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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/04/2024 TO 12/04/2024

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
2024/04/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/12	2025	02/05/2024		Bond Future	179.4092	179.4092	179.4007	0.005	0.0000	0.0000
2024/04/12	2025	01/08/2024		Bond Future	181.5659	181.5659	181.5293	0.020	0.0000	0.0000
2024/04/12	2025	07/11/2024		Bond Future	185.8881	185.8881	185.8530	0.019	0.0000	0.0000
2024/04/12	2029	02/05/2024		Bond Future	129.3689	129.3689	129.3638	0.004	0.0000	0.0000
2024/04/12	2029	01/08/2024		Bond Future	132.2461	132.2461	132.2207	0.019	0.0000	0.0000
2024/04/12	2029	07/11/2024		Bond Future	133.9952	133.9952	133.9709	0.018	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	
2024/04/12	2029	06/02/2025		Bond Future	136.9385	136.9385	136.9124	136.9124	0.019	0.0000	0.0000
2024/04/12	2029	06/02/2025	132.40 Call	Bond Future	4538.5100	4.5385	4512.4300	4.5124	0.575	0.0000	0.0000
2024/04/12	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	2029	08/05/2025		Bond Future	138.4455	138.4455	138.4460	138.4460	0.000	0.0000	0.0000
2024/04/12	2029	08/05/2025	137.85 Call	Bond Future	595.4900	0.5955	596.0400	0.5960	0.092	0.0000	0.0000
2024/04/12	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	2030	02/05/2024		Bond Future	10.6998	90.7542	10.7197	90.6768	0.186	0.0000	0.0000
2024/04/12	2030	02/05/2024	9.82 Call	Bond Future	1.4600	0.0015	0.2700	0.0003	81.507	0.0000	0.0000
2024/04/12	2030	02/05/2024	9.82 Put	Bond Future	3518.4200	3.5184	3594.6300	3.5946	2.166	0.0000	0.0000
2024/04/12	2030	02/05/2024	9.83 Call	Bond Future	1.6700	0.0017	0.3200	0.0003	80.838	0.0000	0.0000
2024/04/12	2030	02/05/2024	9.83 Put	Bond Future	3477.6900	3.4777	3553.7400	3.5537	2.187	0.0000	0.0000
2024/04/12	2030	02/05/2024	9.81 Call	Bond Future	1.2800	0.0013	0.2200	0.0002	82.813	0.0000	0.0000
2024/04/12	2030	02/05/2024	9.81 Put	Bond Future	3559.2000	3.5592	3635.5400	3.6355	2.145	0.0000	0.0000
2024/04/12	2030	02/05/2024	9.66 Put	Bond Future	4175.1600	4.1752	4252.4500	4.2525	1.851	0.0000	0.0000
2024/04/12	2030	02/05/2024	9.66 Call	Bond Future	0.1200	0.0001	0.0100	0.0000	91.667	0.0000	0.0000
2024/04/12	2030	02/05/2024	10.16 Put	Bond Future	2183.1900	2.1832	2238.3700	2.2384	2.527	0.0000	0.0000
2024/04/12	2030	02/05/2024	10.16 Call	Bond Future	45.5300	0.0455	23.3100	0.0233	48.803	0.0000	0.0000
2024/04/12	2030	02/05/2024	11.94 Call	Bond Future	4685.1700	4.6852	4605.4000	4.6054	1.703	0.0000	0.0000
2024/04/12	2030	02/05/2024	11.94 Put	Bond Future	7.0700	0.0071	4.7000	0.0047	33.522	0.0000	0.0000
2024/04/12	2030	02/05/2024	10.62 Put	Bond Future	816.0000	0.8160	805.7200	0.8057	1.260	0.0000	0.0000
2024/04/12	2030	02/05/2024	10.62 Call	Bond Future	503.8600	0.5039	416.1800	0.4162	17.402	0.0000	0.0000
2024/04/12	2030	02/05/2024	11.12 Put	Bond Future	177.6600	0.1777	156.3800	0.1564	11.978	0.0000	0.0000
2024/04/12	2030	02/05/2024	11.12 Call	Bond Future	1798.2200	1.7982	1699.5400	1.6995	5.488	0.0000	0.0000
2024/04/12	2030	02/05/2024	13.15 Call	Bond Future	8948.2000	8.9482	8870.8000	8.8708	0.865	0.0000	0.0000
2024/04/12	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	2030	02/05/2024	12.38 Call	Bond Future	6263.8800	6.2639	6186.4000	6.1864	1.237	0.0000	0.0000
2024/04/12	2030	02/05/2024	12.38 Put	Bond Future	0.5400	0.0005	0.4600	0.0005	14.815	0.0000	0.0000
2024/04/12	2030	02/05/2024	10.82 Put	Bond Future	467.2900	0.4673	444.0800	0.4441	4.967	0.0000	0.0000
2024/04/12	2030	02/05/2024	10.82 Call	Bond Future	934.5900	0.9346	833.9800	0.8340	10.765	0.0000	0.0000
2024/04/12	2030	01/08/2024	10.38 Call	Bond Future	721.1500	0.7212	648.2000	0.6482	10.116	0.0000	0.0000
2024/04/12	2030	01/08/2024	10.38 Put	Bond Future	2338.9800	2.3390	2359.2200	2.3592	0.865	0.0000	0.0000
2024/04/12	2030	01/08/2024	10.39 Call	Bond Future	734.5300	0.7345	660.7700	0.6608	10.042	0.0000	0.0000
2024/04/12	2030	01/08/2024	10.39 Put	Bond Future	2313.8800	2.3139	2333.3100	2.3333	0.840	0.0000	0.0000
2024/04/12	2030	01/08/2024	10.37 Call	Bond Future	707.7500	0.7078	635.7800	0.6358	10.169	0.0000	0.0000
2024/04/12	2030	01/08/2024	10.37 Put	Bond Future	2364.0700	2.3641	2385.2900	2.3853	0.898	0.0000	0.0000
2024/04/12	2030	01/08/2024		Bond Future	10.8051	88.7444	10.8299	88.6512	0.229	0.0000	0.0000
2024/04/12	2030	07/11/2024		Bond Future	10.9245	90.8334	10.9505	90.7394	0.238	0.0000	0.0000
2024/04/12	2030	07/11/2024	10.75 Call	Bond Future	1643.7500	1.6438	1512.1700	1.5122	8.005	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	
2024/04/12	2030	07/11/2024	10.75 Put	Bond Future	2277.7400	2.2777	2240.1500	2.2402	1.650	0.0000	0.0000
2024/04/12	2030	07/11/2024	10.76 Call	Bond Future	1661.9600	1.6620	1529.7300	1.5297	7.956	0.0000	0.0000
2024/04/12	2030	07/11/2024	10.76 Put	Bond Future	2259.4700	2.2595	2221.2300	2.2212	1.692	0.0000	0.0000
2024/04/12	2030	07/11/2024	10.74 Call	Bond Future	1625.6300	1.6256	1494.9800	1.4950	8.037	0.0000	0.0000
2024/04/12	2030	07/11/2024	10.74 Put	Bond Future	2296.1300	2.2961	2259.4700	2.2595	1.597	0.0000	0.0000
2024/04/12	2030	06/02/2025		Bond Future	11.0535	88.7965	11.0814	88.6998	0.252	0.0000	0.0000
2024/04/12	2030	06/02/2025	10.68 Call	Bond Future	1550.0300	1.5500	1489.9000	1.4899	3.879	0.0000	0.0000
2024/04/12	2030	06/02/2025	10.68 Put	Bond Future	2859.5700	2.8596	2896.2000	2.8962	1.281	0.0000	0.0000
2024/04/12	2030	08/05/2025		Bond Future	11.2193	90.6771	11.2435	90.5969	0.215	0.0000	0.0000
2024/04/12	2030	08/05/2025	9.93 Call	Bond Future	604.1900	0.6042	553.4500	0.5535	8.398	0.0000	0.0000
2024/04/12	2030	08/05/2025	9.93 Put	Bond Future	5024.6600	5.0247	5054.1500	5.0542	0.587	0.0000	0.0000
2024/04/12	2030	08/05/2025	11.86 Call	Bond Future	3710.9000	3.7109	3609.0500	3.6091	2.745	0.0000	0.0000
2024/04/12	2030	08/05/2025	11.86 Put	Bond Future	1611.0500	1.6111	1589.4300	1.5894	1.342	0.0000	0.0000
2024/04/12	2030	08/05/2025	10.31 Put	Bond Future	4073.8900	4.0739	4082.6100	4.0826	0.214	0.0000	0.0000
2024/04/12	2030	08/05/2025	10.31 Call	Bond Future	984.0100	0.9840	912.5000	0.9125	7.267	0.0000	0.0000
2024/04/12	2032	02/05/2024	11.28 Call	Bond Future	281.6600	0.2817	202.5500	0.2026	28.087	0.0000	0.0000
2024/04/12	2032	02/05/2024	11.28 Put	Bond Future	1594.2700	1.5943	1603.0800	1.6031	0.553	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.30 Put	Bond Future	5985.6500	5.9857	6073.5700	6.0736	1.469	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	2032	02/05/2024	11.81 Call	Bond Future	1509.8500	1.5099	1386.1600	1.3862	8.192	0.0000	0.0000
2024/04/12	2032	02/05/2024	11.81 Put	Bond Future	427.2700	0.4273	391.5000	0.3915	8.372	0.0000	0.0000
2024/04/12	2032	02/05/2024	11.21 Call	Bond Future	200.3000	0.2003	134.1500	0.1342	33.025	0.0000	0.0000
