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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/04/2024 TO 09/04/2024

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
2024/04/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/09	2025	02/05/2024		Bond Future	179.0256	179.0256	179.2057	0.101	0.0000	0.0000
2024/04/09	2025	01/08/2024		Bond Future	181.1747	181.1747	181.3587	0.102	0.0000	0.0000
2024/04/09	2025	07/11/2024		Bond Future	185.4846	185.4846	185.6736	0.102	0.0000	0.0000
2024/04/09	2029	02/05/2024		Bond Future	129.0705	129.0705	129.1894	0.092	0.0000	0.0000
2024/04/09	2029	01/08/2024		Bond Future	131.9416	131.9416	132.0630	0.092	0.0000	0.0000
2024/04/09	2029	07/11/2024		Bond Future	133.6815	133.6815	133.8065	0.093	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	
2024/04/09	2029	06/02/2025		Bond Future	136.6159	136.6159	136.7440	136.7440	0.094	0.0000	0.0000
2024/04/09	2029	06/02/2025	132.40 Call	Bond Future	4215.9300	4.2159	4343.9500	4.3440	3.037	0.0000	0.0000
2024/04/09	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	2029	08/05/2025		Bond Future	138.1138	138.1138	138.2453	138.2453	0.095	0.0000	0.0000
2024/04/09	2029	08/05/2025	137.85 Call	Bond Future	263.8000	0.2638	395.2500	0.3953	49.829	0.0000	0.0000
2024/04/09	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	2030	02/05/2024		Bond Future	10.5991	91.1482	10.5015	91.5321	0.921	0.0000	0.0000
2024/04/09	2030	02/05/2024	9.82 Call	Bond Future	6.4000	0.0064	12.0500	0.0121	88.281	0.0000	0.0000
2024/04/09	2030	02/05/2024	9.82 Put	Bond Future	3129.3900	3.1294	2751.1200	2.7511	12.088	0.0000	0.0000
2024/04/09	2030	02/05/2024	9.83 Call	Bond Future	7.1100	0.0071	13.2900	0.0133	86.920	0.0000	0.0000
2024/04/09	2030	02/05/2024	9.83 Put	Bond Future	3089.1600	3.0892	2711.4200	2.7114	12.228	0.0000	0.0000
2024/04/09	2030	02/05/2024	9.81 Call	Bond Future	5.7400	0.0057	10.8900	0.0109	89.721	0.0000	0.0000
2024/04/09	2030	02/05/2024	9.81 Put	Bond Future	3169.6900	3.1697	2790.9200	2.7909	11.950	0.0000	0.0000
2024/04/09	2030	02/05/2024	9.66 Put	Bond Future	3781.9200	3.7819	3398.9800	3.3990	10.126	0.0000	0.0000
2024/04/09	2030	02/05/2024	9.66 Call	Bond Future	0.8500	0.0009	1.8300	0.0018	115.294	0.0000	0.0000
2024/04/09	2030	02/05/2024	10.16 Put	Bond Future	1846.4500	1.8465	1516.0100	1.5160	17.896	0.0000	0.0000
2024/04/09	2030	02/05/2024	10.16 Call	Bond Future	102.7600	0.1028	156.2400	0.1562	52.044	0.0000	0.0000
2024/04/09	2030	02/05/2024	11.94 Call	Bond Future	5079.0500	5.0791	5459.4200	5.4594	7.489	0.0000	0.0000
2024/04/09	2030	02/05/2024	11.94 Put	Bond Future	6.9800	0.0070	3.4300	0.0034	50.860	0.0000	0.0000
2024/04/09	2030	02/05/2024	12.38 Call	Bond Future	6657.9400	6.6579	7041.4900	7.0415	5.761	0.0000	0.0000
2024/04/09	2030	02/05/2024	12.38 Put	Bond Future	0.6300	0.0006	0.2600	0.0003	58.730	0.0000	0.0000
2024/04/09	2030	02/05/2024	10.82 Put	Bond Future	373.0100	0.3730	254.2900	0.2543	31.828	0.0000	0.0000
2024/04/09	2030	02/05/2024	10.82 Call	Bond Future	1234.2800	1.2343	1499.4800	1.4995	21.486	0.0000	0.0000
2024/04/09	2030	02/05/2024	10.62 Put	Bond Future	654.1000	0.6541	473.3700	0.4734	27.630	0.0000	0.0000
2024/04/09	2030	02/05/2024	10.62 Call	Bond Future	735.9300	0.7359	939.1200	0.9391	27.610	0.0000	0.0000
2024/04/09	2030	02/05/2024	11.12 Put	Bond Future	144.6700	0.1447	90.0800	0.0901	37.734	0.0000	0.0000
2024/04/09	2030	02/05/2024	11.12 Call	Bond Future	2159.2000	2.1592	2488.5300	2.4885	15.252	0.0000	0.0000
2024/04/09	2030	02/05/2024	13.15 Call	Bond Future	9342.1700	9.3422	9726.0900	9.7261	4.110	0.0000	0.0000
2024/04/09	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	2030	01/08/2024	10.38 Call	Bond Future	879.0300	0.8790	1027.5400	1.0275	16.895	0.0000	0.0000
2024/04/09	2030	01/08/2024	10.38 Put	Bond Future	2093.8600	2.0939	1850.0600	1.8501	11.644	0.0000	0.0000
2024/04/09	2030	01/08/2024	10.39 Call	Bond Future	894.1900	0.8942	1044.3800	1.0444	16.796	0.0000	0.0000
2024/04/09	2030	01/08/2024	10.39 Put	Bond Future	2070.5400	2.0705	1828.4200	1.8284	11.694	0.0000	0.0000
2024/04/09	2030	01/08/2024	10.37 Call	Bond Future	863.8300	0.8638	1010.6800	1.0107	17.000	0.0000	0.0000
2024/04/09	2030	01/08/2024	10.37 Put	Bond Future	2117.1500	2.1172	1871.6900	1.8717	11.594	0.0000	0.0000
2024/04/09	2030	01/08/2024		Bond Future	10.6983	89.1474	10.5949	89.5397	0.966	0.0000	0.0000
2024/04/09	2030	07/11/2024		Bond Future	10.8112	91.2444	10.7011	91.6463	1.019	0.0000	0.0000
2024/04/09	2030	07/11/2024	10.75 Call	Bond Future	1853.1200	1.8531	2053.0100	2.0530	10.787	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	
2024/04/09	2030	07/11/2024	10.75 Put	Bond Future	2076.0600	2.0761	1874.1300	1.8741	9.727	0.0000	0.0000
2024/04/09	2030	07/11/2024	10.76 Call	Bond Future	1872.5900	1.8726	2073.6700	2.0737	10.738	0.0000	0.0000
2024/04/09	2030	07/11/2024	10.76 Put	Bond Future	2059.0500	2.0591	1858.3100	1.8583	9.749	0.0000	0.0000
2024/04/09	2030	07/11/2024	10.74 Call	Bond Future	1833.7500	1.8338	2032.4500	2.0325	10.836	0.0000	0.0000
2024/04/09	2030	07/11/2024	10.74 Put	Bond Future	2093.2000	2.0932	1890.0800	1.8901	9.704	0.0000	0.0000
2024/04/09	2030	06/02/2025		Bond Future	10.9334	89.2151	10.8162	89.6259	1.072	0.0000	0.0000
2024/04/09	2030	06/02/2025	10.68 Call	Bond Future	1740.8200	1.7408	1926.9200	1.9269	10.690	0.0000	0.0000
2024/04/09	2030	06/02/2025	10.68 Put	Bond Future	2631.8000	2.6318	2407.0400	2.4070	8.540	0.0000	0.0000
2024/04/09	2030	08/05/2025		Bond Future	11.0918	91.1027	10.9666	91.5226	1.128	0.0000	0.0000
2024/04/09	2030	08/05/2025	9.93 Call	Bond Future	705.2800	0.7053	807.6600	0.8077	14.516	0.0000	0.0000
2024/04/09	2030	08/05/2025	9.93 Put	Bond Future	4700.1600	4.7002	4382.5900	4.3826	6.757	0.0000	0.0000
2024/04/09	2030	08/05/2025	11.86 Call	Bond Future	3998.8200	3.9988	4281.0300	4.2810	7.057	0.0000	0.0000
2024/04/09	2030	08/05/2025	11.86 Put	Bond Future	1473.3800	1.4734	1335.6400	1.3356	9.349	0.0000	0.0000
2024/04/09	2030	08/05/2025	10.31 Put	Bond Future	3788.0800	3.7881	3508.1600	3.5082	7.389	0.0000	0.0000
2024/04/09	2030	08/05/2025	10.31 Call	Bond Future	1123.7900	1.1238	1263.8200	1.2638	12.461	0.0000	0.0000
2024/04/09	2032	02/05/2024	11.28 Call	Bond Future	484.8200	0.4848	654.0400	0.6540	34.904	0.0000	0.0000
2024/04/09	2032	02/05/2024	11.28 Put	Bond Future	1277.2600	1.2773	978.3900	0.9784	23.399	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.30 Put	Bond Future	5465.5000	5.4655	4997.4400	4.9974	8.564	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.30 Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0.0000	0.0000
2024/04/09	2032	02/05/2024	11.81 Call	Bond Future	1939.0300	1.9390	2295.4000	2.2954	18.379	0.0000	0.0000
2024/04/09	2032	02/05/2024	11.81 Put	Bond Future	336.2800	0.3363	224.5600	0.2246	33.222	0.0000	0.0000
2024/04/09	2032	02/05/2024	11.21 Call	Bond Future	367.7900	0.3678	508.9800	0.5090	38.389	0.0000	0.0000
