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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/04/2024 TO 15/04/2024

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
2024/04/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/15	2025	02/05/2024		Bond Future	179.4007	179.4007	179.4810	0.045	0.0000	0.0000
2024/04/15	2025	01/08/2024		Bond Future	181.5293	181.5293	181.6113	0.045	0.0000	0.0000
2024/04/15	2025	07/11/2024		Bond Future	185.8530	185.8530	185.9373	0.045	0.0000	0.0000
2024/04/15	2029	02/05/2024		Bond Future	129.3638	129.3638	129.0044	0.278	0.0000	0.0000
2024/04/15	2029	01/08/2024		Bond Future	132.2207	132.2207	131.8533	0.278	0.0000	0.0000
2024/04/15	2029	07/11/2024		Bond Future	133.9709	133.9709	133.5950	0.281	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	
2024/04/15	2029	06/02/2025		Bond Future	136.9124	136.9124	136.5288	136.5288	0.280	0.0000	0.0000
2024/04/15	2029	06/02/2025	132.40 Call	Bond Future	4512.4300	4.5124	4128.7900	4.1288	8.502	0.0000	0.0000
2024/04/15	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	2029	08/05/2025		Bond Future	138.4460	138.4460	138.0545	138.0545	0.283	0.0000	0.0000
2024/04/15	2029	08/05/2025	137.85 Call	Bond Future	596.0400	0.5960	204.5400	0.2045	65.684	0.0000	0.0000
2024/04/15	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	2030	02/05/2024		Bond Future	10.7197	90.6768	10.8044	90.3472	0.791	0.0000	0.0000
2024/04/15	2030	02/05/2024	9.82 Call	Bond Future	0.2700	0.0003	0.0200	0.0000	92.593	0.0000	0.0000
2024/04/15	2030	02/05/2024	9.82 Put	Bond Future	3594.6300	3.5946	3923.9400	3.9239	9.161	0.0000	0.0000
2024/04/15	2030	02/05/2024	9.83 Call	Bond Future	0.3200	0.0003	0.0300	0.0000	90.625	0.0000	0.0000
2024/04/15	2030	02/05/2024	9.83 Put	Bond Future	3553.7400	3.5537	3883.0100	3.8830	9.265	0.0000	0.0000
2024/04/15	2030	02/05/2024	9.81 Call	Bond Future	0.2200	0.0002	0.0200	0.0000	90.909	0.0000	0.0000
2024/04/15	2030	02/05/2024	9.81 Put	Bond Future	3635.5400	3.6355	3964.9000	3.9649	9.059	0.0000	0.0000
2024/04/15	2030	02/05/2024	9.66 Put	Bond Future	4252.4500	4.2525	4582.0000	4.5820	7.750	0.0000	0.0000
2024/04/15	2030	02/05/2024	9.66 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	2030	02/05/2024	10.16 Put	Bond Future	2238.3700	2.2384	2551.7000	2.5517	13.998	0.0000	0.0000
2024/04/15	2030	02/05/2024	10.16 Call	Bond Future	23.3100	0.0233	7.0800	0.0071	69.627	0.0000	0.0000
2024/04/15	2030	02/05/2024	11.94 Call	Bond Future	4605.4000	4.6054	4275.1900	4.2752	7.170	0.0000	0.0000
2024/04/15	2030	02/05/2024	11.94 Put	Bond Future	4.7000	0.0047	4.0500	0.0041	13.830	0.0000	0.0000
2024/04/15	2030	02/05/2024	10.62 Put	Bond Future	805.7200	0.8057	977.0900	0.9771	21.269	0.0000	0.0000
2024/04/15	2030	02/05/2024	10.62 Call	Bond Future	416.1800	0.4162	257.9900	0.2580	38.010	0.0000	0.0000
2024/04/15	2030	02/05/2024	11.12 Put	Bond Future	156.3800	0.1564	183.9200	0.1839	17.611	0.0000	0.0000
2024/04/15	2030	02/05/2024	11.12 Call	Bond Future	1699.5400	1.6995	1397.5200	1.3975	17.771	0.0000	0.0000
2024/04/15	2030	02/05/2024	13.15 Call	Bond Future	8870.8000	8.8708	8541.2400	8.5412	3.715	0.0000	0.0000
2024/04/15	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	2030	02/05/2024	12.38 Call	Bond Future	6186.4000	6.1864	5856.6900	5.8567	5.330	0.0000	0.0000
2024/04/15	2030	02/05/2024	12.38 Put	Bond Future	0.4600	0.0005	0.3100	0.0003	32.609	0.0000	0.0000
2024/04/15	2030	02/05/2024	10.82 Put	Bond Future	444.0800	0.4441	540.5500	0.5406	21.724	0.0000	0.0000
2024/04/15	2030	02/05/2024	10.82 Call	Bond Future	833.9800	0.8340	600.8900	0.6009	27.949	0.0000	0.0000
2024/04/15	2030	01/08/2024	10.38 Call	Bond Future	648.2000	0.6482	534.5200	0.5345	17.538	0.0000	0.0000
2024/04/15	2030	01/08/2024	10.38 Put	Bond Future	2359.2200	2.3592	2582.3800	2.5824	9.459	0.0000	0.0000
2024/04/15	2030	01/08/2024	10.39 Call	Bond Future	660.7700	0.6608	545.5900	0.5456	17.431	0.0000	0.0000
2024/04/15	2030	01/08/2024	10.39 Put	Bond Future	2333.3100	2.3333	2554.9700	2.5550	9.500	0.0000	0.0000
2024/04/15	2030	01/08/2024	10.37 Call	Bond Future	635.7800	0.6358	523.6000	0.5236	17.644	0.0000	0.0000
2024/04/15	2030	01/08/2024	10.37 Put	Bond Future	2385.2900	2.3853	2609.9500	2.6100	9.419	0.0000	0.0000
2024/04/15	2030	01/08/2024		Bond Future	10.8299	88.6512	10.9197	88.3144	0.830	0.0000	0.0000
2024/04/15	2030	07/11/2024		Bond Future	10.9505	90.7394	11.0461	90.3948	0.873	0.0000	0.0000
2024/04/15	2030	07/11/2024	10.75 Call	Bond Future	1512.1700	1.5122	1349.9500	1.3500	10.728	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	
2024/04/15	2030	07/11/2024	10.75 Put	Bond Future	2240.1500	2.2402	2422.5200	2.4225	8.141	0.0000	0.0000
2024/04/15	2030	07/11/2024	10.76 Call	Bond Future	1529.7300	1.5297	1366.3900	1.3664	10.678	0.0000	0.0000
2024/04/15	2030	07/11/2024	10.76 Put	Bond Future	2221.2300	2.2212	2402.4800	2.4025	8.160	0.0000	0.0000
2024/04/15	2030	07/11/2024	10.74 Call	Bond Future	1494.9800	1.4950	1333.8800	1.3339	10.776	0.0000	0.0000
2024/04/15	2030	07/11/2024	10.74 Put	Bond Future	2259.4700	2.2595	2442.9600	2.4430	8.121	0.0000	0.0000
2024/04/15	2030	06/02/2025		Bond Future	11.0814	88.6998	11.1830	88.3480	0.917	0.0000	0.0000
2024/04/15	2030	06/02/2025	10.68 Call	Bond Future	1489.9000	1.4899	1341.1900	1.3412	9.981	0.0000	0.0000
2024/04/15	2030	06/02/2025	10.68 Put	Bond Future	2896.2000	2.8962	3099.2800	3.0993	7.012	0.0000	0.0000
2024/04/15	2030	08/05/2025		Bond Future	11.2435	90.5969	11.3518	90.2378	0.963	0.0000	0.0000
2024/04/15	2030	08/05/2025	9.93 Call	Bond Future	553.4500	0.5535	479.7900	0.4798	13.309	0.0000	0.0000
2024/04/15	2030	08/05/2025	9.93 Put	Bond Future	5054.1500	5.0542	5339.5100	5.3395	5.646	0.0000	0.0000
2024/04/15	2030	08/05/2025	11.86 Call	Bond Future	3609.0500	3.6091	3373.7100	3.3737	6.521	0.0000	0.0000
2024/04/15	2030	08/05/2025	11.86 Put	Bond Future	1589.4300	1.5894	1713.1100	1.7131	7.781	0.0000	0.0000
2024/04/15	2030	08/05/2025	10.31 Put	Bond Future	4082.6100	4.0826	4336.3300	4.3363	6.215	0.0000	0.0000
2024/04/15	2030	08/05/2025	10.31 Call	Bond Future	912.5000	0.9125	807.2000	0.8072	11.540	0.0000	0.0000
2024/04/15	2032	02/05/2024	11.28 Call	Bond Future	202.5500	0.2026	98.1100	0.0981	51.563	0.0000	0.0000
2024/04/15	2032	02/05/2024	11.28 Put	Bond Future	1603.0800	1.6031	1923.0700	1.9231	19.961	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.30 Put	Bond Future	6073.5700	6.0736	6498.0000	6.4980	6.988	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	2032	02/05/2024	11.81 Call	Bond Future	1386.1600	1.3862	1048.1500	1.0482	24.385	0.0000	0.0000
2024/04/15	2032	02/05/2024	11.81 Put	Bond Future	391.5000	0.3915	477.9200	0.4779	22.074	0.0000	0.0000
2024/04/15	2032	02/05/2024	11.21 Call	Bond Future	134.1500	0.1342	58.4400	0.0584	56.437	0.0000	0.0000