2024/04/12	2032	02/05/2024	11.21 Put	Bond Future	1836.0200	1.8360	1857.7900	1.8578	1.186	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.57 Put	Bond Future	4665.8900	4.6659	4753.4400	4.7534	1.876	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.57 Call	Bond Future	0.4000	0.0004	0.0300	0.0000	92.500	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.55 Call	Bond Future	0.2900	0.0003	0.0200	0.0000	93.103	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.55 Put	Bond Future	4762.7000	4.7627	4850.3500	4.8504	1.840	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.56 Call	Bond Future	0.3400	0.0003	0.0200	0.0000	94.118	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.56 Put	Bond Future	4714.2800	4.7143	4801.8800	4.8019	1.858	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.54 Call	Bond Future	0.2400	0.0002	0.0100	0.0000	95.833	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.54 Put	Bond Future	4811.1700	4.8112	4898.8600	4.8989	1.823	0.0000	0.0000
2024/04/12	2032	02/05/2024		Bond Future	11.5680	83.9316	11.5875	83.8437	0.169	0.0000	0.0000
2024/04/12	2032	02/05/2024	13.35 Call	Bond Future	7557.4900	7.5575	7469.4600	7.4695	1.165	0.0000	0.0000
2024/04/12	2032	02/05/2024	13.35 Put	Bond Future	0.7700	0.0008	0.6600	0.0007	14.286	0.0000	0.0000
2024/04/12	2032	02/05/2024	11.35 Put	Bond Future	1372.6100	1.3726	1369.7200	1.3697	0.211	0.0000	0.0000
2024/04/12	2032	02/05/2024	11.35 Call	Bond Future	381.5100	0.3815	290.7000	0.2907	23.803	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.65 Put	Bond Future	4280.6100	4.2806	4367.2800	4.3673	2.025	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.65 Call	Bond Future	1.4200	0.0014	0.1700	0.0002	88.028	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	
2024/04/12	2032	02/05/2024	10.36 Put	Bond Future	5690.0800	5.6901	5778.0000	5.7780	1.545	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.36 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.86 Put	Bond Future	3292.3700	3.2924	3369.0300	3.3690	2.328	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.86 Call	Bond Future	16.8200	0.0168	5.5600	0.0056	66.944	0.0000	0.0000
2024/04/12	2032	02/05/2024	12.90 Call	Bond Future	5745.7700	5.7458	5656.1100	5.6561	1.560	0.0000	0.0000
2024/04/12	2032	02/05/2024	12.90 Put	Bond Future	9.2800	0.0093	7.5400	0.0075	18.750	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.59 Put	Bond Future	4569.2700	4.5693	4656.6700	4.6567	1.913	0.0000	0.0000
2024/04/12	2032	02/05/2024	10.59 Call	Bond Future	0.5600	0.0006	0.0400	0.0000	92.857	0.0000	0.0000
2024/04/12	2032	02/05/2024	11.09 Put	Bond Future	2294.1400	2.2941	2338.7700	2.3388	1.945	0.0000	0.0000
2024/04/12	2032	02/05/2024	11.09 Call	Bond Future	100.7800	0.1008	57.4900	0.0575	42.955	0.0000	0.0000
2024/04/12	2032	02/05/2024	13.18 Call	Bond Future	6877.8600	6.8779	6789.7200	6.7897	1.282	0.0000	0.0000
2024/04/12	2032	02/05/2024	13.18 Put	Bond Future	2.0800	0.0021	1.8600	0.0019	10.577	0.0000	0.0000
2024/04/12	2032	01/08/2024	11.14 Call	Bond Future	714.9200	0.7149	631.3200	0.6313	11.694	0.0000	0.0000
2024/04/12	2032	01/08/2024	11.14 Put	Bond Future	3176.0000	3.1760	3195.3200	3.1953	0.608	0.0000	0.0000
2024/04/12	2032	01/08/2024	11.15 Call	Bond Future	729.1100	0.7291	644.5500	0.6446	11.598	0.0000	0.0000
2024/04/12	2032	01/08/2024	11.15 Put	Bond Future	3144.5100	3.1445	3162.8700	3.1629	0.584	0.0000	0.0000
2024/04/12	2032	01/08/2024	11.13 Call	Bond Future	701.0800	0.7011	618.1200	0.6181	11.833	0.0000	0.0000
2024/04/12	2032	01/08/2024	11.13 Put	Bond Future	3207.8700	3.2079	3227.8300	3.2278	0.622	0.0000	0.0000
2024/04/12	2032	01/08/2024		Bond Future	11.6888	85.7776	11.7123	85.6747	0.200	0.0000	0.0000
2024/04/12	2032	07/11/2024		Bond Future	11.8338	83.6298	11.8582	83.5256	0.206	0.0000	0.0000
2024/04/12	2032	07/11/2024	13.36 Call	Bond Future	6771.4800	6.7715	6706.3000	6.7063	0.963	0.0000	0.0000
2024/04/12	2032	07/11/2024	13.36 Put	Bond Future	567.1600	0.5672	606.1600	0.6062	6.876	0.0000	0.0000
2024/04/12	2032	07/11/2024	11.64 Put	Bond Future	2816.6900	2.8167	2770.3400	2.7703	1.646	0.0000	0.0000
2024/04/12	2032	07/11/2024	11.64 Call	Bond Future	1982.6800	1.9827	1832.1500	1.8322	7.592	0.0000	0.0000
2024/04/12	2032	07/11/2024	11.48 Call	Bond Future	1657.4000	1.6574	1515.0500	1.5151	8.589	0.0000	0.0000
2024/04/12	2032	07/11/2024	11.48 Put	Bond Future	3188.0300	3.1880	3149.8600	3.1499	1.197	0.0000	0.0000
2024/04/12	2032	07/11/2024	11.49 Call	Bond Future	1676.9700	1.6770	1533.6300	1.5336	8.548	0.0000	0.0000
2024/04/12	2032	07/11/2024	11.49 Put	Bond Future	3163.8500	3.1639	3124.6900	3.1247	1.238	0.0000	0.0000
2024/04/12	2032	07/11/2024	11.47 Call	Bond Future	1638.1900	1.6382	1496.6100	1.4966	8.642	0.0000	0.0000
2024/04/12	2032	07/11/2024	11.47 Put	Bond Future	3212.6100	3.2126	3175.2100	3.1752	1.164	0.0000	0.0000
2024/04/12	2032	06/02/2025		Bond Future	11.9828	85.4462	12.0086	85.3392	0.215	0.0000	0.0000
2024/04/12	2032	06/02/2025	11.72 Call	Bond Future	2136.7700	2.1368	2069.7100	2.0697	3.138	0.0000	0.0000
2024/04/12	2032	06/02/2025	11.72 Put	Bond Future	3238.3600	3.2384	3278.3500	3.2784	1.235	0.0000	0.0000
2024/04/12	2032	08/05/2025		Bond Future	12.1530	83.0904	12.1758	82.9985	0.188	0.0000	0.0000
2024/04/12	2032	08/05/2025	10.91 Call	Bond Future	786.5400	0.7865	657.9300	0.6579	16.351	0.0000	0.0000
2024/04/12	2032	08/05/2025	10.91 Put	Bond Future	6000.9100	6.0009	5964.2700	5.9643	0.611	0.0000	0.0000
2024/04/12	2033	02/05/2024		Bond Future	121.4831	121.4831	121.2886	121.2886	0.160	0.0000	0.0000
2024/04/12	2033	01/08/2024		Bond Future	124.1849	124.1849	123.9672	123.9672	0.175	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	
2024/04/12	2033	07/11/2024		Bond Future	125.6454	125.6454	125.4241	125.4241	0.176	0.0000	0.0000
2024/04/12	2033	06/02/2025		Bond Future	128.4054	128.4054	128.1781	128.1781	0.177	0.0000	0.0000
2024/04/12	2033	06/02/2025	124.94 Call	Bond Future	3465.3900	3.4654	3238.0600	3.2381	6.560	0.0000	0.0000
2024/04/12	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	2033	08/05/2025		Bond Future	129.6287	129.6287	129.4221	129.4221	0.159	0.0000	0.0000
2024/04/12	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	2033	08/05/2025	130.62 Put	Bond Future	991.2900	0.9913	1197.9100	1.1979	20.844	0.0000	0.0000
2024/04/12	2037	02/05/2024		Bond Future	12.6574	76.2701	12.7320	75.8968	0.590	0.0000	0.0000
2024/04/12	2037	02/05/2024	11.44 Call	Bond Future	0.2900	0.0003	0.0800	0.0001	72.414	0.0000	0.0000
2024/04/12	2037	02/05/2024	11.44 Put	Bond Future	6499.7300	6.4997	6872.8700	6.8729	5.741	0.0000	0.0000
2024/04/12	2037	02/05/2024	11.45 Call	Bond Future	0.3200	0.0003	0.0900	0.0001	71.875	0.0000	0.0000
2024/04/12	2037	02/05/2024	11.45 Put	Bond Future	6443.0600	6.4431	6816.1800	6.8162	5.791	0.0000	0.0000
2024/04/12	2037	02/05/2024	11.43 Call	Bond Future	0.2600	0.0003	0.0700	0.0001	73.077	0.0000	0.0000
2024/04/12	2037	02/05/2024	11.43 Put	Bond Future	6556.4500	6.5565	6929.6100	6.9296	5.691	0.0000	0.0000
2024/04/12	2037	01/08/2024		Bond Future	12.7975	73.6914	12.8777	73.2981	0.627	0.0000	0.0000
2024/04/12	2037	01/08/2024	12.10 Call	Bond Future	597.1000	0.5971	487.7800	0.4878	18.308	0.0000	0.0000
2024/04/12	2037	01/08/2024	12.10 Put	Bond Future	4152.3900	4.1524	4436.3900	4.4364	6.839	0.0000	0.0000
