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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/04/2024 TO 10/04/2024

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
2024/04/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/10	2025	02/05/2024		Bond Future	179.2057	179.2057	179.2999	0.053	0.0000	0.0000
2024/04/10	2025	01/08/2024		Bond Future	181.3587	181.3587	181.4544	0.053	0.0000	0.0000
2024/04/10	2025	07/11/2024		Bond Future	185.6736	185.6736	185.7733	0.054	0.0000	0.0000
2024/04/10	2029	02/05/2024		Bond Future	129.1894	129.1894	129.0096	0.139	0.0000	0.0000
2024/04/10	2029	01/08/2024		Bond Future	132.0630	132.0630	131.8789	0.139	0.0000	0.0000
2024/04/10	2029	07/11/2024		Bond Future	133.8065	133.8065	133.6189	0.140	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	
2024/04/10	2029	06/02/2025		Bond Future	136.7440	136.7440	136.5536	136.5536	0.139	0.0000	0.0000
2024/04/10	2029	06/02/2025	132.40 Call	Bond Future	4343.9500	4.3440	4153.5800	4.1536	4.382	0.0000	0.0000
2024/04/10	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	2029	08/05/2025		Bond Future	138.2453	138.2453	138.0519	138.0519	0.140	0.0000	0.0000
2024/04/10	2029	08/05/2025	137.85 Call	Bond Future	395.2500	0.3953	201.8500	0.2019	48.931	0.0000	0.0000
2024/04/10	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	2030	02/05/2024		Bond Future	10.5015	91.5321	10.5693	91.2655	0.645	0.0000	0.0000
2024/04/10	2030	02/05/2024	9.82 Call	Bond Future	12.0500	0.0121	5.9500	0.0060	50.622	0.0000	0.0000
2024/04/10	2030	02/05/2024	9.82 Put	Bond Future	2751.1200	2.7511	3011.6200	3.0116	9.469	0.0000	0.0000
2024/04/10	2030	02/05/2024	9.83 Call	Bond Future	13.2900	0.0133	6.6400	0.0066	50.038	0.0000	0.0000
2024/04/10	2030	02/05/2024	9.83 Put	Bond Future	2711.4200	2.7114	2971.3700	2.9714	9.587	0.0000	0.0000
2024/04/10	2030	02/05/2024	9.81 Call	Bond Future	10.8900	0.0109	5.3100	0.0053	51.240	0.0000	0.0000
2024/04/10	2030	02/05/2024	9.81 Put	Bond Future	2790.9200	2.7909	3051.9400	3.0519	9.352	0.0000	0.0000
2024/04/10	2030	02/05/2024	9.66 Put	Bond Future	3398.9800	3.3990	3664.4800	3.6645	7.811	0.0000	0.0000
2024/04/10	2030	02/05/2024	9.66 Call	Bond Future	1.8300	0.0018	0.7300	0.0007	60.109	0.0000	0.0000
2024/04/10	2030	02/05/2024	10.16 Put	Bond Future	1516.0100	1.5160	1730.7600	1.7308	14.165	0.0000	0.0000
2024/04/10	2030	02/05/2024	10.16 Call	Bond Future	156.2400	0.1562	104.3900	0.1044	33.186	0.0000	0.0000
2024/04/10	2030	02/05/2024	11.94 Call	Bond Future	5459.4200	5.4594	5193.5100	5.1935	4.871	0.0000	0.0000
2024/04/10	2030	02/05/2024	11.94 Put	Bond Future	3.4300	0.0034	4.1200	0.0041	20.117	0.0000	0.0000
2024/04/10	2030	02/05/2024	12.38 Call	Bond Future	7041.4900	7.0415	6774.9300	6.7749	3.786	0.0000	0.0000
2024/04/10	2030	02/05/2024	12.38 Put	Bond Future	0.2600	0.0003	0.3000	0.0003	15.385	0.0000	0.0000
2024/04/10	2030	02/05/2024	10.82 Put	Bond Future	254.2900	0.2543	311.0300	0.3110	22.313	0.0000	0.0000
2024/04/10	2030	02/05/2024	10.82 Call	Bond Future	1499.4800	1.4995	1289.6200	1.2896	13.996	0.0000	0.0000
2024/04/10	2030	02/05/2024	10.62 Put	Bond Future	473.3700	0.4734	570.2800	0.5703	20.472	0.0000	0.0000
2024/04/10	2030	02/05/2024	10.62 Call	Bond Future	939.1200	0.9391	769.4300	0.7694	18.069	0.0000	0.0000
2024/04/10	2030	02/05/2024	11.12 Put	Bond Future	90.0800	0.0901	111.4700	0.1115	23.746	0.0000	0.0000
2024/04/10	2030	02/05/2024	11.12 Call	Bond Future	2488.5300	2.4885	2243.3200	2.2433	9.854	0.0000	0.0000
2024/04/10	2030	02/05/2024	13.15 Call	Bond Future	9726.0900	9.7261	9459.4900	9.4595	2.741	0.0000	0.0000
2024/04/10	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	2030	01/08/2024	10.38 Call	Bond Future	1027.5400	1.0275	912.6600	0.9127	11.180	0.0000	0.0000
2024/04/10	2030	01/08/2024	10.38 Put	Bond Future	1850.0600	1.8501	2007.8800	2.0079	8.531	0.0000	0.0000
2024/04/10	2030	01/08/2024	10.39 Call	Bond Future	1044.3800	1.0444	928.2900	0.9283	11.116	0.0000	0.0000
2024/04/10	2030	01/08/2024	10.39 Put	Bond Future	1828.4200	1.8284	1985.0300	1.9850	8.565	0.0000	0.0000
2024/04/10	2030	01/08/2024	10.37 Call	Bond Future	1010.6800	1.0107	897.0000	0.8970	11.248	0.0000	0.0000
2024/04/10	2030	01/08/2024	10.37 Put	Bond Future	1871.6900	1.8717	2030.7100	2.0307	8.496	0.0000	0.0000
2024/04/10	2030	01/08/2024		Bond Future	10.5949	89.5397	10.6667	89.2670	0.678	0.0000	0.0000
2024/04/10	2030	07/11/2024		Bond Future	10.7011	91.6463	10.7773	91.3680	0.712	0.0000	0.0000
2024/04/10	2030	07/11/2024	10.75 Call	Bond Future	2053.0100	2.0530	1905.3800	1.9054	7.191	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	
2024/04/10	2030	07/11/2024	10.75 Put	Bond Future	1874.1300	1.8741	2004.7600	2.0048	6.970	0.0000	0.0000
2024/04/10	2030	07/11/2024	10.76 Call	Bond Future	2073.6700	2.0737	1925.2100	1.9252	7.159	0.0000	0.0000
2024/04/10	2030	07/11/2024	10.76 Put	Bond Future	1858.3100	1.8583	1988.1100	1.9881	6.985	0.0000	0.0000
2024/04/10	2030	07/11/2024	10.74 Call	Bond Future	2032.4500	2.0325	1885.6500	1.8857	7.223	0.0000	0.0000
2024/04/10	2030	07/11/2024	10.74 Put	Bond Future	1890.0800	1.8901	2021.5400	2.0215	6.955	0.0000	0.0000
2024/04/10	2030	06/02/2025		Bond Future	10.8162	89.6259	10.8970	89.3425	0.747	0.0000	0.0000
2024/04/10	2030	06/02/2025	10.68 Call	Bond Future	1926.9200	1.9269	1791.2500	1.7913	7.041	0.0000	0.0000
2024/04/10	2030	06/02/2025	10.68 Put	Bond Future	2407.0400	2.4070	2554.8400	2.5548	6.140	0.0000	0.0000
2024/04/10	2030	08/05/2025		Bond Future	10.9666	91.5226	11.0525	91.2343	0.783	0.0000	0.0000
2024/04/10	2030	08/05/2025	9.93 Call	Bond Future	807.6600	0.8077	732.7300	0.7327	9.277	0.0000	0.0000
2024/04/10	2030	08/05/2025	9.93 Put	Bond Future	4382.5900	4.3826	4596.0100	4.5960	4.870	0.0000	0.0000
2024/04/10	2030	08/05/2025	11.86 Call	Bond Future	4281.0300	4.2810	4081.2100	4.0812	4.668	0.0000	0.0000
2024/04/10	2030	08/05/2025	11.86 Put	Bond Future	1335.6400	1.3356	1424.1700	1.4242	6.628	0.0000	0.0000
2024/04/10	2030	08/05/2025	10.31 Put	Bond Future	3508.1600	3.5082	3694.8700	3.6949	5.322	0.0000	0.0000
2024/04/10	2030	08/05/2025	10.31 Call	Bond Future	1263.8200	1.2638	1162.1800	1.1622	8.042	0.0000	0.0000
2024/04/10	2032	02/05/2024	11.28 Call	Bond Future	654.0400	0.6540	468.8600	0.4689	28.313	0.0000	0.0000
2024/04/10	2032	02/05/2024	11.28 Put	Bond Future	978.3900	0.9784	1214.8400	1.2148	24.167	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.30 Put	Bond Future	4997.4400	4.9974	5419.0300	5.4190	8.436	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.30 Call	Bond Future	0.0500	0.0001	0.0100	0.0000	80.000	0.0000	0.0000
2024/04/10	2032	02/05/2024	11.81 Call	Bond Future	2295.4000	2.2954	1944.2100	1.9442	15.300	0.0000	0.0000
2024/04/10	2032	02/05/2024	11.81 Put	Bond Future	224.5600	0.2246	295.0000	0.2950	31.368	0.0000	0.0000
2024/04/10	2032	02/05/2024	11.21 Call	Bond Future	508.9800	0.5090	352.0200	0.3520	30.838	0.0000	0.0000