2024/04/15	2032	02/05/2024	11.21 Put	Bond Future	1857.7900	1.8578	2206.5100	2.2065	18.771	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.57 Put	Bond Future	4753.4400	4.7534	5177.8400	5.1778	8.928	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.57 Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.55 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.55 Put	Bond Future	4850.3500	4.8504	5274.7600	5.2748	8.750	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.56 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.56 Put	Bond Future	4801.8800	4.8019	5226.2900	5.2263	8.838	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.54 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.54 Put	Bond Future	4898.8600	4.8989	5323.2800	5.3233	8.664	0.0000	0.0000
2024/04/15	2032	02/05/2024		Bond Future	11.5875	83.8437	11.6820	83.4193	0.816	0.0000	0.0000
2024/04/15	2032	02/05/2024	13.35 Call	Bond Future	7469.4600	7.4695	7044.8300	7.0448	5.685	0.0000	0.0000
2024/04/15	2032	02/05/2024	13.35 Put	Bond Future	0.6600	0.0007	0.4600	0.0005	30.303	0.0000	0.0000
2024/04/15	2032	02/05/2024	11.35 Put	Bond Future	1369.7200	1.3697	1657.6400	1.6576	21.020	0.0000	0.0000
2024/04/15	2032	02/05/2024	11.35 Call	Bond Future	290.7000	0.2907	154.1900	0.1542	46.959	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.65 Put	Bond Future	4367.2800	4.3673	4791.5500	4.7916	9.715	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.65 Call	Bond Future	0.1700	0.0002	0.0100	0.0000	94.118	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	
2024/04/15	2032	02/05/2024	10.36 Put	Bond Future	5778.0000	5.7780	6202.4300	6.2024	7.346	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.36 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.86 Put	Bond Future	3369.0300	3.3690	3788.9200	3.7889	12.463	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.86 Call	Bond Future	5.5600	0.0056	1.0200	0.0010	81.655	0.0000	0.0000
2024/04/15	2032	02/05/2024	12.90 Call	Bond Future	5656.1100	5.6561	5230.8000	5.2308	7.519	0.0000	0.0000
2024/04/15	2032	02/05/2024	12.90 Put	Bond Future	7.5400	0.0075	6.6600	0.0067	11.671	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.59 Put	Bond Future	4656.6700	4.6567	5081.0600	5.0811	9.114	0.0000	0.0000
2024/04/15	2032	02/05/2024	10.59 Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	2032	02/05/2024	11.09 Put	Bond Future	2338.7700	2.3388	2725.7200	2.7257	16.545	0.0000	0.0000
2024/04/15	2032	02/05/2024	11.09 Call	Bond Future	57.4900	0.0575	20.0100	0.0200	65.194	0.0000	0.0000
2024/04/15	2032	02/05/2024	13.18 Call	Bond Future	6789.7200	6.7897	6364.8500	6.3649	6.258	0.0000	0.0000
2024/04/15	2032	02/05/2024	13.18 Put	Bond Future	1.8600	0.0019	1.4200	0.0014	23.656	0.0000	0.0000
2024/04/15	2032	01/08/2024	11.14 Call	Bond Future	631.3200	0.6313	506.3100	0.5063	19.801	0.0000	0.0000
2024/04/15	2032	01/08/2024	11.14 Put	Bond Future	3195.3200	3.1953	3504.1200	3.5041	9.664	0.0000	0.0000
2024/04/15	2032	01/08/2024	11.15 Call	Bond Future	644.5500	0.6446	517.7000	0.5177	19.680	0.0000	0.0000
2024/04/15	2032	01/08/2024	11.15 Put	Bond Future	3162.8700	3.1629	3469.8300	3.4698	9.705	0.0000	0.0000
2024/04/15	2032	01/08/2024	11.13 Call	Bond Future	618.1200	0.6181	494.9600	0.4950	19.925	0.0000	0.0000
2024/04/15	2032	01/08/2024	11.13 Put	Bond Future	3227.8300	3.2278	3538.4800	3.5385	9.624	0.0000	0.0000
2024/04/15	2032	01/08/2024		Bond Future	11.7123	85.6747	11.8113	85.2409	0.846	0.0000	0.0000
2024/04/15	2032	07/11/2024		Bond Future	11.8582	83.5256	11.9626	83.0818	0.880	0.0000	0.0000
2024/04/15	2032	07/11/2024	13.36 Call	Bond Future	6706.3000	6.7063	6326.1300	6.3261	5.669	0.0000	0.0000
2024/04/15	2032	07/11/2024	13.36 Put	Bond Future	606.1600	0.6062	669.8100	0.6698	10.501	0.0000	0.0000
2024/04/15	2032	07/11/2024	11.64 Put	Bond Future	2770.3400	2.7703	3006.4100	3.0064	8.521	0.0000	0.0000
2024/04/15	2032	07/11/2024	11.64 Call	Bond Future	1832.1500	1.8322	1624.4000	1.6244	11.339	0.0000	0.0000
2024/04/15	2032	07/11/2024	11.48 Call	Bond Future	1515.0500	1.5151	1330.1500	1.3302	12.204	0.0000	0.0000
2024/04/15	2032	07/11/2024	11.48 Put	Bond Future	3149.8600	3.1499	3408.7800	3.4088	8.220	0.0000	0.0000
2024/04/15	2032	07/11/2024	11.49 Call	Bond Future	1533.6300	1.5336	1347.2900	1.3473	12.150	0.0000	0.0000
2024/04/15	2032	07/11/2024	11.49 Put	Bond Future	3124.6900	3.1247	3382.1700	3.3822	8.240	0.0000	0.0000
2024/04/15	2032	07/11/2024	11.47 Call	Bond Future	1496.6100	1.4966	1313.1300	1.3131	12.260	0.0000	0.0000
2024/04/15	2032	07/11/2024	11.47 Put	Bond Future	3175.2100	3.1752	3435.5500	3.4356	8.199	0.0000	0.0000
2024/04/15	2032	06/02/2025		Bond Future	12.0086	85.3392	12.1182	84.8859	0.913	0.0000	0.0000
2024/04/15	2032	06/02/2025	11.72 Call	Bond Future	2069.7100	2.0697	1862.6700	1.8627	10.003	0.0000	0.0000
2024/04/15	2032	06/02/2025	11.72 Put	Bond Future	3278.3500	3.2784	3524.5300	3.5245	7.509	0.0000	0.0000
2024/04/15	2032	08/05/2025		Bond Future	12.1758	82.9985	12.2911	82.5358	0.947	0.0000	0.0000
2024/04/15	2032	08/05/2025	10.91 Call	Bond Future	657.9300	0.6579	562.6400	0.5626	14.483	0.0000	0.0000
2024/04/15	2032	08/05/2025	10.91 Put	Bond Future	5964.2700	5.9643	6331.6500	6.3317	6.160	0.0000	0.0000
2024/04/15	2033	02/05/2024		Bond Future	121.2886	121.2886	121.0990	121.0990	0.156	0.0000	0.0000
2024/04/15	2033	01/08/2024		Bond Future	123.9672	123.9672	123.7733	123.7733	0.156	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	
2024/04/15	2033	07/11/2024		Bond Future	125.4241	125.4241	125.2259	125.2259	0.158	0.0000	0.0000
2024/04/15	2033	06/02/2025		Bond Future	128.1781	128.1781	127.9759	127.9759	0.158	0.0000	0.0000
2024/04/15	2033	06/02/2025	124.94 Call	Bond Future	3238.0600	3.2381	3035.9100	3.0359	6.243	0.0000	0.0000
2024/04/15	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	2033	08/05/2025		Bond Future	129.4221	129.4221	129.2159	129.2159	0.159	0.0000	0.0000
2024/04/15	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	2033	08/05/2025	130.62 Put	Bond Future	1197.9100	1.1979	1404.0900	1.4041	17.212	0.0000	0.0000
2024/04/15	2037	02/05/2024		Bond Future	12.7320	75.8968	12.8514	75.3052	0.938	0.0000	0.0000
2024/04/15	2037	02/05/2024	11.44 Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	2037	02/05/2024	11.44 Put	Bond Future	6872.8700	6.8729	7464.3500	7.4644	8.606	0.0000	0.0000
2024/04/15	2037	02/05/2024	11.45 Call	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	2037	02/05/2024	11.45 Put	Bond Future	6816.1800	6.8162	7407.6500	7.4077	8.677	0.0000	0.0000
2024/04/15	2037	02/05/2024	11.43 Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	2037	02/05/2024	11.43 Put	Bond Future	6929.6100	6.9296	7521.1000	7.5211	8.536	0.0000	0.0000
2024/04/15	2037	01/08/2024		Bond Future	12.8777	73.2981	13.0022	72.6935	0.967	0.0000	0.0000
2024/04/15	2037	01/08/2024	12.10 Call	Bond Future	487.7800	0.4878	362.1100	0.3621	25.764	0.0000	0.0000
2024/04/15	2037	01/08/2024	12.10 Put	Bond Future	4436.3900	4.4364	4915.3100	4.9153	10.795	0.0000	0.0000
2024/04/15	2037	01/08/2024	12.11 Call	Bond Future	499.2300	0.4992	371.3500	0.3714	25.615	0.0000	0.0000
2024/04/15	2037	01/08/2024	12.11 Put	Bond Future	4395.1200	4.3951	4871.8300	4.8718	10.846	0.0000	0.0000