2024/04/12	2037	01/08/2024	12.11 Call	Bond Future	610.4600	0.6105	499.2300	0.4992	18.221	0.0000	0.0000
2024/04/12	2037	01/08/2024	12.11 Put	Bond Future	4113.0300	4.1130	4395.1200	4.3951	6.858	0.0000	0.0000
2024/04/12	2037	01/08/2024	12.09 Call	Bond Future	583.9400	0.5839	476.5100	0.4765	18.397	0.0000	0.0000
2024/04/12	2037	01/08/2024	12.09 Put	Bond Future	4192.0000	4.1920	4477.8900	4.4779	6.820	0.0000	0.0000
2024/04/12	2037	01/08/2024	13.82 Call	Bond Future	5371.5700	5.3716	5033.0000	5.0330	6.303	0.0000	0.0000
2024/04/12	2037	01/08/2024	13.82 Put	Bond Future	578.6300	0.5786	633.3800	0.6334	9.462	0.0000	0.0000
2024/04/12	2037	01/08/2024	13.17 Call	Bond Future	3095.3800	3.0954	2813.2200	2.8132	9.116	0.0000	0.0000
2024/04/12	2037	01/08/2024	13.17 Put	Bond Future	1293.8800	1.2939	1405.0400	1.4050	8.591	0.0000	0.0000
2024/04/12	2037	07/11/2024		Bond Future	12.9498	75.4257	13.0332	75.0244	0.644	0.0000	0.0000
2024/04/12	2037	07/11/2024	12.58 Call	Bond Future	1842.6000	1.8426	1651.1400	1.6511	10.391	0.0000	0.0000
2024/04/12	2037	07/11/2024	12.58 Put	Bond Future	3660.1200	3.6601	3870.0000	3.8700	5.734	0.0000	0.0000
2024/04/12	2037	07/11/2024	12.59 Call	Bond Future	1864.5800	1.8646	1671.6000	1.6716	10.350	0.0000	0.0000
2024/04/12	2037	07/11/2024	12.59 Put	Bond Future	3632.0900	3.6321	3840.4500	3.8405	5.737	0.0000	0.0000
2024/04/12	2037	07/11/2024	12.57 Call	Bond Future	1820.7600	1.8208	1630.6000	1.6306	10.444	0.0000	0.0000
2024/04/12	2037	07/11/2024	12.57 Put	Bond Future	3688.3300	3.6883	3899.5100	3.8995	5.726	0.0000	0.0000
2024/04/12	2037	06/02/2025		Bond Future	13.1047	72.8030	13.1919	72.3924	0.665	0.0000	0.0000
2024/04/12	2037	06/02/2025	12.76 Call	Bond Future	2251.6500	2.2517	2004.5800	2.0046	10.973	0.0000	0.0000
2024/04/12	2037	06/02/2025	12.76 Put	Bond Future	3909.3200	3.9093	4072.8900	4.0729	4.184	0.0000	0.0000
2024/04/12	2037	08/05/2025		Bond Future	13.2804	74.3433	13.3680	73.9394	0.660	0.0000	0.0000
2024/04/12	2037	08/05/2025	12.25 Call	Bond Future	1229.9500	1.2300	914.7000	0.9147	25.631	0.0000	0.0000
2024/04/12	2037	08/05/2025	12.25 Put	Bond Future	6238.4300	6.2384	6327.1100	6.3271	1.422	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	
2024/04/12	2037	08/05/2025	13.35 Put	Bond Future	3198.9700	3.1990	3114.4100	3.1144	2.643	0.0000	0.0000
2024/04/12	2037	08/05/2025	13.35 Call	Bond Future	3520.2000	3.5202	3031.7100	3.0317	13.877	0.0000	0.0000
2024/04/12	2038	02/05/2024		Bond Future	132.3170	132.3170	132.6100	132.6100	0.221	0.0000	0.0000
2024/04/12	2038	01/08/2024		Bond Future	133.1973	133.1973	133.4761	133.4761	0.209	0.0000	0.0000
2024/04/12	2038	07/11/2024		Bond Future	136.3678	136.3678	136.6550	136.6550	0.211	0.0000	0.0000
2024/04/12	2038	06/02/2025		Bond Future	137.2472	137.2472	137.5395	137.5395	0.213	0.0000	0.0000
2024/04/12	2038	06/02/2025	135.23 Call	Bond Future	2017.1600	2.0172	2309.5400	2.3095	14.495	0.0000	0.0000
2024/04/12	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	2038	08/05/2025		Bond Future	140.1900	140.1900	140.5165	140.5165	0.233	0.0000	0.0000
2024/04/12	2038	08/05/2025	139.68 Call	Bond Future	510.0300	0.5100	836.5300	0.8365	64.016	0.0000	0.0000
2024/04/12	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	2040	02/05/2024		Bond Future	12.8977	76.3725	13.0177	75.7430	0.930	0.0000	0.0000
2024/04/12	2040	02/05/2024	11.61 Call	Bond Future	0.1200	0.0001	0.0200	0.0000	83.333	0.0000	0.0000
2024/04/12	2040	02/05/2024	11.61 Put	Bond Future	7321.5100	7.3215	7950.8600	7.9509	8.596	0.0000	0.0000
2024/04/12	2040	02/05/2024	11.62 Call	Bond Future	0.1400	0.0001	0.0200	0.0000	85.714	0.0000	0.0000
2024/04/12	2040	02/05/2024	11.62 Put	Bond Future	7260.4200	7.2604	7889.7500	7.8898	8.668	0.0000	0.0000
2024/04/12	2040	02/05/2024	11.60 Call	Bond Future	0.1100	0.0001	0.0100	0.0000	90.909	0.0000	0.0000
2024/04/12	2040	02/05/2024	11.60 Put	Bond Future	7382.6900	7.3827	8012.0400	8.0120	8.525	0.0000	0.0000
2024/04/12	2040	01/08/2024		Bond Future	13.0394	73.5457	13.1667	72.8907	0.976	0.0000	0.0000
2024/04/12	2040	01/08/2024	12.33 Call	Bond Future	614.7700	0.6148	454.8300	0.4548	26.016	0.0000	0.0000
2024/04/12	2040	01/08/2024	12.33 Put	Bond Future	4439.8500	4.4399	4934.9300	4.9349	11.151	0.0000	0.0000
2024/04/12	2040	01/08/2024	12.34 Call	Bond Future	628.6900	0.6287	465.9200	0.4659	25.890	0.0000	0.0000
2024/04/12	2040	01/08/2024	12.34 Put	Bond Future	4397.7100	4.3977	4889.9600	4.8900	11.193	0.0000	0.0000
2024/04/12	2040	01/08/2024	12.32 Call	Bond Future	601.1800	0.6012	443.8100	0.4438	26.177	0.0000	0.0000
2024/04/12	2040	01/08/2024	12.32 Put	Bond Future	4482.3900	4.4824	4980.0400	4.9800	11.102	0.0000	0.0000
2024/04/12	2040	01/08/2024	12.28 Put	Bond Future	4654.9300	4.6549	5163.1600	5.1632	10.918	0.0000	0.0000
2024/04/12	2040	01/08/2024	12.28 Call	Bond Future	548.5800	0.5486	401.7900	0.4018	26.758	0.0000	0.0000
2024/04/12	2040	01/08/2024	12.88 Call	Bond Future	1686.8100	1.6868	1369.0400	1.3690	18.839	0.0000	0.0000
2024/04/12	2040	01/08/2024	12.88 Put	Bond Future	2519.9000	2.5199	2857.1500	2.8572	13.383	0.0000	0.0000
2024/04/12	2040	01/08/2024	13.48 Call	Bond Future	3492.5000	3.4925	3031.2700	3.0313	13.206	0.0000	0.0000
2024/04/12	2040	01/08/2024	13.48 Put	Bond Future	1263.8600	1.2639	1457.6500	1.4577	15.333	0.0000	0.0000
2024/04/12	2040	01/08/2024	12.95 Put	Bond Future	2332.6000	2.3326	2650.0100	2.6500	13.608	0.0000	0.0000
2024/04/12	2040	01/08/2024	12.95 Call	Bond Future	1867.2900	1.8673	1529.6800	1.5297	18.080	0.0000	0.0000
2024/04/12	2040	07/11/2024		Bond Future	13.1926	75.2765	13.3252	74.6073	1.005	0.0000	0.0000
2024/04/12	2040	07/11/2024	12.85 Call	Bond Future	2013.9300	2.0139	1709.8800	1.7099	15.097	0.0000	0.0000
2024/04/12	2040	07/11/2024	12.85 Put	Bond Future	3788.2600	3.7883	4153.4000	4.1534	9.639	0.0000	0.0000
2024/04/12	2040	07/11/2024	12.86 Call	Bond Future	2037.5500	2.0376	1731.3900	1.7314	15.026	0.0000	0.0000
2024/04/12	2040	07/11/2024	12.86 Put	Bond Future	3759.1300	3.7591	4122.1600	4.1222	9.657	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	
2024/04/12	2040	07/11/2024	12.84 Call	Bond Future	1990.4400	1.9904	1688.5100	1.6885	15.169	0.0000	0.0000
2024/04/12	2040	07/11/2024	12.84 Put	Bond Future	3817.5800	3.8176	4184.8400	4.1848	9.620	0.0000	0.0000
2024/04/12	2040	06/02/2025		Bond Future	13.3478	72.3998	13.4862	71.7155	1.037	0.0000	0.0000
2024/04/12	2040	06/02/2025	12.95 Call	Bond Future	2259.7400	2.2597	2061.9000	2.0619	8.755	0.0000	0.0000
2024/04/12	2040	06/02/2025	12.95 Put	Bond Future	4285.3400	4.2853	4771.8200	4.7718	11.352	0.0000	0.0000
2024/04/12	2040	08/05/2025	13.43 Put	Bond Future	3737.9900	3.7380	4274.8400	4.2748	14.362	0.0000	0.0000
2024/04/12	2040	08/05/2025	13.43 Call	Bond Future	3285.6600	3.2857	3139.0500	3.1391	4.462	0.0000	0.0000
2024/04/12	2040	08/05/2025		Bond Future	13.5223	73.9311	13.6634	73.2476	1.044	0.0000	0.0000
2024/04/12	2040	08/05/2025	12.63 Call	Bond Future	1525.2600	1.5253	1496.5400	1.4965	1.883	0.0000	0.0000
2024/04/12	2040	08/05/2025	12.63 Put	Bond Future	6093.7400	6.0937	6748.4800	6.7485	10.744	0.0000	0.0000
