0000
2024/04/04	2040	02/05/2024	11.62 Call	Bond Future	2.1000	0.0021	3.5900	0.0036	70.952	0.0000	0.0000
2024/04/04	2040	02/05/2024	11.62 Put	Bond Future	6681.6700	6.6817	6185.4600	6.1855	7.426	0.0000	0.0000
2024/04/04	2040	02/05/2024	11.60 Call	Bond Future	1.7500	0.0018	3.0000	0.0030	71.429	0.0000	0.0000
2024/04/04	2040	02/05/2024	11.60 Put	Bond Future	6803.6200	6.8036	6307.1700	6.3072	7.297	0.0000	0.0000
2024/04/04	2040	01/08/2024		Bond Future	12.9267	74.1332	12.8303	74.6419	0.746	0.0000	0.0000
2024/04/04	2040	01/08/2024	12.33 Call	Bond Future	780.8800	0.7809	919.7000	0.9197	17.777	0.0000	0.0000
2024/04/04	2040	01/08/2024	12.33 Put	Bond Future	4018.3900	4.0184	3648.5600	3.6486	9.203	0.0000	0.0000
2024/04/04	2040	01/08/2024	12.34 Call	Bond Future	797.1600	0.7972	937.9700	0.9380	17.664	0.0000	0.0000
2024/04/04	2040	01/08/2024	12.34 Put	Bond Future	3978.6100	3.9786	3610.7700	3.6108	9.245	0.0000	0.0000
2024/04/04	2040	01/08/2024	12.32 Call	Bond Future	764.9600	0.7650	901.7800	0.9018	17.886	0.0000	0.0000
2024/04/04	2040	01/08/2024	12.32 Put	Bond Future	4058.6000	4.0586	3686.7700	3.6868	9.162	0.0000	0.0000
2024/04/04	2040	01/08/2024	12.28 Put	Bond Future	4221.9700	4.2220	3842.2900	3.8423	8.993	0.0000	0.0000
2024/04/04	2040	01/08/2024	12.28 Call	Bond Future	703.1900	0.7032	832.1600	0.8322	18.341	0.0000	0.0000
2024/04/04	2040	01/08/2024	12.88 Call	Bond Future	1986.6700	1.9867	2239.7300	2.2397	12.738	0.0000	0.0000
2024/04/04	2040	01/08/2024	12.88 Put	Bond Future	2232.1900	2.2322	1976.6000	1.9766	11.450	0.0000	0.0000
2024/04/04	2040	01/08/2024	13.48 Call	Bond Future	3921.8900	3.9219	4280.5800	4.2806	9.146	0.0000	0.0000
2024/04/04	2040	01/08/2024	13.48 Put	Bond Future	1105.6800	1.1057	955.7200	0.9557	13.563	0.0000	0.0000
2024/04/04	2040	01/08/2024	12.95 Put	Bond Future	2061.3500	2.0614	1819.7600	1.8198	11.720	0.0000	0.0000
2024/04/04	2040	01/08/2024	12.95 Call	Bond Future	2183.6100	2.1836	2450.6700	2.4507	12.230	0.0000	0.0000
2024/04/04	2040	07/11/2024		Bond Future	13.0760	75.8727	12.9754	76.3935	0.769	0.0000	0.0000
2024/04/04	2040	07/11/2024	12.85 Call	Bond Future	2281.0100	2.2810	2517.7700	2.5178	10.380	0.0000	0.0000
2024/04/04	2040	07/11/2024	12.85 Put	Bond Future	3459.0800	3.4591	3175.0500	3.1751	8.211	0.0000	0.0000
2024/04/04	2040	07/11/2024	12.86 Call	Bond Future	2306.2700	2.3063	2544.5900	2.5446	10.334	0.0000	0.0000
2024/04/04	2040	07/11/2024	12.86 Put	Bond Future	3431.5900	3.4316	3149.1200	3.1491	8.231	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	
2024/04/04	2040	07/11/2024	12.84 Call	Bond Future	2255.8700	2.2559	2491.0700	2.4911	10.426	0.0000	0.0000
2024/04/04	2040	07/11/2024	12.84 Put	Bond Future	3486.7500	3.4868	3201.1600	3.2012	8.191	0.0000	0.0000
2024/04/04	2040	06/02/2025		Bond Future	13.2262	73.0099	13.1213	73.5422	0.793	0.0000	0.0000
2024/04/04	2040	06/02/2025	12.95 Call	Bond Future	2403.6700	2.4037	2644.2500	2.6443	10.009	0.0000	0.0000
2024/04/04	2040	06/02/2025	12.95 Put	Bond Future	3819.1700	3.8192	3527.3800	3.5274	7.640	0.0000	0.0000
2024/04/04	2040	08/05/2025		Bond Future	13.3948	74.5571	13.2855	75.1011	0.816	0.0000	0.0000
2024/04/04	2040	08/05/2025	12.63 Call	Bond Future	1536.0700	1.5361	1716.5100	1.7165	11.747	0.0000	0.0000
2024/04/04	2040	08/05/2025	12.63 Put	Bond Future	5478.4900	5.4785	5114.9600	5.1150	6.636	0.0000	0.0000
2024/04/04	2044	02/05/2024	12.50 Call	Bond Future	309.1600	0.3092	434.2200	0.4342	40.452	0.0000	0.0000
2024/04/04	2044	02/05/2024	12.50 Put	Bond Future	2316.7300	2.3167	1889.6800	1.8897	18.433	0.0000	0.0000
2024/04/04	2044	02/05/2024	12.75 Call	Bond Future	754.5100	0.7545	986.5900	0.9866	30.759	0.0000	0.0000
2024/04/04	2044	02/05/2024	12.75 Put	Bond Future	1384.3200	1.3843	1064.2900	1.0643	23.118	0.0000	0.0000
2024/04/04	2044	02/05/2024	13.00 Call	Bond Future	1457.2300	1.4572	1799.0000	1.7990	23.453	0.0000	0.0000
2024/04/04	2044	02/05/2024	13.00 Put	Bond Future	752.6000	0.7526	542.2600	0.5423	27.948	0.0000	0.0000
2024/04/04	2044	02/05/2024		Bond Future	12.8670	73.0327	12.7643	73.5848	0.798	0.0000	0.0000
2024/04/04	2044	02/05/2024	11.66 Call	Bond Future	1.2000	0.0012	2.2800	0.0023	90.000	0.0000	0.0000
2024/04/04	2044	02/05/2024	11.66 Put	Bond Future	6978.8600	6.9789	6427.8300	6.4278	7.896	0.0000	0.0000
2024/04/04	2044	02/05/2024	11.67 Call	Bond Future	1.3100	0.0013	2.4800	0.0025	89.313	0.0000	0.0000
2024/04/04	2044	02/05/2024	11.67 Put	Bond Future	6916.5300	6.9165	6365.5900	6.3656	7.966	0.0000	0.0000
2024/04/04	2044	02/05/2024	11.65 Call	Bond Future	1.1000	0.0011	2.0900	0.0021	90.000	0.0000	0.0000
2024/04/04	2044	02/05/2024	11.65 Put	Bond Future	7041.2800	7.0413	6490.1600	6.4902	7.827	0.0000	0.0000
2024/04/04	2044	01/08/2024		Bond Future	13.0008	70.2520	12.8939	70.8163	0.822	0.0000	0.0000
2024/04/04	2044	01/08/2024	12.29 Call	Bond Future	621.9000	0.6219	753.9400	0.7539	21.232	0.0000	0.0000
2024/04/04	2044	01/08/2024	12.29 Put	Bond Future	4524.3700	4.5244	4092.1400	4.0921	9.553	0.0000	0.0000