2024/04/09	2032	02/05/2024	11.21 Put	Bond Future	1483.3400	1.4833	1156.4400	1.1564	22.038	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.57 Put	Bond Future	4147.9400	4.1479	3682.7000	3.6827	11.216	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.57 Call	Bond Future	2.6200	0.0026	5.4700	0.0055	108.779	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.55 Call	Bond Future	1.9900	0.0020	4.2400	0.0042	113.065	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.55 Put	Bond Future	4244.2300	4.2442	3778.3900	3.7784	10.976	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.56 Call	Bond Future	2.2900	0.0023	4.8300	0.0048	110.917	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.56 Put	Bond Future	4196.0600	4.1961	3730.5100	3.7305	11.095	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.54 Call	Bond Future	1.7300	0.0017	3.7200	0.0037	115.029	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.54 Put	Bond Future	4292.4900	4.2925	3826.3900	3.8264	10.858	0.0000	0.0000
2024/04/09	2032	02/05/2024		Bond Future	11.4532	84.4518	11.3506	84.9199	0.895	0.0000	0.0000
2024/04/09	2032	02/05/2024	13.35 Call	Bond Future	8077.7400	8.0777	8545.3300	8.5453	5.789	0.0000	0.0000
2024/04/09	2032	02/05/2024	13.35 Put	Bond Future	0.8500	0.0009	0.3500	0.0004	58.824	0.0000	0.0000
2024/04/09	2032	02/05/2024	11.35 Put	Bond Future	1091.6300	1.0916	821.2300	0.8212	24.770	0.0000	0.0000
2024/04/09	2032	02/05/2024	11.35 Call	Bond Future	620.7000	0.6207	818.3900	0.8184	31.850	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.65 Put	Bond Future	3766.1100	3.7661	3304.6400	3.3046	12.253	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.65 Call	Bond Future	7.0900	0.0071	13.7100	0.0137	93.371	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	
2024/04/09	2032	02/05/2024	10.36 Put	Bond Future	5169.9800	5.1700	4702.0100	4.7020	9.052	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.36 Call	Bond Future	0.0700	0.0001	0.1900	0.0002	171.429	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.86 Put	Bond Future	2805.8700	2.8059	2370.5000	2.3705	15.516	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.86 Call	Bond Future	50.4900	0.0505	83.2100	0.0832	64.805	0.0000	0.0000
2024/04/09	2032	02/05/2024	12.90 Call	Bond Future	6265.5300	6.2655	6729.1800	6.7292	7.400	0.0000	0.0000
2024/04/09	2032	02/05/2024	12.90 Put	Bond Future	8.8700	0.0089	4.4300	0.0044	50.056	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.59 Put	Bond Future	4051.9500	4.0520	3587.4300	3.5874	11.464	0.0000	0.0000
2024/04/09	2032	02/05/2024	10.59 Call	Bond Future	3.4100	0.0034	6.9800	0.0070	104.692	0.0000	0.0000
2024/04/09	2032	02/05/2024	11.09 Put	Bond Future	1884.6200	1.8846	1512.8200	1.5128	19.728	0.0000	0.0000
2024/04/09	2032	02/05/2024	11.09 Call	Bond Future	211.4300	0.2114	307.7200	0.3077	45.542	0.0000	0.0000
2024/04/09	2032	02/05/2024	13.18 Call	Bond Future	7398.1200	7.3981	7865.0000	7.8650	6.311	0.0000	0.0000
2024/04/09	2032	02/05/2024	13.18 Put	Bond Future	2.1700	0.0022	0.9600	0.0010	55.760	0.0000	0.0000
2024/04/09	2032	01/08/2024	11.14 Call	Bond Future	898.8200	0.8988	1061.3600	1.0614	18.084	0.0000	0.0000
2024/04/09	2032	01/08/2024	11.14 Put	Bond Future	2827.9500	2.8280	2512.1500	2.5122	11.167	0.0000	0.0000
2024/04/09	2032	01/08/2024	11.15 Call	Bond Future	915.2900	0.9153	1079.7800	1.0798	17.971	0.0000	0.0000
2024/04/09	2032	01/08/2024	11.15 Put	Bond Future	2798.7400	2.7987	2484.8900	2.4849	11.214	0.0000	0.0000
2024/04/09	2032	01/08/2024	11.13 Call	Bond Future	882.7200	0.8827	1043.3000	1.0433	18.191	0.0000	0.0000
2024/04/09	2032	01/08/2024	11.13 Put	Bond Future	2857.5600	2.8576	2539.8000	2.5398	11.120	0.0000	0.0000
2024/04/09	2032	01/08/2024		Bond Future	11.5684	86.3096	11.4610	86.7879	0.929	0.0000	0.0000
2024/04/09	2032	07/11/2024	13.36 Call	Bond Future	7245.1900	7.2452	7667.1900	7.6672	5.825	0.0000	0.0000
2024/04/09	2032	07/11/2024	13.36 Put	Bond Future	497.7100	0.4977	429.8700	0.4299	13.630	0.0000	0.0000
2024/04/09	2032	07/11/2024	11.64 Put	Bond Future	2549.3200	2.5493	2304.2300	2.3042	9.614	0.0000	0.0000
2024/04/09	2032	07/11/2024	11.64 Call	Bond Future	2258.4700	2.2585	2503.2200	2.5032	10.837	0.0000	0.0000
2024/04/09	2032	07/11/2024		Bond Future	11.7073	84.1729	11.5941	84.6628	0.967	0.0000	0.0000
2024/04/09	2032	07/11/2024	11.48 Call	Bond Future	1906.8800	1.9069	2128.7100	2.1287	11.633	0.0000	0.0000
2024/04/09	2032	07/11/2024	11.48 Put	Bond Future	2894.3500	2.8944	2626.3400	2.6263	9.260	0.0000	0.0000
2024/04/09	2032	07/11/2024	11.49 Call	Bond Future	1928.1200	1.9281	2151.4100	2.1514	11.581	0.0000	0.0000
2024/04/09	2032	07/11/2024	11.49 Put	Bond Future	2871.8400	2.8718	2605.2900	2.6053	9.282	0.0000	0.0000
2024/04/09	2032	07/11/2024	11.47 Call	Bond Future	1886.0000	1.8860	2106.3800	2.1064	11.685	0.0000	0.0000
2024/04/09	2032	07/11/2024	11.47 Put	Bond Future	2917.2600	2.9173	2647.8000	2.6478	9.237	0.0000	0.0000
2024/04/09	2032	06/02/2025		Bond Future	11.8502	85.9999	11.7312	86.5006	1.004	0.0000	0.0000
2024/04/09	2032	06/02/2025	11.72 Call	Bond Future	2407.9900	2.4080	2652.8600	2.6529	10.169	0.0000	0.0000
2024/04/09	2032	06/02/2025	11.72 Put	Bond Future	2955.8900	2.9559	2700.0200	2.7000	8.656	0.0000	0.0000
2024/04/09	2032	08/05/2025		Bond Future	12.0138	83.6542	11.8885	84.1659	1.043	0.0000	0.0000
2024/04/09	2032	08/05/2025	10.91 Call	Bond Future	927.9500	0.9280	1060.6800	1.0607	14.304	0.0000	0.0000
2024/04/09	2032	08/05/2025	10.91 Put	Bond Future	5578.5800	5.5786	5199.6200	5.1996	6.793	0.0000	0.0000
2024/04/09	2033	02/05/2024		Bond Future	120.9502	120.9502	121.3334	121.3334	0.317	0.0000	0.0000
2024/04/09	2033	01/08/2024		Bond Future	123.6406	123.6406	124.0322	124.0322	0.317	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	
2024/04/09	2033	07/11/2024		Bond Future	125.0865	125.0865	125.4878	125.4878	0.321	0.0000	0.0000
2024/04/09	2033	06/02/2025		Bond Future	127.8322	127.8322	128.2427	128.2427	0.321	0.0000	0.0000
2024/04/09	2033	06/02/2025	124.94 Call	Bond Future	2892.2000	2.8922	3302.7400	3.3027	14.195	0.0000	0.0000
2024/04/09	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	2033	08/05/2025		Bond Future	129.0412	129.0412	129.4612	129.4612	0.326	0.0000	0.0000
2024/04/09	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	2033	08/05/2025	130.62 Put	Bond Future	1578.8400	1.5788	1158.7900	1.1588	26.605	0.0000	0.0000
2024/04/09	2037	02/05/2024		Bond Future	12.5893	76.6132	12.4917	77.1088	0.775	0.0000	0.0000
2024/04/09	2037	02/05/2024	11.44 Call	Bond Future	1.2100	0.0012	2.2000	0.0022	81.818	0.0000	0.0000
2024/04/09	2037	02/05/2024	11.44 Put	Bond Future	6157.5900	6.1576	5663.0000	5.6630	8.032	0.0000	0.0000
2024/04/09	2037	02/05/2024	11.45 Call	Bond Future	1.3300	0.0013	2.4100	0.0024	81.203	0.0000	0.0000
2024/04/09	2037	02/05/2024	11.45 Put	Bond Future	6101.0100	6.1010	5606.5100	5.6065	8.105	0.0000	0.0000
2024/04/09	2037	02/05/2024	11.43 Call	Bond Future	1.0900	0.0011	1.9900	0.0020	82.569	0.0000	0.0000
2024/04/09	2037	02/05/2024	11.43 Put	Bond Future	6214.2200	6.2142	5719.5400	5.7195	7.960	0.0000	0.0000
2024/04/09	2037	01/08/2024		Bond Future	12.7265	74.0424	12.6249	74.5488	0.798	0.0000	0.0000
2024/04/09	2037	01/08/2024	12.10 Call	Bond Future	702.3600	0.7024	835.7400	0.8357	18.990	0.0000	0.0000
2024/04/09	2037	01/08/2024	12.10 Put	Bond Future	3906.6900	3.9067	3533.6600	3.5337	9.548	0.0000	0.0000