2024/04/10	2032	02/05/2024	11.21 Put	Bond Future	1156.4400	1.1564	1421.1100	1.4211	22.887	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.57 Put	Bond Future	3682.7000	3.6827	4100.7800	4.1008	11.353	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.57 Call	Bond Future	5.4700	0.0055	1.9200	0.0019	64.899	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.55 Call	Bond Future	4.2400	0.0042	1.4400	0.0014	66.038	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.55 Put	Bond Future	3778.3900	3.7784	4197.2200	4.1972	11.085	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.56 Call	Bond Future	4.8300	0.0048	1.6600	0.0017	65.631	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.56 Put	Bond Future	3730.5100	3.7305	4148.9700	4.1490	11.217	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.54 Call	Bond Future	3.7200	0.0037	1.2400	0.0012	66.667	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.54 Put	Bond Future	3826.3900	3.8264	4245.5400	4.2455	10.954	0.0000	0.0000
2024/04/10	2032	02/05/2024		Bond Future	11.3506	84.9199	11.4430	84.4983	0.813	0.0000	0.0000
2024/04/10	2032	02/05/2024	13.35 Call	Bond Future	8545.3300	8.5453	8123.8200	8.1238	4.933	0.0000	0.0000
2024/04/10	2032	02/05/2024	13.35 Put	Bond Future	0.3500	0.0004	0.4700	0.0005	34.286	0.0000	0.0000
2024/04/10	2032	02/05/2024	11.35 Put	Bond Future	821.2300	0.8212	1029.8900	1.0299	25.408	0.0000	0.0000
2024/04/10	2032	02/05/2024	11.35 Call	Bond Future	818.3900	0.8184	605.4200	0.6054	26.023	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.65 Put	Bond Future	3304.6400	3.3046	3718.0900	3.7181	12.511	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.65 Call	Bond Future	13.7100	0.0137	5.5300	0.0055	59.664	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	
2024/04/10	2032	02/05/2024	10.36 Put	Bond Future	4702.0100	4.7020	5123.4900	5.1235	8.964	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.36 Call	Bond Future	0.1900	0.0002	0.0400	0.0000	78.947	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.86 Put	Bond Future	2370.5000	2.3705	2752.9600	2.7530	16.134	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.86 Call	Bond Future	83.2100	0.0832	44.0400	0.0440	47.074	0.0000	0.0000
2024/04/10	2032	02/05/2024	12.90 Call	Bond Future	6729.1800	6.7292	6309.0200	6.3090	6.244	0.0000	0.0000
2024/04/10	2032	02/05/2024	12.90 Put	Bond Future	4.4300	0.0044	5.9000	0.0059	33.183	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.59 Put	Bond Future	3587.4300	3.5874	4004.6300	4.0046	11.629	0.0000	0.0000
2024/04/10	2032	02/05/2024	10.59 Call	Bond Future	6.9800	0.0070	2.5500	0.0026	63.467	0.0000	0.0000
2024/04/10	2032	02/05/2024	11.09 Put	Bond Future	1512.8200	1.5128	1824.5100	1.8245	20.603	0.0000	0.0000
2024/04/10	2032	02/05/2024	11.09 Call	Bond Future	307.7200	0.3077	197.7800	0.1978	35.727	0.0000	0.0000
2024/04/10	2032	02/05/2024	13.18 Call	Bond Future	7865.0000	7.8650	7443.7000	7.4437	5.357	0.0000	0.0000
2024/04/10	2032	02/05/2024	13.18 Put	Bond Future	0.9600	0.0010	1.2900	0.0013	34.375	0.0000	0.0000
2024/04/10	2032	01/08/2024	11.14 Call	Bond Future	1061.3600	1.0614	901.2700	0.9013	15.083	0.0000	0.0000
2024/04/10	2032	01/08/2024	11.14 Put	Bond Future	2512.1500	2.5122	2783.2200	2.7832	10.790	0.0000	0.0000
2024/04/10	2032	01/08/2024	11.15 Call	Bond Future	1079.7800	1.0798	917.8500	0.9179	14.997	0.0000	0.0000
2024/04/10	2032	01/08/2024	11.15 Put	Bond Future	2484.8900	2.4849	2754.1200	2.7541	10.835	0.0000	0.0000
2024/04/10	2032	01/08/2024	11.13 Call	Bond Future	1043.3000	1.0433	885.0500	0.8851	15.168	0.0000	0.0000
2024/04/10	2032	01/08/2024	11.13 Put	Bond Future	2539.8000	2.5398	2812.7100	2.8127	10.745	0.0000	0.0000
2024/04/10	2032	01/08/2024		Bond Future	11.4610	86.7879	11.5578	86.3567	0.845	0.0000	0.0000
2024/04/10	2032	07/11/2024	13.36 Call	Bond Future	7667.1900	7.6672	7280.6900	7.2807	5.041	0.0000	0.0000
2024/04/10	2032	07/11/2024	13.36 Put	Bond Future	429.8700	0.4299	483.8700	0.4839	12.562	0.0000	0.0000
2024/04/10	2032	07/11/2024	11.64 Put	Bond Future	2304.2300	2.3042	2513.2000	2.5132	9.069	0.0000	0.0000
2024/04/10	2032	07/11/2024	11.64 Call	Bond Future	2503.2200	2.5032	2271.6900	2.2717	9.249	0.0000	0.0000
2024/04/10	2032	07/11/2024		Bond Future	11.5941	84.6628	11.6959	84.2223	0.878	0.0000	0.0000
2024/04/10	2032	07/11/2024	11.48 Call	Bond Future	2128.7100	2.1287	1918.0500	1.9181	9.896	0.0000	0.0000
2024/04/10	2032	07/11/2024	11.48 Put	Bond Future	2626.3400	2.6263	2856.1800	2.8562	8.751	0.0000	0.0000
2024/04/10	2032	07/11/2024	11.49 Call	Bond Future	2151.4100	2.1514	1939.4200	1.9394	9.854	0.0000	0.0000
2024/04/10	2032	07/11/2024	11.49 Put	Bond Future	2605.2900	2.6053	2833.8000	2.8338	8.771	0.0000	0.0000
2024/04/10	2032	07/11/2024	11.47 Call	Bond Future	2106.3800	2.1064	1897.0400	1.8970	9.938	0.0000	0.0000
2024/04/10	2032	07/11/2024	11.47 Put	Bond Future	2647.8000	2.6478	2878.9600	2.8790	8.730	0.0000	0.0000
2024/04/10	2032	06/02/2025		Bond Future	11.7312	86.5006	11.8379	86.0514	0.910	0.0000	0.0000
2024/04/10	2032	06/02/2025	11.72 Call	Bond Future	2652.8600	2.6529	2424.1400	2.4241	8.622	0.0000	0.0000
2024/04/10	2032	06/02/2025	11.72 Put	Bond Future	2700.0200	2.7000	2920.5800	2.9206	8.169	0.0000	0.0000
2024/04/10	2032	08/05/2025		Bond Future	11.8885	84.1659	12.0005	83.7081	0.942	0.0000	0.0000
2024/04/10	2032	08/05/2025	10.91 Call	Bond Future	1060.6800	1.0607	936.3900	0.9364	11.718	0.0000	0.0000
2024/04/10	2032	08/05/2025	10.91 Put	Bond Future	5199.6200	5.1996	5533.0900	5.5331	6.413	0.0000	0.0000
2024/04/10	2033	02/05/2024		Bond Future	121.3334	121.3334	121.1946	121.1946	0.114	0.0000	0.0000
2024/04/10	2033	01/08/2024		Bond Future	124.0322	124.0322	123.8901	123.8901	0.115	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	
2024/04/10	2033	07/11/2024		Bond Future	125.4878	125.4878	125.3432	125.3432	0.115	0.0000	0.0000
2024/04/10	2033	06/02/2025		Bond Future	128.2427	128.2427	128.0962	128.0962	0.114	0.0000	0.0000
2024/04/10	2033	06/02/2025	124.94 Call	Bond Future	3302.7400	3.3027	3156.1800	3.1562	4.438	0.0000	0.0000
2024/04/10	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	2033	08/05/2025		Bond Future	129.4612	129.4612	129.3125	129.3125	0.115	0.0000	0.0000
2024/04/10	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	2033	08/05/2025	130.62 Put	Bond Future	1158.7900	1.1588	1307.5300	1.3075	12.836	0.0000	0.0000
2024/04/10	2037	02/05/2024		Bond Future	12.4917	77.1088	12.5832	76.6439	0.732	0.0000	0.0000
2024/04/10	2037	02/05/2024	11.44 Call	Bond Future	2.2000	0.0022	0.7800	0.0008	64.545	0.0000	0.0000
2024/04/10	2037	02/05/2024	11.44 Put	Bond Future	5663.0000	5.6630	6126.4200	6.1264	8.183	0.0000	0.0000
2024/04/10	2037	02/05/2024	11.45 Call	Bond Future	2.4100	0.0024	0.8700	0.0009	63.900	0.0000	0.0000
2024/04/10	2037	02/05/2024	11.45 Put	Bond Future	5606.5100	5.6065	6069.8100	6.0698	8.264	0.0000	0.0000
2024/04/10	2037	02/05/2024	11.43 Call	Bond Future	1.9900	0.0020	0.7000	0.0007	64.824	0.0000	0.0000
2024/04/10	2037	02/05/2024	11.43 Put	Bond Future	5719.5400	5.7195	6183.0900	6.1831	8.105	0.0000	0.0000
2024/04/10	2037	01/08/2024		Bond Future	12.6249	74.5488	12.7202	74.0735	0.755	0.0000	0.0000
2024/04/10	2037	01/08/2024	12.10 Call	Bond Future	835.7400	0.8357	697.3300	0.6973	16.561	0.0000	0.0000
2024/04/10	2037	01/08/2024	12.10 Put	Bond Future	3533.6600	3.5337	3870.5000	3.8705	9.532	0.0000	0.0000
2024/04/10	2037	01/08/2024	12.11 Call	Bond Future	852.5800	0.8526	712.2100	0.7122	16.464	0.0000	0.0000
2024/04/10	2037	01/08/2024	12.11 Put	Bond Future	3497.7800	3.4978	3832.6600	3.8327	9.574	0.0000	0.0000