2024/04/04	2044	01/08/2024	12.30 Call	Bond Future	635.8700	0.6359	770.0200	0.7700	21.097	0.0000	0.0000
2024/04/04	2044	01/08/2024	12.30 Put	Bond Future	4480.9300	4.4809	4050.8100	4.0508	9.599	0.0000	0.0000
2024/04/04	2044	01/08/2024	12.28 Call	Bond Future	608.2500	0.6083	738.2100	0.7382	21.366	0.0000	0.0000
2024/04/04	2044	01/08/2024	12.28 Put	Bond Future	4568.1900	4.5682	4133.8800	4.1339	9.507	0.0000	0.0000
2024/04/04	2044	07/11/2024		Bond Future	13.1447	71.9003	13.0333	72.4781	0.847	0.0000	0.0000
2024/04/04	2044	07/11/2024	12.91 Call	Bond Future	2201.7300	2.2017	2464.2800	2.4643	11.925	0.0000	0.0000
2024/04/04	2044	07/11/2024	12.91 Put	Bond Future	3428.4900	3.4285	3113.3000	3.1133	9.193	0.0000	0.0000
2024/04/04	2044	07/11/2024	12.92 Call	Bond Future	2226.6800	2.2267	2491.0100	2.4910	11.871	0.0000	0.0000
2024/04/04	2044	07/11/2024	12.92 Put	Bond Future	3400.4400	3.4004	3087.0300	3.0870	9.217	0.0000	0.0000
2024/04/04	2044	07/11/2024	12.90 Call	Bond Future	2176.9100	2.1769	2437.6800	2.4377	11.979	0.0000	0.0000
2024/04/04	2044	07/11/2024	12.90 Put	Bond Future	3456.7400	3.4567	3139.7700	3.1398	9.170	0.0000	0.0000
2024/04/04	2044	06/02/2025		Bond Future	13.2891	69.0764	13.1731	69.6669	0.873	0.0000	0.0000
2024/04/04	2044	06/02/2025	13.02 Call	Bond Future	2673.0700	2.6731	2946.3100	2.9463	10.222	0.0000	0.0000
2024/04/04	2044	06/02/2025	13.02 Put	Bond Future	4055.7600	4.0558	3738.4900	3.7385	7.823	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	
2024/04/04	2044	08/05/2025		Bond Future	13.4505	70.5402	13.3295	71.1435	0.899	0.0000	0.0000
2024/04/04	2044	08/05/2025	12.72 Call	Bond Future	2002.8200	2.0028	2223.4400	2.2234	11.015	0.0000	0.0000
2024/04/04	2044	08/05/2025	12.72 Put	Bond Future	5787.4900	5.7875	5404.7500	5.4048	6.613	0.0000	0.0000
2024/04/04	2046	02/05/2024		Bond Future	113.2524	113.2524	113.5132	113.5132	0.230	0.0000	0.0000
2024/04/04	2046	01/08/2024		Bond Future	115.7624	115.7624	116.0290	116.0290	0.230	0.0000	0.0000
2024/04/04	2046	07/11/2024		Bond Future	116.3122	116.3122	116.5855	116.5855	0.235	0.0000	0.0000
2024/04/04	2046	06/02/2025		Bond Future	118.8679	118.8679	119.1475	119.1475	0.235	0.0000	0.0000
2024/04/04	2046	06/02/2025	114.01 Call	Bond Future	4857.8900	4.8579	5137.5400	5.1375	5.757	0.0000	0.0000
2024/04/04	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	2046	08/05/2025		Bond Future	119.1745	119.1745	119.4605	119.4605	0.240	0.0000	0.0000
2024/04/04	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	2046	08/05/2025	121.97 Put	Bond Future	2795.4700	2.7955	2509.4600	2.5095	10.231	0.0000	0.0000
2024/04/04	2050	02/05/2024		Bond Future	114.6885	114.6885	114.6900	114.6900	0.001	0.0000	0.0000
2024/04/04	2050	01/08/2024		Bond Future	114.9337	114.9337	114.9352	114.9352	0.001	0.0000	0.0000
2024/04/04	2050	07/11/2024		Bond Future	117.6613	117.6613	117.6633	117.6633	0.002	0.0000	0.0000
2024/04/04	2050	06/02/2025		Bond Future	117.8900	117.8900	117.8923	117.8923	0.002	0.0000	0.0000
2024/04/04	2050	06/02/2025	115.60 Call	Bond Future	2290.0000	2.2900	2292.3000	2.2923	0.100	0.0000	0.0000
2024/04/04	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	2050	08/05/2025		Bond Future	120.4222	120.4222	120.4249	120.4249	0.002	0.0000	0.0000
2024/04/04	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	2050	08/05/2025	121.16 Put	Bond Future	737.8500	0.7379	735.1400	0.7351	0.367	0.0000	0.0000
2024/04/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	AL37	02/05/2024		Index Future	934.8670	934.8670	938.7850	938.7850	0.419	0.0000	0.0000
2024/04/04	AL37	01/08/2024		Index Future	955.3560	955.3560	959.3600	959.3600	0.419	0.0000	0.0000
2024/04/04	AL37	07/11/2024		Index Future	977.7930	977.7930	981.8940	981.8940	0.419	0.0000	0.0000
2024/04/04	AL37	06/02/2025		Index Future	999.0680	999.0680	1003.2600	1003.2600	0.420	0.0000	0.0000
2024/04/04	AL37	08/05/2025		Index Future	1020.3390	1020.3390	1024.6250	1024.6250	0.420	0.0000	0.0000
2024/04/04	AL7T	02/05/2024		Index Future	1077.1840	1077.1840	1083.3840	1083.3840	0.576	0.0000	0.0000
2024/04/04	AL7T	01/08/2024		Index Future	1100.7920	1100.7920	1107.1280	1107.1280	0.576	0.0000	0.0000
2024/04/04	AL7T	07/11/2024		Index Future	1126.6440	1126.6440	1133.1330	1133.1330	0.576	0.0000	0.0000
2024/04/04	AL7T	06/02/2025		Index Future	1151.1570	1151.1570	1157.7910	1157.7910	0.576	0.0000	0.0000
2024/04/04	AL7T	08/05/2025		Index Future	1175.6670	1175.6670	1182.4460	1182.4460	0.577	0.0000	0.0000
2024/04/04	ALBI	02/05/2024		Index Future	938.1980	938.1980	943.0690	943.0690	0.519	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	
2024/04/04	ALBI	01/08/2024		Index Future	958.7600	958.7600	963.7390	963.7390	0.519	0.0000	0.0000
2024/04/04	ALBI	07/11/2024		Index Future	981.2770	981.2770	986.3750	986.3750	0.520	0.0000	0.0000
2024/04/04	ALBI	06/02/2025		Index Future	1002.6280	1002.6280	1007.8390	1007.8390	0.520	0.0000	0.0000