2024/04/09	2037	01/08/2024	12.11 Call	Bond Future	717.2400	0.7172	852.5800	0.8526	18.870	0.0000	0.0000
2024/04/09	2037	01/08/2024	12.11 Put	Bond Future	3868.8500	3.8689	3497.7800	3.4978	9.591	0.0000	0.0000
2024/04/09	2037	01/08/2024	12.09 Call	Bond Future	687.6800	0.6877	819.1200	0.8191	19.114	0.0000	0.0000
2024/04/09	2037	01/08/2024	12.09 Put	Bond Future	3944.7800	3.9448	3569.8100	3.5698	9.505	0.0000	0.0000
2024/04/09	2037	01/08/2024	13.82 Call	Bond Future	5680.7700	5.6808	6101.6200	6.1016	7.408	0.0000	0.0000
2024/04/09	2037	01/08/2024	13.82 Put	Bond Future	536.8700	0.5369	451.3100	0.4513	15.937	0.0000	0.0000
2024/04/09	2037	01/08/2024	13.17 Call	Bond Future	3352.8200	3.3528	3693.3300	3.6933	10.156	0.0000	0.0000
2024/04/09	2037	01/08/2024	13.17 Put	Bond Future	1200.3600	1.2004	1034.4600	1.0345	13.821	0.0000	0.0000
2024/04/09	2037	07/11/2024		Bond Future	12.8759	75.7837	12.7698	76.3023	0.824	0.0000	0.0000
2024/04/09	2037	07/11/2024	12.58 Call	Bond Future	2011.3600	2.0114	2236.6400	2.2366	11.200	0.0000	0.0000
2024/04/09	2037	07/11/2024	12.58 Put	Bond Future	3470.8600	3.4709	3177.5800	3.1776	8.450	0.0000	0.0000
2024/04/09	2037	07/11/2024	12.59 Call	Bond Future	2034.4700	2.0345	2261.3100	2.2613	11.150	0.0000	0.0000
2024/04/09	2037	07/11/2024	12.59 Put	Bond Future	3443.9600	3.4440	3152.2400	3.1522	8.470	0.0000	0.0000
2024/04/09	2037	07/11/2024	12.57 Call	Bond Future	1988.3800	1.9884	2212.1000	2.2121	11.251	0.0000	0.0000
2024/04/09	2037	07/11/2024	12.57 Put	Bond Future	3497.9300	3.4979	3203.0900	3.2031	8.429	0.0000	0.0000
2024/04/09	2037	06/02/2025		Bond Future	13.0279	73.1676	12.9173	73.6977	0.849	0.0000	0.0000
2024/04/09	2037	06/02/2025	12.76 Call	Bond Future	2427.8200	2.4278	2670.2400	2.6702	9.985	0.0000	0.0000
2024/04/09	2037	06/02/2025	12.76 Put	Bond Future	3720.9000	3.7209	3433.2200	3.4332	7.731	0.0000	0.0000
2024/04/09	2037	08/05/2025		Bond Future	13.2006	74.7141	13.0851	75.2557	0.875	0.0000	0.0000
2024/04/09	2037	08/05/2025	12.25 Call	Bond Future	1345.8800	1.3459	1508.8500	1.5089	12.109	0.0000	0.0000
2024/04/09	2037	08/05/2025	12.25 Put	Bond Future	5983.6100	5.9836	5604.9300	5.6049	6.329	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	
2024/04/09	2037	08/05/2025	13.35 Put	Bond Future	3043.6300	3.0436	2805.1800	2.8052	7.834	0.0000	0.0000
2024/04/09	2037	08/05/2025	13.35 Call	Bond Future	3735.6100	3.7356	4038.8100	4.0388	8.116	0.0000	0.0000
2024/04/09	2038	02/05/2024		Bond Future	131.7163	131.7163	132.4555	132.4555	0.561	0.0000	0.0000
2024/04/09	2038	01/08/2024		Bond Future	132.5840	132.5840	133.3396	133.3396	0.570	0.0000	0.0000
2024/04/09	2038	07/11/2024		Bond Future	135.7378	135.7378	136.5118	136.5118	0.570	0.0000	0.0000
2024/04/09	2038	06/02/2025		Bond Future	136.6018	136.6018	137.3934	137.3934	0.579	0.0000	0.0000
2024/04/09	2038	06/02/2025	135.23 Call	Bond Future	1371.7900	1.3718	2163.3700	2.1634	57.704	0.0000	0.0000
2024/04/09	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	2038	08/05/2025		Bond Future	139.5281	139.5281	140.3372	140.3372	0.580	0.0000	0.0000
2024/04/09	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	657.2300	0.6572	100.000	0.0000	0.0000
2024/04/09	2038	08/05/2025	139.68 Put	Bond Future	151.9400	0.1519	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/09	2040	02/05/2024		Bond Future	12.8094	76.8408	12.7270	77.2823	0.643	0.0000	0.0000
2024/04/09	2040	02/05/2024	11.61 Call	Bond Future	0.7100	0.0007	1.1600	0.0012	63.380	0.0000	0.0000
2024/04/09	2040	02/05/2024	11.61 Put	Bond Future	6853.8000	6.8538	6412.7200	6.4127	6.436	0.0000	0.0000
2024/04/09	2040	02/05/2024	11.62 Call	Bond Future	0.7900	0.0008	1.2800	0.0013	62.025	0.0000	0.0000
2024/04/09	2040	02/05/2024	11.62 Put	Bond Future	6792.7700	6.7928	6351.7300	6.3517	6.493	0.0000	0.0000
2024/04/09	2040	02/05/2024	11.60 Call	Bond Future	0.6400	0.0006	1.0400	0.0010	62.500	0.0000	0.0000
2024/04/09	2040	02/05/2024	11.60 Put	Bond Future	6914.9200	6.9149	6473.7900	6.4738	6.379	0.0000	0.0000
2024/04/09	2040	01/08/2024		Bond Future	12.9474	74.0246	12.8616	74.4758	0.662	0.0000	0.0000
2024/04/09	2040	01/08/2024	12.33 Call	Bond Future	752.3000	0.7523	870.1900	0.8702	15.671	0.0000	0.0000
2024/04/09	2040	01/08/2024	12.33 Put	Bond Future	4098.4100	4.0984	3765.1400	3.7651	8.132	0.0000	0.0000
2024/04/09	2040	01/08/2024	12.34 Call	Bond Future	768.2400	0.7682	887.8800	0.8879	15.573	0.0000	0.0000
2024/04/09	2040	01/08/2024	12.34 Put	Bond Future	4058.2900	4.0583	3726.7700	3.7268	8.169	0.0000	0.0000
2024/04/09	2040	01/08/2024	12.32 Call	Bond Future	736.7000	0.7367	852.8600	0.8529	15.768	0.0000	0.0000
2024/04/09	2040	01/08/2024	12.32 Put	Bond Future	4138.9400	4.1389	3803.9400	3.8039	8.094	0.0000	0.0000
2024/04/09	2040	01/08/2024	12.28 Put	Bond Future	4303.5100	4.3035	3961.6400	3.9616	7.944	0.0000	0.0000
2024/04/09	2040	01/08/2024	12.28 Call	Bond Future	676.1300	0.6761	785.4200	0.7854	16.164	0.0000	0.0000
2024/04/09	2040	01/08/2024	12.88 Call	Bond Future	1938.9400	1.9389	2157.3600	2.1574	11.265	0.0000	0.0000
2024/04/09	2040	01/08/2024	12.88 Put	Bond Future	2293.0600	2.2931	2060.3200	2.0603	10.150	0.0000	0.0000
2024/04/09	2040	01/08/2024	13.48 Call	Bond Future	3847.1500	3.8472	4160.2200	4.1602	8.138	0.0000	0.0000
2024/04/09	2040	01/08/2024	13.48 Put	Bond Future	1139.5400	1.1395	1001.4500	1.0015	12.118	0.0000	0.0000
2024/04/09	2040	01/08/2024	12.95 Put	Bond Future	2119.6100	2.1196	1899.2800	1.8993	10.395	0.0000	0.0000
2024/04/09	2040	01/08/2024	12.95 Call	Bond Future	2133.2700	2.1333	2364.1000	2.3641	10.820	0.0000	0.0000
2024/04/09	2040	07/11/2024		Bond Future	13.0969	75.7655	13.0073	76.2275	0.683	0.0000	0.0000
2024/04/09	2040	07/11/2024	12.85 Call	Bond Future	2245.1300	2.2451	2450.9000	2.4509	9.165	0.0000	0.0000
2024/04/09	2040	07/11/2024	12.85 Put	Bond Future	3530.4200	3.5304	3274.1500	3.2742	7.259	0.0000	0.0000
2024/04/09	2040	07/11/2024	12.86 Call	Bond Future	2270.2800	2.2703	2477.4300	2.4774	9.124	0.0000	0.0000
2024/04/09	2040	07/11/2024	12.86 Put	Bond Future	3502.8200	3.5028	3247.9300	3.2479	7.277	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	
2024/04/09	2040	07/11/2024	12.84 Call	Bond Future	2220.1200	2.2201	2424.5000	2.4245	9.206	0.0000	0.0000
2024/04/09	2040	07/11/2024	12.84 Put	Bond Future	3558.2200	3.5582	3300.5600	3.3006	7.241	0.0000	0.0000
2024/04/09	2040	06/02/2025		Bond Future	13.2483	72.8982	13.1550	73.3706	0.704	0.0000	0.0000
2024/04/09	2040	06/02/2025	12.95 Call	Bond Future	2491.0400	2.4910	2701.9900	2.7020	8.468	0.0000	0.0000
2024/04/09	2040	06/02/2025	12.95 Put	Bond Future	4018.1900	4.0182	3756.7900	3.7568	6.505	0.0000	0.0000
2024/04/09	2040	08/05/2025		Bond Future	13.4188	74.4386	13.3215	74.9212	0.725	0.0000	0.0000
2024/04/09	2040	08/05/2025	12.63 Call	Bond Future	1699.9300	1.6999	1862.4400	1.8624	9.560	0.0000	0.0000
2024/04/09	2040	08/05/2025	12.63 Put	Bond Future	5760.9100	5.7609	5440.7500	5.4408	5.557	0.0000	0.0000
2024/04/09	2044	02/05/2024	12.50 Call	Bond Future	232.5200	0.2325	323.0400	0.3230	38.930	0.0000	0.0000
2024/04/09	2044	02/05/2024	12.50 Put	Bond Future	2406.9400	2.4069	2002.5100	2.0025	16.803	0.0000	0.0000
2024/04/09	2044	02/05/2024	12.75 Call	Bond Future	627.3300	0.6273	813.6900	0.8137	29.707	0.0000	0.0000