2024/04/15	2037	01/08/2024	12.09 Call	Bond Future	476.5100	0.4765	353.0300	0.3530	25.913	0.0000	0.0000
2024/04/15	2037	01/08/2024	12.09 Put	Bond Future	4477.8900	4.4779	4959.0000	4.9590	10.744	0.0000	0.0000
2024/04/15	2037	01/08/2024	13.82 Call	Bond Future	5033.0000	5.0330	4534.2900	4.5343	9.909	0.0000	0.0000
2024/04/15	2037	01/08/2024	13.82 Put	Bond Future	633.3800	0.6334	739.2600	0.7393	16.717	0.0000	0.0000
2024/04/15	2037	01/08/2024	13.17 Call	Bond Future	2813.2200	2.8132	2423.5000	2.4235	13.853	0.0000	0.0000
2024/04/15	2037	01/08/2024	13.17 Put	Bond Future	1405.0400	1.4050	1619.9100	1.6199	15.293	0.0000	0.0000
2024/04/15	2037	07/11/2024		Bond Future	13.0332	75.0244	13.1632	74.4057	0.997	0.0000	0.0000
2024/04/15	2037	07/11/2024	12.58 Call	Bond Future	1651.1400	1.6511	1407.9700	1.4080	14.727	0.0000	0.0000
2024/04/15	2037	07/11/2024	12.58 Put	Bond Future	3870.0000	3.8700	4245.5000	4.2455	9.703	0.0000	0.0000
2024/04/15	2037	07/11/2024	12.59 Call	Bond Future	1671.6000	1.6716	1426.5000	1.4265	14.663	0.0000	0.0000
2024/04/15	2037	07/11/2024	12.59 Put	Bond Future	3840.4500	3.8405	4214.0200	4.2140	9.727	0.0000	0.0000
2024/04/15	2037	07/11/2024	12.57 Call	Bond Future	1630.6000	1.6306	1389.3800	1.3894	14.793	0.0000	0.0000
2024/04/15	2037	07/11/2024	12.57 Put	Bond Future	3899.5100	3.8995	4276.9600	4.2770	9.679	0.0000	0.0000
2024/04/15	2037	06/02/2025		Bond Future	13.1919	72.3924	13.3274	71.7605	1.027	0.0000	0.0000
2024/04/15	2037	06/02/2025	12.76 Call	Bond Future	2004.5800	2.0046	1743.7400	1.7437	13.012	0.0000	0.0000
2024/04/15	2037	06/02/2025	12.76 Put	Bond Future	4072.8900	4.0729	4443.9300	4.4439	9.110	0.0000	0.0000
2024/04/15	2037	08/05/2025		Bond Future	13.3680	73.9394	13.5094	73.2942	1.058	0.0000	0.0000
2024/04/15	2037	08/05/2025	12.25 Call	Bond Future	914.7000	0.9147	763.1700	0.7632	16.566	0.0000	0.0000
2024/04/15	2037	08/05/2025	12.25 Put	Bond Future	6327.1100	6.3271	6820.7600	6.8208	7.802	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	
2024/04/15	2037	08/05/2025	13.35 Put	Bond Future	3114.4100	3.1144	3425.4600	3.4255	9.987	0.0000	0.0000
2024/04/15	2037	08/05/2025	13.35 Call	Bond Future	3031.7100	3.0317	2697.5800	2.6976	11.021	0.0000	0.0000
2024/04/15	2038	02/05/2024		Bond Future	132.6100	132.6100	132.0214	132.0214	0.444	0.0000	0.0000
2024/04/15	2038	01/08/2024		Bond Future	133.4761	133.4761	132.8744	132.8744	0.451	0.0000	0.0000
2024/04/15	2038	07/11/2024		Bond Future	136.6550	136.6550	136.0394	136.0394	0.450	0.0000	0.0000
2024/04/15	2038	06/02/2025		Bond Future	137.5395	137.5395	136.9106	136.9106	0.457	0.0000	0.0000
2024/04/15	2038	06/02/2025	135.23 Call	Bond Future	2309.5400	2.3095	1680.6400	1.6806	27.231	0.0000	0.0000
2024/04/15	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	2038	08/05/2025		Bond Future	140.5165	140.5165	139.8744	139.8744	0.457	0.0000	0.0000
2024/04/15	2038	08/05/2025	139.68 Call	Bond Future	836.5300	0.8365	194.4200	0.1944	76.759	0.0000	0.0000
2024/04/15	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	2040	02/05/2024		Bond Future	13.0177	75.7430	13.1018	75.3070	0.646	0.0000	0.0000
2024/04/15	2040	02/05/2024	11.61 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	2040	02/05/2024	11.61 Put	Bond Future	7950.8600	7.9509	8386.8700	8.3869	5.484	0.0000	0.0000
2024/04/15	2040	02/05/2024	11.62 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	2040	02/05/2024	11.62 Put	Bond Future	7889.7500	7.8898	8325.7600	8.3258	5.526	0.0000	0.0000
2024/04/15	2040	02/05/2024	11.60 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	2040	02/05/2024	11.60 Put	Bond Future	8012.0400	8.0120	8448.0600	8.4481	5.442	0.0000	0.0000
2024/04/15	2040	01/08/2024		Bond Future	13.1667	72.8907	13.2543	72.4450	0.666	0.0000	0.0000
2024/04/15	2040	01/08/2024	12.33 Call	Bond Future	454.8300	0.4548	363.1100	0.3631	20.166	0.0000	0.0000
2024/04/15	2040	01/08/2024	12.33 Put	Bond Future	4934.9300	4.9349	5288.8200	5.2888	7.171	0.0000	0.0000
2024/04/15	2040	01/08/2024	12.34 Call	Bond Future	465.9200	0.4659	372.5500	0.3726	20.040	0.0000	0.0000
2024/04/15	2040	01/08/2024	12.34 Put	Bond Future	4889.9600	4.8900	5242.2000	5.2422	7.203	0.0000	0.0000
2024/04/15	2040	01/08/2024	12.32 Call	Bond Future	443.8100	0.4438	353.7500	0.3538	20.292	0.0000	0.0000
2024/04/15	2040	01/08/2024	12.32 Put	Bond Future	4980.0400	4.9800	5335.5900	5.3356	7.140	0.0000	0.0000
2024/04/15	2040	01/08/2024	12.28 Put	Bond Future	5163.1600	5.1632	5525.1600	5.5252	7.011	0.0000	0.0000
2024/04/15	2040	01/08/2024	12.28 Call	Bond Future	401.7900	0.4018	318.1800	0.3182	20.809	0.0000	0.0000
2024/04/15	2040	01/08/2024	12.88 Call	Bond Future	1369.0400	1.3690	1173.7000	1.1737	14.268	0.0000	0.0000
2024/04/15	2040	01/08/2024	12.88 Put	Bond Future	2857.1500	2.8572	3107.4200	3.1074	8.759	0.0000	0.0000
2024/04/15	2040	01/08/2024	13.48 Call	Bond Future	3031.2700	3.0313	2729.4200	2.7294	9.958	0.0000	0.0000
2024/04/15	2040	01/08/2024	13.48 Put	Bond Future	1457.6500	1.4577	1601.4100	1.6014	9.862	0.0000	0.0000
2024/04/15	2040	01/08/2024	12.95 Put	Bond Future	2650.0100	2.6500	2886.6200	2.8866	8.929	0.0000	0.0000
2024/04/15	2040	01/08/2024	12.95 Call	Bond Future	1529.6800	1.5297	1320.6800	1.3207	13.663	0.0000	0.0000
2024/04/15	2040	07/11/2024		Bond Future	13.3252	74.6073	13.4166	74.1513	0.686	0.0000	0.0000
2024/04/15	2040	07/11/2024	12.85 Call	Bond Future	1709.8800	1.7099	1524.5800	1.5246	10.837	0.0000	0.0000
2024/04/15	2040	07/11/2024	12.85 Put	Bond Future	4153.4000	4.1534	4424.0200	4.4240	6.516	0.0000	0.0000
2024/04/15	2040	07/11/2024	12.86 Call	Bond Future	1731.3900	1.7314	1544.6300	1.5446	10.787	0.0000	0.0000
2024/04/15	2040	07/11/2024	12.86 Put	Bond Future	4122.1600	4.1222	4391.3200	4.3913	6.530	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	
2024/04/15	2040	07/11/2024	12.84 Call	Bond Future	1688.5100	1.6885	1504.6700	1.5047	10.888	0.0000	0.0000
2024/04/15	2040	07/11/2024	12.84 Put	Bond Future	4184.8400	4.1848	4456.9200	4.4569	6.502	0.0000	0.0000
2024/04/15	2040	06/02/2025		Bond Future	13.4862	71.7155	13.5815	71.2498	0.707	0.0000	0.0000
2024/04/15	2040	06/02/2025	12.95 Call	Bond Future	2061.9000	2.0619	1870.3500	1.8704	9.290	0.0000	0.0000
2024/04/15	2040	06/02/2025	12.95 Put	Bond Future	4771.8200	4.7718	5045.8900	5.0459	5.744	0.0000	0.0000
2024/04/15	2040	08/05/2025	13.43 Put	Bond Future	4274.8400	4.2748	4515.0700	4.5151	5.620	0.0000	0.0000
2024/04/15	2040	08/05/2025	13.43 Call	Bond Future	3139.0500	3.1391	2903.8900	2.9039	7.491	0.0000	0.0000
2024/04/15	2040	08/05/2025		Bond Future	13.6634	73.2476	13.7628	72.7722	0.728	0.0000	0.0000
2024/04/15	2040	08/05/2025	12.63 Call	Bond Future	1496.5400	1.4965	1349.7400	1.3497	9.809	0.0000	0.0000
2024/04/15	2040	08/05/2025	12.63 Put	Bond Future	6748.4800	6.7485	7077.0700	7.0771	4.869	0.0000	0.0000
2024/04/15	2044	02/05/2024	12.50 Call	Bond Future	56.3900	0.0564	21.4600	0.0215	61.944	0.0000	0.0000
2024/04/15	2044	02/05/2024	12.50 Put	Bond Future	3299.4900	3.2995	3698.5600	3.6986	12.095	0.0000	0.0000