2024/04/04	ALBI	08/05/2025		Index Future	1023.9750	1023.9750	1029.3010	1029.3010	0.520	0.0000	0.0000
2024/04/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	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	
2024/04/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/04	ES33	02/05/2024		Bond Future	12.9804	71.8522	12.8774	72.2895	0.794	0.0000	0.0000
2024/04/04	ES33	01/08/2024		Bond Future	13.1433	73.4446	13.0356	73.8916	0.819	0.0000	0.0000
2024/04/04	ES33	07/11/2024		Bond Future	13.3380	71.3846	13.2249	71.8424	0.848	0.0000	0.0000
2024/04/04	ES33	06/02/2025		Bond Future	13.5369	72.9519	13.4184	73.4200	0.876	0.0000	0.0000
2024/04/04	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	ES33	06/02/2025	13.34 Put	Bond Future	779.6500	0.7797	311.5600	0.3116	60.038	0.0000	0.0000
2024/04/04	ES33	08/05/2025		Bond Future	13.7507	70.7132	13.6263	71.1916	0.904	0.0000	0.0000
2024/04/04	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	ES33	08/05/2025	12.73 Put	Bond Future	4058.8400	4.0588	3580.4100	3.5804	11.787	0.0000	0.0000
2024/04/04	ES42	02/05/2024		Bond Future	13.2761	67.8679	13.1834	68.3292	0.699	0.0000	0.0000
2024/04/04	ES42	01/08/2024		Bond Future	13.4189	69.3719	13.3224	69.8436	0.719	0.0000	0.0000
2024/04/04	ES42	07/11/2024		Bond Future	13.5859	66.7497	13.4850	67.2328	0.743	0.0000	0.0000
2024/04/04	ES42	06/02/2025		Bond Future	13.7483	68.2142	13.6431	68.7081	0.765	0.0000	0.0000
2024/04/04	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	314.6400	0.3146	100.000	0.0000	0.0000
2024/04/04	ES42	06/02/2025	13.71 Put	Bond Future	179.2700	0.1793	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/04	ES42	08/05/2025		Bond Future	13.9285	65.4084	13.8186	65.9132	0.789	0.0000	0.0000
2024/04/04	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	ES42	08/05/2025	13.25 Put	Bond Future	3222.4600	3.2225	2717.6700	2.7177	15.665	0.0000	0.0000
2024/04/04	GOVI	02/05/2024		GOVI	924.2660	924.2660	929.0660	929.0660	0.519	0.0000	0.0000
2024/04/04	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	GOVI	02/05/2024	950.98 Put	GOVI	267140.0000	26.7140	219140.0000	21.9140	17.968	0.0000	0.0000
2024/04/04	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	GOVI	02/05/2024	950.99 Put	GOVI	267240.0000	26.7240	219240.0000	21.9240	17.961	0.0000	0.0000
2024/04/04	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	GOVI	02/05/2024	950.97 Put	GOVI	267040.0000	26.7040	219040.0000	21.9040	17.975	0.0000	0.0000
2024/04/04	GOVI	01/08/2024	943.38 Call	GOVI	11430.0000	1.1430	60480.0000	6.0480	429.134	0.0000	0.0000
2024/04/04	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	GOVI	01/08/2024	943.39 Call	GOVI	11330.0000	1.1330	60380.0000	6.0380	432.921	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/04/04	GOVI	01/08/2024	943.39 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	GOVI	01/08/2024	943.37 Call	GOVI		11530.0000	1.1530	60580.0000	6.0580	425.412	0.0000	0.0000
2024/04/04	GOVI	01/08/2024	943.37 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	GOVI	01/08/2024		GOVI		944.5230	944.5230	949.4280	949.4280	0.519	0.0000	0.0000
2024/04/04	GOVI	07/11/2024		GOVI		966.7050	966.7050	971.7290	971.7290	0.520	0.0000	0.0000
2024/04/04	GOVI	07/11/2024	948.79 Call	GOVI		179150.0000	17.9150	229390.0000	22.9390	28.044	0.0000	0.0000
2024/04/04	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	GOVI	07/11/2024	948.80 Call	GOVI		179050.0000	17.9050	229290.0000	22.9290	28.059	0.0000	0.0000
2024/04/04	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	GOVI	07/11/2024	948.78 Call	GOVI		179250.0000	17.9250	229490.0000	22.9490	28.028	0.0000	0.0000
2024/04/04	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	GOVI	06/02/2025		GOVI		987.7380	987.7380	992.8740	992.8740	0.520	0.0000	0.0000
2024/04/04	GOVI	06/02/2025	972.00 Call	GOVI		157380.0000	15.7380	208740.0000	20.8740	32.634	0.0000	0.0000
2024/04/04	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	GOVI	08/05/2025		GOVI		1008.7690	1008.7690	1014.0170	1014.0170	0.520	0.0000	0.0000
2024/04/04	GOVI	08/05/2025	1,022.00 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	GOVI	08/05/2025	1,022.00 Put	GOVI		132310.0000	13.2310	79830.0000	7.9830	39.664	0.0000	0.0000
2024/04/04	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/04/04	IGOV	02/05/2024		Index Future		346.7770	346.7770	346.7660	346.7660	0.003	0.0000	0.0000
2024/04/04	IGOV	01/08/2024		Index Future		354.4620	354.4620	354.4510	354.4510	0.003	0.0000	0.0000
2024/04/04	IGOV	07/11/2024		Index Future		362.8770	362.8770	362.8660	362.8660	0.003	0.0000	0.0000
2024/04/04	IGOV	06/02/2025		Index Future		370.8530	370.8530	370.8440	370.8440	0.002	0.0000	0.0000
2024/04/04	IGOV	08/05/2025		Index Future		378.8290	378.8290	378.8210	378.8210	0.002	0.0000	0.0000