2024/04/09	2044	02/05/2024	12.75 Put	Bond Future	1423.9900	1.4240	1115.4000	1.1154	21.671	0.0000	0.0000
2024/04/09	2044	02/05/2024	13.00 Call	Bond Future	1292.8400	1.2928	1584.7400	1.5847	22.578	0.0000	0.0000
2024/04/09	2044	02/05/2024	13.00 Put	Bond Future	755.0600	0.7551	552.0100	0.5520	26.892	0.0000	0.0000
2024/04/09	2044	02/05/2024		Bond Future	12.8983	72.8658	12.8058	73.3608	0.717	0.0000	0.0000
2024/04/09	2044	02/05/2024	11.66 Call	Bond Future	0.3400	0.0003	0.6300	0.0006	85.294	0.0000	0.0000
2024/04/09	2044	02/05/2024	11.66 Put	Bond Future	7144.8500	7.1449	6650.1900	6.6502	6.923	0.0000	0.0000
2024/04/09	2044	02/05/2024	11.67 Call	Bond Future	0.3800	0.0004	0.7000	0.0007	84.211	0.0000	0.0000
2024/04/09	2044	02/05/2024	11.67 Put	Bond Future	7082.4500	7.0825	6587.8200	6.5878	6.984	0.0000	0.0000
2024/04/09	2044	02/05/2024	11.65 Call	Bond Future	0.3000	0.0003	0.5600	0.0006	86.667	0.0000	0.0000
2024/04/09	2044	02/05/2024	11.65 Put	Bond Future	7207.3300	7.2073	6712.6400	6.7126	6.864	0.0000	0.0000
2024/04/09	2044	01/08/2024		Bond Future	13.0322	70.0874	12.9360	70.5931	0.738	0.0000	0.0000
2024/04/09	2044	01/08/2024	12.29 Call	Bond Future	587.3100	0.5873	698.8300	0.6988	18.988	0.0000	0.0000
2024/04/09	2044	01/08/2024	12.29 Put	Bond Future	4654.4000	4.6544	4260.1500	4.2602	8.470	0.0000	0.0000
2024/04/09	2044	01/08/2024	12.30 Call	Bond Future	600.8900	0.6009	714.2600	0.7143	18.867	0.0000	0.0000
2024/04/09	2044	01/08/2024	12.30 Put	Bond Future	4610.5700	4.6106	4218.1700	4.2182	8.511	0.0000	0.0000
2024/04/09	2044	01/08/2024	12.28 Call	Bond Future	574.0600	0.5741	683.7400	0.6837	19.106	0.0000	0.0000
2024/04/09	2044	01/08/2024	12.28 Put	Bond Future	4698.6200	4.6986	4302.5300	4.3025	8.430	0.0000	0.0000
2024/04/09	2044	07/11/2024		Bond Future	13.1768	71.7356	13.0764	72.2535	0.761	0.0000	0.0000
2024/04/09	2044	07/11/2024	12.91 Call	Bond Future	2144.6200	2.1446	2373.6200	2.3736	10.678	0.0000	0.0000
2024/04/09	2044	07/11/2024	12.91 Put	Bond Future	3536.1100	3.5361	3247.2200	3.2472	8.170	0.0000	0.0000
2024/04/09	2044	07/11/2024	12.92 Call	Bond Future	2169.4800	2.1695	2400.0600	2.4001	10.628	0.0000	0.0000
2024/04/09	2044	07/11/2024	12.92 Put	Bond Future	3507.9700	3.5080	3220.6600	3.2207	8.190	0.0000	0.0000
2024/04/09	2044	07/11/2024	12.90 Call	Bond Future	2120.1100	2.1201	2347.5200	2.3475	10.726	0.0000	0.0000
2024/04/09	2044	07/11/2024	12.90 Put	Bond Future	3564.6700	3.5647	3274.1900	3.2742	8.149	0.0000	0.0000
2024/04/09	2044	06/02/2025		Bond Future	13.3229	68.9062	13.2184	69.4355	0.785	0.0000	0.0000
2024/04/09	2044	06/02/2025	13.02 Call	Bond Future	2512.4800	2.5125	2750.6500	2.7507	9.479	0.0000	0.0000
2024/04/09	2044	06/02/2025	13.02 Put	Bond Future	4065.4000	4.0654	3774.2300	3.7742	7.162	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	
2024/04/09	2044	08/05/2025		Bond Future	13.4865	70.3619	13.3776	70.9028	0.808	0.0000	0.0000
2024/04/09	2044	08/05/2025	12.72 Call	Bond Future	1693.3500	1.6934	1878.3700	1.8784	10.926	0.0000	0.0000
2024/04/09	2044	08/05/2025	12.72 Put	Bond Future	5656.2500	5.6563	5300.3700	5.3004	6.292	0.0000	0.0000
2024/04/09	2046	02/05/2024		Bond Future	112.9106	112.9106	113.7757	113.7757	0.766	0.0000	0.0000
2024/04/09	2046	01/08/2024		Bond Future	115.4222	115.4222	116.3063	116.3063	0.766	0.0000	0.0000
2024/04/09	2046	07/11/2024		Bond Future	115.9697	115.9697	116.8755	116.8755	0.781	0.0000	0.0000
2024/04/09	2046	06/02/2025		Bond Future	118.5147	118.5147	119.4408	119.4408	0.781	0.0000	0.0000
2024/04/09	2046	06/02/2025	114.01 Call	Bond Future	4504.7200	4.5047	5430.8100	5.4308	20.558	0.0000	0.0000
2024/04/09	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	2046	08/05/2025		Bond Future	118.8060	118.8060	119.7527	119.7527	0.797	0.0000	0.0000
2024/04/09	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	2046	08/05/2025	121.97 Put	Bond Future	3164.0100	3.1640	2217.3400	2.2173	29.920	0.0000	0.0000
2024/04/09	2050	02/05/2024		Bond Future	114.6915	114.6915	114.6927	114.6927	0.001	0.0000	0.0000
2024/04/09	2050	01/08/2024		Bond Future	114.9457	114.9457	114.9471	114.9471	0.001	0.0000	0.0000
2024/04/09	2050	07/11/2024		Bond Future	117.6801	117.6801	117.6817	117.6817	0.001	0.0000	0.0000
2024/04/09	2050	06/02/2025		Bond Future	117.9054	117.9054	117.9076	117.9076	0.002	0.0000	0.0000
2024/04/09	2050	06/02/2025	115.60 Call	Bond Future	2305.4200	2.3054	2307.5700	2.3076	0.093	0.0000	0.0000
2024/04/09	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	2050	08/05/2025		Bond Future	120.4309	120.4309	120.4337	120.4337	0.002	0.0000	0.0000
2024/04/09	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	2050	08/05/2025	121.16 Put	Bond Future	729.1100	0.7291	726.3100	0.7263	0.384	0.0000	0.0000
2024/04/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	AL37	02/05/2024		Index Future	933.0280	933.0280	937.1410	937.1410	0.441	0.0000	0.0000
2024/04/09	AL37	01/08/2024		Index Future	953.5510	953.5510	957.7540	957.7540	0.441	0.0000	0.0000
2024/04/09	AL37	07/11/2024		Index Future	976.0020	976.0020	980.3070	980.3070	0.441	0.0000	0.0000
2024/04/09	AL37	06/02/2025		Index Future	997.2180	997.2180	1001.6190	1001.6190	0.441	0.0000	0.0000
2024/04/09	AL37	08/05/2025		Index Future	1018.4000	1018.4000	1022.8980	1022.8980	0.442	0.0000	0.0000
2024/04/09	AL7T	02/05/2024		Index Future	1074.8740	1074.8740	1081.1580	1081.1580	0.585	0.0000	0.0000
2024/04/09	AL7T	01/08/2024		Index Future	1098.5170	1098.5170	1104.9380	1104.9380	0.585	0.0000	0.0000
2024/04/09	AL7T	07/11/2024		Index Future	1124.3820	1124.3820	1130.9570	1130.9570	0.585	0.0000	0.0000
2024/04/09	AL7T	06/02/2025		Index Future	1148.8230	1148.8230	1155.5450	1155.5450	0.585	0.0000	0.0000
2024/04/09	AL7T	08/05/2025		Index Future	1173.2250	1173.2250	1180.0940	1180.0940	0.585	0.0000	0.0000
2024/04/09	ALBI	02/05/2024		Index Future	936.3990	936.3990	941.2020	941.2020	0.513	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	
2024/04/09	ALBI	01/08/2024		Index Future	956.9960	956.9960	961.9040	961.9040	0.513	0.0000	0.0000
2024/04/09	ALBI	07/11/2024		Index Future	979.5290	979.5290	984.5550	984.5550	0.513	0.0000	0.0000
2024/04/09	ALBI	06/02/2025		Index Future	1000.8210	1000.8210	1005.9590	1005.9590	0.513	0.0000	0.0000
2024/04/09	ALBI	08/05/2025		Index Future	1022.0790	1022.0790	1027.3300	1027.3300	0.514	0.0000	0.0000
2024/04/09	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/09	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/04/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/09	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/09	ES33	02/05/2024		Bond Future	13.0160	71.7022	12.9131	0.791	0.0000	0.0000
2024/04/09	ES33	01/08/2024		Bond Future	13.1790	73.2971	13.0715	0.816	0.0000	0.0000
2024/04/09	ES33	07/11/2024		Bond Future	13.3746	71.2374	13.2616	0.845	0.0000	0.0000
2024/04/09	ES33	06/02/2025		Bond Future	13.5758	72.7996	13.4573	0.872	0.0000	0.0000
2024/04/09	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	ES33	06/02/2025	13.34 Put	Bond Future	932.0300	0.9320	465.8500	0.4659	50.018	0.0000
2024/04/09	ES33	08/05/2025		Bond Future	13.7925	70.5531	13.6683	0.901	0.0000	0.0000
