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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/03/2024 TO 15/03/2024

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
2024/03/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/15	2025	02/05/2024		Bond Future	178.8987	178.8987	178.9343	0.020	0.0000	0.0000
2024/03/15	2025	01/08/2024		Bond Future	181.0362	181.0362	181.0649	0.016	0.0000	0.0000
2024/03/15	2025	07/11/2024		Bond Future	185.3424	185.3424	185.3792	0.020	0.0000	0.0000
2024/03/15	2029	02/05/2024		Bond Future	128.7351	128.7351	128.5655	0.132	0.0000	0.0000
2024/03/15	2029	01/08/2024		Bond Future	131.5916	131.5916	131.4128	0.136	0.0000	0.0000
2024/03/15	2029	07/11/2024		Bond Future	133.3241	133.3241	133.1463	0.133	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	
2024/03/15	2029	06/02/2025		Bond Future	136.2059	136.2059	136.0257	136.0257	0.132	0.0000	0.0000
2024/03/15	2029	06/02/2025	132.40 Call	Bond Future	3805.8700	3.8059	3625.6700	3.6257	4.735	0.0000	0.0000
2024/03/15	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	2029	08/05/2025		Bond Future	137.6394	137.6394	137.4596	137.4596	0.131	0.0000	0.0000
2024/03/15	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	2029	08/05/2025	137.85 Put	Bond Future	210.5600	0.2106	390.4100	0.3904	85.415	0.0000	0.0000
2024/03/15	2030	02/05/2024		Bond Future	10.3049	92.3120	10.3972	91.9449	0.896	0.0000	0.0000
2024/03/15	2030	02/05/2024	9.82 Call	Bond Future	254.3800	0.2544	160.1200	0.1601	37.055	0.0000	0.0000
2024/03/15	2030	02/05/2024	9.82 Put	Bond Future	2213.5100	2.2135	2486.4000	2.4864	12.328	0.0000	0.0000
2024/03/15	2030	02/05/2024	9.83 Call	Bond Future	263.7000	0.2637	167.1300	0.1671	36.621	0.0000	0.0000
2024/03/15	2030	02/05/2024	9.83 Put	Bond Future	2181.8900	2.1819	2452.4700	2.4525	12.401	0.0000	0.0000
2024/03/15	2030	02/05/2024	9.81 Call	Bond Future	245.2000	0.2452	153.3200	0.1533	37.471	0.0000	0.0000
2024/03/15	2030	02/05/2024	9.81 Put	Bond Future	2245.2900	2.2453	2520.5600	2.5206	12.260	0.0000	0.0000
2024/03/15	2030	02/05/2024	9.66 Put	Bond Future	2752.2300	2.7522	3059.0700	3.0591	11.149	0.0000	0.0000
2024/03/15	2030	02/05/2024	9.66 Call	Bond Future	135.0200	0.1350	74.7100	0.0747	44.667	0.0000	0.0000
2024/03/15	2030	02/05/2024	10.16 Put	Bond Future	1291.5200	1.2915	1480.5500	1.4806	14.636	0.0000	0.0000
2024/03/15	2030	02/05/2024	10.16 Call	Bond Future	711.6900	0.7117	533.5700	0.5336	25.028	0.0000	0.0000
2024/03/15	2030	02/05/2024	11.94 Call	Bond Future	6251.8800	6.2519	5894.3200	5.8943	5.719	0.0000	0.0000
2024/03/15	2030	02/05/2024	11.94 Put	Bond Future	15.9500	0.0160	25.5400	0.0255	60.125	0.0000	0.0000
2024/03/15	2030	02/05/2024	12.38 Call	Bond Future	7823.9200	7.8239	7458.9700	7.4590	4.665	0.0000	0.0000
2024/03/15	2030	02/05/2024	12.38 Put	Bond Future	2.7500	0.0028	4.9500	0.0050	80.000	0.0000	0.0000
2024/03/15	2030	02/05/2024	10.82 Put	Bond Future	349.6000	0.3496	416.7900	0.4168	19.219	0.0000	0.0000
2024/03/15	2030	02/05/2024	10.82 Call	Bond Future	2374.7300	2.3747	2074.7700	2.0748	12.631	0.0000	0.0000
2024/03/15	2030	02/05/2024	10.62 Put	Bond Future	536.6400	0.5366	631.2300	0.6312	17.626	0.0000	0.0000
2024/03/15	2030	02/05/2024	10.62 Call	Bond Future	1782.3300	1.7823	1509.7700	1.5098	15.292	0.0000	0.0000
2024/03/15	2030	02/05/2024	11.12 Put	Bond Future	176.7500	0.1768	214.0200	0.2140	21.086	0.0000	0.0000
2024/03/15	2030	02/05/2024	11.12 Call	Bond Future	3355.1400	3.3551	3025.2600	3.0253	9.832	0.0000	0.0000
2024/03/15	2030	02/05/2024	13.15 Call	Bond Future	10506.1000	10.5061	10139.0300	10.1390	3.494	0.0000	0.0000
2024/03/15	2030	02/05/2024	13.15 Put	Bond Future	0.0700	0.0001	0.1500	0.0002	114.286	0.0000	0.0000
2024/03/15	2030	01/08/2024	10.38 Call	Bond Future	1615.7300	1.6157	1395.9300	1.3959	13.604	0.0000	0.0000
2024/03/15	2030	01/08/2024	10.38 Put	Bond Future	1645.8600	1.6459	1805.2100	1.8052	9.682	0.0000	0.0000
2024/03/15	2030	01/08/2024	10.39 Call	Bond Future	1636.3600	1.6364	1415.1000	1.4151	13.521	0.0000	0.0000
2024/03/15	2030	01/08/2024	10.39 Put	Bond Future	1628.0100	1.6280	1785.9000	1.7859	9.698	0.0000	0.0000
2024/03/15	2030	01/08/2024	10.37 Call	Bond Future	1595.2300	1.5952	1376.9000	1.3769	13.686	0.0000	0.0000
2024/03/15	2030	01/08/2024	10.37 Put	Bond Future	1663.8500	1.6639	1824.6700	1.8247	9.666	0.0000	0.0000
2024/03/15	2030	01/08/2024		Bond Future	10.3878	90.3321	10.4866	89.9530	0.951	0.0000	0.0000
2024/03/15	2030	07/11/2024		Bond Future	10.4807	92.4570	10.5848	92.0727	0.994	0.0000	0.0000
2024/03/15	2030	07/11/2024	10.75 Call	Bond Future	2730.0400	2.7300	2466.5300	2.4665	9.652	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	
2024/03/15	2030	07/11/2024	10.75 Put	Bond Future	1740.4300	1.7404	1861.1800	1.8612	6.938	0.0000	0.0000
2024/03/15	2030	07/11/2024	10.76 Call	Bond Future	2752.8300	2.7528	2488.0800	2.4881	9.617	0.0000	0.0000
2024/03/15	2030	07/11/2024	10.76 Put	Bond Future	1726.7400	1.7267	1846.2500	1.8463	6.921	0.0000	0.0000