2024/04/15	2044	02/05/2024	12.75 Call	Bond Future	232.8000	0.2328	121.9900	0.1220	47.599	0.0000	0.0000
2024/04/15	2044	02/05/2024	12.75 Put	Bond Future	2098.1400	2.0981	2421.3300	2.4213	15.404	0.0000	0.0000
2024/04/15	2044	02/05/2024	13.00 Call	Bond Future	646.6400	0.6466	422.0100	0.4220	34.738	0.0000	0.0000
2024/04/15	2044	02/05/2024	13.00 Put	Bond Future	1177.5400	1.1775	1386.9100	1.3869	17.780	0.0000	0.0000
2024/04/15	2044	02/05/2024		Bond Future	13.1017	71.7972	13.1858	71.3632	0.642	0.0000	0.0000
2024/04/15	2044	02/05/2024	11.66 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	2044	02/05/2024	11.66 Put	Bond Future	8213.2000	8.2132	8647.1900	8.6472	5.284	0.0000	0.0000
2024/04/15	2044	02/05/2024	11.67 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	2044	02/05/2024	11.67 Put	Bond Future	8150.7600	8.1508	8584.7500	8.5848	5.325	0.0000	0.0000
2024/04/15	2044	02/05/2024	11.65 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	2044	02/05/2024	11.65 Put	Bond Future	8275.7200	8.2757	8709.7100	8.7097	5.244	0.0000	0.0000
2024/04/15	2044	01/08/2024		Bond Future	13.2463	68.9838	13.3339	68.5402	0.662	0.0000	0.0000
2024/04/15	2044	01/08/2024	12.29 Call	Bond Future	344.8700	0.3449	270.8600	0.2709	21.460	0.0000	0.0000
2024/04/15	2044	01/08/2024	12.29 Put	Bond Future	5515.5800	5.5156	5885.1200	5.8851	6.700	0.0000	0.0000
2024/04/15	2044	01/08/2024	12.30 Call	Bond Future	354.0300	0.3540	278.5200	0.2785	21.329	0.0000	0.0000
2024/04/15	2044	01/08/2024	12.30 Put	Bond Future	5467.3300	5.4673	5835.3700	5.8354	6.732	0.0000	0.0000
2024/04/15	2044	01/08/2024	12.28 Call	Bond Future	335.8800	0.3359	263.3500	0.2634	21.594	0.0000	0.0000
2024/04/15	2044	01/08/2024	12.28 Put	Bond Future	5564.0600	5.5641	5935.0800	5.9351	6.668	0.0000	0.0000
2024/04/15	2044	07/11/2024		Bond Future	13.3996	70.6083	13.4911	70.1545	0.683	0.0000	0.0000
2024/04/15	2044	07/11/2024	12.91 Call	Bond Future	1626.7300	1.6267	1445.8300	1.4458	11.120	0.0000	0.0000
2024/04/15	2044	07/11/2024	12.91 Put	Bond Future	4145.4800	4.1455	4418.4100	4.4184	6.584	0.0000	0.0000
2024/04/15	2044	07/11/2024	12.92 Call	Bond Future	1647.5300	1.6475	1465.1700	1.4652	11.069	0.0000	0.0000
2024/04/15	2044	07/11/2024	12.92 Put	Bond Future	4113.2800	4.1133	4384.7500	4.3848	6.600	0.0000	0.0000
2024/04/15	2044	07/11/2024	12.90 Call	Bond Future	1605.8600	1.6059	1426.4400	1.4264	11.173	0.0000	0.0000
2024/04/15	2044	07/11/2024	12.90 Put	Bond Future	4177.6800	4.1777	4452.0900	4.4521	6.568	0.0000	0.0000
2024/04/15	2044	06/02/2025		Bond Future	13.5549	67.7550	13.6503	67.2915	0.703	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	
2024/04/15	2044	06/02/2025	13.02 Call	Bond Future	1996.3800	1.9964	1806.9700	1.8070	9.488	0.0000	0.0000
2024/04/15	2044	06/02/2025	13.02 Put	Bond Future	4700.4900	4.7005	4974.5700	4.9746	5.831	0.0000	0.0000
2024/04/15	2044	08/05/2025		Bond Future	13.7252	69.2023	13.8245	68.7292	0.724	0.0000	0.0000
2024/04/15	2044	08/05/2025	12.72 Call	Bond Future	1279.5200	1.2795	1141.7400	1.1417	10.768	0.0000	0.0000
2024/04/15	2044	08/05/2025	12.72 Put	Bond Future	6402.0300	6.4020	6737.3800	6.7374	5.238	0.0000	0.0000
2024/04/15	2046	02/05/2024		Bond Future	113.7809	113.7809	113.2638	113.2638	0.454	0.0000	0.0000
2024/04/15	2046	01/08/2024		Bond Future	116.2936	116.2936	115.7650	115.7650	0.455	0.0000	0.0000
2024/04/15	2046	07/11/2024		Bond Future	116.8650	116.8650	116.3239	116.3239	0.463	0.0000	0.0000
2024/04/15	2046	06/02/2025		Bond Future	119.4304	119.4304	118.8779	118.8779	0.463	0.0000	0.0000
2024/04/15	2046	06/02/2025	114.01 Call	Bond Future	5420.4100	5.4204	4867.9200	4.8679	10.193	0.0000	0.0000
2024/04/15	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	2046	08/05/2025		Bond Future	119.7669	119.7669	119.2027	119.2027	0.471	0.0000	0.0000
2024/04/15	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	2046	08/05/2025	121.97 Put	Bond Future	2203.1300	2.2031	2767.2600	2.7673	25.606	0.0000	0.0000
2024/04/15	2050	02/05/2024		Bond Future	115.0847	115.0847	115.2802	115.2802	0.170	0.0000	0.0000
2024/04/15	2050	01/08/2024		Bond Future	115.3294	115.3294	115.5291	115.5291	0.173	0.0000	0.0000
2024/04/15	2050	07/11/2024		Bond Future	118.0762	118.0762	118.2809	118.2809	0.173	0.0000	0.0000
2024/04/15	2050	06/02/2025		Bond Future	118.3105	118.3105	118.5199	118.5199	0.177	0.0000	0.0000
2024/04/15	2050	06/02/2025	115.60 Call	Bond Future	2710.5100	2.7105	2919.9300	2.9199	7.726	0.0000	0.0000
2024/04/15	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	2050	08/05/2025		Bond Future	120.8711	120.8711	121.0854	121.0854	0.177	0.0000	0.0000
2024/04/15	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	2050	08/05/2025	121.16 Put	Bond Future	288.9300	0.2889	74.5700	0.0746	74.191	0.0000	0.0000
2024/04/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	AL37	02/05/2024		Index Future	928.0810	928.0810	923.9780	923.9780	0.442	0.0000	0.0000
2024/04/15	AL37	01/08/2024		Index Future	948.3490	948.3490	944.1530	944.1530	0.442	0.0000	0.0000
2024/04/15	AL37	07/11/2024		Index Future	970.6970	970.6970	966.4100	966.4100	0.442	0.0000	0.0000
2024/04/15	AL37	06/02/2025		Index Future	991.7970	991.7970	987.4240	987.4240	0.441	0.0000	0.0000
2024/04/15	AL37	08/05/2025		Index Future	1013.0710	1013.0710	1008.6140	1008.6140	0.440	0.0000	0.0000
2024/04/15	AL7T	02/05/2024		Index Future	1065.2750	1065.2750	1059.4460	1059.4460	0.547	0.0000	0.0000
2024/04/15	AL7T	01/08/2024		Index Future	1088.5390	1088.5390	1082.5780	1082.5780	0.548	0.0000	0.0000
2024/04/15	AL7T	07/11/2024		Index Future	1114.1910	1114.1910	1108.0980	1108.0980	0.547	0.0000	0.0000
2024/04/15	AL7T	06/02/2025		Index Future	1138.4100	1138.4100	1132.1930	1132.1930	0.546	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	
2024/04/15	AL7T	08/05/2025		Index Future	1162.8290	1162.8290	1156.4900	1156.4900	0.545	0.0000	0.0000
2024/04/15	ALBI	02/05/2024		Index Future	928.0360	928.0360	923.4060	923.4060	0.499	0.0000	0.0000
2024/04/15	ALBI	01/08/2024		Index Future	948.3020	948.3020	943.5680	943.5680	0.499	0.0000	0.0000
2024/04/15	ALBI	07/11/2024		Index Future	970.6500	970.6500	965.8110	965.8110	0.499	0.0000	0.0000
2024/04/15	ALBI	06/02/2025		Index Future	991.7480	991.7480	986.8120	986.8120	0.498	0.0000	0.0000
2024/04/15	ALBI	08/05/2025		Index Future	1013.0220	1013.0220	1007.9890	1007.9890	0.497	0.0000	0.0000
2024/04/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	C303	28/02/2033		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
2024/04/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/15	ES33	02/05/2024		Bond Future	13.1573	71.1102	13.2715	70.6369	0.868	0.0000
2024/04/15	ES33	01/08/2024		Bond Future	13.3295	72.6807	13.4489	72.1968	0.895	0.0000
2024/04/15	ES33	07/11/2024		Bond Future	13.5320	70.6085	13.6573	70.1133	0.926	0.0000
2024/04/15	ES33	06/02/2025		Bond Future	13.7406	72.1575	13.8720	71.6517	0.956	0.0000