2024/04/12	2044	02/05/2024	12.50 Call	Bond Future	132.9500	0.1330	56.3900	0.0564	57.586	0.0000	0.0000
2024/04/12	2044	02/05/2024	12.50 Put	Bond Future	2722.3600	2.7224	3299.4900	3.2995	21.200	0.0000	0.0000
2024/04/12	2044	02/05/2024	12.75 Call	Bond Future	428.5500	0.4286	232.8000	0.2328	45.677	0.0000	0.0000
2024/04/12	2044	02/05/2024	12.75 Put	Bond Future	1640.2000	1.6402	2098.1400	2.0981	27.920	0.0000	0.0000
2024/04/12	2044	02/05/2024	13.00 Call	Bond Future	996.4100	0.9964	646.6400	0.6466	35.103	0.0000	0.0000
2024/04/12	2044	02/05/2024	13.00 Put	Bond Future	873.6200	0.8736	1177.5400	1.1775	34.789	0.0000	0.0000
2024/04/12	2044	02/05/2024		Bond Future	12.9767	72.4508	13.1017	71.7972	0.964	0.0000	0.0000
2024/04/12	2044	02/05/2024	11.66 Call	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2024/04/12	2044	02/05/2024	11.66 Put	Bond Future	7559.5600	7.5596	8213.2000	8.2132	8.647	0.0000	0.0000
2024/04/12	2044	02/05/2024	11.67 Call	Bond Future	0.0700	0.0001	0.0100	0.0000	85.714	0.0000	0.0000
2024/04/12	2044	02/05/2024	11.67 Put	Bond Future	7497.1300	7.4971	8150.7600	8.1508	8.718	0.0000	0.0000
2024/04/12	2044	02/05/2024	11.65 Call	Bond Future	0.0500	0.0001	0.0100	0.0000	80.000	0.0000	0.0000
2024/04/12	2044	02/05/2024	11.65 Put	Bond Future	7622.0700	7.6221	8275.7200	8.2757	8.576	0.0000	0.0000
2024/04/12	2044	01/08/2024		Bond Future	13.1138	69.6630	13.2463	68.9838	1.010	0.0000	0.0000
2024/04/12	2044	01/08/2024	12.29 Call	Bond Future	482.7600	0.4828	344.8700	0.3449	28.563	0.0000	0.0000
2024/04/12	2044	01/08/2024	12.29 Put	Bond Future	4974.2300	4.9742	5515.5800	5.5156	10.883	0.0000	0.0000
2024/04/12	2044	01/08/2024	12.30 Call	Bond Future	494.6100	0.4946	354.0300	0.3540	28.422	0.0000	0.0000
2024/04/12	2044	01/08/2024	12.30 Put	Bond Future	4928.6700	4.9287	5467.3300	5.4673	10.929	0.0000	0.0000
2024/04/12	2044	01/08/2024	12.28 Call	Bond Future	471.2000	0.4712	335.8800	0.3359	28.718	0.0000	0.0000
2024/04/12	2044	01/08/2024	12.28 Put	Bond Future	5020.1400	5.0201	5564.0600	5.5641	10.835	0.0000	0.0000
2024/04/12	2044	07/11/2024		Bond Future	13.2617	71.3024	13.3996	70.6083	1.040	0.0000	0.0000
2024/04/12	2044	07/11/2024	12.91 Call	Bond Future	1940.4100	1.9404	1626.7300	1.6267	16.166	0.0000	0.0000
2024/04/12	2044	07/11/2024	12.91 Put	Bond Future	3765.1200	3.7651	4145.4800	4.1455	10.102	0.0000	0.0000
2024/04/12	2044	07/11/2024	12.92 Call	Bond Future	1963.8800	1.9639	1647.5300	1.6475	16.108	0.0000	0.0000
2024/04/12	2044	07/11/2024	12.92 Put	Bond Future	3735.5900	3.7356	4113.2800	4.1133	10.111	0.0000	0.0000
2024/04/12	2044	07/11/2024	12.90 Call	Bond Future	1917.2900	1.9173	1605.8600	1.6059	16.243	0.0000	0.0000
2024/04/12	2044	07/11/2024	12.90 Put	Bond Future	3795.0700	3.7951	4177.6800	4.1777	10.082	0.0000	0.0000
2024/04/12	2044	06/02/2025		Bond Future	13.4111	68.4646	13.5549	67.7550	1.072	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	
2024/04/12	2044	06/02/2025	13.02 Call	Bond Future	2304.5500	2.3046	1996.3800	1.9964	13.372	0.0000	0.0000
2024/04/12	2044	06/02/2025	13.02 Put	Bond Future	4299.0300	4.2990	4700.4900	4.7005	9.338	0.0000	0.0000
2024/04/12	2044	08/05/2025		Bond Future	13.5782	69.9125	13.7252	69.2023	1.082	0.0000	0.0000
2024/04/12	2044	08/05/2025	12.72 Call	Bond Future	1535.6500	1.5357	1279.5200	1.2795	16.679	0.0000	0.0000
2024/04/12	2044	08/05/2025	12.72 Put	Bond Future	5948.0000	5.9480	6402.0300	6.4020	7.633	0.0000	0.0000
2024/04/12	2046	02/05/2024		Bond Future	114.3053	114.3053	113.7809	113.7809	0.459	0.0000	0.0000
2024/04/12	2046	01/08/2024		Bond Future	116.8476	116.8476	116.2936	116.2936	0.474	0.0000	0.0000
2024/04/12	2046	07/11/2024		Bond Future	117.4305	117.4305	116.8650	116.8650	0.482	0.0000	0.0000
2024/04/12	2046	06/02/2025		Bond Future	120.0095	120.0095	119.4304	119.4304	0.483	0.0000	0.0000
2024/04/12	2046	06/02/2025	114.01 Call	Bond Future	5999.4900	5.9995	5420.4100	5.4204	9.652	0.0000	0.0000
2024/04/12	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	2046	08/05/2025		Bond Future	120.3345	120.3345	119.7669	119.7669	0.472	0.0000	0.0000
2024/04/12	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	2046	08/05/2025	121.97 Put	Bond Future	1635.5400	1.6355	2203.1300	2.2031	34.704	0.0000	0.0000
2024/04/12	2050	02/05/2024		Bond Future	115.8642	115.8642	115.0847	115.0847	0.673	0.0000	0.0000
2024/04/12	2050	01/08/2024		Bond Future	116.1441	116.1441	115.3294	115.3294	0.701	0.0000	0.0000
2024/04/12	2050	07/11/2024		Bond Future	118.9087	118.9087	118.0762	118.0762	0.700	0.0000	0.0000
2024/04/12	2050	06/02/2025		Bond Future	119.1622	119.1622	118.3105	118.3105	0.715	0.0000	0.0000
2024/04/12	2050	06/02/2025	115.60 Call	Bond Future	3562.1800	3.5622	2710.5100	2.7105	23.909	0.0000	0.0000
2024/04/12	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	2050	08/05/2025		Bond Future	121.7171	121.7171	120.8711	120.8711	0.695	0.0000	0.0000
2024/04/12	2050	08/05/2025	121.16 Call	Bond Future	557.1300	0.5571	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/12	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	288.9300	0.2889	100.000	0.0000	0.0000
2024/04/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	AL37	02/05/2024		Index Future	928.6910	928.6910	928.0810	928.0810	0.066	0.0000	0.0000
2024/04/12	AL37	01/08/2024		Index Future	949.1160	949.1160	948.3490	948.3490	0.081	0.0000	0.0000
2024/04/12	AL37	07/11/2024		Index Future	971.4720	971.4720	970.6970	970.6970	0.080	0.0000	0.0000
2024/04/12	AL37	06/02/2025		Index Future	992.5980	992.5980	991.7970	991.7970	0.081	0.0000	0.0000
2024/04/12	AL37	08/05/2025		Index Future	1013.6930	1013.6930	1013.0710	1013.0710	0.061	0.0000	0.0000
2024/04/12	AL7T	02/05/2024		Index Future	1069.3900	1069.3900	1065.2750	1065.2750	0.385	0.0000	0.0000
2024/04/12	AL7T	01/08/2024		Index Future	1092.9100	1092.9100	1088.5390	1088.5390	0.400	0.0000	0.0000
2024/04/12	AL7T	07/11/2024		Index Future	1118.6520	1118.6520	1114.1910	1114.1910	0.399	0.0000	0.0000
2024/04/12	AL7T	06/02/2025		Index Future	1142.9790	1142.9790	1138.4100	1138.4100	0.400	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	
2024/04/12	AL7T	08/05/2025		Index Future	1167.2700	1167.2700	1162.8290	1162.8290	0.380	0.0000	0.0000
2024/04/12	ALBI	02/05/2024		Index Future	931.9140	931.9140	928.0360	928.0360	0.416	0.0000	0.0000
2024/04/12	ALBI	01/08/2024		Index Future	952.4100	952.4100	948.3020	948.3020	0.431	0.0000	0.0000
2024/04/12	ALBI	07/11/2024		Index Future	974.8440	974.8440	970.6500	970.6500	0.430	0.0000	0.0000
2024/04/12	ALBI	06/02/2025		Index Future	996.0430	996.0430	991.7480	991.7480	0.431	0.0000	0.0000
2024/04/12	ALBI	08/05/2025		Index Future	1017.2110	1017.2110	1013.0220	1013.0220	0.412	0.0000	0.0000
2024/04/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/04/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/12	ES33	02/05/2024		Bond Future	13.0778	71.4425	13.1573	71.1102	0.608	0.0000
2024/04/12	ES33	01/08/2024		Bond Future	13.2437	73.0314	13.3295	72.6807	0.648	0.0000
2024/04/12	ES33	07/11/2024		Bond Future	13.4421	70.9665	13.5320	70.6085	0.669	0.0000