2024/03/15	2030	07/11/2024	10.74 Call	Bond Future	2707.6300	2.7076	2444.7800	2.4448	9.708	0.0000	0.0000
2024/03/15	2030	07/11/2024	10.74 Put	Bond Future	1754.5300	1.7545	1875.9400	1.8759	6.920	0.0000	0.0000
2024/03/15	2030	06/02/2025		Bond Future	10.5907	90.4227	10.7011	90.0313	1.043	0.0000	0.0000
2024/03/15	2030	06/02/2025	10.68 Call	Bond Future	2555.1000	2.5551	2328.3600	2.3284	8.874	0.0000	0.0000
2024/03/15	2030	06/02/2025	10.68 Put	Bond Future	2238.4300	2.2384	2403.1200	2.4031	7.357	0.0000	0.0000
2024/03/15	2030	08/05/2025		Bond Future	10.7380	92.2962	10.8550	91.8995	1.089	0.0000	0.0000
2024/03/15	2030	08/05/2025	9.93 Call	Bond Future	1291.3200	1.2913	1136.1500	1.1362	12.016	0.0000	0.0000
2024/03/15	2030	08/05/2025	9.93 Put	Bond Future	4092.7000	4.0927	4334.2400	4.3342	5.902	0.0000	0.0000
2024/03/15	2032	02/05/2024	11.81 Call	Bond Future	3220.4000	3.2204	2838.3000	2.8383	11.865	0.0000	0.0000
2024/03/15	2032	02/05/2024	11.81 Put	Bond Future	293.7300	0.2937	334.8600	0.3349	14.003	0.0000	0.0000
2024/03/15	2032	02/05/2024	11.21 Call	Bond Future	1216.8800	1.2169	922.7800	0.9228	24.168	0.0000	0.0000
2024/03/15	2032	02/05/2024	11.21 Put	Bond Future	1008.5100	1.0085	1137.6400	1.1376	12.804	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.57 Put	Bond Future	2957.4300	2.9574	3297.4100	3.2974	11.496	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.57 Call	Bond Future	136.0300	0.1360	52.7800	0.0528	61.200	0.0000	0.0000
2024/03/15	2032	02/05/2024	11.28 Call	Bond Future	1412.3700	1.4124	1102.3000	1.1023	21.954	0.0000	0.0000
2024/03/15	2032	02/05/2024	11.28 Put	Bond Future	880.8900	0.8809	994.0500	0.9941	12.846	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.30 Put	Bond Future	4167.9400	4.1679	4569.1400	4.5691	9.626	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.30 Call	Bond Future	26.3800	0.0264	4.3500	0.0044	83.510	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.55 Call	Bond Future	122.6800	0.1227	45.5900	0.0456	62.838	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.55 Put	Bond Future	3041.0000	3.0410	3387.1400	3.3871	11.382	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.56 Call	Bond Future	129.2300	0.1292	49.0800	0.0491	62.021	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.56 Put	Bond Future	2999.0800	2.9991	3342.1600	3.3422	11.440	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.54 Call	Bond Future	116.3200	0.1163	42.3200	0.0423	63.618	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.54 Put	Bond Future	3083.1600	3.0832	3432.3900	3.4324	11.327	0.0000	0.0000
2024/03/15	2032	02/05/2024		Bond Future	11.1650	85.7757	11.2565	85.3525	0.819	0.0000	0.0000
2024/03/15	2032	02/05/2024	13.35 Call	Bond Future	9406.7000	9.4067	8987.6900	8.9877	4.454	0.0000	0.0000
2024/03/15	2032	02/05/2024	13.35 Put	Bond Future	5.8900	0.0059	10.1100	0.0101	71.647	0.0000	0.0000
2024/03/15	2032	02/05/2024	11.35 Put	Bond Future	767.2200	0.7672	866.2100	0.8662	12.902	0.0000	0.0000
2024/03/15	2032	02/05/2024	11.35 Call	Bond Future	1620.2100	1.6202	1295.9700	1.2960	20.012	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.65 Put	Bond Future	2635.3300	2.6353	2948.6100	2.9486	11.888	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.65 Call	Bond Future	200.2300	0.2002	90.2800	0.0903	54.912	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.36 Put	Bond Future	3885.9900	3.8860	4277.7000	4.2777	10.080	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.36 Call	Bond Future	40.0000	0.0400	8.4800	0.0085	78.800	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.86 Put	Bond Future	1892.3600	1.8924	2129.5600	2.1296	12.535	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.86 Call	Bond Future	460.9000	0.4609	274.8700	0.2749	40.362	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	
2024/03/15	2032	02/05/2024	12.90 Call	Bond Future	7605.5700	7.6056	7187.5800	7.1876	5.496	0.0000	0.0000
2024/03/15	2032	02/05/2024	12.90 Put	Bond Future	24.9900	0.0250	30.2300	0.0302	20.968	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.59 Put	Bond Future	2875.0900	2.8751	3208.6100	3.2086	11.600	0.0000	0.0000
2024/03/15	2032	02/05/2024	10.59 Call	Bond Future	150.4700	0.1505	60.7600	0.0608	59.620	0.0000	0.0000
2024/03/15	2032	02/05/2024	11.09 Put	Bond Future	1263.0200	1.2630	1424.4700	1.4245	12.783	0.0000	0.0000
2024/03/15	2032	02/05/2024	11.09 Call	Bond Future	913.7500	0.9138	651.9700	0.6520	28.649	0.0000	0.0000
2024/03/15	2032	02/05/2024	13.18 Call	Bond Future	8730.7000	8.7307	8313.0800	8.3131	4.783	0.0000	0.0000
2024/03/15	2032	02/05/2024	13.18 Put	Bond Future	10.8300	0.0108	16.4400	0.0164	51.801	0.0000	0.0000
2024/03/15	2032	01/08/2024	11.14 Call	Bond Future	1710.1400	1.7101	1456.8900	1.4569	14.809	0.0000	0.0000
2024/03/15	2032	01/08/2024	11.14 Put	Bond Future	2290.6600	2.2907	2473.6300	2.4736	7.988	0.0000	0.0000
2024/03/15	2032	01/08/2024	11.15 Call	Bond Future	1732.3700	1.7324	1477.4200	1.4774	14.717	0.0000	0.0000
2024/03/15	2032	01/08/2024	11.15 Put	Bond Future	2267.2100	2.2672	2448.4800	2.4485	7.995	0.0000	0.0000