2024/04/15	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/15	ES33	06/02/2025	13.34 Put	Bond Future	1574.0900	1.5741	2079.9400	2.0799	32.136	0.0000
2024/04/15	ES33	08/05/2025		Bond Future	13.9611	69.9135	14.0987	69.3970	0.986	0.0000
2024/04/15	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/15	ES33	08/05/2025	12.73 Put	Bond Future	4858.5100	4.8585	5375.0400	5.3750	10.631	0.0000
2024/04/15	ES42	02/05/2024		Bond Future	13.4983	66.7835	13.5823	66.3809	0.623	0.0000
2024/04/15	ES42	01/08/2024		Bond Future	13.6513	68.2584	13.7388	67.8468	0.641	0.0000
2024/04/15	ES42	07/11/2024		Bond Future	13.8276	65.6155	13.9192	65.1943	0.662	0.0000
2024/04/15	ES42	06/02/2025		Bond Future	14.0006	67.0541	14.0961	66.6238	0.682	0.0000
2024/04/15	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/15	ES42	06/02/2025	13.71 Put	Bond Future	1339.3700	1.3394	1769.6400	1.7696	32.125	0.0000
2024/04/15	ES42	08/05/2025		Bond Future	14.1894	64.2349	14.2891	63.7955	0.703	0.0000
2024/04/15	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/15	ES42	08/05/2025	13.25 Put	Bond Future	4396.0200	4.3960	4835.3700	4.8354	9.994	0.0000
2024/04/15	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/15	GOVI	02/05/2024	950.98 Put	GOVI	367570.0000	36.7570	412430.0000	41.2430	12.204	0.0000
2024/04/15	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/15	GOVI	02/05/2024	950.99 Put	GOVI	367670.0000	36.7670	412530.0000	41.2530	12.201	0.0000
2024/04/15	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/15	GOVI	02/05/2024	950.97 Put	GOVI	367470.0000	36.7470	412330.0000	41.2330	12.208	0.0000
2024/04/15	GOVI	02/05/2024		GOVI	914.2230	914.2230	909.7370	909.7370	0.491	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
2024/04/15	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	GOVI	01/08/2024	943.38 Put	GOVI	91920.0000	9.1920	137790.0000	13.7790	49.902	0.0000
2024/04/15	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	GOVI	01/08/2024	943.39 Put	GOVI	92020.0000	9.2020	137890.0000	13.7890	49.848	0.0000
2024/04/15	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	GOVI	01/08/2024	943.37 Put	GOVI	91820.0000	9.1820	137690.0000	13.7690	49.956	0.0000
2024/04/15	GOVI	01/08/2024		GOVI	934.1880	934.1880	929.6010	929.6010	0.491	0.0000
2024/04/15	GOVI	07/11/2024		GOVI	956.2030	956.2030	951.5140	951.5140	0.490	0.0000
2024/04/15	GOVI	07/11/2024	948.79 Call	GOVI	74130.0000	7.4130	27240.0000	2.7240	63.254	0.0000
2024/04/15	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/15	GOVI	07/11/2024	948.80 Call	GOVI	74030.0000	7.4030	27140.0000	2.7140	63.339	0.0000
2024/04/15	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/15	GOVI	07/11/2024	948.78 Call	GOVI	74230.0000	7.4230	27340.0000	2.7340	63.169	0.0000
2024/04/15	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/15	GOVI	06/02/2025		GOVI	976.9880	976.9880	972.2050	972.2050	0.490	0.0000
2024/04/15	GOVI	06/02/2025	972.00 Call	GOVI	49880.0000	4.9880	2050.0000	0.2050	95.890	0.0000
2024/04/15	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/15	GOVI	08/05/2025		GOVI	997.9440	997.9440	993.0680	993.0680	0.489	0.0000
2024/04/15	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/15	GOVI	08/05/2025	1,022.00 Put	GOVI	240560.0000	24.0560	289320.0000	28.9320	20.269	0.0000
2024/04/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/04/15	IGOV	02/05/2024		Index Future	347.5310	347.5310	346.8320	346.8320	0.201	0.0000
2024/04/15	IGOV	01/08/2024		Index Future	355.2060	355.2060	354.4910	354.4910	0.201	0.0000
2024/04/15	IGOV	07/11/2024		Index Future	363.6670	363.6670	362.9380	362.9380	0.200	0.0000
2024/04/15	IGOV	06/02/2025		Index Future	371.6540	371.6540	370.9120	370.9120	0.200	0.0000
2024/04/15	IGOV	08/05/2025		Index Future	379.7060	379.7060	378.9520	378.9520	0.199	0.0000
2024/04/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/04/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/04/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/04/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/04/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/04/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/04/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/04/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/04/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/04/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000

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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	
2024/04/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/04/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/15	JBAF	17/04/2024		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/04/15	JBAF	15/05/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2024/04/15	JBAF	19/06/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/04/15	JBAF	17/07/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2024/04/15	JBAF	21/08/2024		Jibar Tradeable Future	8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000
2024/04/15	JBAF	18/09/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/04/15	JBAF	18/12/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/04/15	JBAF	19/03/2025		Jibar Tradeable Future	8.2400	91.7600	8.2400	91.7600	0.000	0.0000	0.0000
2024/04/15	JBAF	18/06/2025		Jibar Tradeable Future	8.1800	91.8200	8.1800	91.8200	0.000	0.0000	0.0000
2024/04/15	JBAF	17/09/2025		Jibar Tradeable Future	8.1700	91.8300	8.1700	91.8300	0.000	0.0000	0.0000
2024/04/15	JBAF	17/12/2025		Jibar Tradeable Future	8.2400	91.7600	8.2400	91.7600	0.000	0.0000	0.0000
2024/04/15	JBAF	18/03/2026		Jibar Tradeable Future	8.2500	91.7500	8.2500	91.7500	0.000	0.0000	0.0000
2024/04/15	R035	02/05/2024		Bond Future	12.3743	81.0648	12.4636	80.6198	0.722	0.0000	0.0000
2024/04/15	R035	02/05/2024	11.20 Call	Bond Future	0.3400	0.0003	0.0400	0.0000	88.235	0.0000	0.0000
2024/04/15	R035	02/05/2024	11.20 Put	Bond Future	6192.4000	6.1924	6637.0500	6.6371	7.181	0.0000	0.0000
2024/04/15	R035	02/05/2024	11.21 Call	Bond Future	0.3800	0.0004	0.0400	0.0000	89.474	0.0000	0.0000
2024/04/15	R035	02/05/2024	11.21 Put	Bond Future	6136.9300	6.1369	6581.5400	6.5815	7.245	0.0000	0.0000
2024/04/15	R035	02/05/2024	11.19 Call	Bond Future	0.3000	0.0003	0.0300	0.0000	90.000	0.0000	0.0000
2024/04/15	R035	02/05/2024	11.19 Put	Bond Future	6247.9300	6.2479	6692.6100	6.6926	7.117	0.0000	0.0000
2024/04/15	R035	01/08/2024	11.80 Call	Bond Future	571.7800	0.5718	459.0600	0.4591	19.714	0.0000	0.0000
2024/04/15	R035	01/08/2024	11.80 Put	Bond Future	4151.6400	4.1516	4493.6500	4.4937	8.238	0.0000	0.0000
2024/04/15	R035	01/08/2024	11.81 Call	Bond Future	584.7400	0.5847	470.2000	0.4702	19.588	0.0000	0.0000
2024/04/15	R035	01/08/2024	11.81 Put	Bond Future	4112.4800	4.1125	4452.6700	4.4527	8.272	0.0000	0.0000
2024/04/15	R035	01/08/2024	11.79 Call	Bond Future	559.0100	0.5590	448.1100	0.4481	19.839	0.0000	0.0000
2024/04/15	R035	01/08/2024	11.79 Put	Bond Future	4191.0300	4.1910	4534.8600	4.5349	8.204	0.0000	0.0000
2024/04/15	R035	01/08/2024		Bond Future	12.5081	82.8350	12.6012	82.3803	0.745	0.0000	0.0000