2024/04/04	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/04/04	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/04/04	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/04/04	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/04/04	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/04/04	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/04/04	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/04/04	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/04/04	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/04/04	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/04/04	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/04	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	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	
2024/04/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/04	JBAF	17/04/2024		Jibar Tradeable Future	8.3500	91.6500	8.3480	91.6520	0.024	0.0000	0.0000
2024/04/04	JBAF	15/05/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/04/04	JBAF	19/06/2024		Jibar Tradeable Future	8.3500	91.6500	8.3570	91.6430	0.084	0.0000	0.0000
2024/04/04	JBAF	17/07/2024		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/04/04	JBAF	21/08/2024		Jibar Tradeable Future	8.3500	91.6500	8.3600	91.6400	0.120	0.0000	0.0000
2024/04/04	JBAF	18/09/2024		Jibar Tradeable Future	8.2900	91.7100	8.3080	91.6920	0.217	0.0000	0.0000
2024/04/04	JBAF	18/12/2024		Jibar Tradeable Future	8.1900	91.8100	8.2100	91.7900	0.244	0.0000	0.0000
2024/04/04	JBAF	19/03/2025		Jibar Tradeable Future	8.0800	91.9200	8.1000	91.9000	0.248	0.0000	0.0000
2024/04/04	JBAF	18/06/2025		Jibar Tradeable Future	8.0000	92.0000	8.0480	91.9520	0.600	0.0000	0.0000
2024/04/04	JBAF	17/09/2025		Jibar Tradeable Future	7.9900	92.0100	8.0300	91.9700	0.501	0.0000	0.0000
2024/04/04	JBAF	17/12/2025		Jibar Tradeable Future	8.0600	91.9400	8.1000	91.9000	0.496	0.0000	0.0000
2024/04/04	JBAF	18/03/2026		Jibar Tradeable Future	8.0600	91.9400	8.1000	91.9000	0.496	0.0000	0.0000
2024/04/04	R035	02/05/2024		Bond Future	12.1738	82.0770	12.0762	82.5759	0.801	0.0000	0.0000
2024/04/04	R035	02/05/2024	11.20 Call	Bond Future	10.2700	0.0103	17.0000	0.0170	65.531	0.0000	0.0000
2024/04/04	R035	02/05/2024	11.20 Put	Bond Future	5190.0600	5.1901	4697.9600	4.6980	9.482	0.0000	0.0000
2024/04/04	R035	02/05/2024	11.21 Call	Bond Future	11.0500	0.0111	18.2400	0.0182	65.068	0.0000	0.0000
2024/04/04	R035	02/05/2024	11.21 Put	Bond Future	5135.3300	5.1353	4643.6900	4.6437	9.574	0.0000	0.0000
2024/04/04	R035	02/05/2024	11.19 Call	Bond Future	9.5200	0.0095	15.8300	0.0158	66.282	0.0000	0.0000
2024/04/04	R035	02/05/2024	11.19 Put	Bond Future	5244.8800	5.2449	4752.3600	4.7524	9.390	0.0000	0.0000
2024/04/04	R035	01/08/2024	11.80 Call	Bond Future	896.1000	0.8961	1055.1700	1.0552	17.751	0.0000	0.0000
2024/04/04	R035	01/08/2024	11.80 Put	Bond Future	3435.0900	3.4351	3084.4100	3.0844	10.209	0.0000	0.0000
2024/04/04	R035	01/08/2024	11.81 Call	Bond Future	913.4000	0.9134	1074.5300	1.0745	17.641	0.0000	0.0000
2024/04/04	R035	01/08/2024	11.81 Put	Bond Future	3400.2700	3.4003	3051.6500	3.0517	10.253	0.0000	0.0000
2024/04/04	R035	01/08/2024	11.79 Call	Bond Future	878.8500	0.8789	1035.8500	1.0359	17.864	0.0000	0.0000
2024/04/04	R035	01/08/2024	11.79 Put	Bond Future	3470.0000	3.4700	3117.2500	3.1173	10.166	0.0000	0.0000
2024/04/04	R035	01/08/2024		Bond Future	12.2976	83.8759	12.1960	84.3856	0.827	0.0000	0.0000
2024/04/04	R035	07/11/2024		Bond Future	12.4482	81.3294	12.3418	81.8513	0.855	0.0000	0.0000
2024/04/04	R035	07/11/2024	12.18 Call	Bond Future	2044.8100	2.0448	2275.0400	2.2750	11.259	0.0000	0.0000
2024/04/04	R035	07/11/2024	12.18 Put	Bond Future	3369.0100	3.3690	3077.2600	3.0773	8.660	0.0000	0.0000
2024/04/04	R035	07/11/2024	12.19 Call	Bond Future	2068.0900	2.0681	2299.8900	2.2999	11.208	0.0000	0.0000
2024/04/04	R035	07/11/2024	12.19 Put	Bond Future	3342.3700	3.3424	3052.1900	3.0522	8.682	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	
2024/04/04	R035	07/11/2024	12.17 Call	Bond Future	2021.4200	2.0214	2250.0600	2.2501	11.311	0.0000	0.0000
2024/04/04	R035	07/11/2024	12.17 Put	Bond Future	3395.5800	3.3956	3102.2400	3.1022	8.639	0.0000	0.0000
2024/04/04	R035	06/02/2025		Bond Future	12.6021	83.0970	12.4908	83.6306	0.883	0.0000	0.0000
2024/04/04	R035	06/02/2025	12.41 Call	Bond Future	2530.6500	2.5307	2783.3700	2.7834	9.986	0.0000	0.0000
2024/04/04	R035	06/02/2025	12.41 Put	Bond Future	3454.7200	3.4547	3173.8500	3.1739	8.130	0.0000	0.0000
2024/04/04	R035	08/05/2025		Bond Future	12.7643	80.3451	12.6480	80.8904	0.912	0.0000	0.0000
2024/04/04	R035	08/05/2025	11.78 Call	Bond Future	1234.2000	1.2342	1391.0000	1.3910	12.705	0.0000	0.0000
2024/04/04	R035	08/05/2025	11.78 Put	Bond Future	6016.2300	6.0162	5627.7500	5.6278	6.457	0.0000	0.0000
2024/04/04	R053	02/05/2024	13.03 Call	Bond Future	2644.7100	2.6447	3110.3700	3.1104	17.607	0.0000	0.0000
2024/04/04	R053	02/05/2024	13.03 Put	Bond Future	672.8200	0.6728	484.8300	0.4848	27.941	0.0000	0.0000
2024/04/04	R053	02/05/2024	13.04 Call	Bond Future	2693.7500	2.6938	3163.4000	3.1634	17.435	0.0000	0.0000