2024/03/15	2032	01/08/2024	11.13 Call	Bond Future	1687.8400	1.6878	1436.5300	1.4365	14.889	0.0000	0.0000
2024/03/15	2032	01/08/2024	11.13 Put	Bond Future	2314.0700	2.3141	2498.9800	2.4990	7.991	0.0000	0.0000
2024/03/15	2032	01/08/2024		Bond Future	11.2676	87.6582	11.3642	87.2219	0.858	0.0000	0.0000
2024/03/15	2032	07/11/2024	13.36 Call	Bond Future	8650.2800	8.6503	8252.8300	8.2528	4.595	0.0000	0.0000
2024/03/15	2032	07/11/2024	13.36 Put	Bond Future	522.5600	0.5226	568.0200	0.5680	8.699	0.0000	0.0000
2024/03/15	2032	07/11/2024	11.64 Put	Bond Future	2145.0700	2.1451	2275.3200	2.2753	6.072	0.0000	0.0000
2024/03/15	2032	07/11/2024	11.64 Call	Bond Future	3234.4600	3.2345	2921.8000	2.9218	9.667	0.0000	0.0000
2024/03/15	2032	07/11/2024		Bond Future	11.3905	85.5532	11.4915	85.1102	0.886	0.0000	0.0000
2024/03/15	2032	07/11/2024	11.48 Call	Bond Future	2824.2000	2.8242	2531.4300	2.5314	10.366	0.0000	0.0000
2024/03/15	2032	07/11/2024	11.48 Put	Bond Future	2431.4300	2.4314	2581.5700	2.5816	6.175	0.0000	0.0000
2024/03/15	2032	07/11/2024	11.49 Call	Bond Future	2848.9700	2.8490	2555.0400	2.5550	10.317	0.0000	0.0000
2024/03/15	2032	07/11/2024	11.49 Put	Bond Future	2412.4500	2.4125	2561.4300	2.5614	6.175	0.0000	0.0000
2024/03/15	2032	07/11/2024	11.47 Call	Bond Future	2799.5300	2.7995	2508.2000	2.5082	10.406	0.0000	0.0000
2024/03/15	2032	07/11/2024	11.47 Put	Bond Future	2450.5500	2.4506	2602.1300	2.6021	6.186	0.0000	0.0000
2024/03/15	2032	06/02/2025		Bond Future	11.5242	87.3807	11.6300	86.9293	0.918	0.0000	0.0000
2024/03/15	2032	06/02/2025	11.72 Call	Bond Future	3311.6100	3.3116	3036.0600	3.0361	8.321	0.0000	0.0000
2024/03/15	2032	06/02/2025	11.72 Put	Bond Future	2478.7200	2.4787	2654.5800	2.6546	7.095	0.0000	0.0000
2024/03/15	2032	08/05/2025		Bond Future	11.6799	85.0267	11.7906	84.5686	0.947	0.0000	0.0000
2024/03/15	2032	08/05/2025	10.91 Call	Bond Future	1617.5600	1.6176	1439.5200	1.4395	11.007	0.0000	0.0000
2024/03/15	2032	08/05/2025	10.91 Put	Bond Future	4895.6600	4.8957	5175.7000	5.1757	5.720	0.0000	0.0000
2024/03/15	2033	02/05/2024		Bond Future	120.8671	120.8671	120.7556	120.7556	0.092	0.0000	0.0000
2024/03/15	2033	01/08/2024		Bond Future	123.5491	123.5491	123.4298	123.4298	0.097	0.0000	0.0000
2024/03/15	2033	07/11/2024		Bond Future	124.9934	124.9934	124.8764	124.8764	0.094	0.0000	0.0000
2024/03/15	2033	06/02/2025		Bond Future	127.6952	127.6952	127.5769	127.5769	0.093	0.0000	0.0000
2024/03/15	2033	06/02/2025	124.94 Call	Bond Future	2755.1600	2.7552	2636.9300	2.6369	4.291	0.0000	0.0000
2024/03/15	2033	06/02/2025	124.94 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	
2024/03/15	2033	08/05/2025		Bond Future	128.8496	128.8496	128.7327	128.7327	0.091	0.0000	0.0000
2024/03/15	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	2033	08/05/2025	130.62 Put	Bond Future	1770.4300	1.7704	1887.3100	1.8873	6.602	0.0000	0.0000
2024/03/15	2037	02/05/2024		Bond Future	12.4193	77.4797	12.5101	77.0148	0.731	0.0000	0.0000
2024/03/15	2037	02/05/2024	11.44 Call	Bond Future	59.7700	0.0598	31.4800	0.0315	47.331	0.0000	0.0000
2024/03/15	2037	02/05/2024	11.44 Put	Bond Future	5349.6000	5.3496	5786.2100	5.7862	8.162	0.0000	0.0000
2024/03/15	2037	02/05/2024	11.45 Call	Bond Future	62.7300	0.0627	33.2100	0.0332	47.059	0.0000	0.0000
2024/03/15	2037	02/05/2024	11.45 Put	Bond Future	5295.8600	5.2959	5731.2400	5.7312	8.221	0.0000	0.0000
2024/03/15	2037	02/05/2024	11.43 Call	Bond Future	56.9200	0.0569	29.8200	0.0298	47.611	0.0000	0.0000
2024/03/15	2037	02/05/2024	11.43 Put	Bond Future	5403.5000	5.4035	5841.3000	5.8413	8.102	0.0000	0.0000
2024/03/15	2037	01/08/2024		Bond Future	12.5502	74.9240	12.6455	74.4455	0.759	0.0000	0.0000
2024/03/15	2037	01/08/2024	12.10 Call	Bond Future	1308.3300	1.3083	1080.5800	1.0806	17.408	0.0000	0.0000
2024/03/15	2037	01/08/2024	12.10 Put	Bond Future	3631.0300	3.6310	3881.7800	3.8818	6.906	0.0000	0.0000
2024/03/15	2037	01/08/2024	12.11 Call	Bond Future	1328.5300	1.3285	1098.7700	1.0988	17.294	0.0000	0.0000
2024/03/15	2037	01/08/2024	12.11 Put	Bond Future	3598.5100	3.5985	3847.2500	3.8473	6.912	0.0000	0.0000
2024/03/15	2037	01/08/2024	12.09 Call	Bond Future	1288.4800	1.2885	1062.7300	1.0627	17.521	0.0000	0.0000
2024/03/15	2037	01/08/2024	12.09 Put	Bond Future	3663.9500	3.6640	3916.7000	3.9167	6.898	0.0000	0.0000
2024/03/15	2037	01/08/2024	13.82 Call	Bond Future	6651.4600	6.6515	6230.1700	6.2302	6.334	0.0000	0.0000
2024/03/15	2037	01/08/2024	13.82 Put	Bond Future	625.9300	0.6259	683.1400	0.6831	9.140	0.0000	0.0000
2024/03/15	2037	01/08/2024	13.17 Call	Bond Future	4304.7800	4.3048	3917.8700	3.9179	8.988	0.0000	0.0000
2024/03/15	2037	01/08/2024	13.17 Put	Bond Future	1270.6900	1.2707	1362.2800	1.3623	7.208	0.0000	0.0000
2024/03/15	2037	07/11/2024		Bond Future	12.6920	76.6860	12.7907	76.1995	0.778	0.0000	0.0000
2024/03/15	2037	07/11/2024	12.58 Call	Bond Future	2788.9800	2.7890	2472.1600	2.4722	11.360	0.0000	0.0000
2024/03/15	2037	07/11/2024	12.58 Put	Bond Future	3346.1900	3.3462	3515.8600	3.5159	5.071	0.0000	0.0000