2024/04/15	R035	07/11/2024		Bond Future	12.6671	80.2708	12.7646	79.8056	0.770	0.0000	0.0000
2024/04/15	R035	07/11/2024	12.18 Call	Bond Future	1573.1100	1.5731	1389.5300	1.3895	11.670	0.0000	0.0000
2024/04/15	R035	07/11/2024	12.18 Put	Bond Future	3955.8400	3.9558	4237.5200	4.2375	7.121	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	
2024/04/15	R035	07/11/2024	12.19 Call	Bond Future	1593.0200	1.5930	1407.9700	1.4080	11.616	0.0000	0.0000
2024/04/15	R035	07/11/2024	12.19 Put	Bond Future	3925.8300	3.9258	4206.0400	4.2060	7.138	0.0000	0.0000
2024/04/15	R035	07/11/2024	12.17 Call	Bond Future	1553.1000	1.5531	1371.0100	1.3710	11.724	0.0000	0.0000
2024/04/15	R035	07/11/2024	12.17 Put	Bond Future	3985.7900	3.9858	4268.9600	4.2690	7.104	0.0000	0.0000
2024/04/15	R035	06/02/2025		Bond Future	12.8313	82.0139	12.9333	81.5388	0.794	0.0000	0.0000
2024/04/15	R035	06/02/2025	12.41 Call	Bond Future	2055.6800	2.0557	1852.7800	1.8528	9.870	0.0000	0.0000
2024/04/15	R035	06/02/2025	12.41 Put	Bond Future	4062.8800	4.0629	4335.1000	4.3351	6.700	0.0000	0.0000
2024/04/15	R035	08/05/2025		Bond Future	13.0009	79.2523	13.1074	78.7673	0.819	0.0000	0.0000
2024/04/15	R035	08/05/2025	11.78 Call	Bond Future	871.3900	0.8714	760.1700	0.7602	12.764	0.0000	0.0000
2024/04/15	R035	08/05/2025	11.78 Put	Bond Future	6746.1800	6.7462	7119.9800	7.1200	5.541	0.0000	0.0000
2024/04/15	R053	02/05/2024	13.03 Call	Bond Future	1386.4800	1.3865	1018.6500	1.0187	26.530	0.0000	0.0000
2024/04/15	R053	02/05/2024	13.03 Put	Bond Future	1111.9000	1.1119	1278.5100	1.2785	14.984	0.0000	0.0000
2024/04/15	R053	02/05/2024	13.04 Call	Bond Future	1424.0600	1.4241	1051.3700	1.0514	26.171	0.0000	0.0000
2024/04/15	R053	02/05/2024	13.04 Put	Bond Future	1082.0600	1.0821	1243.8100	1.2438	14.948	0.0000	0.0000
2024/04/15	R053	02/05/2024	13.02 Call	Bond Future	1349.4900	1.3495	986.5900	0.9866	26.892	0.0000	0.0000
2024/04/15	R053	02/05/2024	13.02 Put	Bond Future	1142.4300	1.1424	1313.9700	1.3140	15.015	0.0000	0.0000
2024/04/15	R053	02/05/2024		Bond Future	12.9894	90.9184	13.0686	90.3840	0.610	0.0000	0.0000
2024/04/15	R053	01/08/2024	13.14 Call	Bond Future	2871.3000	2.8713	2556.9400	2.5569	10.948	0.0000	0.0000
2024/04/15	R053	01/08/2024	13.14 Put	Bond Future	2765.1200	2.7651	2996.9200	2.9969	8.383	0.0000	0.0000
2024/04/15	R053	01/08/2024	13.15 Call	Bond Future	2907.6600	2.9077	2591.1900	2.5912	10.884	0.0000	0.0000
2024/04/15	R053	01/08/2024	13.15 Put	Bond Future	2735.1200	2.7351	2964.8100	2.9648	8.398	0.0000	0.0000
2024/04/15	R053	01/08/2024	13.13 Call	Bond Future	2834.9200	2.8349	2522.7000	2.5227	11.013	0.0000	0.0000
2024/04/15	R053	01/08/2024	13.13 Put	Bond Future	2795.2000	2.7952	3029.1400	3.0291	8.369	0.0000	0.0000
2024/04/15	R053	01/08/2024		Bond Future	13.1240	92.9039	13.2066	92.3577	0.629	0.0000	0.0000
2024/04/15	R053	07/11/2024		Bond Future	13.2772	89.2199	13.3635	88.6611	0.650	0.0000	0.0000
2024/04/15	R053	07/11/2024	12.80 Call	Bond Future	2316.1200	2.3161	2083.5900	2.0836	10.040	0.0000	0.0000
2024/04/15	R053	07/11/2024	12.80 Put	Bond Future	5528.7900	5.5288	5855.0600	5.8551	5.901	0.0000	0.0000
2024/04/15	R053	07/11/2024	12.81 Call	Bond Future	2344.3900	2.3444	2110.1000	2.1101	9.994	0.0000	0.0000
2024/04/15	R053	07/11/2024	12.81 Put	Bond Future	5487.5000	5.4875	5812.0100	5.8120	5.914	0.0000	0.0000
2024/04/15	R053	07/11/2024	12.79 Call	Bond Future	2288.0200	2.2880	2057.2600	2.0573	10.086	0.0000	0.0000
2024/04/15	R053	07/11/2024	12.79 Put	Bond Future	5570.3400	5.5703	5898.3800	5.8984	5.889	0.0000	0.0000
2024/04/15	R053	06/02/2025		Bond Future	13.4289	91.1565	13.5190	90.5858	0.671	0.0000	0.0000
2024/04/15	R053	06/02/2025	12.94 Call	Bond Future	2865.1600	2.8652	2620.2500	2.6203	8.548	0.0000	0.0000
2024/04/15	R053	06/02/2025	12.94 Put	Bond Future	6088.9500	6.0890	6414.7500	6.4148	5.351	0.0000	0.0000
2024/04/15	R053	08/05/2025		Bond Future	13.5913	87.2341	13.6854	86.6515	0.692	0.0000	0.0000
2024/04/15	R053	08/05/2025	12.64 Call	Bond Future	2049.7000	2.0497	1859.8800	1.8599	9.261	0.0000	0.0000
2024/04/15	R053	08/05/2025	12.64 Put	Bond Future	8382.7800	8.3828	8775.6100	8.7756	4.686	0.0000	0.0000
2024/04/15	R186	02/05/2024		Bond Future	9.4266	106.3806	9.4973	106.2170	0.751	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
2024/04/15	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/04/15	R186	02/05/2024	8.00 Put	Bond Future	3370.6200	3.3706	3534.2100	3.5342	4.853	0.0000
2024/04/15	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/15	R186	02/05/2024	8.01 Put	Bond Future	3346.5000	3.3465	3510.0900	3.5101	4.888	0.0000
2024/04/15	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/15	R186	02/05/2024	7.99 Put	Bond Future	3394.7400	3.3947	3558.3300	3.5583	4.819	0.0000
2024/04/15	R186	02/05/2024	10.40 Call	Bond Future	2225.5200	2.2255	2061.5100	2.0615	7.370	0.0000
2024/04/15	R186	02/05/2024	10.40 Put	Bond Future	3.7300	0.0037	3.3100	0.0033	11.260	0.0000
2024/04/15	R186	02/05/2024	9.73 Put	Bond Future	85.0400	0.0850	101.4400	0.1014	19.285	0.0000
2024/04/15	R186	02/05/2024	9.73 Call	Bond Future	784.2300	0.7842	637.0400	0.6370	18.769	0.0000
2024/04/15	R186	01/08/2024	8.69 Call	Bond Future	81.7500	0.0818	60.6300	0.0606	25.835	0.0000
2024/04/15	R186	01/08/2024	8.69 Put	Bond Future	1793.9000	1.7939	1940.0300	1.9400	8.146	0.0000
2024/04/15	R186	01/08/2024	8.70 Call	Bond Future	84.8400	0.0848	63.0900	0.0631	25.636	0.0000
2024/04/15	R186	01/08/2024	8.70 Put	Bond Future	1775.4100	1.7754	1920.9100	1.9209	8.195	0.0000
2024/04/15	R186	01/08/2024	8.68 Call	Bond Future	78.8500	0.0789	58.3300	0.0583	26.024	0.0000
2024/04/15	R186	01/08/2024	8.68 Put	Bond Future	1812.5800	1.8126	1959.3100	1.9593	8.095	0.0000
2024/04/15	R186	01/08/2024		Bond Future	9.4919	103.3958	9.5712	103.2285	0.835	0.0000
2024/04/15	R186	07/11/2024		Bond Future	9.5784	105.8316	9.6690	105.6606	0.945	0.0000
2024/04/15	R186	07/11/2024	9.14 Call	Bond Future	496.0200	0.4960	433.0400	0.4330	12.697	0.0000
2024/04/15	R186	07/11/2024	9.14 Put	Bond Future	1329.3100	1.3293	1437.2800	1.4373	8.122	0.0000
2024/04/15	R186	07/11/2024	9.15 Call	Bond Future	504.7000	0.5047	441.0600	0.4411	12.609	0.0000
2024/04/15	R186	07/11/2024	9.15 Put	Bond Future	1318.8900	1.3189	1426.2000	1.4262	8.136	0.0000
2024/04/15	R186	07/11/2024	9.13 Call	Bond Future	487.4100	0.4874	425.1000	0.4251	12.784	0.0000
2024/04/15	R186	07/11/2024	9.13 Put	Bond Future	1339.8100	1.3398	1448.4500	1.4485	8.109	0.0000
2024/04/15	R186	06/02/2025		Bond Future	9.6947	102.8140	9.7986	102.6397	1.072	0.0000
2024/04/15	R186	06/02/2025	9.03 Call	Bond Future	421.0800	0.4211	366.3900	0.3664	12.988	0.0000
2024/04/15	R186	06/02/2025	9.03 Put	Bond Future	1546.1700	1.5462	1665.8300	1.6658	7.739	0.0000
2024/04/15	R186	08/05/2025		Bond Future	9.8738	105.0137	9.9953	104.8359	1.231	0.0000
2024/04/15	R186	08/05/2025	8.47 Call	Bond Future	196.4500	0.1965	165.8100	0.1658	15.597	0.0000