2024/04/10	2037	01/08/2024	12.09 Call	Bond Future	819.1200	0.8191	682.6600	0.6827	16.659	0.0000	0.0000
2024/04/10	2037	01/08/2024	12.09 Put	Bond Future	3569.8100	3.5698	3908.6000	3.9086	9.490	0.0000	0.0000
2024/04/10	2037	01/08/2024	13.82 Call	Bond Future	6101.6200	6.1016	5694.1400	5.6941	6.678	0.0000	0.0000
2024/04/10	2037	01/08/2024	13.82 Put	Bond Future	451.3100	0.4513	519.0800	0.5191	15.016	0.0000	0.0000
2024/04/10	2037	01/08/2024	13.17 Call	Bond Future	3693.3300	3.6933	3356.9300	3.3569	9.108	0.0000	0.0000
2024/04/10	2037	01/08/2024	13.17 Put	Bond Future	1034.4600	1.0345	1173.3100	1.1733	13.422	0.0000	0.0000
2024/04/10	2037	07/11/2024		Bond Future	12.7698	76.3023	12.8691	75.8166	0.778	0.0000	0.0000
2024/04/10	2037	07/11/2024	12.58 Call	Bond Future	2236.6400	2.2366	2013.2300	2.0132	9.989	0.0000	0.0000
2024/04/10	2037	07/11/2024	12.58 Put	Bond Future	3177.5800	3.1776	3439.9000	3.4399	8.255	0.0000	0.0000
2024/04/10	2037	07/11/2024	12.59 Call	Bond Future	2261.3100	2.2613	2036.4100	2.0364	9.946	0.0000	0.0000
2024/04/10	2037	07/11/2024	12.59 Put	Bond Future	3152.2400	3.1522	3413.0700	3.4131	8.274	0.0000	0.0000
2024/04/10	2037	07/11/2024	12.57 Call	Bond Future	2212.1000	2.2121	1990.1900	1.9902	10.032	0.0000	0.0000
2024/04/10	2037	07/11/2024	12.57 Put	Bond Future	3203.0900	3.2031	3466.9100	3.4669	8.236	0.0000	0.0000
2024/04/10	2037	06/02/2025		Bond Future	12.9173	73.6977	13.0207	73.2022	0.801	0.0000	0.0000
2024/04/10	2037	06/02/2025	12.76 Call	Bond Future	2670.2400	2.6702	2433.6500	2.4337	8.860	0.0000	0.0000
2024/04/10	2037	06/02/2025	12.76 Put	Bond Future	3433.2200	3.4332	3692.1700	3.6922	7.542	0.0000	0.0000
2024/04/10	2037	08/05/2025		Bond Future	13.0851	75.2557	13.1928	74.7506	0.823	0.0000	0.0000
2024/04/10	2037	08/05/2025	12.25 Call	Bond Future	1508.8500	1.5089	1350.0000	1.3500	10.528	0.0000	0.0000
2024/04/10	2037	08/05/2025	12.25 Put	Bond Future	5604.9300	5.6049	5951.1900	5.9512	6.178	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	
2024/04/10	2037	08/05/2025	13.35 Put	Bond Future	2805.1800	2.8052	3018.8800	3.0189	7.618	0.0000	0.0000
2024/04/10	2037	08/05/2025	13.35 Call	Bond Future	4038.8100	4.0388	3747.4000	3.7474	7.215	0.0000	0.0000
2024/04/10	2038	02/05/2024		Bond Future	132.4555	132.4555	132.9071	132.9071	0.341	0.0000	0.0000
2024/04/10	2038	01/08/2024		Bond Future	133.3396	133.3396	133.8008	133.8008	0.346	0.0000	0.0000
2024/04/10	2038	07/11/2024		Bond Future	136.5118	136.5118	136.9852	136.9852	0.347	0.0000	0.0000
2024/04/10	2038	06/02/2025		Bond Future	137.3934	137.3934	137.8778	137.8778	0.353	0.0000	0.0000
2024/04/10	2038	06/02/2025	135.23 Call	Bond Future	2163.3700	2.1634	2647.7800	2.6478	22.391	0.0000	0.0000
2024/04/10	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	2038	08/05/2025		Bond Future	140.3372	140.3372	140.8338	140.8338	0.354	0.0000	0.0000
2024/04/10	2038	08/05/2025	139.68 Call	Bond Future	657.2300	0.6572	1153.7700	1.1538	75.550	0.0000	0.0000
2024/04/10	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	2040	02/05/2024		Bond Future	12.7270	77.2823	12.8235	76.7658	0.758	0.0000	0.0000
2024/04/10	2040	02/05/2024	11.61 Call	Bond Future	1.1600	0.0012	0.3600	0.0004	68.966	0.0000	0.0000
2024/04/10	2040	02/05/2024	11.61 Put	Bond Future	6412.7200	6.4127	6928.4800	6.9285	8.043	0.0000	0.0000
2024/04/10	2040	02/05/2024	11.62 Call	Bond Future	1.2800	0.0013	0.4100	0.0004	67.969	0.0000	0.0000
2024/04/10	2040	02/05/2024	11.62 Put	Bond Future	6351.7300	6.3517	6867.4200	6.8674	8.119	0.0000	0.0000
2024/04/10	2040	02/05/2024	11.60 Call	Bond Future	1.0400	0.0010	0.3200	0.0003	69.231	0.0000	0.0000
2024/04/10	2040	02/05/2024	11.60 Put	Bond Future	6473.7900	6.4738	6989.6300	6.9896	7.968	0.0000	0.0000
2024/04/10	2040	01/08/2024		Bond Future	12.8616	74.4758	12.9621	73.9476	0.781	0.0000	0.0000
2024/04/10	2040	01/08/2024	12.33 Call	Bond Future	870.1900	0.8702	718.5600	0.7186	17.425	0.0000	0.0000
2024/04/10	2040	01/08/2024	12.33 Put	Bond Future	3765.1400	3.7651	4141.6700	4.1417	10.000	0.0000	0.0000
2024/04/10	2040	01/08/2024	12.34 Call	Bond Future	887.8800	0.8879	734.0700	0.7341	17.323	0.0000	0.0000
2024/04/10	2040	01/08/2024	12.34 Put	Bond Future	3726.7700	3.7268	4101.1200	4.1011	10.045	0.0000	0.0000
2024/04/10	2040	01/08/2024	12.32 Call	Bond Future	852.8600	0.8529	703.3800	0.7034	17.527	0.0000	0.0000
2024/04/10	2040	01/08/2024	12.32 Put	Bond Future	3803.9400	3.8039	4182.6200	4.1826	9.955	0.0000	0.0000
2024/04/10	2040	01/08/2024	12.28 Put	Bond Future	3961.6400	3.9616	4348.8900	4.3489	9.775	0.0000	0.0000
2024/04/10	2040	01/08/2024	12.28 Call	Bond Future	785.4200	0.7854	644.5100	0.6445	17.941	0.0000	0.0000
2024/04/10	2040	01/08/2024	12.88 Call	Bond Future	2157.3600	2.1574	1883.2600	1.8833	12.705	0.0000	0.0000
2024/04/10	2040	01/08/2024	12.88 Put	Bond Future	2060.3200	2.0603	2314.3800	2.3144	12.331	0.0000	0.0000
2024/04/10	2040	01/08/2024	13.48 Call	Bond Future	4160.2200	4.1602	3776.0500	3.7761	9.234	0.0000	0.0000
2024/04/10	2040	01/08/2024	13.48 Put	Bond Future	1001.4500	1.0015	1145.4400	1.1454	14.378	0.0000	0.0000
2024/04/10	2040	01/08/2024	12.95 Put	Bond Future	1899.2800	1.8993	2138.5900	2.1386	12.600	0.0000	0.0000
2024/04/10	2040	01/08/2024	12.95 Call	Bond Future	2364.1000	2.3641	2075.2500	2.0753	12.218	0.0000	0.0000
2024/04/10	2040	07/11/2024		Bond Future	13.0073	76.2275	13.1120	75.6876	0.805	0.0000	0.0000
2024/04/10	2040	07/11/2024	12.85 Call	Bond Future	2450.9000	2.4509	2197.4100	2.1974	10.343	0.0000	0.0000
2024/04/10	2040	07/11/2024	12.85 Put	Bond Future	3274.1500	3.2742	3560.5500	3.5606	8.747	0.0000	0.0000
2024/04/10	2040	07/11/2024	12.86 Call	Bond Future	2477.4300	2.4774	2222.2900	2.2223	10.299	0.0000	0.0000
2024/04/10	2040	07/11/2024	12.86 Put	Bond Future	3247.9300	3.2479	3532.6800	3.5327	8.767	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	
2024/04/10	2040	07/11/2024	12.84 Call	Bond Future	2424.5000	2.4245	2172.6600	2.1727	10.387	0.0000	0.0000
2024/04/10	2040	07/11/2024	12.84 Put	Bond Future	3300.5600	3.3006	3588.6100	3.5886	8.727	0.0000	0.0000
2024/04/10	2040	06/02/2025		Bond Future	13.1550	73.3706	13.2639	72.8197	0.828	0.0000	0.0000
2024/04/10	2040	06/02/2025	12.95 Call	Bond Future	2701.9900	2.7020	2445.8700	2.4459	9.479	0.0000	0.0000
2024/04/10	2040	06/02/2025	12.95 Put	Bond Future	3756.7900	3.7568	4051.5700	4.0516	7.847	0.0000	0.0000
2024/04/10	2040	08/05/2025	13.43 Put	Bond Future	3277.1600	3.2772	3533.7400	3.5337	7.829	0.0000	0.0000
2024/04/10	2040	08/05/2025	13.43 Call	Bond Future	3815.0000	3.8150	3509.9000	3.5099	7.997	0.0000	0.0000
2024/04/10	2040	08/05/2025		Bond Future	13.3215	74.9212	13.4348	74.3595	0.851	0.0000	0.0000
2024/04/10	2040	08/05/2025	12.63 Call	Bond Future	1862.4400	1.8624	1666.1900	1.6662	10.537	0.0000	0.0000
2024/04/10	2040	08/05/2025	12.63 Put	Bond Future	5440.7500	5.4408	5806.1800	5.8062	6.717	0.0000	0.0000
2024/04/10	2044	02/05/2024	12.50 Call	Bond Future	323.0400	0.3230	202.6100	0.2026	37.280	0.0000	0.0000
2024/04/10	2044	02/05/2024	12.50 Put	Bond Future	2002.5100	2.0025	2399.1600	2.3992	19.808	0.0000	0.0000
2024/04/10	2044	02/05/2024	12.75 Call	Bond Future	813.6900	0.8137	579.8900	0.5799	28.733	0.0000	0.0000