2024/03/15	2037	07/11/2024	12.59 Call	Bond Future	2814.8300	2.8148	2496.6600	2.4967	11.303	0.0000	0.0000
2024/03/15	2037	07/11/2024	12.59 Put	Bond Future	3322.0300	3.3220	3490.3500	3.4904	5.067	0.0000	0.0000
2024/03/15	2037	07/11/2024	12.57 Call	Bond Future	2763.2500	2.7633	2447.7800	2.4478	11.417	0.0000	0.0000
2024/03/15	2037	07/11/2024	12.57 Put	Bond Future	3370.5100	3.3705	3541.5300	3.5415	5.074	0.0000	0.0000
2024/03/15	2037	06/02/2025		Bond Future	12.8416	74.0635	12.9444	73.5674	0.800	0.0000	0.0000
2024/03/15	2037	06/02/2025	12.76 Call	Bond Future	3151.0700	3.1511	2879.8400	2.8798	8.608	0.0000	0.0000
2024/03/15	2037	06/02/2025	12.76 Put	Bond Future	3548.3000	3.5483	3773.1000	3.7731	6.335	0.0000	0.0000
2024/03/15	2037	08/05/2025		Bond Future	13.0132	75.5959	13.1199	75.0919	0.820	0.0000	0.0000
2024/03/15	2037	08/05/2025	12.25 Call	Bond Future	1978.9900	1.9790	1756.5700	1.7566	11.239	0.0000	0.0000
2024/03/15	2037	08/05/2025	12.25 Put	Bond Future	5734.8900	5.7349	6016.4300	6.0164	4.909	0.0000	0.0000
2024/03/15	2038	02/05/2024		Bond Future	131.4292	131.4292	131.4129	131.4129	0.012	0.0000	0.0000
2024/03/15	2038	01/08/2024		Bond Future	132.2843	132.2843	132.2621	132.2621	0.017	0.0000	0.0000
2024/03/15	2038	07/11/2024		Bond Future	135.4307	135.4307	135.4132	135.4132	0.013	0.0000	0.0000
2024/03/15	2038	06/02/2025		Bond Future	136.2453	136.2453	136.2291	136.2291	0.012	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	
2024/03/15	2038	06/02/2025	135.23 Call	Bond Future	1015.2900	1.0153	999.0600	0.9991	1.599	0.0000	0.0000
2024/03/15	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	2038	08/05/2025		Bond Future	139.1055	139.1055	139.0931	139.0931	0.009	0.0000	0.0000
2024/03/15	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	2038	08/05/2025	139.68 Put	Bond Future	574.5000	0.5745	586.9000	0.5869	2.158	0.0000	0.0000
2024/03/15	2040	02/05/2024		Bond Future	12.7622	77.0932	12.8275	76.7447	0.511	0.0000	0.0000
2024/03/15	2040	02/05/2024	11.61 Call	Bond Future	28.8300	0.0288	15.5700	0.0156	45.994	0.0000	0.0000
2024/03/15	2040	02/05/2024	11.61 Put	Bond Future	6629.5100	6.6295	6964.7700	6.9648	5.057	0.0000	0.0000
2024/03/15	2040	02/05/2024	11.62 Call	Bond Future	30.4700	0.0305	16.5400	0.0165	45.717	0.0000	0.0000
2024/03/15	2040	02/05/2024	11.62 Put	Bond Future	6570.0400	6.5700	6904.6300	6.9046	5.093	0.0000	0.0000
2024/03/15	2040	02/05/2024	11.60 Call	Bond Future	27.2600	0.0273	14.6600	0.0147	46.222	0.0000	0.0000
2024/03/15	2040	02/05/2024	11.60 Put	Bond Future	6689.1300	6.6891	7025.0500	7.0251	5.022	0.0000	0.0000
2024/03/15	2040	01/08/2024		Bond Future	12.8990	74.2786	12.9676	73.9191	0.532	0.0000	0.0000
2024/03/15	2040	01/08/2024	12.33 Call	Bond Future	1118.7200	1.1187	940.3300	0.9403	15.946	0.0000	0.0000
2024/03/15	2040	01/08/2024	12.33 Put	Bond Future	4210.8700	4.2109	4391.9600	4.3920	4.301	0.0000	0.0000
2024/03/15	2040	01/08/2024	12.34 Call	Bond Future	1137.4800	1.1375	957.2600	0.9573	15.844	0.0000	0.0000
2024/03/15	2040	01/08/2024	12.34 Put	Bond Future	4173.5700	4.1736	4352.8300	4.3528	4.295	0.0000	0.0000
2024/03/15	2040	01/08/2024	12.32 Call	Bond Future	1100.1400	1.1001	923.4300	0.9234	16.063	0.0000	0.0000
2024/03/15	2040	01/08/2024	12.32 Put	Bond Future	4248.4200	4.2484	4431.1900	4.4312	4.302	0.0000	0.0000
2024/03/15	2040	01/08/2024	12.28 Put	Bond Future	4337.7300	4.3377	4590.9100	4.5909	5.837	0.0000	0.0000
2024/03/15	2040	01/08/2024	12.28 Call	Bond Future	964.3100	0.9643	858.0100	0.8580	11.023	0.0000	0.0000
2024/03/15	2040	01/08/2024	12.88 Call	Bond Future	2344.0000	2.3440	2156.6500	2.1567	7.993	0.0000	0.0000
2024/03/15	2040	01/08/2024	12.88 Put	Bond Future	2444.1600	2.4442	2616.2900	2.6163	7.043	0.0000	0.0000
2024/03/15	2040	01/08/2024	13.48 Call	Bond Future	4280.7100	4.2807	4026.0500	4.0261	5.949	0.0000	0.0000
2024/03/15	2040	01/08/2024	13.48 Put	Bond Future	1319.1400	1.3191	1423.9600	1.4240	7.946	0.0000	0.0000
2024/03/15	2040	07/11/2024		Bond Future	13.0464	76.0254	13.1173	75.6607	0.543	0.0000	0.0000
2024/03/15	2040	07/11/2024	12.85 Call	Bond Future	2771.8900	2.7719	2503.8300	2.5038	9.671	0.0000	0.0000
2024/03/15	2040	07/11/2024	12.85 Put	Bond Future	3797.3200	3.7973	3893.9400	3.8939	2.544	0.0000	0.0000
2024/03/15	2040	07/11/2024	12.86 Call	Bond Future	2798.2500	2.7983	2528.9100	2.5289	9.625	0.0000	0.0000
2024/03/15	2040	07/11/2024	12.86 Put	Bond Future	3770.9300	3.7709	3866.2700	3.8663	2.528	0.0000	0.0000
2024/03/15	2040	07/11/2024	12.84 Call	Bond Future	2745.8800	2.7459	2478.8800	2.4789	9.724	0.0000	0.0000
2024/03/15	2040	07/11/2024	12.84 Put	Bond Future	3824.1200	3.8241	3921.8000	3.9218	2.554	0.0000	0.0000
2024/03/15	2040	06/02/2025		Bond Future	13.2009	73.1378	13.2746	72.7662	0.558	0.0000	0.0000
2024/03/15	2040	06/02/2025	12.95 Call	Bond Future	2845.7900	2.8458	2639.2000	2.6392	7.259	0.0000	0.0000
2024/03/15	2040	06/02/2025	12.95 Put	Bond Future	4133.3400	4.1333	4298.3700	4.2984	3.993	0.0000	0.0000
2024/03/15	2040	08/05/2025		Bond Future	13.3760	74.6505	13.4523	74.2734	0.571	0.0000	0.0000