2024/04/09	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	ES33	08/05/2025	12.73 Put	Bond Future	4218.8500	4.2189	3742.3300	3.7423	11.295	0.0000
2024/04/09	ES42	02/05/2024		Bond Future	13.3119	67.6911	13.2092	0.772	0.0000	0.0000
2024/04/09	ES42	01/08/2024		Bond Future	13.4550	69.1968	13.3481	0.794	0.0000	0.0000
2024/04/09	ES42	07/11/2024		Bond Future	13.6228	66.5742	13.5110	0.821	0.0000	0.0000
2024/04/09	ES42	06/02/2025		Bond Future	13.7873	68.0330	13.6707	0.845	0.0000	0.0000
2024/04/09	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	184.6000	0.1846	100.000	0.0000
2024/04/09	ES42	06/02/2025	13.71 Put	Bond Future	360.5300	0.3605	0.0000	0.0000	(100.000)	0.0000
2024/04/09	ES42	08/05/2025		Bond Future	13.9700	65.2192	13.8483	0.872	0.0000	0.0000
2024/04/09	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	ES42	08/05/2025	13.25 Put	Bond Future	3411.7000	3.4117	2854.5700	2.8546	16.330	0.0000
2024/04/09	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	GOVI	02/05/2024	950.98 Put	GOVI	284850.0000	28.4850	237730.0000	23.7730	16.542	0.0000
2024/04/09	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	GOVI	02/05/2024	950.99 Put	GOVI	284950.0000	28.4950	237830.0000	23.7830	16.536	0.0000
2024/04/09	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	GOVI	02/05/2024	950.97 Put	GOVI	284750.0000	28.4750	237630.0000	23.7630	16.548	0.0000
2024/04/09	GOVI	02/05/2024		GOVI	922.4950	922.4950	927.2070	927.2070	0.511	0.0000
2024/04/09	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	42210.0000	4.2210	100.000	0.0000
2024/04/09	GOVI	01/08/2024	943.38 Put	GOVI	5930.0000	0.5930	0.0000	0.0000	(100.000)	0.0000
2024/04/09	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	42110.0000	4.2110	100.000	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	
2024/04/09	GOVI	01/08/2024	943.39 Put	GOVI	6030.0000	0.6030	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/09	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	42310.0000	4.2310	100.000	0.0000	0.0000
2024/04/09	GOVI	01/08/2024	943.37 Put	GOVI	5830.0000	0.5830	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/09	GOVI	01/08/2024		GOVI	942.7870	942.7870	947.6010	947.6010	0.511	0.0000	0.0000
2024/04/09	GOVI	07/11/2024		GOVI	964.9840	964.9840	969.9150	969.9150	0.511	0.0000	0.0000
2024/04/09	GOVI	07/11/2024	948.79 Call	GOVI	161940.0000	16.1940	211250.0000	21.1250	30.450	0.0000	0.0000
2024/04/09	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	GOVI	07/11/2024	948.80 Call	GOVI	161840.0000	16.1840	211150.0000	21.1150	30.468	0.0000	0.0000
2024/04/09	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	GOVI	07/11/2024	948.78 Call	GOVI	162040.0000	16.2040	211350.0000	21.1350	30.431	0.0000	0.0000
2024/04/09	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	GOVI	06/02/2025		GOVI	985.9610	985.9610	991.0010	991.0010	0.511	0.0000	0.0000
2024/04/09	GOVI	06/02/2025	972.00 Call	GOVI	139610.0000	13.9610	190010.0000	19.0010	36.101	0.0000	0.0000
2024/04/09	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	GOVI	08/05/2025		GOVI	1006.9030	1006.9030	1012.0550	1012.0550	0.512	0.0000	0.0000
2024/04/09	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	GOVI	08/05/2025	1,022.00 Put	GOVI	150970.0000	15.0970	99450.0000	9.9450	34.126	0.0000	0.0000
2024/04/09	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/04/09	IGOV	02/05/2024		Index Future	346.2530	346.2530	347.0890	347.0890	0.241	0.0000	0.0000
2024/04/09	IGOV	01/08/2024		Index Future	353.9550	353.9550	354.8090	354.8090	0.241	0.0000	0.0000
2024/04/09	IGOV	07/11/2024		Index Future	362.3790	362.3790	363.2540	363.2540	0.241	0.0000	0.0000
2024/04/09	IGOV	06/02/2025		Index Future	370.3370	370.3370	371.2330	371.2330	0.242	0.0000	0.0000
2024/04/09	IGOV	08/05/2025		Index Future	378.2830	378.2830	379.2000	379.2000	0.242	0.0000	0.0000
2024/04/09	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/04/09	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/04/09	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/04/09	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/04/09	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/04/09	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/04/09	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/04/09	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/04/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/04/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/04/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/09	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	
2024/04/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/09	JBAF	17/04/2024		Jibar Tradeable Future	8.3480	91.6520	8.3500	91.6500	0.024	0.0000	0.0000
2024/04/09	JBAF	15/05/2024		Jibar Tradeable Future	8.3400	91.6600	8.3600	91.6400	0.240	0.0000	0.0000
2024/04/09	JBAF	19/06/2024		Jibar Tradeable Future	8.3570	91.6430	8.3600	91.6400	0.036	0.0000	0.0000
2024/04/09	JBAF	17/07/2024		Jibar Tradeable Future	8.3500	91.6500	8.3700	91.6300	0.240	0.0000	0.0000
2024/04/09	JBAF	21/08/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/04/09	JBAF	18/09/2024		Jibar Tradeable Future	8.3080	91.6920	8.3400	91.6600	0.385	0.0000	0.0000
2024/04/09	JBAF	18/12/2024		Jibar Tradeable Future	8.2100	91.7900	8.2400	91.7600	0.365	0.0000	0.0000
2024/04/09	JBAF	19/03/2025		Jibar Tradeable Future	8.1000	91.9000	8.1300	91.8700	0.370	0.0000	0.0000
2024/04/09	JBAF	18/06/2025		Jibar Tradeable Future	8.0480	91.9520	8.0700	91.9300	0.273	0.0000	0.0000
2024/04/09	JBAF	17/09/2025		Jibar Tradeable Future	8.0300	91.9700	8.0600	91.9400	0.374	0.0000	0.0000
2024/04/09	JBAF	17/12/2025		Jibar Tradeable Future	8.1000	91.9000	8.1400	91.8600	0.494	0.0000	0.0000
2024/04/09	JBAF	18/03/2026		Jibar Tradeable Future	8.1000	91.9000	8.1500	91.8500	0.617	0.0000	0.0000
2024/04/09	R035	02/05/2024		Bond Future	12.2105	81.8903	12.1181	82.3610	0.757	0.0000	0.0000
2024/04/09	R035	02/05/2024	11.20 Call	Bond Future	4.4900	0.0045	7.5000	0.0075	67.038	0.0000	0.0000
2024/04/09	R035	02/05/2024	11.20 Put	Bond Future	5371.0500	5.3711	4903.2700	4.9033	8.709	0.0000	0.0000
2024/04/09	R035	02/05/2024	11.21 Call	Bond Future	4.9100	0.0049	8.1600	0.0082	66.191	0.0000	0.0000
2024/04/09	R035	02/05/2024	11.21 Put	Bond Future	5315.9600	5.3160	4848.4200	4.8484	8.795	0.0000	0.0000
2024/04/09	R035	02/05/2024	11.19 Call	Bond Future	4.1100	0.0041	6.8800	0.0069	67.397	0.0000	0.0000
2024/04/09	R035	02/05/2024	11.19 Put	Bond Future	5426.2400	5.4262	4958.2200	4.9582	8.625	0.0000	0.0000
2024/04/09	R035	01/08/2024	11.80 Call	Bond Future	842.7400	0.8427	985.1500	0.9852	16.898	0.0000	0.0000
2024/04/09	R035	01/08/2024	11.80 Put	Bond Future	3565.9400	3.5659	3227.2900	3.2273	9.497	0.0000	0.0000
2024/04/09	R035	01/08/2024	11.81 Call	Bond Future	859.4300	0.8594	1003.7500	1.0038	16.793	0.0000	0.0000
2024/04/09	R035	01/08/2024	11.81 Put	Bond Future	3530.5100	3.5305	3193.7700	3.1938	9.538	0.0000	0.0000
2024/04/09	R035	01/08/2024	11.79 Call	Bond Future	826.2700	0.8263	966.7600	0.9668	17.003	0.0000	0.0000
2024/04/09	R035	01/08/2024	11.79 Put	Bond Future	3601.6300	3.6016	3261.0600	3.2611	9.456	0.0000	0.0000