2024/04/12	ES33	06/02/2025		Bond Future	13.6463	72.5239	13.7406	72.1575	0.691	0.0000
2024/04/12	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/12	ES33	06/02/2025	13.34 Put	Bond Future	1207.6800	1.2077	1574.0900	1.5741	30.340	0.0000
2024/04/12	ES33	08/05/2025		Bond Future	13.8660	70.2731	13.9611	69.9135	0.685	0.0000
2024/04/12	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/12	ES33	08/05/2025	12.73 Put	Bond Future	4498.8700	4.4989	4858.5100	4.8585	7.994	0.0000
2024/04/12	ES42	02/05/2024		Bond Future	13.3784	67.3651	13.4983	66.7835	0.896	0.0000
2024/04/12	ES42	01/08/2024		Bond Future	13.5242	68.8634	13.6513	68.2584	0.939	0.0000
2024/04/12	ES42	07/11/2024		Bond Future	13.6949	66.2340	13.8276	65.6155	0.969	0.0000
2024/04/12	ES42	06/02/2025		Bond Future	13.8621	67.6867	14.0006	67.0541	0.999	0.0000
2024/04/12	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/12	ES42	06/02/2025	13.71 Put	Bond Future	706.8300	0.7068	1339.3700	1.3394	89.490	0.0000
2024/04/12	ES42	08/05/2025		Bond Future	14.0478	64.8671	14.1894	64.2349	1.008	0.0000
2024/04/12	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/12	ES42	08/05/2025	13.25 Put	Bond Future	3763.7500	3.7638	4396.0200	4.3960	16.799	0.0000
2024/04/12	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/12	GOVI	02/05/2024	950.98 Put	GOVI	329480.0000	32.9480	367570.0000	36.7570	11.561	0.0000
2024/04/12	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/12	GOVI	02/05/2024	950.99 Put	GOVI	329580.0000	32.9580	367670.0000	36.7670	11.557	0.0000
2024/04/12	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/12	GOVI	02/05/2024	950.97 Put	GOVI	329380.0000	32.9380	367470.0000	36.7470	11.564	0.0000
2024/04/12	GOVI	02/05/2024		GOVI	918.0320	918.0320	914.2230	914.2230	0.415	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/04/12	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	GOVI	01/08/2024	943.38 Put	GOVI	51570.0000	5.1570	91920.0000	9.1920	78.243	0.0000
2024/04/12	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	GOVI	01/08/2024	943.39 Put	GOVI	51670.0000	5.1670	92020.0000	9.2020	78.092	0.0000
2024/04/12	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	GOVI	01/08/2024	943.37 Put	GOVI	51470.0000	5.1470	91820.0000	9.1820	78.395	0.0000
2024/04/12	GOVI	01/08/2024		GOVI	938.2230	938.2230	934.1880	934.1880	0.430	0.0000
2024/04/12	GOVI	07/11/2024		GOVI	960.3220	960.3220	956.2030	956.2030	0.429	0.0000
2024/04/12	GOVI	07/11/2024	948.79 Call	GOVI	115320.0000	11.5320	74130.0000	7.4130	35.718	0.0000
2024/04/12	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	GOVI	07/11/2024	948.80 Call	GOVI	115220.0000	11.5220	74030.0000	7.4030	35.749	0.0000
2024/04/12	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	GOVI	07/11/2024	948.78 Call	GOVI	115420.0000	11.5420	74230.0000	7.4230	35.687	0.0000
2024/04/12	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	GOVI	06/02/2025		GOVI	981.2050	981.2050	976.9880	976.9880	0.430	0.0000
2024/04/12	GOVI	06/02/2025	972.00 Call	GOVI	92050.0000	9.2050	49880.0000	4.9880	45.812	0.0000
2024/04/12	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	GOVI	08/05/2025		GOVI	1002.0580	1002.0580	997.9440	997.9440	0.411	0.0000
2024/04/12	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	GOVI	08/05/2025	1,022.00 Put	GOVI	199420.0000	19.9420	240560.0000	24.0560	20.630	0.0000
2024/04/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/04/12	IGOV	02/05/2024		Index Future	348.2300	348.2300	347.5310	347.5310	0.201	0.0000
2024/04/12	IGOV	01/08/2024		Index Future	355.9740	355.9740	355.2060	355.2060	0.216	0.0000
2024/04/12	IGOV	07/11/2024		Index Future	364.4500	364.4500	363.6670	363.6670	0.215	0.0000
2024/04/12	IGOV	06/02/2025		Index Future	372.4570	372.4570	371.6540	371.6540	0.216	0.0000
2024/04/12	IGOV	08/05/2025		Index Future	380.4530	380.4530	379.7060	379.7060	0.196	0.0000
2024/04/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/04/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/04/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/04/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/04/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/04/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/04/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/04/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/04/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/04/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	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	
2024/04/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/04/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/12	JBAF	17/04/2024		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/04/12	JBAF	15/05/2024		Jibar Tradeable Future	8.3600	91.6400	8.3700	91.6300	0.120	0.0000	0.0000
2024/04/12	JBAF	19/06/2024		Jibar Tradeable Future	8.3600	91.6400	8.3800	91.6200	0.239	0.0000	0.0000
2024/04/12	JBAF	17/07/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2024/04/12	JBAF	21/08/2024		Jibar Tradeable Future	8.3600	91.6400	8.3900	91.6100	0.359	0.0000	0.0000
2024/04/12	JBAF	18/09/2024		Jibar Tradeable Future	8.3400	91.6600	8.3800	91.6200	0.480	0.0000	0.0000
2024/04/12	JBAF	18/12/2024		Jibar Tradeable Future	8.2400	91.7600	8.3400	91.6600	1.214	0.0000	0.0000
2024/04/12	JBAF	19/03/2025		Jibar Tradeable Future	8.1300	91.8700	8.2400	91.7600	1.353	0.0000	0.0000
2024/04/12	JBAF	18/06/2025		Jibar Tradeable Future	8.0700	91.9300	8.1800	91.8200	1.363	0.0000	0.0000
2024/04/12	JBAF	17/09/2025		Jibar Tradeable Future	8.0600	91.9400	8.1700	91.8300	1.365	0.0000	0.0000
2024/04/12	JBAF	17/12/2025		Jibar Tradeable Future	8.1400	91.8600	8.2400	91.7600	1.229	0.0000	0.0000
2024/04/12	JBAF	18/03/2026		Jibar Tradeable Future	8.1500	91.8500	8.2500	91.7500	1.227	0.0000	0.0000
2024/04/12	R035	02/05/2024		Bond Future	12.2743	81.5675	12.3743	81.0648	0.815	0.0000	0.0000
2024/04/12	R035	02/05/2024	11.20 Call	Bond Future	1.4100	0.0014	0.3400	0.0003	75.887	0.0000	0.0000
2024/04/12	R035	02/05/2024	11.20 Put	Bond Future	5690.7700	5.6908	6192.4000	6.1924	8.815	0.0000	0.0000
2024/04/12	R035	02/05/2024	11.21 Call	Bond Future	1.5600	0.0016	0.3800	0.0004	75.641	0.0000	0.0000
2024/04/12	R035	02/05/2024	11.21 Put	Bond Future	5635.4100	5.6354	6136.9300	6.1369	8.899	0.0000	0.0000
2024/04/12	R035	02/05/2024	11.19 Call	Bond Future	1.2700	0.0013	0.3000	0.0003	76.378	0.0000	0.0000
2024/04/12	R035	02/05/2024	11.19 Put	Bond Future	5746.2000	5.7462	6247.9300	6.2479	8.732	0.0000	0.0000
2024/04/12	R035	01/08/2024	11.80 Call	Bond Future	729.5200	0.7295	571.7800	0.5718	21.622	0.0000	0.0000
2024/04/12	R035	01/08/2024	11.80 Put	Bond Future	3782.9700	3.7830	4151.6400	4.1516	9.746	0.0000	0.0000
2024/04/12	R035	01/08/2024	11.81 Call	Bond Future	744.7200	0.7447	584.7400	0.5847	21.482	0.0000	0.0000
2024/04/12	R035	01/08/2024	11.81 Put	Bond Future	3746.0500	3.7461	4112.4800	4.1125	9.782	0.0000	0.0000
2024/04/12	R035	01/08/2024	11.79 Call	Bond Future	714.5100	0.7145	559.0100	0.5590	21.763	0.0000	0.0000