2024/03/15	2040	08/05/2025	12.63 Call	Bond Future	2182.8000	2.1828	1983.0600	1.9831	9.151	0.0000	0.0000
2024/03/15	2040	08/05/2025	12.63 Put	Bond Future	6031.8500	6.0319	6209.1600	6.2092	2.940	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	
2024/03/15	2044	02/05/2024	12.50 Call	Bond Future	614.2100	0.6142	477.6100	0.4776	22.240	0.0000	0.0000
2024/03/15	2044	02/05/2024	12.50 Put	Bond Future	2668.0200	2.6680	2824.0900	2.8241	5.850	0.0000	0.0000
2024/03/15	2044	02/05/2024	12.75 Call	Bond Future	1133.8000	1.1338	941.6200	0.9416	16.950	0.0000	0.0000
2024/03/15	2044	02/05/2024	12.75 Put	Bond Future	1809.8500	1.8099	1910.3400	1.9103	5.552	0.0000	0.0000
2024/03/15	2044	02/05/2024	13.00 Call	Bond Future	1834.9400	1.8349	1599.1100	1.5991	12.852	0.0000	0.0000
2024/03/15	2044	02/05/2024	13.00 Put	Bond Future	1176.5500	1.1766	1233.3900	1.2334	4.831	0.0000	0.0000
2024/03/15	2044	02/05/2024		Bond Future	12.8757	72.9864	12.9307	72.6938	0.427	0.0000	0.0000
2024/03/15	2044	02/05/2024	11.66 Call	Bond Future	17.8500	0.0179	9.5000	0.0095	46.779	0.0000	0.0000
2024/03/15	2044	02/05/2024	11.66 Put	Bond Future	7041.7500	7.0418	7326.0700	7.3261	4.038	0.0000	0.0000
2024/03/15	2044	02/05/2024	11.67 Call	Bond Future	18.9300	0.0189	10.1500	0.0102	46.381	0.0000	0.0000
2024/03/15	2044	02/05/2024	11.67 Put	Bond Future	6980.3900	6.9804	7264.2800	7.2643	4.067	0.0000	0.0000
2024/03/15	2044	02/05/2024	11.65 Call	Bond Future	16.8300	0.0168	8.8900	0.0089	47.178	0.0000	0.0000
2024/03/15	2044	02/05/2024	11.65 Put	Bond Future	7103.2500	7.1033	7387.9800	7.3880	4.008	0.0000	0.0000
2024/03/15	2044	01/08/2024		Bond Future	13.0094	70.2069	13.0673	69.9046	0.445	0.0000	0.0000
2024/03/15	2044	01/08/2024	12.29 Call	Bond Future	891.4100	0.8914	743.5300	0.7435	16.589	0.0000	0.0000
2024/03/15	2044	01/08/2024	12.29 Put	Bond Future	4839.0200	4.8390	4993.3700	4.9934	3.190	0.0000	0.0000
2024/03/15	2044	01/08/2024	12.30 Call	Bond Future	907.6700	0.9077	758.2500	0.7583	16.462	0.0000	0.0000
2024/03/15	2044	01/08/2024	12.30 Put	Bond Future	4797.8700	4.7979	4950.6800	4.9507	3.185	0.0000	0.0000
2024/03/15	2044	01/08/2024	12.28 Call	Bond Future	875.3300	0.8753	729.0000	0.7290	16.717	0.0000	0.0000
2024/03/15	2044	01/08/2024	12.28 Put	Bond Future	4880.4100	4.8804	5036.3100	5.0363	3.194	0.0000	0.0000
2024/03/15	2044	07/11/2024		Bond Future	13.1530	71.8579	13.2127	71.5516	0.454	0.0000	0.0000
2024/03/15	2044	07/11/2024	12.91 Call	Bond Future	2619.8700	2.6199	2369.4700	2.3695	9.558	0.0000	0.0000
2024/03/15	2044	07/11/2024	12.91 Put	Bond Future	3889.0900	3.8891	3945.0100	3.9450	1.438	0.0000	0.0000
2024/03/15	2044	07/11/2024	12.92 Call	Bond Future	2645.4200	2.6454	2394.0800	2.3941	9.501	0.0000	0.0000
2024/03/15	2044	07/11/2024	12.92 Put	Bond Future	3861.6400	3.8616	3916.6200	3.9166	1.424	0.0000	0.0000
2024/03/15	2044	07/11/2024	12.90 Call	Bond Future	2594.4200	2.5944	2345.1900	2.3452	9.606	0.0000	0.0000
2024/03/15	2044	07/11/2024	12.90 Put	Bond Future	3916.7100	3.9167	3973.8000	3.9738	1.458	0.0000	0.0000
2024/03/15	2044	06/02/2025		Bond Future	13.3030	69.0066	13.3651	68.6945	0.467	0.0000	0.0000
2024/03/15	2044	06/02/2025	13.02 Call	Bond Future	2823.1700	2.8232	2628.0200	2.6280	6.912	0.0000	0.0000
2024/03/15	2044	06/02/2025	13.02 Put	Bond Future	4275.7300	4.2757	4392.6300	4.3926	2.734	0.0000	0.0000
2024/03/15	2044	08/05/2025		Bond Future	13.4720	70.4334	13.5363	70.1171	0.477	0.0000	0.0000
2024/03/15	2044	08/05/2025	12.72 Call	Bond Future	2141.2200	2.1412	1952.3700	1.9524	8.820	0.0000	0.0000
2024/03/15	2044	08/05/2025	12.72 Put	Bond Future	6032.6100	6.0326	6160.0500	6.1601	2.113	0.0000	0.0000
2024/03/15	2046	02/05/2024		Bond Future	112.5313	112.5313	112.7752	112.7752	0.217	0.0000	0.0000
2024/03/15	2046	01/08/2024		Bond Future	115.0283	115.0283	115.2726	115.2726	0.212	0.0000	0.0000
2024/03/15	2046	07/11/2024		Bond Future	115.5677	115.5677	115.8228	115.8228	0.221	0.0000	0.0000
2024/03/15	2046	06/02/2025		Bond Future	118.0649	118.0649	118.3268	118.3268	0.222	0.0000	0.0000
2024/03/15	2046	06/02/2025	114.01 Call	Bond Future	4054.9200	4.0549	4316.7900	4.3168	6.458	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	
2024/03/15	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	2046	08/05/2025		Bond Future	118.2998	118.2998	118.5707	118.5707	0.229	0.0000	0.0000
2024/03/15	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	2046	08/05/2025	121.97 Put	Bond Future	3670.2000	3.6702	3399.2700	3.3993	7.382	0.0000	0.0000
2024/03/15	2050	02/05/2024		Bond Future	113.8658	113.8658	113.8518	113.8518	0.012	0.0000	0.0000
2024/03/15	2050	01/08/2024		Bond Future	114.0964	114.0964	114.0773	114.0773	0.017	0.0000	0.0000
2024/03/15	2050	07/11/2024		Bond Future	116.8102	116.8102	116.7952	116.7952	0.013	0.0000	0.0000
2024/03/15	2050	06/02/2025		Bond Future	116.9801	116.9801	116.9660	116.9660	0.012	0.0000	0.0000
2024/03/15	2050	06/02/2025	115.60 Call	Bond Future	1380.0500	1.3801	1365.9700	1.3660	1.020	0.0000	0.0000