2024/04/09	R035	01/08/2024		Bond Future	12.3346	83.6917	12.2383	84.1727	0.780	0.0000	0.0000
2024/04/09	R035	07/11/2024		Bond Future	12.4860	81.1451	12.3852	81.6378	0.808	0.0000	0.0000
2024/04/09	R035	07/11/2024	12.18 Call	Bond Future	1970.9900	1.9710	2182.0600	2.1821	10.709	0.0000	0.0000
2024/04/09	R035	07/11/2024	12.18 Put	Bond Future	3479.4400	3.4794	3197.8400	3.1978	8.093	0.0000	0.0000
2024/04/09	R035	07/11/2024	12.19 Call	Bond Future	1993.9300	1.9939	2206.4900	2.2065	10.660	0.0000	0.0000
2024/04/09	R035	07/11/2024	12.19 Put	Bond Future	3452.4600	3.4525	3172.3500	3.1724	8.113	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/04/09	R035	07/11/2024	12.17 Call	Bond Future		1948.1800	1.9482	2157.7700	2.1578	10.758	0.0000	0.0000
2024/04/09	R035	07/11/2024	12.17 Put	Bond Future		3506.5900	3.5066	3223.5100	3.2235	8.073	0.0000	0.0000
2024/04/09	R035	06/02/2025		Bond Future		12.6421	82.9066	12.5367	83.4102	0.834	0.0000	0.0000
2024/04/09	R035	06/02/2025	12.41 Call	Bond Future		2493.6600	2.4937	2726.7500	2.7268	9.347	0.0000	0.0000
2024/04/09	R035	06/02/2025	12.41 Put	Bond Future		3608.2100	3.6082	3337.7000	3.3377	7.497	0.0000	0.0000
2024/04/09	R035	08/05/2025		Bond Future		12.8072	80.1456	12.6970	80.6603	0.861	0.0000	0.0000
2024/04/09	R035	08/05/2025	11.78 Call	Bond Future		1205.7600	1.2058	1349.7100	1.3497	11.939	0.0000	0.0000
2024/04/09	R035	08/05/2025	11.78 Put	Bond Future		6187.2500	6.1873	5816.5500	5.8166	5.991	0.0000	0.0000
2024/04/09	R053	02/05/2024	13.03 Call	Bond Future		2337.1400	2.3371	2756.7800	2.7568	17.955	0.0000	0.0000
2024/04/09	R053	02/05/2024	13.03 Put	Bond Future		692.9100	0.6929	499.5800	0.4996	27.901	0.0000	0.0000
2024/04/09	R053	02/05/2024	13.04 Call	Bond Future		2384.6900	2.3847	2808.5300	2.8085	17.773	0.0000	0.0000
2024/04/09	R053	02/05/2024	13.04 Put	Bond Future		673.0400	0.6730	483.9100	0.4839	28.101	0.0000	0.0000
2024/04/09	R053	02/05/2024	13.02 Call	Bond Future		2289.8800	2.2899	2705.2800	2.7053	18.141	0.0000	0.0000
2024/04/09	R053	02/05/2024	13.02 Put	Bond Future		713.1700	0.7132	515.6000	0.5156	27.703	0.0000	0.0000
2024/04/09	R053	02/05/2024		Bond Future		12.7904	92.2881	12.7031	92.9010	0.682	0.0000	0.0000
2024/04/09	R053	01/08/2024	13.14 Call	Bond Future		3769.3300	3.7693	4140.9900	4.1410	9.860	0.0000	0.0000
2024/04/09	R053	01/08/2024	13.14 Put	Bond Future		2248.8700	2.2489	1994.1000	1.9941	11.329	0.0000	0.0000
2024/04/09	R053	01/08/2024	13.15 Call	Bond Future		3810.8900	3.8109	4184.6700	4.1847	9.808	0.0000	0.0000
2024/04/09	R053	01/08/2024	13.15 Put	Bond Future		2224.0700	2.2241	1971.4200	1.9714	11.360	0.0000	0.0000
2024/04/09	R053	01/08/2024	13.13 Call	Bond Future		3728.1300	3.7281	4097.6600	4.0977	9.912	0.0000	0.0000
2024/04/09	R053	01/08/2024	13.13 Put	Bond Future		2274.1300	2.2741	2017.2300	2.0172	11.297	0.0000	0.0000
2024/04/09	R053	01/08/2024		Bond Future		12.9146	94.3181	12.8238	94.9446	0.703	0.0000	0.0000
2024/04/09	R053	07/11/2024		Bond Future		13.0586	90.6649	12.9637	91.3063	0.727	0.0000	0.0000
2024/04/09	R053	07/11/2024	12.80 Call	Bond Future		3012.9800	3.0130	3299.7400	3.2997	9.517	0.0000	0.0000
2024/04/09	R053	07/11/2024	12.80 Put	Bond Future		4780.7200	4.7807	4426.0500	4.4261	7.419	0.0000	0.0000
2024/04/09	R053	07/11/2024	12.81 Call	Bond Future		3046.0200	3.0460	3334.6500	3.3347	9.476	0.0000	0.0000
2024/04/09	R053	07/11/2024	12.81 Put	Bond Future		4744.2000	4.7442	4391.4000	4.3914	7.436	0.0000	0.0000
2024/04/09	R053	07/11/2024	12.79 Call	Bond Future		2980.3900	2.9804	3265.2700	3.2653	9.558	0.0000	0.0000
2024/04/09	R053	07/11/2024	12.79 Put	Bond Future		4817.7800	4.8178	4461.2300	4.4612	7.401	0.0000	0.0000
2024/04/09	R053	06/02/2025		Bond Future		13.2010	92.6320	13.1020	93.2876	0.750	0.0000	0.0000
2024/04/09	R053	06/02/2025	12.94 Call	Bond Future		3666.8100	3.6668	3970.0700	3.9701	8.270	0.0000	0.0000
2024/04/09	R053	06/02/2025	12.94 Put	Bond Future		5415.1400	5.4151	5062.7400	5.0627	6.508	0.0000	0.0000
2024/04/09	R053	08/05/2025		Bond Future		13.3566	88.7204	13.2532	89.3904	0.774	0.0000	0.0000
2024/04/09	R053	08/05/2025	12.64 Call	Bond Future		2885.0200	2.8850	3136.1500	3.1362	8.705	0.0000	0.0000
2024/04/09	R053	08/05/2025	12.64 Put	Bond Future		7731.8500	7.7319	7312.9900	7.3130	5.417	0.0000	0.0000
2024/04/09	R186	02/05/2024		Bond Future		9.2647	106.7561	9.1817	106.9493	0.896	0.0000	0.0000
2024/04/09	R186	02/05/2024	8.00 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	R186	02/05/2024	8.00 Put	Bond Future		2995.0800	2.9951	2801.8500	2.8019	6.452	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
2024/04/09	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/04/09	R186	02/05/2024	8.01 Put	Bond Future	2970.9600	2.9710	2777.7300	2.7777	6.504	0.0000
2024/04/09	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/09	R186	02/05/2024	7.99 Put	Bond Future	3019.2000	3.0192	2825.9700	2.8260	6.400	0.0000
2024/04/09	R186	02/05/2024	10.40 Call	Bond Future	2601.0700	2.6011	2792.4100	2.7924	7.356	0.0000
2024/04/09	R186	02/05/2024	10.40 Put	Bond Future	3.7400	0.0037	1.8500	0.0019	50.535	0.0000
2024/04/09	R186	02/05/2024	9.73 Put	Bond Future	61.2000	0.0612	37.0400	0.0370	39.477	0.0000
2024/04/09	R186	02/05/2024	9.73 Call	Bond Future	1135.9300	1.1359	1305.0000	1.3050	14.884	0.0000
2024/04/09	R186	01/08/2024	8.69 Call	Bond Future	169.5200	0.1695	210.5300	0.2105	24.192	0.0000
2024/04/09	R186	01/08/2024	8.69 Put	Bond Future	1481.2300	1.4812	1324.8600	1.3249	10.557	0.0000
2024/04/09	R186	01/08/2024	8.70 Call	Bond Future	174.6100	0.1746	216.4900	0.2165	23.985	0.0000
2024/04/09	R186	01/08/2024	8.70 Put	Bond Future	1464.7400	1.4647	1309.2400	1.3092	10.616	0.0000
2024/04/09	R186	01/08/2024	8.68 Call	Bond Future	164.7000	0.1647	204.8600	0.2049	24.384	0.0000
2024/04/09	R186	01/08/2024	8.68 Put	Bond Future	1497.9900	1.4980	1340.7700	1.3408	10.495	0.0000
2024/04/09	R186	01/08/2024		Bond Future	9.3028	103.7962	9.2100	103.9936	0.998	0.0000
2024/04/09	R186	07/11/2024		Bond Future	9.3639	106.2382	9.2575	106.4406	1.136	0.0000
2024/04/09	R186	07/11/2024	9.14 Call	Bond Future	709.3400	0.7093	797.7400	0.7977	12.462	0.0000
2024/04/09	R186	07/11/2024	9.14 Put	Bond Future	1135.9800	1.1360	1022.0100	1.0220	10.033	0.0000
2024/04/09	R186	07/11/2024	9.15 Call	Bond Future	719.6500	0.7197	808.7500	0.8088	12.381	0.0000
2024/04/09	R186	07/11/2024	9.15 Put	Bond Future	1127.1900	1.1272	1013.9200	1.0139	10.049	0.0000
2024/04/09	R186	07/11/2024	9.13 Call	Bond Future	699.0900	0.6991	786.8000	0.7868	12.546	0.0000
2024/04/09	R186	07/11/2024	9.13 Put	Bond Future	1144.8400	1.1448	1030.1800	1.0302	10.015	0.0000
2024/04/09	R186	06/02/2025		Bond Future	9.4486	103.2286	9.3262	103.4357	1.296	0.0000
2024/04/09	R186	06/02/2025	9.03 Call	Bond Future	642.4600	0.6425	724.7000	0.7247	12.801	0.0000
2024/04/09	R186	06/02/2025	9.03 Put	Bond Future	1352.9800	1.3530	1228.1200	1.2281	9.229	0.0000
2024/04/09	R186	08/05/2025		Bond Future	9.6016	105.4134	9.4578	105.6253	1.497	0.0000
2024/04/09	R186	08/05/2025	8.47 Call	Bond Future	270.8400	0.2708	320.0800	0.3201	18.180	0.0000
2024/04/09	R186	08/05/2025	8.47 Put	Bond Future	1955.5200	1.9555	1792.8300	1.7928	8.320	0.0000
2024/04/09	R202	02/05/2024		Bond Future	258.9108	258.9108	258.7091	258.7091	0.078	0.0000