2024/04/12	R035	01/08/2024	11.79 Put	Bond Future	3820.1200	3.8201	4191.0300	4.1910	9.709	0.0000	0.0000
2024/04/12	R035	01/08/2024		Bond Future	12.4012	83.3614	12.5081	82.8350	0.862	0.0000	0.0000
2024/04/12	R035	07/11/2024		Bond Future	12.5554	80.8084	12.6671	80.2708	0.889	0.0000	0.0000
2024/04/12	R035	07/11/2024	12.18 Call	Bond Future	1812.7600	1.8128	1573.1100	1.5731	13.220	0.0000	0.0000
2024/04/12	R035	07/11/2024	12.18 Put	Bond Future	3657.9600	3.6580	3955.8400	3.9558	8.143	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	
2024/04/12	R035	07/11/2024	12.19 Call	Bond Future	1834.6300	1.8346	1593.0200	1.5930	13.169	0.0000	0.0000
2024/04/12	R035	07/11/2024	12.19 Put	Bond Future	3629.9100	3.6299	3925.8300	3.9258	8.152	0.0000	0.0000
2024/04/12	R035	07/11/2024	12.17 Call	Bond Future	1791.0400	1.7910	1553.1000	1.5531	13.285	0.0000	0.0000
2024/04/12	R035	07/11/2024	12.17 Put	Bond Future	3686.2000	3.6862	3985.7900	3.9858	8.127	0.0000	0.0000
2024/04/12	R035	06/02/2025		Bond Future	12.7144	82.5638	12.8313	82.0139	0.919	0.0000	0.0000
2024/04/12	R035	06/02/2025	12.41 Call	Bond Future	2324.6600	2.3247	2055.6800	2.0557	11.571	0.0000	0.0000
2024/04/12	R035	06/02/2025	12.41 Put	Bond Future	3782.0200	3.7820	4062.8800	4.0629	7.426	0.0000	0.0000
2024/04/12	R035	08/05/2025		Bond Future	12.8824	79.7973	13.0009	79.2523	0.920	0.0000	0.0000
2024/04/12	R035	08/05/2025	11.78 Call	Bond Future	1103.6400	1.1036	871.3900	0.8714	21.044	0.0000	0.0000
2024/04/12	R035	08/05/2025	11.78 Put	Bond Future	6433.4900	6.4335	6746.1800	6.7462	4.860	0.0000	0.0000
2024/04/12	R053	02/05/2024	13.03 Call	Bond Future	1936.1400	1.9361	1386.4800	1.3865	28.389	0.0000	0.0000
2024/04/12	R053	02/05/2024	13.03 Put	Bond Future	769.9600	0.7700	1111.9000	1.1119	44.410	0.0000	0.0000
2024/04/12	R053	02/05/2024	13.04 Call	Bond Future	1980.8600	1.9809	1424.0600	1.4241	28.109	0.0000	0.0000
2024/04/12	R053	02/05/2024	13.04 Put	Bond Future	747.2600	0.7473	1082.0600	1.0821	44.804	0.0000	0.0000
2024/04/12	R053	02/05/2024	13.02 Call	Bond Future	1891.7800	1.8918	1349.4900	1.3495	28.666	0.0000	0.0000
2024/04/12	R053	02/05/2024	13.02 Put	Bond Future	793.1200	0.7931	1142.4300	1.1424	44.043	0.0000	0.0000
2024/04/12	R053	02/05/2024		Bond Future	12.8592	91.8100	12.9894	90.9184	1.012	0.0000	0.0000
2024/04/12	R053	01/08/2024	13.14 Call	Bond Future	3445.5800	3.4456	2871.3000	2.8713	16.667	0.0000	0.0000
2024/04/12	R053	01/08/2024	13.14 Put	Bond Future	2414.0200	2.4140	2765.1200	2.7651	14.544	0.0000	0.0000
2024/04/12	R053	01/08/2024	13.15 Call	Bond Future	3485.4700	3.4855	2907.6600	2.9077	16.578	0.0000	0.0000
2024/04/12	R053	01/08/2024	13.15 Put	Bond Future	2387.5500	2.3876	2735.1200	2.7351	14.558	0.0000	0.0000
2024/04/12	R053	01/08/2024	13.13 Call	Bond Future	3406.0700	3.4061	2834.9200	2.8349	16.769	0.0000	0.0000
2024/04/12	R053	01/08/2024	13.13 Put	Bond Future	2440.9700	2.4410	2795.2000	2.7952	14.512	0.0000	0.0000
2024/04/12	R053	01/08/2024		Bond Future	12.9863	93.8292	13.1240	92.9039	1.060	0.0000	0.0000
2024/04/12	R053	07/11/2024		Bond Future	13.1334	90.1659	13.2772	89.2199	1.095	0.0000	0.0000
2024/04/12	R053	07/11/2024	12.80 Call	Bond Future	2768.5200	2.7685	2316.1200	2.3161	16.341	0.0000	0.0000
2024/04/12	R053	07/11/2024	12.80 Put	Bond Future	5035.2500	5.0353	5528.7900	5.5288	9.802	0.0000	0.0000
2024/04/12	R053	07/11/2024	12.81 Call	Bond Future	2800.0200	2.8000	2344.3900	2.3444	16.272	0.0000	0.0000
2024/04/12	R053	07/11/2024	12.81 Put	Bond Future	4997.1900	4.9972	5487.5000	5.4875	9.812	0.0000	0.0000
2024/04/12	R053	07/11/2024	12.79 Call	Bond Future	2737.4600	2.7375	2288.0200	2.2880	16.418	0.0000	0.0000
2024/04/12	R053	07/11/2024	12.79 Put	Bond Future	5073.8400	5.0738	5570.3400	5.5703	9.785	0.0000	0.0000
2024/04/12	R053	06/02/2025		Bond Future	13.2788	92.1236	13.4289	91.1565	1.131	0.0000	0.0000
2024/04/12	R053	06/02/2025	12.94 Call	Bond Future	3414.8500	3.4149	2865.1600	2.8652	16.097	0.0000	0.0000
2024/04/12	R053	06/02/2025	12.94 Put	Bond Future	5671.5400	5.6715	6088.9500	6.0890	7.360	0.0000	0.0000
2024/04/12	R053	08/05/2025		Bond Future	13.4374	88.2031	13.5913	87.2341	1.145	0.0000	0.0000
2024/04/12	R053	08/05/2025	12.64 Call	Bond Future	2679.2100	2.6792	2049.7000	2.0497	23.496	0.0000	0.0000
2024/04/12	R053	08/05/2025	12.64 Put	Bond Future	8043.3400	8.0433	8382.7800	8.3828	4.220	0.0000	0.0000
2024/04/12	R186	02/05/2024		Bond Future	9.4002	106.4417	9.4266	106.3806	0.281	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
2024/04/12	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/04/12	R186	02/05/2024	8.00 Put	Bond Future	3309.4300	3.3094	3370.6200	3.3706	1.849	0.0000
2024/04/12	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/12	R186	02/05/2024	8.01 Put	Bond Future	3285.3100	3.2853	3346.5000	3.3465	1.863	0.0000
2024/04/12	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/12	R186	02/05/2024	7.99 Put	Bond Future	3333.5500	3.3336	3394.7400	3.3947	1.836	0.0000
2024/04/12	R186	02/05/2024	10.40 Call	Bond Future	2288.1800	2.2882	2225.5200	2.2255	2.738	0.0000
2024/04/12	R186	02/05/2024	10.40 Put	Bond Future	5.2000	0.0052	3.7300	0.0037	28.269	0.0000
2024/04/12	R186	02/05/2024	9.73 Put	Bond Future	96.3100	0.0963	85.0400	0.0850	11.702	0.0000
2024/04/12	R186	02/05/2024	9.73 Call	Bond Future	856.6900	0.8567	784.2300	0.7842	8.458	0.0000
2024/04/12	R186	01/08/2024	8.69 Call	Bond Future	109.6200	0.1096	81.7500	0.0818	25.424	0.0000
2024/04/12	R186	01/08/2024	8.69 Put	Bond Future	1743.0600	1.7431	1793.9000	1.7939	2.917	0.0000
2024/04/12	R186	01/08/2024	8.70 Call	Bond Future	113.3200	0.1133	84.8400	0.0848	25.132	0.0000
2024/04/12	R186	01/08/2024	8.70 Put	Bond Future	1725.1800	1.7252	1775.4100	1.7754	2.912	0.0000
2024/04/12	R186	01/08/2024	8.68 Call	Bond Future	106.1300	0.1061	78.8500	0.0789	25.704	0.0000
2024/04/12	R186	01/08/2024	8.68 Put	Bond Future	1761.1500	1.7612	1812.5800	1.8126	2.920	0.0000
2024/04/12	R186	01/08/2024		Bond Future	9.4547	103.4745	9.4919	103.3958	0.394	0.0000
2024/04/12	R186	07/11/2024		Bond Future	9.5366	105.9106	9.5784	105.8316	0.438	0.0000
2024/04/12	R186	07/11/2024	9.14 Call	Bond Future	571.7100	0.5717	496.0200	0.4960	13.239	0.0000
2024/04/12	R186	07/11/2024	9.14 Put	Bond Future	1325.9600	1.3260	1329.3100	1.3293	0.253	0.0000
2024/04/12	R186	07/11/2024	9.15 Call	Bond Future	580.8400	0.5808	504.7000	0.5047	13.109	0.0000
2024/04/12	R186	07/11/2024	9.15 Put	Bond Future	1315.9900	1.3160	1318.8900	1.3189	0.220	0.0000
2024/04/12	R186	07/11/2024	9.13 Call	Bond Future	562.6400	0.5626	487.4100	0.4874	13.371	0.0000
2024/04/12	R186	07/11/2024	9.13 Put	Bond Future	1336.0000	1.3360	1339.8100	1.3398	0.285	0.0000
2024/04/12	R186	06/02/2025		Bond Future	9.6462	102.8955	9.6947	102.8140	0.502	0.0000
2024/04/12	R186	06/02/2025	9.03 Call	Bond Future	517.7600	0.5178	421.0800	0.4211	18.673	0.0000
2024/04/12	R186	06/02/2025	9.03 Put	Bond Future	1561.3600	1.5614	1546.1700	1.5462	0.973	0.0000
2024/04/12	R186	08/05/2025		Bond Future	9.8316	105.0754	9.8738	105.0137	0.429	0.0000