2024/04/15	R186	08/05/2025	8.47 Put	Bond Future	2280.8600	2.2809	2427.9600	2.4280	6.449	0.0000
2024/04/15	R202	02/05/2024		Bond Future	259.5356	259.5356	259.3350	259.3350	0.077	0.0000
2024/04/15	R202	01/08/2024		Bond Future	260.1893	260.1893	259.9840	259.9840	0.079	0.0000
2024/04/15	R202	07/11/2024		Bond Future	266.3864	266.3864	266.1769	266.1769	0.079	0.0000
2024/04/15	R202	06/02/2025		Bond Future	267.0200	267.0200	266.8067	266.8067	0.080	0.0000
2024/04/15	R202	06/02/2025	266.79 Call	Bond Future	229.9700	0.2300	16.7300	0.0167	92.725	0.0000
2024/04/15	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/15	R202	08/05/2025		Bond Future	272.8000	272.8000	272.5830	272.5830	0.080	0.0000
2024/04/15	R202	08/05/2025	272.31 Call	Bond Future	489.9800	0.4900	273.0200	0.2730	44.279	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
2024/04/15	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/04/15	R209	02/05/2024		Bond Future	12.4473	62.6619	12.5618	62.1607	0.920	0.0000
2024/04/15	R209	02/05/2024	11.18 Call	Bond Future	0.0900	0.0001	0.0100	0.0000	88.889	0.0000
2024/04/15	R209	02/05/2024	11.18 Put	Bond Future	5944.4000	5.9444	6445.5500	6.4456	8.431	0.0000
2024/04/15	R209	02/05/2024	11.19 Call	Bond Future	0.1100	0.0001	0.0100	0.0000	90.909	0.0000
2024/04/15	R209	02/05/2024	11.19 Put	Bond Future	5894.5200	5.8945	6395.6500	6.3957	8.502	0.0000
2024/04/15	R209	02/05/2024	11.17 Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0.0000
2024/04/15	R209	02/05/2024	11.17 Put	Bond Future	5994.3500	5.9944	6495.5000	6.4955	8.360	0.0000
2024/04/15	R209	01/08/2024		Bond Future	12.5716	64.0303	12.6905	63.5181	0.946	0.0000
2024/04/15	R209	01/08/2024	11.79 Call	Bond Future	428.1200	0.4281	321.3000	0.3213	24.951	0.0000
2024/04/15	R209	01/08/2024	11.79 Put	Bond Future	3946.1500	3.9462	4351.5800	4.3516	10.274	0.0000
2024/04/15	R209	01/08/2024	11.80 Call	Bond Future	438.3800	0.4384	329.6500	0.3297	24.803	0.0000
2024/04/15	R209	01/08/2024	11.80 Put	Bond Future	3909.6800	3.9097	4313.2000	4.3132	10.321	0.0000
2024/04/15	R209	01/08/2024	11.78 Call	Bond Future	418.0300	0.4180	313.1000	0.3131	25.101	0.0000
2024/04/15	R209	01/08/2024	11.78 Put	Bond Future	3982.8300	3.9828	4390.1500	4.3902	10.227	0.0000
2024/04/15	R209	07/11/2024		Bond Future	12.7136	62.3816	12.8375	61.8574	0.975	0.0000
2024/04/15	R209	07/11/2024	12.22 Call	Bond Future	1380.3500	1.3804	1179.9600	1.1800	14.517	0.0000
2024/04/15	R209	07/11/2024	12.22 Put	Bond Future	3530.7300	3.5307	3854.5400	3.8545	9.171	0.0000
2024/04/15	R209	07/11/2024	12.23 Call	Bond Future	1398.1500	1.3982	1196.1000	1.1961	14.451	0.0000
2024/04/15	R209	07/11/2024	12.23 Put	Bond Future	3503.9500	3.5040	3826.1000	3.8261	9.194	0.0000
2024/04/15	R209	07/11/2024	12.21 Call	Bond Future	1362.8500	1.3629	1164.1200	1.1641	14.582	0.0000
2024/04/15	R209	07/11/2024	12.21 Put	Bond Future	3557.8600	3.5579	3883.3300	3.8833	9.148	0.0000
2024/04/15	R209	06/02/2025		Bond Future	12.8556	63.7361	12.9844	63.2007	1.002	0.0000
2024/04/15	R209	06/02/2025	12.44 Call	Bond Future	1809.2100	1.8092	1584.8900	1.5849	12.399	0.0000
2024/04/15	R209	06/02/2025	12.44 Put	Bond Future	3581.0600	3.5811	3892.1300	3.8921	8.687	0.0000
2024/04/15	R209	08/05/2025		Bond Future	13.0087	61.9432	13.1428	61.3965	1.030	0.0000
2024/04/15	R209	08/05/2025	11.89 Call	Bond Future	829.4100	0.8294	698.8100	0.6988	15.746	0.0000
2024/04/15	R209	08/05/2025	11.89 Put	Bond Future	5666.0100	5.6660	6082.0800	6.0821	7.343	0.0000
2024/04/15	R210	02/05/2024		Bond Future	234.0351	234.0351	234.0341	234.0341	0.000	0.0000
2024/04/15	R210	01/08/2024		Bond Future	239.2037	239.2037	239.2024	239.2024	0.001	0.0000
2024/04/15	R210	07/11/2024		Bond Future	241.5683	241.5683	241.5676	241.5676	0.000	0.0000
2024/04/15	R210	06/02/2025		Bond Future	246.8719	246.8719	246.8719	246.8719	0.000	0.0000
2024/04/15	R210	06/02/2025	239.61 Call	Bond Future	7261.9200	7.2619	7261.9100	7.2619	0.000	0.0000
2024/04/15	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/15	R210	08/05/2025		Bond Future	248.8080	248.8080	248.8088	248.8088	0.000	0.0000
2024/04/15	R210	08/05/2025	248.03 Call	Bond Future	777.9600	0.7780	778.8100	0.7788	0.109	0.0000
2024/04/15	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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	
2024/04/15	R213	02/05/2024		Bond Future	11.2397	81.4683	11.3344	81.0842	0.843	0.0000	0.0000
2024/04/15	R213	02/05/2024	10.29 Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	R213	02/05/2024	10.29 Put	Bond Future	3982.5400	3.9825	4366.5800	4.3666	9.643	0.0000	0.0000
2024/04/15	R213	02/05/2024	10.30 Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	R213	02/05/2024	10.30 Put	Bond Future	3939.3400	3.9393	4323.3700	4.3234	9.749	0.0000	0.0000
2024/04/15	R213	02/05/2024	10.28 Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	R213	02/05/2024	10.28 Put	Bond Future	4025.7500	4.0258	4409.8100	4.4098	9.540	0.0000	0.0000
2024/04/15	R213	01/08/2024		Bond Future	11.3510	83.2474	11.4505	82.8548	0.877	0.0000	0.0000
2024/04/15	R213	01/08/2024	10.87 Call	Bond Future	660.8300	0.6608	534.4100	0.5344	19.130	0.0000	0.0000
2024/04/15	R213	01/08/2024	10.87 Put	Bond Future	2592.3500	2.5924	2858.5100	2.8585	10.267	0.0000	0.0000
2024/04/15	R213	01/08/2024	10.88 Call	Bond Future	673.8800	0.6739	545.7400	0.5457	19.015	0.0000	0.0000
2024/04/15	R213	01/08/2024	10.88 Put	Bond Future	2564.6600	2.5647	2829.1000	2.8291	10.311	0.0000	0.0000
2024/04/15	R213	01/08/2024	10.86 Call	Bond Future	647.7800	0.6478	523.1000	0.5231	19.247	0.0000	0.0000
2024/04/15	R213	01/08/2024	10.86 Put	Bond Future	2620.0700	2.6201	2887.9700	2.8880	10.225	0.0000	0.0000
2024/04/15	R213	07/11/2024		Bond Future	11.4895	81.6470	11.5946	81.2454	0.915	0.0000	0.0000
2024/04/15	R213	07/11/2024	11.22 Call	Bond Future	1575.7100	1.5757	1394.1300	1.3941	11.524	0.0000	0.0000
2024/04/15	R213	07/11/2024	11.22 Put	Bond Future	2616.9300	2.6169	2836.9700	2.8370	8.408	0.0000	0.0000
2024/04/15	R213	07/11/2024	11.23 Call	Bond Future	1593.5800	1.5936	1410.7500	1.4108	11.473	0.0000	0.0000
2024/04/15	R213	07/11/2024	11.23 Put	Bond Future	2595.8700	2.5959	2814.6600	2.8147	8.428	0.0000	0.0000
2024/04/15	R213	07/11/2024	11.21 Call	Bond Future	1557.7000	1.5577	1377.3900	1.3774	11.575	0.0000	0.0000
2024/04/15	R213	07/11/2024	11.21 Put	Bond Future	2637.8800	2.6379	2859.1900	2.8592	8.390	0.0000	0.0000
2024/04/15	R213	06/02/2025		Bond Future	11.6377	83.4204	11.7486	83.0103	0.953	0.0000	0.0000
2024/04/15	R213	06/02/2025	11.35 Call	Bond Future	1852.0300	1.8520	1665.2800	1.6653	10.084	0.0000	0.0000
2024/04/15	R213	06/02/2025	11.35 Put	Bond Future	2928.2200	2.9282	3151.6000	3.1516	7.629	0.0000	0.0000
2024/04/15	R213	08/05/2025		Bond Future	11.7956	81.6441	11.9126	81.2254	0.992	0.0000	0.0000
2024/04/15	R213	08/05/2025	10.52 Call	Bond Future	662.4700	0.6625	571.2000	0.5712	13.777	0.0000	0.0000
2024/04/15	R213	08/05/2025	10.52 Put	Bond Future	5408.1600	5.4082	5735.5300	5.7355	6.053	0.0000	0.0000