2024/04/09	R202	01/08/2024		Bond Future	259.5919	259.5919	259.3855	259.3855	0.079	0.0000
2024/04/09	R202	07/11/2024		Bond Future	265.7673	265.7673	265.5569	265.5569	0.079	0.0000
2024/04/09	R202	06/02/2025		Bond Future	266.3866	266.3866	266.1729	266.1729	0.080	0.0000
2024/04/09	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/09	R202	06/02/2025	266.79 Put	Bond Future	403.3700	0.4034	617.0700	0.6171	52.979	0.0000
2024/04/09	R202	08/05/2025		Bond Future	272.0936	272.0936	271.8764	271.8764	0.080	0.0000
2024/04/09	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/09	R202	08/05/2025	272.31 Put	Bond Future	216.3700	0.2164	433.6200	0.4336	100.407	0.0000
2024/04/09	R209	02/05/2024		Bond Future	12.3034	63.3001	12.2011	63.7591	0.831	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	
2024/04/09	R209	02/05/2024	11.18 Call	Bond Future	1.0000	0.0010	1.9500	0.0020	95.000	0.0000	0.0000
2024/04/09	R209	02/05/2024	11.18 Put	Bond Future	5307.1800	5.3072	4849.0600	4.8491	8.632	0.0000	0.0000
2024/04/09	R209	02/05/2024	11.19 Call	Bond Future	1.1100	0.0011	2.1500	0.0022	93.694	0.0000	0.0000
2024/04/09	R209	02/05/2024	11.19 Put	Bond Future	5257.3900	5.2574	4799.3600	4.7994	8.712	0.0000	0.0000
2024/04/09	R209	02/05/2024	11.17 Call	Bond Future	0.9000	0.0009	1.7700	0.0018	96.667	0.0000	0.0000
2024/04/09	R209	02/05/2024	11.17 Put	Bond Future	5357.0400	5.3570	4898.8400	4.8988	8.553	0.0000	0.0000
2024/04/09	R209	01/08/2024		Bond Future	12.4198	64.6925	12.3137	65.1617	0.855	0.0000	0.0000
2024/04/09	R209	01/08/2024	11.79 Call	Bond Future	618.6000	0.6186	742.3100	0.7423	19.998	0.0000	0.0000
2024/04/09	R209	01/08/2024	11.79 Put	Bond Future	3474.4100	3.4744	3129.0000	3.1290	9.942	0.0000	0.0000
2024/04/09	R209	01/08/2024	11.80 Call	Bond Future	631.6900	0.6317	757.2200	0.7572	19.872	0.0000	0.0000
2024/04/09	R209	01/08/2024	11.80 Put	Bond Future	3440.7700	3.4408	3097.1800	3.0972	9.986	0.0000	0.0000
2024/04/09	R209	01/08/2024	11.78 Call	Bond Future	605.8000	0.6058	727.7100	0.7277	20.124	0.0000	0.0000
2024/04/09	R209	01/08/2024	11.78 Put	Bond Future	3508.3800	3.5084	3161.1700	3.1612	9.897	0.0000	0.0000
2024/04/09	R209	07/11/2024		Bond Future	12.5559	63.0575	12.4453	63.5379	0.881	0.0000	0.0000
2024/04/09	R209	07/11/2024	12.22 Call	Bond Future	1690.3000	1.6903	1894.0100	1.8940	12.052	0.0000	0.0000
2024/04/09	R209	07/11/2024	12.22 Put	Bond Future	3164.7800	3.1648	2888.1500	2.8882	8.741	0.0000	0.0000
2024/04/09	R209	07/11/2024	12.23 Call	Bond Future	1710.2900	1.7103	1915.4700	1.9155	11.997	0.0000	0.0000
2024/04/09	R209	07/11/2024	12.23 Put	Bond Future	3140.1900	3.1402	2865.0300	2.8650	8.763	0.0000	0.0000
2024/04/09	R209	07/11/2024	12.21 Call	Bond Future	1670.4200	1.6704	1872.6800	1.8727	12.108	0.0000	0.0000
2024/04/09	R209	07/11/2024	12.21 Put	Bond Future	3189.5300	3.1895	2911.4500	2.9115	8.719	0.0000	0.0000
2024/04/09	R209	06/02/2025		Bond Future	12.6918	64.4262	12.5768	64.9172	0.906	0.0000	0.0000
2024/04/09	R209	06/02/2025	12.44 Call	Bond Future	2172.0100	2.1720	2398.8900	2.3989	10.446	0.0000	0.0000
2024/04/09	R209	06/02/2025	12.44 Put	Bond Future	3253.7700	3.2538	2989.6800	2.9897	8.116	0.0000	0.0000
2024/04/09	R209	08/05/2025		Bond Future	12.8418	62.6337	12.7221	63.1354	0.932	0.0000	0.0000
2024/04/09	R209	08/05/2025	11.89 Call	Bond Future	1163.3100	1.1633	1313.4000	1.3134	12.902	0.0000	0.0000
2024/04/09	R209	08/05/2025	11.89 Put	Bond Future	5309.4000	5.3094	4957.8100	4.9578	6.622	0.0000	0.0000
2024/04/09	R210	02/05/2024		Bond Future	233.7019	233.7019	233.6134	233.6134	0.038	0.0000	0.0000
2024/04/09	R210	01/08/2024		Bond Future	238.9004	238.9004	238.8097	238.8097	0.038	0.0000	0.0000
2024/04/09	R210	07/11/2024		Bond Future	241.2516	241.2516	241.1597	241.1597	0.038	0.0000	0.0000
2024/04/09	R210	06/02/2025		Bond Future	246.5466	246.5466	246.4535	246.4535	0.038	0.0000	0.0000
2024/04/09	R210	06/02/2025	239.61 Call	Bond Future	6936.6300	6.9366	6843.4800	6.8435	1.343	0.0000	0.0000
2024/04/09	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	R210	08/05/2025		Bond Future	248.4229	248.4229	248.3290	248.3290	0.038	0.0000	0.0000
2024/04/09	R210	08/05/2025	248.03 Call	Bond Future	392.9000	0.3929	298.9800	0.2990	23.904	0.0000	0.0000
2024/04/09	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	R213	02/05/2024	10.29 Call	Bond Future	4.3200	0.0043	8.4400	0.0084	95.370	0.0000	0.0000
2024/04/09	R213	02/05/2024	10.29 Put	Bond Future	3413.2200	3.4132	3016.3400	3.0163	11.628	0.0000	0.0000
2024/04/09	R213	02/05/2024	10.30 Call	Bond Future	4.8900	0.0049	9.4700	0.0095	93.661	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	
2024/04/09	R213	02/05/2024	10.30 Put	Bond Future	3370.5800	3.3706	2974.1600	2.9742	11.761	0.0000	0.0000
2024/04/09	R213	02/05/2024	10.28 Call	Bond Future	3.8100	0.0038	7.5100	0.0075	97.113	0.0000	0.0000
2024/04/09	R213	02/05/2024	10.28 Put	Bond Future	3455.9400	3.4559	3058.6400	3.0586	11.496	0.0000	0.0000
2024/04/09	R213	02/05/2024		Bond Future	11.0993	82.0419	11.0019	82.4429	0.878	0.0000	0.0000
2024/04/09	R213	01/08/2024		Bond Future	11.2002	83.8466	11.0980	84.2563	0.913	0.0000	0.0000
2024/04/09	R213	01/08/2024	10.87 Call	Bond Future	929.5600	0.9296	1083.4300	1.0834	16.553	0.0000	0.0000
2024/04/09	R213	01/08/2024	10.87 Put	Bond Future	2261.8500	2.2619	2005.9800	2.0060	11.312	0.0000	0.0000
2024/04/09	R213	01/08/2024	10.88 Call	Bond Future	945.6500	0.9457	1101.2400	1.1012	16.453	0.0000	0.0000
2024/04/09	R213	01/08/2024	10.88 Put	Bond Future	2237.2000	2.2372	1983.0500	1.9831	11.360	0.0000	0.0000
2024/04/09	R213	01/08/2024	10.86 Call	Bond Future	913.4600	0.9135	1065.6000	1.0656	16.655	0.0000	0.0000
2024/04/09	R213	01/08/2024	10.86 Put	Bond Future	2286.5200	2.2865	2028.9200	2.0289	11.266	0.0000	0.0000
2024/04/09	R213	07/11/2024		Bond Future	11.3309	82.2579	11.2228	82.6776	0.954	0.0000	0.0000
2024/04/09	R213	07/11/2024	11.22 Call	Bond Future	1910.9700	1.9110	2114.2700	2.1143	10.639	0.0000	0.0000
2024/04/09	R213	07/11/2024	11.22 Put	Bond Future	2341.3200	2.3413	2124.9700	2.1250	9.241	0.0000	0.0000
2024/04/09	R213	07/11/2024	11.23 Call	Bond Future	1930.9900	1.9310	2135.5200	2.1355	10.592	0.0000	0.0000
2024/04/09	R213	07/11/2024	11.23 Put	Bond Future	2322.4100	2.3224	2107.2900	2.1073	9.263	0.0000	0.0000
2024/04/09	R213	07/11/2024	11.21 Call	Bond Future	1890.8000	1.8908	2092.8600	2.0929	10.686	0.0000	0.0000
2024/04/09	R213	07/11/2024	11.21 Put	Bond Future	2360.1100	2.3601	2142.5200	2.1425	9.219	0.0000	0.0000
2024/04/09	R213	06/02/2025		Bond Future	11.4704	84.0439	11.3563	84.4729	0.995	0.0000	0.0000
2024/04/09	R213	06/02/2025	11.35 Call	Bond Future	2180.4500	2.1805	2390.3300	2.3903	9.626	0.0000	0.0000
2024/04/09	R213	06/02/2025	11.35 Put	Bond Future	2633.1300	2.6331	2414.0200	2.4140	8.321	0.0000	0.0000
2024/04/09	R213	08/05/2025		Bond Future	11.6242	82.2623	11.5037	82.7008	1.037	0.0000	0.0000
2024/04/09	R213	08/05/2025	10.52 Call	Bond Future	880.6300	0.8806	996.5300	0.9965	13.161	0.0000	0.0000
2024/04/09	R213	08/05/2025	10.52 Put	Bond Future	5008.0600	5.0081	4685.4800	4.6855	6.441	0.0000	0.0000
2024/04/09	R214	02/05/2024	13.52 Call	Bond Future	3907.0200	3.9070	4353.1500	4.3532	11.419	0.0000	0.0000