2024/04/04	R053	02/05/2024	13.04 Put	Bond Future	654.4400	0.6544	470.4400	0.4704	28.116	0.0000	0.0000
2024/04/04	R053	02/05/2024	13.02 Call	Bond Future	2595.9200	2.5959	3057.5500	3.0576	17.783	0.0000	0.0000
2024/04/04	R053	02/05/2024	13.02 Put	Bond Future	691.5500	0.6916	499.5300	0.4995	27.767	0.0000	0.0000
2024/04/04	R053	02/05/2024		Bond Future	12.7436	92.6157	12.6512	93.2694	0.725	0.0000	0.0000
2024/04/04	R053	01/08/2024	13.14 Call	Bond Future	3946.4100	3.9464	4356.5600	4.3566	10.393	0.0000	0.0000
2024/04/04	R053	01/08/2024	13.14 Put	Bond Future	2098.5300	2.0985	1840.7500	1.8408	12.284	0.0000	0.0000
2024/04/04	R053	01/08/2024	13.15 Call	Bond Future	3989.0100	3.9890	4401.3900	4.4014	10.338	0.0000	0.0000
2024/04/04	R053	01/08/2024	13.15 Put	Bond Future	2074.7700	2.0748	1819.2200	1.8192	12.317	0.0000	0.0000
2024/04/04	R053	01/08/2024	13.13 Call	Bond Future	3903.9600	3.9040	4311.8700	4.3119	10.449	0.0000	0.0000
2024/04/04	R053	01/08/2024	13.13 Put	Bond Future	2122.5400	2.1225	1862.5200	1.8625	12.250	0.0000	0.0000
2024/04/04	R053	01/08/2024		Bond Future	12.8670	94.6456	12.7709	95.3135	0.747	0.0000	0.0000
2024/04/04	R053	07/11/2024		Bond Future	13.0096	90.9950	12.9091	91.6790	0.772	0.0000	0.0000
2024/04/04	R053	07/11/2024	12.80 Call	Bond Future	3123.5600	3.1236	3439.6800	3.4397	10.121	0.0000	0.0000
2024/04/04	R053	07/11/2024	12.80 Put	Bond Future	4561.1400	4.5611	4193.3200	4.1933	8.064	0.0000	0.0000
2024/04/04	R053	07/11/2024	12.81 Call	Bond Future	3157.3200	3.1573	3475.4500	3.4755	10.076	0.0000	0.0000
2024/04/04	R053	07/11/2024	12.81 Put	Bond Future	4525.3400	4.5253	4159.5300	4.1595	8.084	0.0000	0.0000
2024/04/04	R053	07/11/2024	12.79 Call	Bond Future	3089.9600	3.0900	3404.0600	3.4041	10.165	0.0000	0.0000
2024/04/04	R053	07/11/2024	12.79 Put	Bond Future	4597.1900	4.5972	4227.3500	4.2274	8.045	0.0000	0.0000
2024/04/04	R053	06/02/2025		Bond Future	13.1495	92.9719	13.0448	93.6710	0.797	0.0000	0.0000
2024/04/04	R053	06/02/2025	12.94 Call	Bond Future	3751.7600	3.7518	4084.0800	4.0841	8.858	0.0000	0.0000
2024/04/04	R053	06/02/2025	12.94 Put	Bond Future	5160.1700	5.1602	4793.3600	4.7934	7.108	0.0000	0.0000
2024/04/04	R053	08/05/2025		Bond Future	13.3020	89.0731	13.1926	89.7875	0.822	0.0000	0.0000
2024/04/04	R053	08/05/2025	12.64 Call	Bond Future	2870.6600	2.8707	3143.8700	3.1439	9.517	0.0000	0.0000
2024/04/04	R053	08/05/2025	12.64 Put	Bond Future	7364.7600	7.3648	6923.6000	6.9236	5.990	0.0000	0.0000
2024/04/04	R186	02/05/2024		Bond Future	9.2344	106.8265	9.1512	107.0204	0.901	0.0000	0.0000
2024/04/04	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	R186	02/05/2024	8.00 Put	Bond Future	2924.6600	2.9247	2730.7500	2.7308	6.630	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
2024/04/04	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/04/04	R186	02/05/2024	8.01 Put	Bond Future	2900.5400	2.9005	2706.6300	2.7066	6.685	0.0000
2024/04/04	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/04	R186	02/05/2024	7.99 Put	Bond Future	2948.7800	2.9488	2754.8700	2.7549	6.576	0.0000
2024/04/04	R186	02/05/2024	10.40 Call	Bond Future	2674.6200	2.6746	2865.5000	2.8655	7.137	0.0000
2024/04/04	R186	02/05/2024	10.40 Put	Bond Future	6.8700	0.0069	3.8400	0.0038	44.105	0.0000
2024/04/04	R186	02/05/2024	9.73 Put	Bond Future	74.7900	0.0748	48.4200	0.0484	35.259	0.0000
2024/04/04	R186	02/05/2024	9.73 Call	Bond Future	1219.9400	1.2199	1387.4800	1.3875	13.733	0.0000
2024/04/04	R186	01/08/2024	8.69 Call	Bond Future	204.3000	0.2043	249.9600	0.2500	22.349	0.0000
2024/04/04	R186	01/08/2024	8.69 Put	Bond Future	1452.6200	1.4526	1300.0700	1.3001	10.502	0.0000
2024/04/04	R186	01/08/2024	8.70 Call	Bond Future	209.9400	0.2099	256.4800	0.2565	22.168	0.0000
2024/04/04	R186	01/08/2024	8.70 Put	Bond Future	1436.6800	1.4367	1285.0100	1.2850	10.557	0.0000
2024/04/04	R186	01/08/2024	8.68 Call	Bond Future	198.7700	0.1988	243.5500	0.2436	22.529	0.0000
2024/04/04	R186	01/08/2024	8.68 Put	Bond Future	1468.6700	1.4687	1315.2400	1.3152	10.447	0.0000
2024/04/04	R186	01/08/2024		Bond Future	9.2730	103.8596	9.1798	104.0578	1.005	0.0000
2024/04/04	R186	07/11/2024		Bond Future	9.3327	106.2976	9.2260	106.5008	1.143	0.0000
2024/04/04	R186	07/11/2024	9.14 Call	Bond Future	709.9600	0.7100	800.6500	0.8007	12.774	0.0000
2024/04/04	R186	07/11/2024	9.14 Put	Bond Future	1077.2600	1.0773	964.7600	0.9648	10.443	0.0000
2024/04/04	R186	07/11/2024	9.15 Call	Bond Future	720.4700	0.7205	811.8800	0.8119	12.688	0.0000
2024/04/04	R186	07/11/2024	9.15 Put	Bond Future	1068.6700	1.0687	956.8900	0.9569	10.460	0.0000
2024/04/04	R186	07/11/2024	9.13 Call	Bond Future	699.5100	0.6995	789.4900	0.7895	12.863	0.0000
2024/04/04	R186	07/11/2024	9.13 Put	Bond Future	1085.9200	1.0859	972.7100	0.9727	10.425	0.0000
2024/04/04	R186	06/02/2025		Bond Future	9.4111	103.2921	9.2883	103.5000	1.305	0.0000