2024/04/10	2044	02/05/2024	12.75 Put	Bond Future	1115.4000	1.1154	1398.6800	1.3987	25.397	0.0000	0.0000
2024/04/10	2044	02/05/2024	13.00 Call	Bond Future	1584.7400	1.5847	1238.1100	1.2381	21.873	0.0000	0.0000
2024/04/10	2044	02/05/2024	13.00 Put	Bond Future	552.0100	0.5520	722.4600	0.7225	30.878	0.0000	0.0000
2024/04/10	2044	02/05/2024		Bond Future	12.8058	73.3608	12.9025	72.8437	0.755	0.0000	0.0000
2024/04/10	2044	02/05/2024	11.66 Call	Bond Future	0.6300	0.0006	0.1800	0.0002	71.429	0.0000	0.0000
2024/04/10	2044	02/05/2024	11.66 Put	Bond Future	6650.1900	6.6502	7166.8200	7.1668	7.769	0.0000	0.0000
2024/04/10	2044	02/05/2024	11.67 Call	Bond Future	0.7000	0.0007	0.2000	0.0002	71.429	0.0000	0.0000
2024/04/10	2044	02/05/2024	11.67 Put	Bond Future	6587.8200	6.5878	7104.4000	7.1044	7.841	0.0000	0.0000
2024/04/10	2044	02/05/2024	11.65 Call	Bond Future	0.5600	0.0006	0.1600	0.0002	71.429	0.0000	0.0000
2024/04/10	2044	02/05/2024	11.65 Put	Bond Future	6712.6400	6.7126	7229.3200	7.2293	7.697	0.0000	0.0000
2024/04/10	2044	01/08/2024		Bond Future	12.9360	70.5931	13.0366	70.0645	0.778	0.0000	0.0000
2024/04/10	2044	01/08/2024	12.29 Call	Bond Future	698.8300	0.6988	569.9100	0.5699	18.448	0.0000	0.0000
2024/04/10	2044	01/08/2024	12.29 Put	Bond Future	4260.1500	4.2602	4659.8800	4.6599	9.383	0.0000	0.0000
2024/04/10	2044	01/08/2024	12.30 Call	Bond Future	714.2600	0.7143	583.2700	0.5833	18.339	0.0000	0.0000
2024/04/10	2044	01/08/2024	12.30 Put	Bond Future	4218.1700	4.2182	4615.8300	4.6158	9.427	0.0000	0.0000
2024/04/10	2044	01/08/2024	12.28 Call	Bond Future	683.7400	0.6837	556.8700	0.5569	18.555	0.0000	0.0000
2024/04/10	2044	01/08/2024	12.28 Put	Bond Future	4302.5300	4.3025	4704.3100	4.7043	9.338	0.0000	0.0000
2024/04/10	2044	07/11/2024		Bond Future	13.0764	72.2535	13.1812	71.7131	0.801	0.0000	0.0000
2024/04/10	2044	07/11/2024	12.91 Call	Bond Future	2373.6200	2.3736	2121.9000	2.1219	10.605	0.0000	0.0000
2024/04/10	2044	07/11/2024	12.91 Put	Bond Future	3247.2200	3.2472	3535.9000	3.5359	8.890	0.0000	0.0000
2024/04/10	2044	07/11/2024	12.92 Call	Bond Future	2400.0600	2.4001	2146.6600	2.1467	10.558	0.0000	0.0000
2024/04/10	2044	07/11/2024	12.92 Put	Bond Future	3220.6600	3.2207	3507.6600	3.5077	8.911	0.0000	0.0000
2024/04/10	2044	07/11/2024	12.90 Call	Bond Future	2347.5200	2.3475	2097.4900	2.0975	10.651	0.0000	0.0000
2024/04/10	2044	07/11/2024	12.90 Put	Bond Future	3274.1900	3.2742	3564.5600	3.5646	8.868	0.0000	0.0000
2024/04/10	2044	06/02/2025		Bond Future	13.2184	69.4355	13.3273	68.8841	0.824	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	
2024/04/10	2044	06/02/2025	13.02 Call	Bond Future	2750.6500	2.7507	2492.1800	2.4922	9.397	0.0000	0.0000
2024/04/10	2044	06/02/2025	13.02 Put	Bond Future	3774.2300	3.7742	4067.2300	4.0672	7.763	0.0000	0.0000
2024/04/10	2044	08/05/2025		Bond Future	13.3776	70.9028	13.4909	70.3405	0.847	0.0000	0.0000
2024/04/10	2044	08/05/2025	12.72 Call	Bond Future	1878.3700	1.8784	1678.7000	1.6787	10.630	0.0000	0.0000
2024/04/10	2044	08/05/2025	12.72 Put	Bond Future	5300.3700	5.3004	5662.9900	5.6630	6.841	0.0000	0.0000
2024/04/10	2046	02/05/2024		Bond Future	113.7757	113.7757	113.9550	113.9550	0.158	0.0000	0.0000
2024/04/10	2046	01/08/2024		Bond Future	116.3063	116.3063	116.4896	116.4896	0.158	0.0000	0.0000
2024/04/10	2046	07/11/2024		Bond Future	116.8755	116.8755	117.0637	117.0637	0.161	0.0000	0.0000
2024/04/10	2046	06/02/2025		Bond Future	119.4408	119.4408	119.6343	119.6343	0.162	0.0000	0.0000
2024/04/10	2046	06/02/2025	114.01 Call	Bond Future	5430.8100	5.4308	5624.3200	5.6243	3.563	0.0000	0.0000
2024/04/10	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	2046	08/05/2025		Bond Future	119.7527	119.7527	119.9509	119.9509	0.166	0.0000	0.0000
2024/04/10	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	2046	08/05/2025	121.97 Put	Bond Future	2217.3400	2.2173	2019.1300	2.0191	8.939	0.0000	0.0000
2024/04/10	2050	02/05/2024		Bond Future	114.6927	114.6927	115.4728	115.4728	0.680	0.0000	0.0000
2024/04/10	2050	01/08/2024		Bond Future	114.9471	114.9471	115.7440	115.7440	0.693	0.0000	0.0000
2024/04/10	2050	07/11/2024		Bond Future	117.6817	117.6817	118.4988	118.4988	0.694	0.0000	0.0000
2024/04/10	2050	06/02/2025		Bond Future	117.9076	117.9076	118.7430	118.7430	0.709	0.0000	0.0000
2024/04/10	2050	06/02/2025	115.60 Call	Bond Future	2307.5700	2.3076	3142.9500	3.1430	36.202	0.0000	0.0000
2024/04/10	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	2050	08/05/2025		Bond Future	120.4337	120.4337	121.2885	121.2885	0.710	0.0000	0.0000
2024/04/10	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	128.4900	0.1285	100.000	0.0000	0.0000
2024/04/10	2050	08/05/2025	121.16 Put	Bond Future	726.3100	0.7263	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	AL37	02/05/2024		Index Future	937.1410	937.1410	933.8710	933.8710	0.349	0.0000	0.0000
2024/04/10	AL37	01/08/2024		Index Future	957.7540	957.7540	954.4110	954.4110	0.349	0.0000	0.0000
2024/04/10	AL37	07/11/2024		Index Future	980.3070	980.3070	976.8880	976.8880	0.349	0.0000	0.0000
2024/04/10	AL37	06/02/2025		Index Future	1001.6190	1001.6190	998.1290	998.1290	0.348	0.0000	0.0000
2024/04/10	AL37	08/05/2025		Index Future	1022.8980	1022.8980	1019.3380	1019.3380	0.348	0.0000	0.0000
2024/04/10	AL7T	02/05/2024		Index Future	1081.1580	1081.1580	1075.4270	1075.4270	0.530	0.0000	0.0000
2024/04/10	AL7T	01/08/2024		Index Future	1104.9380	1104.9380	1099.0810	1099.0810	0.530	0.0000	0.0000
2024/04/10	AL7T	07/11/2024		Index Future	1130.9570	1130.9570	1124.9660	1124.9660	0.530	0.0000	0.0000
2024/04/10	AL7T	06/02/2025		Index Future	1155.5450	1155.5450	1149.4260	1149.4260	0.530	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	
2024/04/10	AL7T	08/05/2025		Index Future	1180.0940	1180.0940	1173.8500	1173.8500	0.529	0.0000	0.0000
2024/04/10	ALBI	02/05/2024		Index Future	941.2020	941.2020	936.5290	936.5290	0.496	0.0000	0.0000
2024/04/10	ALBI	01/08/2024		Index Future	961.9040	961.9040	957.1280	957.1280	0.497	0.0000	0.0000
2024/04/10	ALBI	07/11/2024		Index Future	984.5550	984.5550	979.6690	979.6690	0.496	0.0000	0.0000
2024/04/10	ALBI	06/02/2025		Index Future	1005.9590	1005.9590	1000.9710	1000.9710	0.496	0.0000	0.0000
2024/04/10	ALBI	08/05/2025		Index Future	1027.3300	1027.3300	1022.2400	1022.2400	0.495	0.0000	0.0000
2024/04/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	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
2024/04/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/10	ES33	02/05/2024		Bond Future	12.9131	72.1376	12.9988	71.7748	0.664	0.0000
2024/04/10	ES33	01/08/2024		Bond Future	13.0715	73.7422	13.1611	73.3711	0.686	0.0000
2024/04/10	ES33	07/11/2024		Bond Future	13.2616	71.6933	13.3555	71.3141	0.708	0.0000
2024/04/10	ES33	06/02/2025		Bond Future	13.4573	73.2657	13.5555	72.8789	0.730	0.0000
2024/04/10	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/10	ES33	06/02/2025	13.34 Put	Bond Future	465.8500	0.4659	852.7000	0.8527	83.042	0.0000
2024/04/10	ES33	08/05/2025		Bond Future	13.6683	71.0297	13.7710	70.6354	0.751	0.0000
2024/04/10	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/10	ES33	08/05/2025	12.73 Put	Bond Future	3742.3300	3.7423	4136.5800	4.1366	10.535	0.0000