2024/04/12	R186	08/05/2025	8.47 Call	Bond Future	201.4800	0.2015	196.4500	0.1965	2.497	0.0000
2024/04/12	R186	08/05/2025	8.47 Put	Bond Future	2224.1300	2.2241	2280.8600	2.2809	2.551	0.0000
2024/04/12	R202	02/05/2024		Bond Future	259.7458	259.7458	259.5356	259.5356	0.081	0.0000
2024/04/12	R202	01/08/2024		Bond Future	260.4440	260.4440	260.1893	260.1893	0.098	0.0000
2024/04/12	R202	07/11/2024		Bond Future	266.6440	266.6440	266.3864	266.3864	0.097	0.0000
2024/04/12	R202	06/02/2025		Bond Future	267.2855	267.2855	267.0200	267.0200	0.099	0.0000
2024/04/12	R202	06/02/2025	266.79 Call	Bond Future	495.4600	0.4955	229.9700	0.2300	53.585	0.0000
2024/04/12	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/12	R202	08/05/2025		Bond Future	273.0173	273.0173	272.8000	272.8000	0.080	0.0000
2024/04/12	R202	08/05/2025	272.31 Call	Bond Future	707.3400	0.7073	489.9800	0.4900	30.729	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
2024/04/12	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	R209	02/05/2024		Bond Future	12.3675	63.0146	12.4473	62.6619	0.645	0.0000
2024/04/12	R209	02/05/2024	11.18 Call	Bond Future	0.2400	0.0002	0.0900	0.0001	62.500	0.0000
2024/04/12	R209	02/05/2024	11.18 Put	Bond Future	5591.8500	5.5919	5944.4000	5.9444	6.305	0.0000
2024/04/12	R209	02/05/2024	11.19 Call	Bond Future	0.2700	0.0003	0.1100	0.0001	59.259	0.0000
2024/04/12	R209	02/05/2024	11.19 Put	Bond Future	5541.9800	5.5420	5894.5200	5.8945	6.361	0.0000
2024/04/12	R209	02/05/2024	11.17 Call	Bond Future	0.2200	0.0002	0.0800	0.0001	63.636	0.0000
2024/04/12	R209	02/05/2024	11.17 Put	Bond Future	5641.7900	5.6418	5994.3500	5.9944	6.249	0.0000
2024/04/12	R209	01/08/2024		Bond Future	12.4865	64.4006	12.5716	64.0303	0.682	0.0000
2024/04/12	R209	01/08/2024	11.79 Call	Bond Future	530.1100	0.5301	428.1200	0.4281	19.239	0.0000
2024/04/12	R209	01/08/2024	11.79 Put	Bond Future	3677.8800	3.6779	3946.1500	3.9462	7.294	0.0000
2024/04/12	R209	01/08/2024	11.80 Call	Bond Future	541.9300	0.5419	438.3800	0.4384	19.108	0.0000
2024/04/12	R209	01/08/2024	11.80 Put	Bond Future	3642.9700	3.6430	3909.6800	3.9097	7.321	0.0000
2024/04/12	R209	01/08/2024	11.78 Call	Bond Future	518.5700	0.5186	418.0300	0.4180	19.388	0.0000
2024/04/12	R209	01/08/2024	11.78 Put	Bond Future	3713.1100	3.7131	3982.8300	3.9828	7.264	0.0000
2024/04/12	R209	07/11/2024		Bond Future	12.6251	62.7597	12.7136	62.3816	0.701	0.0000
2024/04/12	R209	07/11/2024	12.22 Call	Bond Future	1552.5100	1.5525	1380.3500	1.3804	11.089	0.0000
2024/04/12	R209	07/11/2024	12.22 Put	Bond Future	3324.8200	3.3248	3530.7300	3.5307	6.193	0.0000
2024/04/12	R209	07/11/2024	12.23 Call	Bond Future	1571.5400	1.5715	1398.1500	1.3982	11.033	0.0000
2024/04/12	R209	07/11/2024	12.23 Put	Bond Future	3299.2700	3.2993	3503.9500	3.5040	6.204	0.0000
2024/04/12	R209	07/11/2024	12.21 Call	Bond Future	1533.6000	1.5336	1362.8500	1.3629	11.134	0.0000
2024/04/12	R209	07/11/2024	12.21 Put	Bond Future	3350.5400	3.3505	3557.8600	3.5579	6.188	0.0000
2024/04/12	R209	06/02/2025		Bond Future	12.7635	64.1229	12.8556	63.7361	0.722	0.0000
2024/04/12	R209	06/02/2025	12.44 Call	Bond Future	2023.3800	2.0234	1809.2100	1.8092	10.585	0.0000
2024/04/12	R209	06/02/2025	12.44 Put	Bond Future	3408.4500	3.4085	3581.0600	3.5811	5.064	0.0000
2024/04/12	R209	08/05/2025		Bond Future	12.9161	62.3252	13.0087	61.9432	0.718	0.0000
2024/04/12	R209	08/05/2025	11.89 Call	Bond Future	1067.1200	1.0671	829.4100	0.8294	22.276	0.0000
2024/04/12	R209	08/05/2025	11.89 Put	Bond Future	5521.7000	5.5217	5666.0100	5.6660	2.614	0.0000
2024/04/12	R210	02/05/2024		Bond Future	234.0445	234.0445	234.0351	234.0351	0.004	0.0000
2024/04/12	R210	01/08/2024		Bond Future	239.2498	239.2498	239.2037	239.2037	0.019	0.0000
2024/04/12	R210	07/11/2024		Bond Future	241.6124	241.6124	241.5683	241.5683	0.018	0.0000
2024/04/12	R210	06/02/2025		Bond Future	246.9192	246.9192	246.8719	246.8719	0.019	0.0000
2024/04/12	R210	06/02/2025	239.61 Call	Bond Future	7309.1900	7.3092	7261.9200	7.2619	0.647	0.0000
2024/04/12	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/12	R210	08/05/2025		Bond Future	248.8071	248.8071	248.8080	248.8080	0.000	0.0000
2024/04/12	R210	08/05/2025	248.03 Call	Bond Future	777.0700	0.7771	777.9600	0.7780	0.115	0.0000
2024/04/12	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	
2024/04/12	R213	02/05/2024		Bond Future	11.1998	81.6309	11.2397	81.4683	0.356	0.0000	0.0000
2024/04/12	R213	02/05/2024	10.29 Call	Bond Future	0.8800	0.0009	0.0600	0.0001	93.182	0.0000	0.0000
2024/04/12	R213	02/05/2024	10.29 Put	Bond Future	3820.7700	3.8208	3982.5400	3.9825	4.234	0.0000	0.0000
2024/04/12	R213	02/05/2024	10.30 Call	Bond Future	1.0300	0.0010	0.0700	0.0001	93.204	0.0000	0.0000
2024/04/12	R213	02/05/2024	10.30 Put	Bond Future	3777.7100	3.7777	3939.3400	3.9393	4.279	0.0000	0.0000
2024/04/12	R213	02/05/2024	10.28 Call	Bond Future	0.7500	0.0008	0.0400	0.0000	94.667	0.0000	0.0000
2024/04/12	R213	02/05/2024	10.28 Put	Bond Future	3863.8700	3.8639	4025.7500	4.0258	4.190	0.0000	0.0000
2024/04/12	R213	01/08/2024		Bond Future	11.3058	83.4262	11.3510	83.2474	0.399	0.0000	0.0000
2024/04/12	R213	01/08/2024	10.87 Call	Bond Future	765.1500	0.7652	660.8300	0.6608	13.634	0.0000	0.0000
2024/04/12	R213	01/08/2024	10.87 Put	Bond Future	2517.8200	2.5178	2592.3500	2.5924	2.960	0.0000	0.0000
2024/04/12	R213	01/08/2024	10.88 Call	Bond Future	779.3800	0.7794	673.8800	0.6739	13.536	0.0000	0.0000
2024/04/12	R213	01/08/2024	10.88 Put	Bond Future	2491.3100	2.4913	2564.6600	2.5647	2.944	0.0000	0.0000
2024/04/12	R213	01/08/2024	10.86 Call	Bond Future	750.9100	0.7509	647.7800	0.6478	13.734	0.0000	0.0000
2024/04/12	R213	01/08/2024	10.86 Put	Bond Future	2544.3500	2.5444	2620.0700	2.6201	2.976	0.0000	0.0000
2024/04/12	R213	07/11/2024		Bond Future	11.4421	81.8289	11.4895	81.6470	0.414	0.0000	0.0000
2024/04/12	R213	07/11/2024	11.22 Call	Bond Future	1697.0000	1.6970	1575.7100	1.5757	7.147	0.0000	0.0000
2024/04/12	R213	07/11/2024	11.22 Put	Bond Future	2556.3400	2.5563	2616.9300	2.6169	2.370	0.0000	0.0000
2024/04/12	R213	07/11/2024	11.23 Call	Bond Future	1715.7200	1.7157	1593.5800	1.5936	7.119	0.0000	0.0000
2024/04/12	R213	07/11/2024	11.23 Put	Bond Future	2536.1300	2.5361	2595.8700	2.5959	2.356	0.0000	0.0000
2024/04/12	R213	07/11/2024	11.21 Call	Bond Future	1678.1400	1.6781	1557.7000	1.5577	7.177	0.0000	0.0000
2024/04/12	R213	07/11/2024	11.21 Put	Bond Future	2576.4400	2.5764	2637.8800	2.6379	2.385	0.0000	0.0000
2024/04/12	R213	06/02/2025		Bond Future	11.5875	83.6069	11.6377	83.4204	0.433	0.0000	0.0000
2024/04/12	R213	06/02/2025	11.35 Call	Bond Future	1963.4500	1.9635	1852.0300	1.8520	5.675	0.0000	0.0000
2024/04/12	R213	06/02/2025	11.35 Put	Bond Future	2853.1800	2.8532	2928.2200	2.9282	2.630	0.0000	0.0000
2024/04/12	R213	08/05/2025		Bond Future	11.7473	81.8177	11.7956	81.6441	0.411	0.0000	0.0000
2024/04/12	R213	08/05/2025	10.52 Call	Bond Future	764.5400	0.7645	662.4700	0.6625	13.351	0.0000	0.0000
2024/04/12	R213	08/05/2025	10.52 Put	Bond Future	5336.6000	5.3366	5408.1600	5.4082	1.341	0.0000	0.0000