2024/04/04	R186	06/02/2025	9.03 Call	Bond Future	648.9500	0.6490	733.3400	0.7333	13.004	0.0000
2024/04/04	R186	06/02/2025	9.03 Put	Bond Future	1295.9600	1.2960	1172.4300	1.1724	9.532	0.0000
2024/04/04	R186	08/05/2025		Bond Future	9.5533	105.4845	9.4091	105.6973	1.509	0.0000
2024/04/04	R186	08/05/2025	8.47 Call	Bond Future	304.6700	0.3047	357.5100	0.3575	17.343	0.0000
2024/04/04	R186	08/05/2025	8.47 Put	Bond Future	1918.2100	1.9182	1758.2700	1.7583	8.338	0.0000
2024/04/04	R202	02/05/2024		Bond Future	259.5193	259.5193	258.9087	258.9087	0.235	0.0000
2024/04/04	R202	01/08/2024		Bond Future	260.1932	260.1932	259.5691	259.5691	0.240	0.0000
2024/04/04	R202	07/11/2024		Bond Future	266.3688	266.3688	265.7309	265.7309	0.239	0.0000
2024/04/04	R202	06/02/2025		Bond Future	267.0095	267.0095	266.3581	266.3581	0.244	0.0000
2024/04/04	R202	06/02/2025	266.79 Call	Bond Future	219.5000	0.2195	0.0000	0.0000	(100.000)	0.0000
2024/04/04	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	431.8600	0.4319	100.000	0.0000
2024/04/04	R202	08/05/2025		Bond Future	272.7457	272.7457	272.0813	272.0813	0.244	0.0000
2024/04/04	R202	08/05/2025	272.31 Call	Bond Future	435.6800	0.4357	0.0000	0.0000	(100.000)	0.0000
2024/04/04	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	228.7400	0.2287	100.000	0.0000
2024/04/04	R209	02/05/2024		Bond Future	12.2665	63.4651	12.1641	63.9262	0.835	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	
2024/04/04	R209	02/05/2024	11.18 Call	Bond Future	3.7500	0.0038	6.6700	0.0067	77.867	0.0000	0.0000
2024/04/04	R209	02/05/2024	11.18 Put	Bond Future	5144.9200	5.1449	4686.6800	4.6867	8.907	0.0000	0.0000
2024/04/04	R209	02/05/2024	11.19 Call	Bond Future	4.0700	0.0041	7.2100	0.0072	77.150	0.0000	0.0000
2024/04/04	R209	02/05/2024	11.19 Put	Bond Future	5095.3400	5.0953	4637.3200	4.6373	8.989	0.0000	0.0000
2024/04/04	R209	02/05/2024	11.17 Call	Bond Future	3.4500	0.0035	6.1600	0.0062	78.551	0.0000	0.0000
2024/04/04	R209	02/05/2024	11.17 Put	Bond Future	5194.5800	5.1946	4736.1300	4.7361	8.826	0.0000	0.0000
2024/04/04	R209	01/08/2024		Bond Future	12.3827	64.8560	12.2765	65.3273	0.858	0.0000	0.0000
2024/04/04	R209	01/08/2024	11.79 Call	Bond Future	660.1300	0.6601	790.8000	0.7908	19.795	0.0000	0.0000
2024/04/04	R209	01/08/2024	11.79 Put	Bond Future	3352.4400	3.3524	3011.8600	3.0119	10.159	0.0000	0.0000
2024/04/04	R209	01/08/2024	11.80 Call	Bond Future	673.8900	0.6739	806.4300	0.8064	19.668	0.0000	0.0000
2024/04/04	R209	01/08/2024	11.80 Put	Bond Future	3319.4700	3.3195	2980.7600	2.9808	10.204	0.0000	0.0000
2024/04/04	R209	01/08/2024	11.78 Call	Bond Future	646.6700	0.6467	775.4900	0.7755	19.921	0.0000	0.0000
2024/04/04	R209	01/08/2024	11.78 Put	Bond Future	3385.7500	3.3858	3043.3200	3.0433	10.114	0.0000	0.0000
2024/04/04	R209	07/11/2024		Bond Future	12.5180	63.2215	12.4073	63.7040	0.885	0.0000	0.0000
2024/04/04	R209	07/11/2024	12.22 Call	Bond Future	1752.8100	1.7528	1962.8300	1.9628	11.982	0.0000	0.0000
2024/04/04	R209	07/11/2024	12.22 Put	Bond Future	3063.3300	3.0633	2790.7900	2.7908	8.897	0.0000	0.0000
2024/04/04	R209	07/11/2024	12.23 Call	Bond Future	1773.3300	1.7733	1984.8200	1.9848	11.926	0.0000	0.0000
2024/04/04	R209	07/11/2024	12.23 Put	Bond Future	3039.2700	3.0393	2768.2000	2.7682	8.919	0.0000	0.0000
2024/04/04	R209	07/11/2024	12.21 Call	Bond Future	1732.6000	1.7326	1941.1500	1.9412	12.037	0.0000	0.0000
2024/04/04	R209	07/11/2024	12.21 Put	Bond Future	3087.7500	3.0878	2813.7400	2.8137	8.874	0.0000	0.0000
2024/04/04	R209	06/02/2025		Bond Future	12.6520	64.5955	12.5369	65.0887	0.910	0.0000	0.0000
2024/04/04	R209	06/02/2025	12.44 Call	Bond Future	2203.8400	2.2038	2436.4000	2.4364	10.552	0.0000	0.0000
2024/04/04	R209	06/02/2025	12.44 Put	Bond Future	3116.3100	3.1163	2855.6300	2.8556	8.365	0.0000	0.0000
2024/04/04	R209	08/05/2025		Bond Future	12.7995	62.8104	12.6797	63.3144	0.936	0.0000	0.0000
2024/04/04	R209	08/05/2025	11.89 Call	Bond Future	1210.5700	1.2106	1365.8300	1.3658	12.825	0.0000	0.0000
2024/04/04	R209	08/05/2025	11.89 Put	Bond Future	5179.9400	5.1799	4831.2200	4.8312	6.732	0.0000	0.0000
2024/04/04	R210	02/05/2024		Bond Future	233.4058	233.4058	233.4479	233.4479	0.018	0.0000	0.0000
2024/04/04	R210	01/08/2024		Bond Future	238.5786	238.5786	238.6218	238.6218	0.018	0.0000	0.0000
2024/04/04	R210	07/11/2024		Bond Future	240.9100	240.9100	240.9549	240.9549	0.019	0.0000	0.0000
2024/04/04	R210	06/02/2025		Bond Future	246.2040	246.2040	246.2505	246.2505	0.019	0.0000	0.0000
2024/04/04	R210	06/02/2025	239.61 Call	Bond Future	6593.9500	6.5940	6640.5000	6.6405	0.706	0.0000	0.0000
2024/04/04	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	R210	08/05/2025		Bond Future	248.0883	248.0883	248.1367	248.1367	0.020	0.0000	0.0000
2024/04/04	R210	08/05/2025	248.03 Call	Bond Future	58.2900	0.0583	106.6700	0.1067	82.999	0.0000	0.0000
2024/04/04	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	R213	02/05/2024		Bond Future	11.0566	82.2173	10.9642	82.5989	0.836	0.0000	0.0000