2024/04/10	ES42	02/05/2024		Bond Future	13.2092	68.2004	13.3043	67.7288	0.720	0.0000
2024/04/10	ES42	01/08/2024		Bond Future	13.3481	69.7174	13.4471	69.2352	0.742	0.0000
2024/04/10	ES42	07/11/2024		Bond Future	13.5110	67.1074	13.6143	66.6145	0.765	0.0000
2024/04/10	ES42	06/02/2025		Bond Future	13.6707	68.5781	13.7782	68.0752	0.786	0.0000
2024/04/10	ES42	06/02/2025	13.71 Call	Bond Future	184.6000	0.1846	0.0000	0.0000	(100.000)	0.0000
2024/04/10	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	318.2800	0.3183	100.000	0.0000
2024/04/10	ES42	08/05/2025		Bond Future	13.8483	65.7763	13.9602	65.2638	0.808	0.0000
2024/04/10	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/10	ES42	08/05/2025	13.25 Put	Bond Future	2854.5700	2.8546	3367.1000	3.3671	17.955	0.0000
2024/04/10	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/10	GOVI	02/05/2024	950.98 Put	GOVI	237730.0000	23.7730	283610.0000	28.3610	19.299	0.0000
2024/04/10	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/10	GOVI	02/05/2024	950.99 Put	GOVI	237830.0000	23.7830	283710.0000	28.3710	19.291	0.0000
2024/04/10	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/10	GOVI	02/05/2024	950.97 Put	GOVI	237630.0000	23.7630	283510.0000	28.3510	19.307	0.0000
2024/04/10	GOVI	02/05/2024		GOVI	927.2070	927.2070	922.6190	922.6190	0.495	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	
2024/04/10	GOVI	01/08/2024	943.38 Call	GOVI	42210.0000	4.2210	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/10	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	4690.0000	0.4690	100.000	0.0000	0.0000
2024/04/10	GOVI	01/08/2024	943.39 Call	GOVI	42110.0000	4.2110	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/10	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	4790.0000	0.4790	100.000	0.0000	0.0000
2024/04/10	GOVI	01/08/2024	943.37 Call	GOVI	42310.0000	4.2310	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/10	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	4590.0000	0.4590	100.000	0.0000	0.0000
2024/04/10	GOVI	01/08/2024		GOVI	947.6010	947.6010	942.9110	942.9110	0.495	0.0000	0.0000
2024/04/10	GOVI	07/11/2024		GOVI	969.9150	969.9150	965.1180	965.1180	0.495	0.0000	0.0000
2024/04/10	GOVI	07/11/2024	948.79 Call	GOVI	211250.0000	21.1250	163280.0000	16.3280	22.708	0.0000	0.0000
2024/04/10	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	GOVI	07/11/2024	948.80 Call	GOVI	211150.0000	21.1150	163180.0000	16.3180	22.718	0.0000	0.0000
2024/04/10	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	GOVI	07/11/2024	948.78 Call	GOVI	211350.0000	21.1350	163380.0000	16.3380	22.697	0.0000	0.0000
2024/04/10	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	GOVI	06/02/2025		GOVI	991.0010	991.0010	986.1030	986.1030	0.494	0.0000	0.0000
2024/04/10	GOVI	06/02/2025	972.00 Call	GOVI	190010.0000	19.0010	141030.0000	14.1030	25.778	0.0000	0.0000
2024/04/10	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	GOVI	08/05/2025		GOVI	1012.0550	1012.0550	1007.0560	1007.0560	0.494	0.0000	0.0000
2024/04/10	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	GOVI	08/05/2025	1,022.00 Put	GOVI	99450.0000	9.9450	149440.0000	14.9440	50.266	0.0000	0.0000
2024/04/10	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/04/10	IGOV	02/05/2024		Index Future	347.0890	347.0890	347.8080	347.8080	0.207	0.0000	0.0000
2024/04/10	IGOV	01/08/2024		Index Future	354.8090	354.8090	355.5430	355.5430	0.207	0.0000	0.0000
2024/04/10	IGOV	07/11/2024		Index Future	363.2540	363.2540	364.0070	364.0070	0.207	0.0000	0.0000
2024/04/10	IGOV	06/02/2025		Index Future	371.2330	371.2330	372.0040	372.0040	0.208	0.0000	0.0000
2024/04/10	IGOV	08/05/2025		Index Future	379.2000	379.2000	379.9880	379.9880	0.208	0.0000	0.0000
2024/04/10	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/04/10	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/04/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/04/10	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/04/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/04/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/04/10	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/04/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/04/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/04/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	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	
2024/04/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/04/10	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/10	JBAF	17/04/2024		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/04/10	JBAF	15/05/2024		Jibar Tradeable Future	8.3600	91.6400	8.3700	91.6300	0.120	0.0000	0.0000
2024/04/10	JBAF	19/06/2024		Jibar Tradeable Future	8.3600	91.6400	8.3800	91.6200	0.239	0.0000	0.0000
2024/04/10	JBAF	17/07/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2024/04/10	JBAF	21/08/2024		Jibar Tradeable Future	8.3600	91.6400	8.3900	91.6100	0.359	0.0000	0.0000
2024/04/10	JBAF	18/09/2024		Jibar Tradeable Future	8.3400	91.6600	8.3800	91.6200	0.480	0.0000	0.0000
2024/04/10	JBAF	18/12/2024		Jibar Tradeable Future	8.2400	91.7600	8.3400	91.6600	1.214	0.0000	0.0000
2024/04/10	JBAF	19/03/2025		Jibar Tradeable Future	8.1300	91.8700	8.2400	91.7600	1.353	0.0000	0.0000
2024/04/10	JBAF	18/06/2025		Jibar Tradeable Future	8.0700	91.9300	8.1800	91.8200	1.363	0.0000	0.0000
2024/04/10	JBAF	17/09/2025		Jibar Tradeable Future	8.0600	91.9400	8.1700	91.8300	1.365	0.0000	0.0000
2024/04/10	JBAF	17/12/2025		Jibar Tradeable Future	8.1400	91.8600	8.2400	91.7600	1.229	0.0000	0.0000
2024/04/10	JBAF	18/03/2026		Jibar Tradeable Future	8.1500	91.8500	8.2500	91.7500	1.227	0.0000	0.0000
2024/04/10	R035	02/05/2024		Bond Future	12.1181	82.3610	12.2000	81.9438	0.675	0.0000	0.0000
2024/04/10	R035	02/05/2024	11.20 Call	Bond Future	7.5000	0.0075	3.3100	0.0033	55.867	0.0000	0.0000
2024/04/10	R035	02/05/2024	11.20 Put	Bond Future	4903.2700	4.9033	5316.3000	5.3163	8.424	0.0000	0.0000
2024/04/10	R035	02/05/2024	11.21 Call	Bond Future	8.1600	0.0082	3.6400	0.0036	55.392	0.0000	0.0000
2024/04/10	R035	02/05/2024	11.21 Put	Bond Future	4848.4200	4.8484	5261.1200	5.2611	8.512	0.0000	0.0000
2024/04/10	R035	02/05/2024	11.19 Call	Bond Future	6.8800	0.0069	3.0100	0.0030	56.250	0.0000	0.0000
2024/04/10	R035	02/05/2024	11.19 Put	Bond Future	4958.2200	4.9582	5371.5700	5.3716	8.337	0.0000	0.0000
2024/04/10	R035	01/08/2024	11.80 Call	Bond Future	985.1500	0.9852	844.6500	0.8447	14.262	0.0000	0.0000
2024/04/10	R035	01/08/2024	11.80 Put	Bond Future	3227.2900	3.2273	3513.3900	3.5134	8.865	0.0000	0.0000
2024/04/10	R035	01/08/2024	11.81 Call	Bond Future	1003.7500	1.0038	861.4400	0.8614	14.178	0.0000	0.0000
2024/04/10	R035	01/08/2024	11.81 Put	Bond Future	3193.7700	3.1938	3478.0600	3.4781	8.901	0.0000	0.0000
2024/04/10	R035	01/08/2024	11.79 Call	Bond Future	966.7600	0.9668	828.0600	0.8281	14.347	0.0000	0.0000
2024/04/10	R035	01/08/2024	11.79 Put	Bond Future	3261.0600	3.2611	3548.9600	3.5490	8.828	0.0000	0.0000
2024/04/10	R035	01/08/2024		Bond Future	12.2383	84.1727	12.3237	83.7461	0.697	0.0000	0.0000
2024/04/10	R035	07/11/2024		Bond Future	12.3852	81.6378	12.4744	81.2019	0.720	0.0000	0.0000