2024/04/09	R214	02/05/2024	13.52 Put	Bond Future	45.9500	0.0460	25.1300	0.0251	45.310	0.0000	0.0000
2024/04/09	R214	02/05/2024	12.87 Call	Bond Future	1538.8800	1.5389	1867.8700	1.8679	21.379	0.0000	0.0000
2024/04/09	R214	02/05/2024	12.87 Put	Bond Future	430.2500	0.4303	292.2900	0.2923	32.065	0.0000	0.0000
2024/04/09	R214	02/05/2024	12.12 Put	Bond Future	2476.5800	2.4766	2070.3600	2.0704	16.402	0.0000	0.0000
2024/04/09	R214	02/05/2024	12.12 Call	Bond Future	124.7600	0.1248	185.4900	0.1855	48.677	0.0000	0.0000
2024/04/09	R214	02/05/2024	12.14 Put	Bond Future	2393.4100	2.3934	1992.2600	1.9923	16.761	0.0000	0.0000
2024/04/09	R214	02/05/2024	12.14 Call	Bond Future	138.1000	0.1381	203.9000	0.2039	47.647	0.0000	0.0000
2024/04/09	R214	02/05/2024	11.47 Call	Bond Future	0.8500	0.0009	1.6400	0.0016	92.941	0.0000	0.0000
2024/04/09	R214	02/05/2024	11.47 Put	Bond Future	5624.1800	5.6242	5158.0200	5.1580	8.288	0.0000	0.0000
2024/04/09	R214	02/05/2024	11.48 Call	Bond Future	0.9500	0.0010	1.8200	0.0018	91.579	0.0000	0.0000
2024/04/09	R214	02/05/2024	11.48 Put	Bond Future	5571.9000	5.5719	5105.8200	5.1058	8.365	0.0000	0.0000
2024/04/09	R214	02/05/2024	11.46 Call	Bond Future	0.7700	0.0008	1.4900	0.0015	93.506	0.0000	0.0000
2024/04/09	R214	02/05/2024	11.46 Put	Bond Future	5676.5400	5.6765	5210.3100	5.2103	8.213	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	
2024/04/09	R214	02/05/2024		Bond Future	12.6221	58.8806	12.5199	59.3476	0.810	0.0000	0.0000
2024/04/09	R214	01/08/2024		Bond Future	12.7339	60.1759	12.6281	60.6530	0.832	0.0000	0.0000
2024/04/09	R214	01/08/2024	12.17 Call	Bond Future	698.6600	0.6987	835.4700	0.8355	19.582	0.0000	0.0000
2024/04/09	R214	01/08/2024	12.17 Put	Bond Future	3312.6100	3.3126	2972.2500	2.9723	10.275	0.0000	0.0000
2024/04/09	R214	01/08/2024	12.18 Call	Bond Future	713.1700	0.7132	851.9200	0.8519	19.455	0.0000	0.0000
2024/04/09	R214	01/08/2024	12.18 Put	Bond Future	3279.1800	3.2792	2940.7600	2.9408	10.320	0.0000	0.0000
2024/04/09	R214	01/08/2024	12.16 Call	Bond Future	684.4400	0.6844	819.3300	0.8193	19.708	0.0000	0.0000
2024/04/09	R214	01/08/2024	12.16 Put	Bond Future	3346.3900	3.3464	3004.1100	3.0041	10.228	0.0000	0.0000
2024/04/09	R214	07/11/2024		Bond Future	12.8675	58.2845	12.7573	58.7731	0.856	0.0000	0.0000
2024/04/09	R214	07/11/2024	12.61 Call	Bond Future	1860.8200	1.8608	2080.0600	2.0801	11.782	0.0000	0.0000
2024/04/09	R214	07/11/2024	12.61 Put	Bond Future	3013.0200	3.0130	2743.6500	2.7437	8.940	0.0000	0.0000
2024/04/09	R214	07/11/2024	12.62 Call	Bond Future	1882.0600	1.8821	2102.7900	2.1028	11.728	0.0000	0.0000
2024/04/09	R214	07/11/2024	12.62 Put	Bond Future	2988.8300	2.9888	2720.9500	2.7210	8.963	0.0000	0.0000
2024/04/09	R214	07/11/2024	12.60 Call	Bond Future	1839.7100	1.8397	2057.4500	2.0575	11.836	0.0000	0.0000
2024/04/09	R214	07/11/2024	12.60 Put	Bond Future	3037.3800	3.0374	2766.5100	2.7665	8.918	0.0000	0.0000
2024/04/09	R214	06/02/2025		Bond Future	13.0027	59.5496	12.8883	60.0490	0.880	0.0000	0.0000
2024/04/09	R214	06/02/2025	12.71 Call	Bond Future	2103.5200	2.1035	2329.4700	2.3295	10.742	0.0000	0.0000
2024/04/09	R214	06/02/2025	12.71 Put	Bond Future	3394.5300	3.3945	3121.0600	3.1211	8.056	0.0000	0.0000
2024/04/09	R214	08/05/2025		Bond Future	13.1432	57.5027	13.0243	58.0129	0.904	0.0000	0.0000
2024/04/09	R214	08/05/2025	12.40 Call	Bond Future	1473.8500	1.4739	1651.9800	1.6520	12.086	0.0000	0.0000
2024/04/09	R214	08/05/2025	12.40 Put	Bond Future	4785.5100	4.7855	4453.3700	4.4534	6.941	0.0000	0.0000
2024/04/09	R248	02/05/2024	11.40 Put	Bond Future	8431.1200	8.4311	7954.7000	7.9547	5.651	0.0000	0.0000
2024/04/09	R248	02/05/2024	11.40 Call	Bond Future	0.0500	0.0001	0.0900	0.0001	80.000	0.0000	0.0000
2024/04/09	R248	02/05/2024	12.40 Put	Bond Future	2499.8900	2.4999	2108.7200	2.1087	15.647	0.0000	0.0000
2024/04/09	R248	02/05/2024	12.40 Call	Bond Future	242.2000	0.2422	327.4900	0.3275	35.215	0.0000	0.0000
2024/04/09	R248	02/05/2024	13.16 Call	Bond Future	2262.9200	2.2629	2625.0000	2.6250	16.001	0.0000	0.0000
2024/04/09	R248	02/05/2024	13.16 Put	Bond Future	377.1400	0.3771	262.7600	0.2628	30.328	0.0000	0.0000
2024/04/09	R248	02/05/2024		Bond Future	12.8042	71.5853	12.7170	72.0618	0.681	0.0000	0.0000
2024/04/09	R248	02/05/2024	11.47 Call	Bond Future	0.1200	0.0001	0.2200	0.0002	83.333	0.0000	0.0000
2024/04/09	R248	02/05/2024	11.47 Put	Bond Future	7969.5500	7.9696	7493.1900	7.4932	5.977	0.0000	0.0000
2024/04/09	R248	02/05/2024	11.48 Call	Bond Future	0.1400	0.0001	0.2500	0.0003	78.571	0.0000	0.0000
2024/04/09	R248	02/05/2024	11.48 Put	Bond Future	7904.0100	7.9040	7427.6600	7.4277	6.027	0.0000	0.0000
2024/04/09	R248	02/05/2024	11.46 Call	Bond Future	0.1100	0.0001	0.1900	0.0002	72.727	0.0000	0.0000
2024/04/09	R248	02/05/2024	11.46 Put	Bond Future	8035.2000	8.0352	7558.8200	7.5588	5.929	0.0000	0.0000
2024/04/09	R248	01/08/2024		Bond Future	12.9238	73.1600	12.8332	73.6469	0.701	0.0000	0.0000
2024/04/09	R248	01/08/2024	12.31 Call	Bond Future	817.8100	0.8178	948.8500	0.9489	16.023	0.0000	0.0000
2024/04/09	R248	01/08/2024	12.31 Put	Bond Future	4238.3700	4.2384	3882.5500	3.8826	8.395	0.0000	0.0000
2024/04/09	R248	01/08/2024	12.32 Call	Bond Future	834.7000	0.8347	967.6200	0.9676	15.924	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	
2024/04/09	R248	01/08/2024	12.32 Put	Bond Future	4197.1600	4.1972	3843.2200	3.8432	8.433	0.0000	0.0000
2024/04/09	R248	01/08/2024	12.30 Call	Bond Future	801.1300	0.8011	930.2900	0.9303	16.122	0.0000	0.0000
2024/04/09	R248	01/08/2024	12.30 Put	Bond Future	4279.8700	4.2799	3922.1700	3.9222	8.358	0.0000	0.0000
2024/04/09	R248	07/11/2024	12.79 Call	Bond Future	2200.5500	2.2006	2419.5400	2.4195	9.952	0.0000	0.0000
2024/04/09	R248	07/11/2024	12.79 Put	Bond Future	3674.3000	3.6743	3394.7700	3.3948	7.608	0.0000	0.0000
2024/04/09	R248	07/11/2024	12.80 Call	Bond Future	2225.7300	2.2257	2446.2400	2.4462	9.907	0.0000	0.0000
2024/04/09	R248	07/11/2024	12.80 Put	Bond Future	3645.1300	3.6451	3367.1200	3.3671	7.627	0.0000	0.0000
2024/04/09	R248	07/11/2024	12.78 Call	Bond Future	2175.5000	2.1755	2392.9800	2.3930	9.997	0.0000	0.0000
2024/04/09	R248	07/11/2024	12.78 Put	Bond Future	3703.6800	3.7037	3422.6400	3.4226	7.588	0.0000	0.0000
2024/04/09	R248	07/11/2024		Bond Future	13.0661	70.4292	12.9716	70.9277	0.724	0.0000	0.0000
2024/04/09	R248	06/02/2025		Bond Future	13.2105	71.9578	13.1119	72.4674	0.746	0.0000	0.0000
2024/04/09	R248	06/02/2025	12.71 Call	Bond Future	2208.4400	2.2084	2412.2900	2.4123	9.230	0.0000	0.0000
2024/04/09	R248	06/02/2025	12.71 Put	Bond Future	4867.0200	4.8670	4561.2800	4.5613	6.282	0.0000	0.0000
2024/04/09	R248	08/05/2025		Bond Future	13.3601	69.0281	13.2573	69.5488	0.769	0.0000	0.0000
2024/04/09	R248	08/05/2025	12.60 Call	Bond Future	1929.6800	1.9297	2113.7300	2.1137	9.538	0.0000	0.0000
2024/04/09	R248	08/05/2025	12.60 Put	Bond Future	5958.1700	5.9582	5621.5000	5.6215	5.651	0.0000	0.0000
2024/04/09	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/09	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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