2024/04/04	R213	02/05/2024	10.29 Call	Bond Future	12.9400	0.0129	22.0900	0.0221	70.711	0.0000	0.0000
2024/04/04	R213	02/05/2024	10.29 Put	Bond Future	3246.3500	3.2464	2873.9900	2.8740	11.470	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	
2024/04/04	R213	02/05/2024	10.30 Call	Bond Future	14.2900	0.0143	24.2100	0.0242	69.419	0.0000	0.0000
2024/04/04	R213	02/05/2024	10.30 Put	Bond Future	3204.4900	3.2045	2832.9000	2.8329	11.596	0.0000	0.0000
2024/04/04	R213	02/05/2024	10.28 Call	Bond Future	11.7100	0.0117	20.1300	0.0201	71.904	0.0000	0.0000
2024/04/04	R213	02/05/2024	10.28 Put	Bond Future	3288.3500	3.2884	2915.2600	2.9153	11.346	0.0000	0.0000
2024/04/04	R213	01/08/2024		Bond Future	11.1571	84.0192	11.0600	84.4092	0.870	0.0000	0.0000
2024/04/04	R213	01/08/2024	10.87 Call	Bond Future	1035.1200	1.0351	1188.9400	1.1889	14.860	0.0000	0.0000
2024/04/04	R213	01/08/2024	10.87 Put	Bond Future	2194.7500	2.1948	1958.6400	1.9586	10.758	0.0000	0.0000
2024/04/04	R213	01/08/2024	10.88 Call	Bond Future	1052.0900	1.0521	1207.5200	1.2075	14.773	0.0000	0.0000
2024/04/04	R213	01/08/2024	10.88 Put	Bond Future	2170.9800	2.1710	1936.4800	1.9365	10.802	0.0000	0.0000
2024/04/04	R213	01/08/2024	10.86 Call	Bond Future	1018.1200	1.0181	1170.3200	1.1703	14.949	0.0000	0.0000
2024/04/04	R213	01/08/2024	10.86 Put	Bond Future	2218.5200	2.2185	1980.7900	1.9808	10.716	0.0000	0.0000
2024/04/04	R213	07/11/2024		Bond Future	11.2864	82.4303	11.1837	82.8296	0.909	0.0000	0.0000
2024/04/04	R213	07/11/2024	11.22 Call	Bond Future	1979.2500	1.9793	2177.4100	2.1774	10.012	0.0000	0.0000
2024/04/04	R213	07/11/2024	11.22 Put	Bond Future	2237.2100	2.2372	2036.0400	2.0360	8.992	0.0000	0.0000
2024/04/04	R213	07/11/2024	11.23 Call	Bond Future	1999.5500	1.9996	2198.8800	2.1989	9.969	0.0000	0.0000
2024/04/04	R213	07/11/2024	11.23 Put	Bond Future	2218.5800	2.2186	2018.5800	2.0186	9.015	0.0000	0.0000
2024/04/04	R213	07/11/2024	11.21 Call	Bond Future	1958.7900	1.9588	2155.7800	2.1558	10.057	0.0000	0.0000
2024/04/04	R213	07/11/2024	11.21 Put	Bond Future	2255.7100	2.2557	2053.3700	2.0534	8.970	0.0000	0.0000
2024/04/04	R213	06/02/2025		Bond Future	11.4229	84.2223	11.3145	84.6305	0.948	0.0000	0.0000
2024/04/04	R213	06/02/2025	11.35 Call	Bond Future	2284.4400	2.2844	2488.6100	2.4886	8.937	0.0000	0.0000
2024/04/04	R213	06/02/2025	11.35 Put	Bond Future	2558.7500	2.5588	2354.6800	2.3547	7.975	0.0000	0.0000
2024/04/04	R213	08/05/2025		Bond Future	11.5727	82.4495	11.4582	82.8668	0.989	0.0000	0.0000
2024/04/04	R213	08/05/2025	10.52 Call	Bond Future	904.9100	0.9049	1018.0700	1.0181	12.505	0.0000	0.0000
2024/04/04	R213	08/05/2025	10.52 Put	Bond Future	4845.1700	4.8452	4541.0900	4.5411	6.276	0.0000	0.0000
2024/04/04	R214	02/05/2024	13.52 Call	Bond Future	4085.3400	4.0853	4486.5700	4.4866	9.821	0.0000	0.0000
2024/04/04	R214	02/05/2024	13.52 Put	Bond Future	55.8900	0.0559	34.2400	0.0342	38.737	0.0000	0.0000
2024/04/04	R214	02/05/2024	12.87 Call	Bond Future	1711.6000	1.7116	2013.0100	2.0130	17.610	0.0000	0.0000
2024/04/04	R214	02/05/2024	12.87 Put	Bond Future	434.5900	0.4346	313.1200	0.3131	27.950	0.0000	0.0000
2024/04/04	R214	02/05/2024	12.12 Put	Bond Future	2363.0500	2.3631	2008.7300	2.0087	14.994	0.0000	0.0000
2024/04/04	R214	02/05/2024	12.12 Call	Bond Future	179.6100	0.1796	248.1700	0.2482	38.172	0.0000	0.0000
2024/04/04	R214	02/05/2024	12.14 Put	Bond Future	2283.4200	2.2834	1934.0200	1.9340	15.302	0.0000	0.0000
2024/04/04	R214	02/05/2024	12.14 Call	Bond Future	196.4900	0.1965	269.9700	0.2700	37.396	0.0000	0.0000
2024/04/04	R214	02/05/2024	11.47 Call	Bond Future	2.4900	0.0025	4.2300	0.0042	69.880	0.0000	0.0000
2024/04/04	R214	02/05/2024	11.47 Put	Bond Future	5457.4400	5.4574	5036.3000	5.0363	7.717	0.0000	0.0000
2024/04/04	R214	02/05/2024	11.48 Call	Bond Future	2.7300	0.0027	4.6100	0.0046	68.864	0.0000	0.0000
2024/04/04	R214	02/05/2024	11.48 Put	Bond Future	5405.3000	5.4053	4984.3000	4.9843	7.789	0.0000	0.0000
2024/04/04	R214	02/05/2024	11.46 Call	Bond Future	2.2800	0.0023	3.8800	0.0039	70.175	0.0000	0.0000
2024/04/04	R214	02/05/2024	11.46 Put	Bond Future	5509.6700	5.5097	5088.3900	5.0884	7.646	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	
2024/04/04	R214	02/05/2024		Bond Future	12.5851	59.0490	12.4929	59.4719	0.733	0.0000	0.0000
2024/04/04	R214	01/08/2024		Bond Future	12.6967	60.3431	12.6011	60.7753	0.752	0.0000	0.0000
2024/04/04	R214	01/08/2024	12.17 Call	Bond Future	743.4400	0.7434	871.9700	0.8720	17.289	0.0000	0.0000
2024/04/04	R214	01/08/2024	12.17 Put	Bond Future	3190.1400	3.1901	2886.5000	2.8865	9.518	0.0000	0.0000
2024/04/04	R214	01/08/2024	12.18 Call	Bond Future	758.4200	0.7584	888.7200	0.8887	17.180	0.0000	0.0000
2024/04/04	R214	01/08/2024	12.18 Put	Bond Future	3157.1800	3.1572	2855.3100	2.8553	9.561	0.0000	0.0000
2024/04/04	R214	01/08/2024	12.16 Call	Bond Future	728.7600	0.7288	855.5400	0.8555	17.397	0.0000	0.0000