2024/04/12	R214	02/05/2024	13.52 Call	Bond Future	3592.8600	3.5929	3077.5000	3.0775	14.344	0.0000	0.0000
2024/04/12	R214	02/05/2024	13.52 Put	Bond Future	45.5500	0.0456	66.9700	0.0670	47.025	0.0000	0.0000
2024/04/12	R214	02/05/2024	12.87 Call	Bond Future	1274.6700	1.2747	913.6800	0.9137	28.320	0.0000	0.0000
2024/04/12	R214	02/05/2024	12.87 Put	Bond Future	479.8000	0.4798	655.5900	0.6556	36.638	0.0000	0.0000
2024/04/12	R214	02/05/2024	12.12 Put	Bond Future	2734.4600	2.7345	3229.7500	3.2298	18.113	0.0000	0.0000
2024/04/12	R214	02/05/2024	12.12 Call	Bond Future	68.8800	0.0689	27.3900	0.0274	60.235	0.0000	0.0000
2024/04/12	R214	02/05/2024	12.14 Put	Bond Future	2646.6800	2.6467	3137.4600	3.1375	18.543	0.0000	0.0000
2024/04/12	R214	02/05/2024	12.14 Call	Bond Future	77.6100	0.0776	31.6100	0.0316	59.271	0.0000	0.0000
2024/04/12	R214	02/05/2024	11.47 Call	Bond Future	0.1900	0.0002	0.0300	0.0000	84.211	0.0000	0.0000
2024/04/12	R214	02/05/2024	11.47 Put	Bond Future	5937.2800	5.9373	6473.9000	6.4739	9.038	0.0000	0.0000
2024/04/12	R214	02/05/2024	11.48 Call	Bond Future	0.2200	0.0002	0.0300	0.0000	86.364	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	
2024/04/12	R214	02/05/2024	11.48 Put	Bond Future	5884.9300	5.8849	6421.5200	6.4215	9.118	0.0000	0.0000
2024/04/12	R214	02/05/2024	11.46 Call	Bond Future	0.1700	0.0002	0.0200	0.0000	88.235	0.0000	0.0000
2024/04/12	R214	02/05/2024	11.46 Put	Bond Future	5989.7000	5.9897	6526.3300	6.5263	8.959	0.0000	0.0000
2024/04/12	R214	02/05/2024		Bond Future	12.6915	58.5669	12.8116	58.0301	0.946	0.0000	0.0000
2024/04/12	R214	01/08/2024		Bond Future	12.8059	59.8550	12.9325	59.2973	0.989	0.0000	0.0000
2024/04/12	R214	01/08/2024	12.17 Call	Bond Future	595.3000	0.5953	442.6000	0.4426	25.651	0.0000	0.0000
2024/04/12	R214	01/08/2024	12.17 Put	Bond Future	3530.1600	3.5302	3935.0900	3.9351	11.471	0.0000	0.0000
2024/04/12	R214	01/08/2024	12.18 Call	Bond Future	608.3700	0.6084	453.1200	0.4531	25.519	0.0000	0.0000
2024/04/12	R214	01/08/2024	12.18 Put	Bond Future	3495.2900	3.4953	3897.6700	3.8977	11.512	0.0000	0.0000
2024/04/12	R214	01/08/2024	12.16 Call	Bond Future	582.5100	0.5825	432.2400	0.4322	25.797	0.0000	0.0000
2024/04/12	R214	01/08/2024	12.16 Put	Bond Future	3565.3700	3.5654	3972.7300	3.9727	11.425	0.0000	0.0000
2024/04/12	R214	07/11/2024		Bond Future	12.9421	57.9569	13.0737	57.3871	1.016	0.0000	0.0000
2024/04/12	R214	07/11/2024	12.61 Call	Bond Future	1702.6500	1.7027	1441.5400	1.4415	15.336	0.0000	0.0000
2024/04/12	R214	07/11/2024	12.61 Put	Bond Future	3182.3700	3.1824	3491.1200	3.4911	9.702	0.0000	0.0000
2024/04/12	R214	07/11/2024	12.62 Call	Bond Future	1722.8400	1.7228	1459.8800	1.4599	15.263	0.0000	0.0000
2024/04/12	R214	07/11/2024	12.62 Put	Bond Future	3157.1300	3.1571	3464.0300	3.4640	9.721	0.0000	0.0000
2024/04/12	R214	07/11/2024	12.60 Call	Bond Future	1682.5900	1.6826	1423.3200	1.4233	15.409	0.0000	0.0000
2024/04/12	R214	07/11/2024	12.60 Put	Bond Future	3207.7800	3.2078	3518.3700	3.5184	9.682	0.0000	0.0000
2024/04/12	R214	06/02/2025		Bond Future	13.0801	59.2159	13.2169	58.6332	1.046	0.0000	0.0000
2024/04/12	R214	06/02/2025	12.71 Call	Bond Future	1944.8500	1.9449	1747.8700	1.7479	10.128	0.0000	0.0000
2024/04/12	R214	06/02/2025	12.71 Put	Bond Future	3569.6100	3.5696	3955.3000	3.9553	10.805	0.0000	0.0000
2024/04/12	R214	08/05/2025		Bond Future	13.2232	57.1631	13.3624	56.5799	1.053	0.0000	0.0000
2024/04/12	R214	08/05/2025	12.40 Call	Bond Future	1351.4300	1.3514	1307.5500	1.3076	3.247	0.0000	0.0000
2024/04/12	R214	08/05/2025	12.40 Put	Bond Future	5002.6900	5.0027	5541.9700	5.5420	10.780	0.0000	0.0000
2024/04/12	R248	02/05/2024	11.40 Put	Bond Future	8804.2200	8.8042	9391.6100	9.3916	6.672	0.0000	0.0000
2024/04/12	R248	02/05/2024	11.40 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/12	R248	02/05/2024	12.40 Put	Bond Future	2776.7200	2.7767	3286.4900	3.2865	18.359	0.0000	0.0000
2024/04/12	R248	02/05/2024	12.40 Call	Bond Future	145.8900	0.1459	68.2600	0.0683	53.211	0.0000	0.0000
2024/04/12	R248	02/05/2024	13.16 Call	Bond Future	1927.5900	1.9276	1477.9700	1.4780	23.325	0.0000	0.0000
2024/04/12	R248	02/05/2024	13.16 Put	Bond Future	414.9500	0.4150	552.7300	0.5527	33.204	0.0000	0.0000
2024/04/12	R248	02/05/2024		Bond Future	12.8732	71.2122	12.9833	70.6248	0.855	0.0000	0.0000
2024/04/12	R248	02/05/2024	11.47 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/12	R248	02/05/2024	11.47 Put	Bond Future	8342.5900	8.3426	8929.9700	8.9300	7.041	0.0000	0.0000
2024/04/12	R248	02/05/2024	11.48 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/12	R248	02/05/2024	11.48 Put	Bond Future	8277.0300	8.2770	8864.4100	8.8644	7.097	0.0000	0.0000
2024/04/12	R248	02/05/2024	11.46 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/12	R248	02/05/2024	11.46 Put	Bond Future	8408.2500	8.4083	8995.6300	8.9956	6.986	0.0000	0.0000
2024/04/12	R248	01/08/2024		Bond Future	12.9956	72.7784	13.1122	72.1671	0.897	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	
2024/04/12	R248	01/08/2024	12.31 Call	Bond Future	698.5400	0.6985	527.8500	0.5279	24.435	0.0000	0.0000
2024/04/12	R248	01/08/2024	12.31 Put	Bond Future	4500.7300	4.5007	4941.3800	4.9414	9.791	0.0000	0.0000
2024/04/12	R248	01/08/2024	12.32 Call	Bond Future	713.7600	0.7138	540.3800	0.5404	24.291	0.0000	0.0000
2024/04/12	R248	01/08/2024	12.32 Put	Bond Future	4457.8500	4.4579	4895.8100	4.8958	9.824	0.0000	0.0000
2024/04/12	R248	01/08/2024	12.30 Call	Bond Future	683.5200	0.6835	515.5100	0.5155	24.580	0.0000	0.0000
2024/04/12	R248	01/08/2024	12.30 Put	Bond Future	4543.8900	4.5439	4987.2200	4.9872	9.757	0.0000	0.0000
2024/04/12	R248	07/11/2024		Bond Future	13.1409	70.0397	13.2623	69.4151	0.924	0.0000	0.0000
2024/04/12	R248	07/11/2024	12.79 Call	Bond Future	2014.1400	2.0141	1716.2600	1.7163	14.789	0.0000	0.0000
2024/04/12	R248	07/11/2024	12.79 Put	Bond Future	3877.4300	3.8774	4204.1800	4.2042	8.427	0.0000	0.0000
2024/04/12	R248	07/11/2024	12.80 Call	Bond Future	2038.0800	2.0381	1738.1600	1.7382	14.716	0.0000	0.0000
2024/04/12	R248	07/11/2024	12.80 Put	Bond Future	3847.0200	3.8470	4171.7300	4.1717	8.441	0.0000	0.0000
2024/04/12	R248	07/11/2024	12.78 Call	Bond Future	1990.3400	1.9903	1694.5000	1.6945	14.864	0.0000	0.0000
2024/04/12	R248	07/11/2024	12.78 Put	Bond Future	3908.0600	3.9081	4236.8500	4.2369	8.413	0.0000	0.0000
2024/04/12	R248	06/02/2025		Bond Future	13.2882	71.5609	13.4149	70.9222	0.954	0.0000	0.0000
2024/04/12	R248	06/02/2025	12.71 Call	Bond Future	2038.2900	2.0383	1682.3400	1.6823	17.463	0.0000	0.0000
2024/04/12	R248	06/02/2025	12.71 Put	Bond Future	5093.7500	5.0938	5376.5300	5.3765	5.552	0.0000	0.0000
2024/04/12	R248	08/05/2025		Bond Future	13.4407	68.6242	13.5699	67.9864	0.961	0.0000	0.0000
2024/04/12	R248	08/05/2025	12.60 Call	Bond Future	1779.5400	1.7795	1273.2300	1.2732	28.452	0.0000	0.0000
2024/04/12	R248	08/05/2025	12.60 Put	Bond Future	6211.8700	6.2119	6343.3800	6.3434	2.117	0.0000	0.0000
2024/04/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