2024/04/10	R035	07/11/2024	12.18 Call	Bond Future	2182.0600	2.1821	1983.0900	1.9831	9.118	0.0000	0.0000
2024/04/10	R035	07/11/2024	12.18 Put	Bond Future	3197.8400	3.1978	3434.7400	3.4347	7.408	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	
2024/04/10	R035	07/11/2024	12.19 Call	Bond Future	2206.4900	2.2065	2006.1700	2.0062	9.079	0.0000	0.0000
2024/04/10	R035	07/11/2024	12.19 Put	Bond Future	3172.3500	3.1724	3407.9000	3.4079	7.425	0.0000	0.0000
2024/04/10	R035	07/11/2024	12.17 Call	Bond Future	2157.7700	2.1578	1960.1500	1.9602	9.159	0.0000	0.0000
2024/04/10	R035	07/11/2024	12.17 Put	Bond Future	3223.5100	3.2235	3461.7600	3.4618	7.391	0.0000	0.0000
2024/04/10	R035	06/02/2025		Bond Future	12.5367	83.4102	12.6297	82.9656	0.742	0.0000	0.0000
2024/04/10	R035	06/02/2025	12.41 Call	Bond Future	2726.7500	2.7268	2511.0300	2.5110	7.911	0.0000	0.0000
2024/04/10	R035	06/02/2025	12.41 Put	Bond Future	3337.7000	3.3377	3566.5400	3.5665	6.856	0.0000	0.0000
2024/04/10	R035	08/05/2025		Bond Future	12.6970	80.6603	12.7939	80.2073	0.764	0.0000	0.0000
2024/04/10	R035	08/05/2025	11.78 Call	Bond Future	1349.7100	1.3497	1216.4200	1.2164	9.875	0.0000	0.0000
2024/04/10	R035	08/05/2025	11.78 Put	Bond Future	5816.5500	5.8166	6136.2500	6.1363	5.496	0.0000	0.0000
2024/04/10	R053	02/05/2024	13.03 Call	Bond Future	2756.7800	2.7568	2287.9700	2.2880	17.006	0.0000	0.0000
2024/04/10	R053	02/05/2024	13.03 Put	Bond Future	499.5800	0.4996	640.7400	0.6407	28.256	0.0000	0.0000
2024/04/10	R053	02/05/2024	13.04 Call	Bond Future	2808.5300	2.8085	2336.0100	2.3360	16.824	0.0000	0.0000
2024/04/10	R053	02/05/2024	13.04 Put	Bond Future	483.9100	0.4839	621.3600	0.6214	28.404	0.0000	0.0000
2024/04/10	R053	02/05/2024	13.02 Call	Bond Future	2705.2800	2.7053	2240.2500	2.2403	17.190	0.0000	0.0000
2024/04/10	R053	02/05/2024	13.02 Put	Bond Future	515.6000	0.5156	660.5400	0.6605	28.111	0.0000	0.0000
2024/04/10	R053	02/05/2024		Bond Future	12.7031	92.9010	12.7900	92.2911	0.684	0.0000	0.0000
2024/04/10	R053	01/08/2024	13.14 Call	Bond Future	4140.9900	4.1410	3745.8300	3.7458	9.543	0.0000	0.0000
2024/04/10	R053	01/08/2024	13.14 Put	Bond Future	1994.1000	1.9941	2222.5600	2.2226	11.457	0.0000	0.0000
2024/04/10	R053	01/08/2024	13.15 Call	Bond Future	4184.6700	4.1847	3787.4200	3.7874	9.493	0.0000	0.0000
2024/04/10	R053	01/08/2024	13.15 Put	Bond Future	1971.4200	1.9714	2197.7900	2.1978	11.483	0.0000	0.0000
2024/04/10	R053	01/08/2024	13.13 Call	Bond Future	4097.6600	4.0977	3704.6000	3.7046	9.592	0.0000	0.0000
2024/04/10	R053	01/08/2024	13.13 Put	Bond Future	2017.2300	2.0172	2247.7900	2.2478	11.430	0.0000	0.0000
2024/04/10	R053	01/08/2024		Bond Future	12.8238	94.9446	12.9142	94.3210	0.705	0.0000	0.0000
2024/04/10	R053	07/11/2024		Bond Future	12.9637	91.3063	13.0580	90.6689	0.728	0.0000	0.0000
2024/04/10	R053	07/11/2024	12.80 Call	Bond Future	3299.7400	3.2997	2997.0700	2.9971	9.173	0.0000	0.0000
2024/04/10	R053	07/11/2024	12.80 Put	Bond Future	4426.0500	4.4261	4760.7800	4.7608	7.563	0.0000	0.0000
2024/04/10	R053	07/11/2024	12.81 Call	Bond Future	3334.6500	3.3347	3030.0800	3.0301	9.133	0.0000	0.0000
2024/04/10	R053	07/11/2024	12.81 Put	Bond Future	4391.4000	4.3914	4724.2300	4.7242	7.579	0.0000	0.0000
2024/04/10	R053	07/11/2024	12.79 Call	Bond Future	3265.2700	3.2653	2964.5000	2.9645	9.211	0.0000	0.0000
2024/04/10	R053	07/11/2024	12.79 Put	Bond Future	4461.2300	4.4612	4797.8600	4.7979	7.546	0.0000	0.0000
2024/04/10	R053	06/02/2025		Bond Future	13.1020	93.2876	13.2002	92.6373	0.750	0.0000	0.0000
2024/04/10	R053	06/02/2025	12.94 Call	Bond Future	3970.0700	3.9701	3654.6800	3.6547	7.944	0.0000	0.0000
2024/04/10	R053	06/02/2025	12.94 Put	Bond Future	5062.7400	5.0627	5397.6900	5.3977	6.616	0.0000	0.0000
2024/04/10	R053	08/05/2025		Bond Future	13.2532	89.3904	13.3555	88.7273	0.772	0.0000	0.0000
2024/04/10	R053	08/05/2025	12.64 Call	Bond Future	3136.1500	3.1362	2876.0500	2.8761	8.294	0.0000	0.0000
2024/04/10	R053	08/05/2025	12.64 Put	Bond Future	7312.9900	7.3130	7715.9300	7.7159	5.510	0.0000	0.0000
2024/04/10	R186	02/05/2024		Bond Future	9.1817	106.9493	9.2623	106.7616	0.878	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	
2024/04/10	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	R186	02/05/2024	8.00 Put	Bond Future	2801.8500	2.8019	2989.5400	2.9895	6.699	0.0000	0.0000
2024/04/10	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	R186	02/05/2024	8.01 Put	Bond Future	2777.7300	2.7777	2965.4200	2.9654	6.757	0.0000	0.0000
2024/04/10	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	R186	02/05/2024	7.99 Put	Bond Future	2825.9700	2.8260	3013.6600	3.0137	6.642	0.0000	0.0000
2024/04/10	R186	02/05/2024	10.40 Call	Bond Future	2792.4100	2.7924	2605.4500	2.6055	6.695	0.0000	0.0000
2024/04/10	R186	02/05/2024	10.40 Put	Bond Future	1.8500	0.0019	2.5800	0.0026	39.459	0.0000	0.0000
2024/04/10	R186	02/05/2024	9.73 Put	Bond Future	37.0400	0.0370	52.2900	0.0523	41.172	0.0000	0.0000
2024/04/10	R186	02/05/2024	9.73 Call	Bond Future	1305.0000	1.3050	1132.5600	1.1326	13.214	0.0000	0.0000
2024/04/10	R186	01/08/2024	8.69 Call	Bond Future	210.5300	0.2105	166.8300	0.1668	20.757	0.0000	0.0000
2024/04/10	R186	01/08/2024	8.69 Put	Bond Future	1324.8600	1.3249	1473.2600	1.4733	11.201	0.0000	0.0000
2024/04/10	R186	01/08/2024	8.70 Call	Bond Future	216.4900	0.2165	171.8900	0.1719	20.601	0.0000	0.0000
2024/04/10	R186	01/08/2024	8.70 Put	Bond Future	1309.2400	1.3092	1456.7400	1.4567	11.266	0.0000	0.0000
2024/04/10	R186	01/08/2024	8.68 Call	Bond Future	204.8600	0.2049	162.0400	0.1620	20.902	0.0000	0.0000
2024/04/10	R186	01/08/2024	8.68 Put	Bond Future	1340.7700	1.3408	1490.0500	1.4901	11.134	0.0000	0.0000
2024/04/10	R186	01/08/2024		Bond Future	9.2100	103.9936	9.3003	103.8015	0.981	0.0000	0.0000
2024/04/10	R186	07/11/2024		Bond Future	9.2575	106.4406	9.3603	106.2450	1.110	0.0000	0.0000
2024/04/10	R186	07/11/2024	9.14 Call	Bond Future	797.7400	0.7977	708.0600	0.7081	11.242	0.0000	0.0000
2024/04/10	R186	07/11/2024	9.14 Put	Bond Future	1022.0100	1.0220	1127.9300	1.1279	10.364	0.0000	0.0000
2024/04/10	R186	07/11/2024	9.15 Call	Bond Future	808.7500	0.8088	718.3800	0.7184	11.174	0.0000	0.0000
2024/04/10	R186	07/11/2024	9.15 Put	Bond Future	1013.9200	1.0139	1119.1500	1.1192	10.379	0.0000	0.0000
2024/04/10	R186	07/11/2024	9.13 Call	Bond Future	786.8000	0.7868	697.8000	0.6978	11.312	0.0000	0.0000
2024/04/10	R186	07/11/2024	9.13 Put	Bond Future	1030.1800	1.0302	1136.7800	1.1368	10.348	0.0000	0.0000
2024/04/10	R186	06/02/2025		Bond Future	9.3262	103.4357	9.4438	103.2368	1.260	0.0000	0.0000
2024/04/10	R186	06/02/2025	9.03 Call	Bond Future	724.7000	0.7247	642.6400	0.6426	11.323	0.0000	0.0000
2024/04/10	R186	06/02/2025	9.03 Put	Bond Future	1228.1200	1.2281	1344.9300	1.3449	9.511	0.0000	0.0000
2024/04/10	R186	08/05/2025		Bond Future	9.4578	105.6253	9.5947	105.4235	1.447	0.0000	0.0000
2024/04/10	R186	08/05/2025	8.47 Call	Bond Future	320.0800	0.3201	271.4800	0.2715	15.184	0.0000	0.0000
2024/04/10	R186	08/05/2025	8.47 Put	Bond Future	1792.8300	1.7928	1946.0000	1.9460	8.543	0.0000	0.0000
2024/04/10	R202	02/05/2024		Bond Future	258.7091	258.7091	259.3333	259.3333	0.241	0.0000	0.0000