2024/03/15	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	2050	08/05/2025		Bond Future	119.4354	119.4354	119.4245	119.4245	0.009	0.0000	0.0000
2024/03/15	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	2050	08/05/2025	121.16 Put	Bond Future	1724.6200	1.7246	1735.4700	1.7355	0.629	0.0000	0.0000
2024/03/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	AL37	02/05/2024		Index Future	945.5040	945.5040	941.5840	941.5840	0.415	0.0000	0.0000
2024/03/15	AL37	01/08/2024		Index Future	966.2540	966.2540	962.2070	962.2070	0.419	0.0000	0.0000
2024/03/15	AL37	07/11/2024		Index Future	988.9990	988.9990	984.8960	984.8960	0.415	0.0000	0.0000
2024/03/15	AL37	06/02/2025		Index Future	1010.1640	1010.1640	1005.9840	1005.9840	0.414	0.0000	0.0000
2024/03/15	AL37	08/05/2025		Index Future	1031.1900	1031.1900	1026.9520	1026.9520	0.411	0.0000	0.0000
2024/03/15	AL7T	02/05/2024		Index Future	1090.0720	1090.0720	1084.2530	1084.2530	0.534	0.0000	0.0000
2024/03/15	AL7T	01/08/2024		Index Future	1113.9950	1113.9950	1108.0010	1108.0010	0.538	0.0000	0.0000
2024/03/15	AL7T	07/11/2024		Index Future	1140.2180	1140.2180	1134.1280	1134.1280	0.534	0.0000	0.0000
2024/03/15	AL7T	06/02/2025		Index Future	1164.6200	1164.6200	1158.4120	1158.4120	0.533	0.0000	0.0000
2024/03/15	AL7T	08/05/2025		Index Future	1188.8600	1188.8600	1182.5570	1182.5570	0.530	0.0000	0.0000
2024/03/15	ALBI	02/05/2024		Index Future	944.0950	944.0950	940.1840	940.1840	0.414	0.0000	0.0000
2024/03/15	ALBI	01/08/2024		Index Future	964.8140	964.8140	960.7770	960.7770	0.418	0.0000	0.0000
2024/03/15	ALBI	07/11/2024		Index Future	987.5260	987.5260	983.4320	983.4320	0.415	0.0000	0.0000
2024/03/15	ALBI	06/02/2025		Index Future	1008.6600	1008.6600	1004.4890	1004.4890	0.414	0.0000	0.0000
2024/03/15	ALBI	08/05/2025		Index Future	1029.6540	1029.6540	1025.4260	1025.4260	0.411	0.0000	0.0000
2024/03/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/15	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	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
2024/03/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/03/15	ES33	02/05/2024		Bond Future	12.7903	72.6617	12.8862	72.2519	0.750	0.0000
2024/03/15	ES33	01/08/2024		Bond Future	12.9442	74.2740	13.0451	73.8520	0.780	0.0000
2024/03/15	ES33	07/11/2024		Bond Future	13.1281	72.2373	13.2333	71.8083	0.801	0.0000
2024/03/15	ES33	06/02/2025		Bond Future	13.3237	73.7966	13.4337	73.3591	0.826	0.0000
2024/03/15	ES33	06/02/2025	13.34 Call	Bond Future	64.9700	0.0650	0.0000	0.0000	(100.000)	0.0000
2024/03/15	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	372.5100	0.3725	100.000	0.0000
2024/03/15	ES33	08/05/2025		Bond Future	13.5365	71.5400	13.6512	71.0956	0.847	0.0000
2024/03/15	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/15	ES33	08/05/2025	12.73 Put	Bond Future	3232.0000	3.2320	3676.4400	3.6764	13.751	0.0000
2024/03/15	ES42	02/05/2024		Bond Future	13.4111	67.2057	13.4711	66.9148	0.447	0.0000
2024/03/15	ES42	01/08/2024		Bond Future	13.5590	68.6969	13.6220	68.3967	0.465	0.0000
2024/03/15	ES42	07/11/2024		Bond Future	13.7317	66.0619	13.7970	65.7574	0.476	0.0000
2024/03/15	ES42	06/02/2025		Bond Future	13.9058	67.4859	13.9738	67.1757	0.489	0.0000
2024/03/15	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/15	ES42	06/02/2025	13.71 Put	Bond Future	907.5700	0.9076	1217.8200	1.2178	34.185	0.0000
2024/03/15	ES42	08/05/2025		Bond Future	14.1005	64.6306	14.1711	64.3160	0.501	0.0000
2024/03/15	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/15	ES42	08/05/2025	13.25 Put	Bond Future	4000.3000	4.0003	4314.9400	4.3149	7.865	0.0000
2024/03/15	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/15	GOVI	02/05/2024	950.98 Put	GOVI	205180.0000	20.5180	244130.0000	24.4130	18.983	0.0000
2024/03/15	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/15	GOVI	02/05/2024	950.99 Put	GOVI	205280.0000	20.5280	244230.0000	24.4230	18.974	0.0000
2024/03/15	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/15	GOVI	02/05/2024	950.97 Put	GOVI	205080.0000	20.5080	244030.0000	24.4030	18.993	0.0000
2024/03/15	GOVI	02/05/2024		GOVI	930.4620	930.4620	926.5670	926.5670	0.419	0.0000
2024/03/15	GOVI	01/08/2024	943.38 Call	GOVI	75030.0000	7.5030	34810.0000	3.4810	53.605	0.0000
2024/03/15	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/15	GOVI	01/08/2024	943.39 Call	GOVI	74930.0000	7.4930	34710.0000	3.4710	53.677	0.0000
2024/03/15	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/15	GOVI	01/08/2024	943.37 Call	GOVI	75130.0000	7.5130	34910.0000	3.4910	53.534	0.0000
2024/03/15	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/15	GOVI	01/08/2024		GOVI	950.8830	950.8830	946.8610	946.8610	0.423	0.0000
2024/03/15	GOVI	07/11/2024		GOVI	973.2660	973.2660	969.1880	969.1880	0.419	0.0000
2024/03/15	GOVI	07/11/2024	948.79 Call	GOVI	244760.0000	24.4760	203980.0000	20.3980	16.661	0.0000
2024/03/15	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/15	GOVI	07/11/2024	948.80 Call	GOVI	244660.0000	24.4660	203880.0000	20.3880	16.668	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	