2024/04/15	R214	02/05/2024	13.52 Call	Bond Future	3077.5000	3.0775	2709.9800	2.7100	11.942	0.0000	0.0000
2024/04/15	R214	02/05/2024	13.52 Put	Bond Future	66.9700	0.0670	71.4700	0.0715	6.719	0.0000	0.0000
2024/04/15	R214	02/05/2024	12.87 Call	Bond Future	913.6800	0.9137	659.3000	0.6593	27.841	0.0000	0.0000
2024/04/15	R214	02/05/2024	12.87 Put	Bond Future	655.5900	0.6556	773.2300	0.7732	17.944	0.0000	0.0000
2024/04/15	R214	02/05/2024	12.12 Put	Bond Future	3229.7500	3.2298	3583.5500	3.5836	10.954	0.0000	0.0000
2024/04/15	R214	02/05/2024	12.12 Call	Bond Future	27.3900	0.0274	9.1700	0.0092	66.521	0.0000	0.0000
2024/04/15	R214	02/05/2024	12.14 Put	Bond Future	3137.4600	3.1375	3488.8000	3.4888	11.198	0.0000	0.0000
2024/04/15	R214	02/05/2024	12.14 Call	Bond Future	31.6100	0.0316	10.9300	0.0109	65.422	0.0000	0.0000
2024/04/15	R214	02/05/2024	11.47 Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	R214	02/05/2024	11.47 Put	Bond Future	6473.9000	6.4739	6845.8900	6.8459	5.746	0.0000	0.0000
2024/04/15	R214	02/05/2024	11.48 Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000

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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	
2024/04/15	R214	02/05/2024	11.48 Put	Bond Future	6421.5200	6.4215	6793.5100	6.7935	5.793	0.0000	0.0000
2024/04/15	R214	02/05/2024	11.46 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/15	R214	02/05/2024	11.46 Put	Bond Future	6526.3300	6.5263	6898.3300	6.8983	5.700	0.0000	0.0000
2024/04/15	R214	02/05/2024		Bond Future	12.8116	58.0301	12.8959	57.6581	0.658	0.0000	0.0000
2024/04/15	R214	01/08/2024		Bond Future	12.9325	59.2973	13.0200	58.9171	0.676	0.0000	0.0000
2024/04/15	R214	01/08/2024	12.17 Call	Bond Future	442.6000	0.4426	355.7600	0.3558	19.620	0.0000	0.0000
2024/04/15	R214	01/08/2024	12.17 Put	Bond Future	3935.0900	3.9351	4228.4400	4.2284	7.455	0.0000	0.0000
2024/04/15	R214	01/08/2024	12.18 Call	Bond Future	453.1200	0.4531	364.7800	0.3648	19.496	0.0000	0.0000
2024/04/15	R214	01/08/2024	12.18 Put	Bond Future	3897.6700	3.8977	4189.5200	4.1895	7.488	0.0000	0.0000
2024/04/15	R214	01/08/2024	12.16 Call	Bond Future	432.2400	0.4322	346.8900	0.3469	19.746	0.0000	0.0000
2024/04/15	R214	01/08/2024	12.16 Put	Bond Future	3972.7300	3.9727	4267.5700	4.2676	7.422	0.0000	0.0000
2024/04/15	R214	07/11/2024		Bond Future	13.0737	57.3871	13.1647	56.9980	0.696	0.0000	0.0000
2024/04/15	R214	07/11/2024	12.61 Call	Bond Future	1441.5400	1.4415	1282.9200	1.2829	11.004	0.0000	0.0000
2024/04/15	R214	07/11/2024	12.61 Put	Bond Future	3491.1200	3.4911	3721.5400	3.7215	6.600	0.0000	0.0000
2024/04/15	R214	07/11/2024	12.62 Call	Bond Future	1459.8800	1.4599	1300.0000	1.3000	10.952	0.0000	0.0000
2024/04/15	R214	07/11/2024	12.62 Put	Bond Future	3464.0300	3.4640	3693.1900	3.6932	6.615	0.0000	0.0000
2024/04/15	R214	07/11/2024	12.60 Call	Bond Future	1423.3200	1.4233	1265.9700	1.2660	11.055	0.0000	0.0000
2024/04/15	R214	07/11/2024	12.60 Put	Bond Future	3518.3700	3.5184	3750.0600	3.7501	6.585	0.0000	0.0000
2024/04/15	R214	06/02/2025		Bond Future	13.2169	58.6332	13.3114	58.2359	0.715	0.0000	0.0000
2024/04/15	R214	06/02/2025	12.71 Call	Bond Future	1747.8700	1.7479	1583.1800	1.5832	9.422	0.0000	0.0000
2024/04/15	R214	06/02/2025	12.71 Put	Bond Future	3955.3000	3.9553	4187.9000	4.1879	5.881	0.0000	0.0000
2024/04/15	R214	08/05/2025		Bond Future	13.3624	56.5799	13.4605	56.1742	0.735	0.0000	0.0000
2024/04/15	R214	08/05/2025	12.40 Call	Bond Future	1307.5500	1.3076	1178.3000	1.1783	9.885	0.0000	0.0000
2024/04/15	R214	08/05/2025	12.40 Put	Bond Future	5541.9700	5.5420	5818.3800	5.8184	4.988	0.0000	0.0000
2024/04/15	R248	02/05/2024	11.40 Put	Bond Future	9391.6100	9.3916	9914.7000	9.9147	5.570	0.0000	0.0000
2024/04/15	R248	02/05/2024	11.40 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	R248	02/05/2024	12.40 Put	Bond Future	3286.4900	3.2865	3765.7400	3.7657	14.582	0.0000	0.0000
2024/04/15	R248	02/05/2024	12.40 Call	Bond Future	68.2600	0.0683	24.4200	0.0244	64.225	0.0000	0.0000
2024/04/15	R248	02/05/2024	13.16 Call	Bond Future	1477.9700	1.4780	1083.0600	1.0831	26.720	0.0000	0.0000
2024/04/15	R248	02/05/2024	13.16 Put	Bond Future	552.7300	0.5527	680.9100	0.6809	23.190	0.0000	0.0000
2024/04/15	R248	02/05/2024		Bond Future	12.9833	70.6248	13.0827	70.1017	0.766	0.0000	0.0000
2024/04/15	R248	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	R248	02/05/2024	11.47 Put	Bond Future	8929.9700	8.9300	9453.0600	9.4531	5.858	0.0000	0.0000
2024/04/15	R248	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	R248	02/05/2024	11.48 Put	Bond Future	8864.4100	8.8644	9387.5000	9.3875	5.901	0.0000	0.0000
2024/04/15	R248	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	R248	02/05/2024	11.46 Put	Bond Future	8995.6300	8.9956	9518.7200	9.5187	5.815	0.0000	0.0000
2024/04/15	R248	01/08/2024		Bond Future	13.1122	72.1671	13.2156	71.6325	0.789	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	
2024/04/15	R248	01/08/2024	12.31 Call	Bond Future	527.8500	0.5279	412.3800	0.4124	21.876	0.0000	0.0000
2024/04/15	R248	01/08/2024	12.31 Put	Bond Future	4941.3800	4.9414	5360.4800	5.3605	8.481	0.0000	0.0000
2024/04/15	R248	01/08/2024	12.32 Call	Bond Future	540.3800	0.5404	422.8900	0.4229	21.742	0.0000	0.0000
2024/04/15	R248	01/08/2024	12.32 Put	Bond Future	4895.8100	4.8958	5312.8900	5.3129	8.519	0.0000	0.0000
2024/04/15	R248	01/08/2024	12.30 Call	Bond Future	515.5100	0.5155	402.0400	0.4020	22.011	0.0000	0.0000
2024/04/15	R248	01/08/2024	12.30 Put	Bond Future	4987.2200	4.9872	5408.3200	5.4083	8.444	0.0000	0.0000
2024/04/15	R248	07/11/2024		Bond Future	13.2623	69.4151	13.3703	68.8681	0.814	0.0000	0.0000
2024/04/15	R248	07/11/2024	12.79 Call	Bond Future	1716.2600	1.7163	1498.8000	1.4988	12.671	0.0000	0.0000
2024/04/15	R248	07/11/2024	12.79 Put	Bond Future	4204.1800	4.2042	4533.6500	4.5337	7.837	0.0000	0.0000
2024/04/15	R248	07/11/2024	12.80 Call	Bond Future	1738.1600	1.7382	1518.9400	1.5189	12.612	0.0000	0.0000
2024/04/15	R248	07/11/2024	12.80 Put	Bond Future	4171.7300	4.1717	4499.4400	4.4994	7.855	0.0000	0.0000
2024/04/15	R248	07/11/2024	12.78 Call	Bond Future	1694.5000	1.6945	1478.8100	1.4788	12.729	0.0000	0.0000
2024/04/15	R248	07/11/2024	12.78 Put	Bond Future	4236.8500	4.2369	4568.0900	4.5681	7.818	0.0000	0.0000
2024/04/15	R248	06/02/2025		Bond Future	13.4149	70.9222	13.5276	70.3636	0.840	0.0000	0.0000
2024/04/15	R248	06/02/2025	12.71 Call	Bond Future	1682.3400	1.6823	1484.5200	1.4845	11.759	0.0000	0.0000
2024/04/15	R248	06/02/2025	12.71 Put	Bond Future	5376.5300	5.3765	5737.3500	5.7374	6.711	0.0000	0.0000
2024/04/15	R248	08/05/2025		Bond Future	13.5699	67.9864	13.6873	67.4160	0.865	0.0000	0.0000
2024/04/15	R248	08/05/2025	12.60 Call	Bond Future	1273.2300	1.2732	1110.0700	1.1101	12.815	0.0000	0.0000
2024/04/15	R248	08/05/2025	12.60 Put	Bond Future	6343.3800	6.3434	6750.6600	6.7507	6.421	0.0000	0.0000
2024/04/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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