2024/04/04	R214	01/08/2024	12.16 Put	Bond Future	3223.4600	3.2235	2918.0700	2.9181	9.474	0.0000	0.0000
2024/04/04	R214	07/11/2024		Bond Future	12.8294	58.4526	12.7300	58.8951	0.775	0.0000	0.0000
2024/04/04	R214	07/11/2024	12.61 Call	Bond Future	1925.6400	1.9256	2127.9200	2.1279	10.505	0.0000	0.0000
2024/04/04	R214	07/11/2024	12.61 Put	Bond Future	2909.7100	2.9097	2669.5100	2.6695	8.255	0.0000	0.0000
2024/04/04	R214	07/11/2024	12.62 Call	Bond Future	1947.2400	1.9472	2150.8700	2.1509	10.457	0.0000	0.0000
2024/04/04	R214	07/11/2024	12.62 Put	Bond Future	2885.8800	2.8859	2647.0300	2.6470	8.277	0.0000	0.0000
2024/04/04	R214	07/11/2024	12.60 Call	Bond Future	1903.9900	1.9040	2104.9000	2.1049	10.552	0.0000	0.0000
2024/04/04	R214	07/11/2024	12.60 Put	Bond Future	2933.5300	2.9335	2691.9600	2.6920	8.235	0.0000	0.0000
2024/04/04	R214	06/02/2025		Bond Future	12.9628	59.7230	12.8596	60.1753	0.796	0.0000	0.0000
2024/04/04	R214	06/02/2025	12.71 Call	Bond Future	2114.9800	2.1150	2322.4900	2.3225	9.811	0.0000	0.0000
2024/04/04	R214	06/02/2025	12.71 Put	Bond Future	3232.6100	3.2326	2987.8200	2.9878	7.573	0.0000	0.0000
2024/04/04	R214	08/05/2025		Bond Future	13.1009	57.6833	12.9937	58.1454	0.818	0.0000	0.0000
2024/04/04	R214	08/05/2025	12.40 Call	Bond Future	1474.8400	1.4748	1637.8800	1.6379	11.055	0.0000	0.0000
2024/04/04	R214	08/05/2025	12.40 Put	Bond Future	4605.9000	4.6059	4306.7600	4.3068	6.495	0.0000	0.0000
2024/04/04	R248	02/05/2024	11.40 Put	Bond Future	8203.3400	8.2033	7695.9400	7.6959	6.185	0.0000	0.0000
2024/04/04	R248	02/05/2024	11.40 Call	Bond Future	0.2500	0.0003	0.4600	0.0005	84.000	0.0000	0.0000
2024/04/04	R248	02/05/2024	12.40 Put	Bond Future	2362.6800	2.3627	1969.7700	1.9698	16.630	0.0000	0.0000
2024/04/04	R248	02/05/2024	12.40 Call	Bond Future	332.9700	0.3330	447.6700	0.4477	34.448	0.0000	0.0000
2024/04/04	R248	02/05/2024	13.16 Call	Bond Future	2493.1300	2.4931	2887.1800	2.8872	15.805	0.0000	0.0000
2024/04/04	R248	02/05/2024	13.16 Put	Bond Future	379.3700	0.3794	265.8100	0.2658	29.934	0.0000	0.0000
2024/04/04	R248	02/05/2024		Bond Future	12.7623	71.8133	12.6700	72.3209	0.724	0.0000	0.0000
2024/04/04	R248	02/05/2024	11.47 Call	Bond Future	0.4900	0.0005	0.8900	0.0009	81.633	0.0000	0.0000
2024/04/04	R248	02/05/2024	11.47 Put	Bond Future	7741.9400	7.7419	7234.7300	7.2347	6.551	0.0000	0.0000
2024/04/04	R248	02/05/2024	11.48 Call	Bond Future	0.5400	0.0005	0.9700	0.0010	79.630	0.0000	0.0000
2024/04/04	R248	02/05/2024	11.48 Put	Bond Future	7676.4300	7.6764	7169.2500	7.1693	6.607	0.0000	0.0000
2024/04/04	R248	02/05/2024	11.46 Call	Bond Future	0.4500	0.0005	0.8100	0.0008	80.000	0.0000	0.0000
2024/04/04	R248	02/05/2024	11.46 Put	Bond Future	7807.5600	7.8076	7300.3100	7.3003	6.497	0.0000	0.0000
2024/04/04	R248	01/08/2024		Bond Future	12.8814	73.3872	12.7854	73.9060	0.745	0.0000	0.0000
2024/04/04	R248	01/08/2024	12.31 Call	Bond Future	812.5400	0.8125	957.2500	0.9573	17.810	0.0000	0.0000
2024/04/04	R248	01/08/2024	12.31 Put	Bond Future	4005.9300	4.0059	3631.8800	3.6319	9.337	0.0000	0.0000
2024/04/04	R248	01/08/2024	12.32 Call	Bond Future	829.6200	0.8296	976.4300	0.9764	17.696	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	
2024/04/04	R248	01/08/2024	12.32 Put	Bond Future	3964.9100	3.9649	3592.9600	3.5930	9.381	0.0000	0.0000
2024/04/04	R248	01/08/2024	12.30 Call	Bond Future	795.8100	0.7958	938.4400	0.9384	17.923	0.0000	0.0000
2024/04/04	R248	01/08/2024	12.30 Put	Bond Future	4047.3800	4.0474	3671.2500	3.6713	9.293	0.0000	0.0000
2024/04/04	R248	07/11/2024		Bond Future	13.0226	70.6579	12.9225	71.1891	0.769	0.0000	0.0000
2024/04/04	R248	07/11/2024	12.79 Call	Bond Future	2277.1300	2.2771	2517.9200	2.5179	10.574	0.0000	0.0000
2024/04/04	R248	07/11/2024	12.79 Put	Bond Future	3522.1600	3.5222	3231.7800	3.2318	8.244	0.0000	0.0000
2024/04/04	R248	07/11/2024	12.80 Call	Bond Future	2303.0300	2.3030	2545.4400	2.5454	10.526	0.0000	0.0000
2024/04/04	R248	07/11/2024	12.80 Put	Bond Future	3493.7100	3.4937	3204.9500	3.2050	8.265	0.0000	0.0000
2024/04/04	R248	07/11/2024	12.78 Call	Bond Future	2251.3600	2.2514	2490.5200	2.4905	10.623	0.0000	0.0000
2024/04/04	R248	07/11/2024	12.78 Put	Bond Future	3550.8200	3.5508	3258.8100	3.2588	8.224	0.0000	0.0000
2024/04/04	R248	06/02/2025		Bond Future	13.1647	72.1935	13.0603	72.7364	0.793	0.0000	0.0000
2024/04/04	R248	06/02/2025	12.71 Call	Bond Future	2247.6600	2.2477	2470.5600	2.4706	9.917	0.0000	0.0000
2024/04/04	R248	06/02/2025	12.71 Put	Bond Future	4670.5500	4.6706	4350.5400	4.3505	6.852	0.0000	0.0000
2024/04/04	R248	08/05/2025		Bond Future	13.3115	69.2731	13.2029	69.8278	0.817	0.0000	0.0000
2024/04/04	R248	08/05/2025	12.60 Call	Bond Future	2167.9400	2.1679	2374.4700	2.3745	9.527	0.0000	0.0000
2024/04/04	R248	08/05/2025	12.60 Put	Bond Future	5951.4300	5.9514	5603.2200	5.6032	5.851	0.0000	0.0000
2024/04/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