2024/03/15	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/03/15	GOVI	07/11/2024	948.78 Call	GOVI	244860.0000	24.4860	204080.0000	20.4080	16.654	0.0000	0.0000
2024/03/15	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	GOVI	06/02/2025		GOVI	994.0950	994.0950	989.9400	989.9400	0.418	0.0000	0.0000
2024/03/15	GOVI	06/02/2025	972.00 Call	GOVI	220950.0000	22.0950	179400.0000	17.9400	18.805	0.0000	0.0000
2024/03/15	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	GOVI	08/05/2025		GOVI	1014.7860	1014.7860	1010.5740	1010.5740	0.415	0.0000	0.0000
2024/03/15	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	GOVI	08/05/2025	1,022.00 Put	GOVI	72140.0000	7.2140	114260.0000	11.4260	58.386	0.0000	0.0000
2024/03/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/03/15	IGOV	02/05/2024		Index Future	345.5820	345.5820	345.5050	345.5050	0.022	0.0000	0.0000
2024/03/15	IGOV	01/08/2024		Index Future	353.2500	353.2500	353.1570	353.1570	0.026	0.0000	0.0000
2024/03/15	IGOV	07/11/2024		Index Future	361.6540	361.6540	361.5730	361.5730	0.022	0.0000	0.0000
2024/03/15	IGOV	06/02/2025		Index Future	369.4740	369.4740	369.3950	369.3950	0.021	0.0000	0.0000
2024/03/15	IGOV	08/05/2025		Index Future	377.2430	377.2430	377.1730	377.1730	0.019	0.0000	0.0000
2024/03/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/03/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/03/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/03/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/03/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/03/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/03/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/03/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/03/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/03/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/03/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/03/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/03/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/03/15	JBAF	20/03/2024		Jibar Tradeable Future	8.3510	91.6490	8.3500	91.6500	0.012	0.0000	0.0000
2024/03/15	JBAF	17/04/2024		Jibar Tradeable Future	8.3550	91.6450	8.3200	91.6800	0.419	0.0000	0.0000
2024/03/15	JBAF	15/05/2024		Jibar Tradeable Future	8.3300	91.6700	8.3000	91.7000	0.360	0.0000	0.0000
2024/03/15	JBAF	19/06/2024		Jibar Tradeable Future	8.3120	91.6880	8.2800	91.7200	0.385	0.0000	0.0000
2024/03/15	JBAF	17/07/2024		Jibar Tradeable Future	8.2320	91.7680	8.2800	91.7200	0.583	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	
2024/03/15	JBAF	21/08/2024		Jibar Tradeable Future	8.2450	91.7550	8.2700	91.7300	0.303	0.0000	0.0000
2024/03/15	JBAF	18/09/2024		Jibar Tradeable Future	8.0650	91.9350	8.1600	91.8400	1.178	0.0000	0.0000
2024/03/15	JBAF	18/12/2024		Jibar Tradeable Future	7.7690	92.2310	7.9000	92.1000	1.686	0.0000	0.0000
2024/03/15	JBAF	19/03/2025		Jibar Tradeable Future	7.6250	92.3750	7.7800	92.2200	2.033	0.0000	0.0000
2024/03/15	JBAF	18/06/2025		Jibar Tradeable Future	7.5300	92.4700	7.6600	92.3400	1.726	0.0000	0.0000
2024/03/15	JBAF	17/09/2025		Jibar Tradeable Future	7.5750	92.4250	7.6700	92.3300	1.254	0.0000	0.0000
2024/03/15	JBAF	17/12/2025		Jibar Tradeable Future	7.6450	92.3550	7.7200	92.2800	0.981	0.0000	0.0000
2024/03/15	R035	02/05/2024		Bond Future	11.9809	83.0675	12.0771	82.5714	0.803	0.0000	0.0000
2024/03/15	R035	02/05/2024	11.20 Call	Bond Future	138.1500	0.1382	79.4300	0.0794	42.505	0.0000	0.0000
2024/03/15	R035	02/05/2024	11.20 Put	Bond Future	4327.5000	4.3275	4764.8100	4.7648	10.105	0.0000	0.0000
2024/03/15	R035	02/05/2024	11.21 Call	Bond Future	143.9800	0.1440	83.2400	0.0832	42.186	0.0000	0.0000
2024/03/15	R035	02/05/2024	11.21 Put	Bond Future	4277.8200	4.2778	4713.1100	4.7131	10.176	0.0000	0.0000
2024/03/15	R035	02/05/2024	11.19 Call	Bond Future	132.5000	0.1325	75.7200	0.0757	42.853	0.0000	0.0000
2024/03/15	R035	02/05/2024	11.19 Put	Bond Future	4377.4200	4.3774	4816.6700	4.8167	10.034	0.0000	0.0000
2024/03/15	R035	01/08/2024	11.80 Call	Bond Future	1604.9500	1.6050	1340.7700	1.3408	16.460	0.0000	0.0000
2024/03/15	R035	01/08/2024	11.80 Put	Bond Future	3129.3600	3.1294	3375.6500	3.3757	7.870	0.0000	0.0000
2024/03/15	R035	01/08/2024	11.81 Call	Bond Future	1627.6300	1.6276	1361.5800	1.3616	16.346	0.0000	0.0000
2024/03/15	R035	01/08/2024	11.81 Put	Bond Future	3099.9200	3.0999	3344.3400	3.3443	7.885	0.0000	0.0000
2024/03/15	R035	01/08/2024	11.79 Call	Bond Future	1582.2500	1.5823	1320.3300	1.3203	16.554	0.0000	0.0000
2024/03/15	R035	01/08/2024	11.79 Put	Bond Future	3158.8200	3.1588	3407.3700	3.4074	7.868	0.0000	0.0000
2024/03/15	R035	01/08/2024		Bond Future	12.0962	84.8905	12.1971	84.3800	0.834	0.0000	0.0000
2024/03/15	R035	07/11/2024		Bond Future	12.2365	82.3721	12.3414	81.8531	0.857	0.0000	0.0000
2024/03/15	R035	07/11/2024	12.18 Call	Bond Future	2955.8300	2.9558	2544.5900	2.5446	13.913	0.0000	0.0000