2024/04/10	R202	01/08/2024		Bond Future	259.3855	259.3855	260.0227	260.0227	0.246	0.0000	0.0000
2024/04/10	R202	07/11/2024		Bond Future	265.5569	265.5569	266.2118	266.2118	0.247	0.0000	0.0000
2024/04/10	R202	06/02/2025		Bond Future	266.1729	266.1729	266.8433	266.8433	0.252	0.0000	0.0000
2024/04/10	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	53.2700	0.0533	100.000	0.0000	0.0000
2024/04/10	R202	06/02/2025	266.79 Put	Bond Future	617.0700	0.6171	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/10	R202	08/05/2025		Bond Future	271.8764	271.8764	272.5644	272.5644	0.253	0.0000	0.0000
2024/04/10	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	254.4100	0.2544	100.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	
2024/04/10	R202	08/05/2025	272.31 Put			Bond Future	433.6200	0.4336	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/10	R209	02/05/2024				Bond Future	12.2011	63.7591	12.2881	63.3683	0.713	0.0000	0.0000
2024/04/10	R209	02/05/2024	11.18 Call			Bond Future	1.9500	0.0020	0.7100	0.0007	63.590	0.0000	0.0000
2024/04/10	R209	02/05/2024	11.18 Put			Bond Future	4849.0600	4.8491	5238.7100	5.2387	8.036	0.0000	0.0000
2024/04/10	R209	02/05/2024	11.19 Call			Bond Future	2.1500	0.0022	0.7900	0.0008	63.256	0.0000	0.0000
2024/04/10	R209	02/05/2024	11.19 Put			Bond Future	4799.3600	4.7994	5188.8900	5.1889	8.116	0.0000	0.0000
2024/04/10	R209	02/05/2024	11.17 Call			Bond Future	1.7700	0.0018	0.6300	0.0006	64.407	0.0000	0.0000
2024/04/10	R209	02/05/2024	11.17 Put			Bond Future	4898.8400	4.8988	5288.5900	5.2886	7.956	0.0000	0.0000
2024/04/10	R209	01/08/2024				Bond Future	12.3137	65.1617	12.4040	64.7620	0.734	0.0000	0.0000
2024/04/10	R209	01/08/2024	11.79 Call			Bond Future	742.3100	0.7423	625.0200	0.6250	15.801	0.0000	0.0000
2024/04/10	R209	01/08/2024	11.79 Put			Bond Future	3129.0000	3.1290	3411.3600	3.4114	9.024	0.0000	0.0000
2024/04/10	R209	01/08/2024	11.80 Call			Bond Future	757.2200	0.7572	638.2800	0.6383	15.707	0.0000	0.0000
2024/04/10	R209	01/08/2024	11.80 Put			Bond Future	3097.1800	3.0972	3377.8900	3.3779	9.063	0.0000	0.0000
2024/04/10	R209	01/08/2024	11.78 Call			Bond Future	727.7100	0.7277	612.0600	0.6121	15.892	0.0000	0.0000
2024/04/10	R209	01/08/2024	11.78 Put			Bond Future	3161.1700	3.1612	3445.1700	3.4452	8.984	0.0000	0.0000
2024/04/10	R209	07/11/2024				Bond Future	12.4453	63.5379	12.5393	63.1295	0.755	0.0000	0.0000
2024/04/10	R209	07/11/2024	12.22 Call			Bond Future	1894.0100	1.8940	1709.8700	1.7099	9.722	0.0000	0.0000
2024/04/10	R209	07/11/2024	12.22 Put			Bond Future	2888.1500	2.8882	3112.4100	3.1124	7.765	0.0000	0.0000
2024/04/10	R209	07/11/2024	12.23 Call			Bond Future	1915.4700	1.9155	1730.0600	1.7301	9.680	0.0000	0.0000
2024/04/10	R209	07/11/2024	12.23 Put			Bond Future	2865.0300	2.8650	3088.0200	3.0880	7.783	0.0000	0.0000
2024/04/10	R209	07/11/2024	12.21 Call			Bond Future	1872.6800	1.8727	1689.8100	1.6898	9.765	0.0000	0.0000
2024/04/10	R209	07/11/2024	12.21 Put			Bond Future	2911.4500	2.9115	3136.9800	3.1370	7.746	0.0000	0.0000
2024/04/10	R209	06/02/2025				Bond Future	12.5768	64.9172	12.6743	64.5005	0.776	0.0000	0.0000
2024/04/10	R209	06/02/2025	12.44 Call			Bond Future	2398.8900	2.3989	2197.3600	2.1974	8.401	0.0000	0.0000
2024/04/10	R209	06/02/2025	12.44 Put			Bond Future	2989.6800	2.9897	3204.8500	3.2049	7.197	0.0000	0.0000
2024/04/10	R209	08/05/2025				Bond Future	12.7221	63.1354	12.8234	62.7106	0.796	0.0000	0.0000
2024/04/10	R209	08/05/2025	11.89 Call			Bond Future	1313.4000	1.3134	1180.0600	1.1801	10.152	0.0000	0.0000
2024/04/10	R209	08/05/2025	11.89 Put			Bond Future	4957.8100	4.9578	5249.2700	5.2493	5.879	0.0000	0.0000
2024/04/10	R210	02/05/2024				Bond Future	233.6134	233.6134	233.9585	233.9585	0.148	0.0000	0.0000
2024/04/10	R210	01/08/2024				Bond Future	238.8097	238.8097	239.1620	239.1620	0.148	0.0000	0.0000
2024/04/10	R210	07/11/2024				Bond Future	241.1597	241.1597	241.5220	241.5220	0.150	0.0000	0.0000
2024/04/10	R210	06/02/2025				Bond Future	246.4535	246.4535	246.8260	246.8260	0.151	0.0000	0.0000
2024/04/10	R210	06/02/2025	239.61 Call			Bond Future	6843.4800	6.8435	7215.9800	7.2160	5.443	0.0000	0.0000
2024/04/10	R210	06/02/2025	239.61 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	R210	08/05/2025				Bond Future	248.3290	248.3290	248.7112	248.7112	0.154	0.0000	0.0000
2024/04/10	R210	08/05/2025	248.03 Call			Bond Future	298.9800	0.2990	681.2400	0.6812	127.855	0.0000	0.0000
2024/04/10	R210	08/05/2025	248.03 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/04/10	R213	02/05/2024	10.29 Call	Bond Future	8.4400	0.0084	3.2900	0.0033	61.019	0.0000	0.0000
2024/04/10	R213	02/05/2024	10.29 Put	Bond Future	3016.3400	3.0163	3372.6900	3.3727	11.814	0.0000	0.0000
2024/04/10	R213	02/05/2024	10.30 Call	Bond Future	9.4700	0.0095	3.7500	0.0038	60.401	0.0000	0.0000
2024/04/10	R213	02/05/2024	10.30 Put	Bond Future	2974.1600	2.9742	3329.9400	3.3299	11.962	0.0000	0.0000
2024/04/10	R213	02/05/2024	10.28 Call	Bond Future	7.5100	0.0075	2.8800	0.0029	61.651	0.0000	0.0000
2024/04/10	R213	02/05/2024	10.28 Put	Bond Future	3058.6400	3.0586	3415.5100	3.4155	11.668	0.0000	0.0000
2024/04/10	R213	02/05/2024		Bond Future	11.0019	82.4429	11.0897	82.0814	0.798	0.0000	0.0000
2024/04/10	R213	01/08/2024		Bond Future	11.0980	84.2563	11.1902	83.8867	0.831	0.0000	0.0000
2024/04/10	R213	01/08/2024	10.87 Call	Bond Future	1083.4300	1.0834	932.1200	0.9321	13.966	0.0000	0.0000
2024/04/10	R213	01/08/2024	10.87 Put	Bond Future	2005.9800	2.0060	2224.3100	2.2243	10.884	0.0000	0.0000
2024/04/10	R213	01/08/2024	10.88 Call	Bond Future	1101.2400	1.1012	948.3200	0.9483	13.886	0.0000	0.0000
2024/04/10	R213	01/08/2024	10.88 Put	Bond Future	1983.0500	1.9831	2199.7700	2.1998	10.929	0.0000	0.0000
2024/04/10	R213	01/08/2024	10.86 Call	Bond Future	1065.6000	1.0656	915.9100	0.9159	14.047	0.0000	0.0000
2024/04/10	R213	01/08/2024	10.86 Put	Bond Future	2028.9200	2.0289	2248.8700	2.2489	10.841	0.0000	0.0000
2024/04/10	R213	07/11/2024		Bond Future	11.2228	82.6776	11.3200	82.3000	0.867	0.0000	0.0000
2024/04/10	R213	07/11/2024	11.22 Call	Bond Future	2114.2700	2.1143	1921.3100	1.9213	9.127	0.0000	0.0000
2024/04/10	R213	07/11/2024	11.22 Put	Bond Future	2124.9700	2.1250	2309.5900	2.3096	8.688	0.0000	0.0000
2024/04/10	R213	07/11/2024	11.23 Call	Bond Future	2135.5200	2.1355	1941.4400	1.9414	9.088	0.0000	0.0000
2024/04/10	R213	07/11/2024	11.23 Put	Bond Future	2107.2900	2.1073	2290.7900	2.2908	8.708	0.0000	0.0000
2024/04/10	R213	07/11/2024	11.21 Call	Bond Future	2092.8600	2.0929	1901.0300	1.9010	9.166	0.0000	0.0000
2024/04/10	R213	07/11/2024	11.21 Put	Bond Future	2142.5200	2.1425	2328.2700	2.3283	8.670	0.0000	0.0000
2024/04/10	R213	06/02/2025		Bond Future	11.3563	84.4729	11.4587	84.0880	0.902	0.0000	0.0000
2024/04/10	R213	06/02/2025	11.35 Call	Bond Future	2390.3300	2.3903	2193.9400	2.1939	8.216	0.0000	0.0000
2024/04/10	R213	06/02/2025	11.35 Put	Bond Future	2414.0200	2.4140	2602.5900	2.6026	7.811	0.0000	0.0000
2024/04/10	R213	08/05/2025		Bond Future	11.5037	82.7008	11.6115	82.3086	0.937	0.0000	0.0000
2024/04/10	R213	08/05/2025	10.52 Call	Bond Future	996.5300	0.9965	887.8000	0.8878	10.911	0.0000	0.0000
2024/04/10	R213	08/05/2025	10.52 Put	Bond Future	4685.4800	4.6855	4968.9300	4.9689	6.050	0.0000	0.0000
2024/04/10	R214	02/05/2024	13.52 Call	Bond Future	4353.1500	4.3532	3919.4800	3.9195	9.962	0.0000	0.0000
2024/04/10	R214	02/05/2024	13.52 Put	Bond Future	25.1300	0.0251	35.8400	0.0358	42.618	0.0000	0.0000
2024/04/10	R214	02/05/2024	12.87 Call	Bond Future	1867.8700	1.8679	1522.2800	1.5223	18.502	0.0000	0.0000
2024/04/10	R214	02/05/2024	12.87 Put	Bond Future	292.2900	0.2923	391.0800	0.3911	33.799	0.0000	0.0000
2024/04/10	R214	02/05/2024	12.12 Put	Bond Future	2070.3600	2.0704	2439.4800	2.4395	17.829	0.0000	0.0000
2024/04/10	R214	02/05/2024	12.12 Call	Bond Future	185.4900	0.1855	110.2300	0.1102	40.574	0.0000	0.0000
2024/04/10	R214	02/05/2024	12.14 Put	Bond Future	1992.2600	1.9923	2355.4700	2.3555	18.231	0.0000	0.0000
2024/04/10	R214	02/05/2024	12.14 Call	Bond Future	203.9000	0.2039	122.7300	0.1227	39.809	0.0000	0.0000
2024/04/10	R214	02/05/2024	11.47 Call	Bond Future	1.6400	0.0016	0.5400	0.0005	67.073	0.0000	0.0000
2024/04/10	R214	02/05/2024	11.47 Put	Bond Future	5158.0200	5.1580	5601.3000	5.6013	8.594	0.0000	0.0000
2024/04/10	R214	02/05/2024	11.48 Call	Bond Future	1.8200	0.0018	0.6000	0.0006	67.033	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	
2024/04/10	R214	02/05/2024	11.48 Put	Bond Future	5105.8200	5.1058	5548.9800	5.5490	8.680	0.0000	0.0000
2024/04/10	R214	02/05/2024	11.46 Call	Bond Future	1.4900	0.0015	0.4800	0.0005	67.785	0.0000	0.0000
2024/04/10	R214	02/05/2024	11.46 Put	Bond Future	5210.3100	5.2103	5653.6800	5.6537	8.509	0.0000	0.0000
2024/04/10	R214	02/05/2024		Bond Future	12.5199	59.3476	12.6171	58.9032	0.777	0.0000	0.0000
2024/04/10	R214	01/08/2024		Bond Future	12.6281	60.6530	12.7288	60.1988	0.798	0.0000	0.0000
2024/04/10	R214	01/08/2024	12.17 Call	Bond Future	835.4700	0.8355	692.8400	0.6928	17.072	0.0000	0.0000
2024/04/10	R214	01/08/2024	12.17 Put	Bond Future	2972.2500	2.9723	3283.9000	3.2839	10.485	0.0000	0.0000
2024/04/10	R214	01/08/2024	12.18 Call	Bond Future	851.9200	0.8519	707.3400	0.7073	16.971	0.0000	0.0000
2024/04/10	R214	01/08/2024	12.18 Put	Bond Future	2940.7600	2.9408	3250.4600	3.2505	10.531	0.0000	0.0000
2024/04/10	R214	01/08/2024	12.16 Call	Bond Future	819.3300	0.8193	678.6300	0.6786	17.173	0.0000	0.0000
2024/04/10	R214	01/08/2024	12.16 Put	Bond Future	3004.1100	3.0041	3317.6900	3.3177	10.438	0.0000	0.0000
2024/04/10	R214	07/11/2024		Bond Future	12.7573	58.7731	12.8620	58.3086	0.821	0.0000	0.0000
2024/04/10	R214	07/11/2024	12.61 Call	Bond Future	2080.0600	2.0801	1860.5100	1.8605	10.555	0.0000	0.0000
2024/04/10	R214	07/11/2024	12.61 Put	Bond Future	2743.6500	2.7437	2988.5500	2.9886	8.926	0.0000	0.0000
2024/04/10	R214	07/11/2024	12.62 Call	Bond Future	2102.7900	2.1028	1881.8000	1.8818	10.509	0.0000	0.0000
2024/04/10	R214	07/11/2024	12.62 Put	Bond Future	2720.9500	2.7210	2964.4100	2.9644	8.948	0.0000	0.0000
2024/04/10	R214	07/11/2024	12.60 Call	Bond Future	2057.4500	2.0575	1839.3500	1.8394	10.601	0.0000	0.0000
2024/04/10	R214	07/11/2024	12.60 Put	Bond Future	2766.5100	2.7665	3012.8600	3.0129	8.905	0.0000	0.0000
2024/04/10	R214	06/02/2025		Bond Future	12.8883	60.0490	12.9969	59.5750	0.843	0.0000	0.0000
2024/04/10	R214	06/02/2025	12.71 Call	Bond Future	2329.4700	2.3295	2106.1500	2.1062	9.587	0.0000	0.0000
2024/04/10	R214	06/02/2025	12.71 Put	Bond Future	3121.0600	3.1211	3371.7600	3.3718	8.033	0.0000	0.0000
2024/04/10	R214	08/05/2025		Bond Future	13.0243	58.0129	13.1368	57.5296	0.864	0.0000	0.0000
2024/04/10	R214	08/05/2025	12.40 Call	Bond Future	1651.9800	1.6520	1476.6500	1.4767	10.613	0.0000	0.0000
2024/04/10	R214	08/05/2025	12.40 Put	Bond Future	4453.3700	4.4534	4761.3900	4.7614	6.917	0.0000	0.0000
2024/04/10	R248	02/05/2024	11.40 Put	Bond Future	7954.7000	7.9547	8457.0900	8.4571	6.316	0.0000	0.0000
2024/04/10	R248	02/05/2024	11.40 Call	Bond Future	0.0900	0.0001	0.0200	0.0000	77.778	0.0000	0.0000
2024/04/10	R248	02/05/2024	12.40 Put	Bond Future	2108.7200	2.1087	2494.2400	2.4942	18.282	0.0000	0.0000
2024/04/10	R248	02/05/2024	12.40 Call	Bond Future	327.4900	0.3275	210.5500	0.2106	35.708	0.0000	0.0000
2024/04/10	R248	02/05/2024	13.16 Call	Bond Future	2625.0000	2.6250	2207.8800	2.2079	15.890	0.0000	0.0000
2024/04/10	R248	02/05/2024	13.16 Put	Bond Future	262.7600	0.2628	348.1000	0.3481	32.478	0.0000	0.0000
2024/04/10	R248	02/05/2024		Bond Future	12.7170	72.0618	12.8090	71.5593	0.723	0.0000	0.0000
2024/04/10	R248	02/05/2024	11.47 Call	Bond Future	0.2200	0.0002	0.0600	0.0001	72.727	0.0000	0.0000
2024/04/10	R248	02/05/2024	11.47 Put	Bond Future	7493.1900	7.4932	7995.4900	7.9955	6.703	0.0000	0.0000
2024/04/10	R248	02/05/2024	11.48 Call	Bond Future	0.2500	0.0003	0.0700	0.0001	72.000	0.0000	0.0000
2024/04/10	R248	02/05/2024	11.48 Put	Bond Future	7427.6600	7.4277	7929.9400	7.9299	6.762	0.0000	0.0000
2024/04/10	R248	02/05/2024	11.46 Call	Bond Future	0.1900	0.0002	0.0500	0.0001	73.684	0.0000	0.0000
2024/04/10	R248	02/05/2024	11.46 Put	Bond Future	7558.8200	7.5588	8061.1400	8.0611	6.645	0.0000	0.0000
2024/04/10	R248	01/08/2024		Bond Future	12.8332	73.6469	12.9288	73.1332	0.745	0.0000	0.0000



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2024/04/10	R248	01/08/2024	12.31 Call	Bond Future	948.8500	0.9489	795.8400	0.7958	16.126	0.0000	0.0000
2024/04/10	R248	01/08/2024	12.31 Put	Bond Future	3882.5500	3.8826	4243.2500	4.2433	9.290	0.0000	0.0000
2024/04/10	R248	01/08/2024	12.32 Call	Bond Future	967.6200	0.9676	812.5000	0.8125	16.031	0.0000	0.0000
2024/04/10	R248	01/08/2024	12.32 Put	Bond Future	3843.2200	3.8432	4201.8100	4.2018	9.330	0.0000	0.0000
2024/04/10	R248	01/08/2024	12.30 Call	Bond Future	930.2900	0.9303	779.4000	0.7794	16.220	0.0000	0.0000
2024/04/10	R248	01/08/2024	12.30 Put	Bond Future	3922.1700	3.9222	4284.9900	4.2850	9.250	0.0000	0.0000
2024/04/10	R248	07/11/2024	12.79 Call	Bond Future	2419.5400	2.4195	2175.6600	2.1757	10.080	0.0000	0.0000
2024/04/10	R248	07/11/2024	12.79 Put	Bond Future	3394.7700	3.3948	3676.0100	3.6760	8.285	0.0000	0.0000
2024/04/10	R248	07/11/2024	12.80 Call	Bond Future	2446.2400	2.4462	2200.7300	2.2007	10.036	0.0000	0.0000
2024/04/10	R248	07/11/2024	12.80 Put	Bond Future	3367.1200	3.3671	3646.7300	3.6467	8.304	0.0000	0.0000
2024/04/10	R248	07/11/2024	12.78 Call	Bond Future	2392.9800	2.3930	2150.7200	2.1507	10.124	0.0000	0.0000
2024/04/10	R248	07/11/2024	12.78 Put	Bond Future	3422.6400	3.4226	3705.5000	3.7055	8.264	0.0000	0.0000
2024/04/10	R248	07/11/2024		Bond Future	12.9716	70.9277	13.0712	70.4026	0.768	0.0000	0.0000
2024/04/10	R248	06/02/2025		Bond Future	13.1119	72.4674	13.2156	71.9315	0.791	0.0000	0.0000
2024/04/10	R248	06/02/2025	12.71 Call	Bond Future	2412.2900	2.4123	2187.4300	2.1874	9.321	0.0000	0.0000
2024/04/10	R248	06/02/2025	12.71 Put	Bond Future	4561.2800	4.5613	4872.2900	4.8723	6.818	0.0000	0.0000
2024/04/10	R248	08/05/2025		Bond Future	13.2573	69.5488	13.3651	69.0024	0.813	0.0000	0.0000
2024/04/10	R248	08/05/2025	12.60 Call	Bond Future	2113.7300	2.1137	1912.5000	1.9125	9.520	0.0000	0.0000
2024/04/10	R248	08/05/2025	12.60 Put	Bond Future	5621.5000	5.6215	5966.6100	5.9666	6.139	0.0000	0.0000
2024/04/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