2024/03/15	R035	07/11/2024	12.18 Put	Bond Future	3237.2600	3.2373	3345.0800	3.3451	3.331	0.0000	0.0000
2024/03/15	R035	07/11/2024	12.19 Call	Bond Future	2982.3800	2.9824	2569.7200	2.5697	13.837	0.0000	0.0000
2024/03/15	R035	07/11/2024	12.19 Put	Bond Future	3213.8900	3.2139	3320.2900	3.3203	3.311	0.0000	0.0000
2024/03/15	R035	07/11/2024	12.17 Call	Bond Future	2929.3800	2.9294	2519.5800	2.5196	13.989	0.0000	0.0000
2024/03/15	R035	07/11/2024	12.17 Put	Bond Future	3260.7700	3.2608	3370.0300	3.3700	3.351	0.0000	0.0000
2024/03/15	R035	06/02/2025		Bond Future	12.3871	84.1321	12.4966	83.6029	0.883	0.0000	0.0000
2024/03/15	R035	06/02/2025	12.41 Call	Bond Future	3368.8200	3.3688	3076.2500	3.0763	8.685	0.0000	0.0000
2024/03/15	R035	06/02/2025	12.41 Put	Bond Future	3257.8800	3.2579	3494.5100	3.4945	7.263	0.0000	0.0000
2024/03/15	R035	08/05/2025		Bond Future	12.5484	81.3614	12.6621	80.8238	0.907	0.0000	0.0000
2024/03/15	R035	08/05/2025	11.78 Call	Bond Future	1966.1900	1.9662	1673.4600	1.6735	14.888	0.0000	0.0000
2024/03/15	R035	08/05/2025	11.78 Put	Bond Future	5731.8700	5.7319	5976.8000	5.9768	4.273	0.0000	0.0000
2024/03/15	R053	02/05/2024	13.03 Call	Bond Future	3119.4500	3.1195	2722.5600	2.7226	12.723	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	
2024/03/15	R053	02/05/2024	13.03 Put	Bond Future	1055.5700	1.0556	1116.0700	1.1161	5.732	0.0000	0.0000
2024/03/15	R053	02/05/2024	13.04 Call	Bond Future	3166.3500	3.1664	2767.6500	2.7677	12.592	0.0000	0.0000
2024/03/15	R053	02/05/2024	13.04 Put	Bond Future	1035.0500	1.0351	1093.7400	1.0937	5.670	0.0000	0.0000
2024/03/15	R053	02/05/2024	13.02 Call	Bond Future	3072.9400	3.0729	2677.7700	2.6778	12.860	0.0000	0.0000
2024/03/15	R053	02/05/2024	13.02 Put	Bond Future	1076.5800	1.0766	1138.8000	1.1388	5.779	0.0000	0.0000
2024/03/15	R053	02/05/2024		Bond Future	12.7305	92.7077	12.7958	92.2503	0.513	0.0000	0.0000
2024/03/15	R053	01/08/2024	13.14 Call	Bond Future	4353.4100	4.3534	3932.9400	3.9329	9.658	0.0000	0.0000
2024/03/15	R053	01/08/2024	13.14 Put	Bond Future	2408.8300	2.4088	2459.7500	2.4598	2.114	0.0000	0.0000
2024/03/15	R053	01/08/2024	13.15 Call	Bond Future	4395.7900	4.3958	3973.8900	3.9739	9.598	0.0000	0.0000
2024/03/15	R053	01/08/2024	13.15 Put	Bond Future	2384.8500	2.3849	2434.3400	2.4343	2.075	0.0000	0.0000
2024/03/15	R053	01/08/2024	13.13 Call	Bond Future	4311.4000	4.3114	3891.9100	3.8919	9.730	0.0000	0.0000
2024/03/15	R053	01/08/2024	13.13 Put	Bond Future	2433.2800	2.4333	2485.1800	2.4852	2.133	0.0000	0.0000
2024/03/15	R053	01/08/2024		Bond Future	12.8530	94.7423	12.9215	94.2709	0.533	0.0000	0.0000
2024/03/15	R053	07/11/2024		Bond Future	12.9943	91.0987	13.0653	90.6200	0.547	0.0000	0.0000
2024/03/15	R053	07/11/2024	12.80 Call	Bond Future	3496.0200	3.4960	3112.6200	3.1126	10.967	0.0000	0.0000
2024/03/15	R053	07/11/2024	12.80 Put	Bond Future	4829.8900	4.8299	4925.1800	4.9252	1.973	0.0000	0.0000
2024/03/15	R053	07/11/2024	12.81 Call	Bond Future	3530.1700	3.5302	3145.0200	3.1450	10.910	0.0000	0.0000
2024/03/15	R053	07/11/2024	12.81 Put	Bond Future	4794.4800	4.7945	4888.0200	4.8880	1.951	0.0000	0.0000
2024/03/15	R053	07/11/2024	12.79 Call	Bond Future	3462.0100	3.4620	3080.0800	3.0801	11.032	0.0000	0.0000
2024/03/15	R053	07/11/2024	12.79 Put	Bond Future	4865.5300	4.8655	4962.2900	4.9623	1.989	0.0000	0.0000
2024/03/15	R053	06/02/2025		Bond Future	13.1387	93.0435	13.2126	92.5558	0.562	0.0000	0.0000
2024/03/15	R053	06/02/2025	12.94 Call	Bond Future	4218.6300	4.2186	3736.7800	3.7368	11.422	0.0000	0.0000
2024/03/15	R053	06/02/2025	12.94 Put	Bond Future	5555.3800	5.5554	5561.2800	5.5613	0.106	0.0000	0.0000
2024/03/15	R053	08/05/2025		Bond Future	13.2977	89.1005	13.3745	88.6054	0.577	0.0000	0.0000
2024/03/15	R053	08/05/2025	12.64 Call	Bond Future	3333.7400	3.3337	3031.5600	3.0316	9.064	0.0000	0.0000
2024/03/15	R053	08/05/2025	12.64 Put	Bond Future	7800.4800	7.8005	7993.3500	7.9934	2.473	0.0000	0.0000
2024/03/15	R186	02/05/2024		Bond Future	9.0752	107.1980	9.1289	107.0725	0.592	0.0000	0.0000
2024/03/15	R186	02/05/2024	8.00 Call	Bond Future	0.2700	0.0003	0.0400	0.0000	85.185	0.0000	0.0000
2024/03/15	R186	02/05/2024	8.00 Put	Bond Future	2553.4800	2.5535	2678.7000	2.6787	4.904	0.0000	0.0000
2024/03/15	R186	02/05/2024	8.01 Call	Bond Future	0.3200	0.0003	0.0400	0.0000	87.500	0.0000	0.0000
2024/03/15	R186	02/05/2024	8.01 Put	Bond Future	2529.4100	2.5294	2654.5800	2.6546	4.949	0.0000	0.0000
2024/03/15	R186	02/05/2024	7.99 Call	Bond Future	0.2500	0.0003	0.0300	0.0000	88.000	0.0000	0.0000
2024/03/15	R186	02/05/2024	7.99 Put	Bond Future	2577.5800	2.5776	2702.8100	2.7028	4.858	0.0000	0.0000
2024/03/15	R186	02/05/2024	10.40 Call	Bond Future	3056.8500	3.0569	2936.3600	2.9364	3.942	0.0000	0.0000
2024/03/15	R186	02/05/2024	10.40 Put	Bond Future	17.6500	0.0177	22.6100	0.0226	28.102	0.0000	0.0000
2024/03/15	R186	02/05/2024	9.73 Put	Bond Future	102.6000	0.1026	122.0900	0.1221	18.996	0.0000	0.0000
2024/03/15	R186	02/05/2024	9.73 Call	Bond Future	1619.2000	1.6192	1513.2400	1.5132	6.544	0.0000	0.0000
2024/03/15	R186	01/08/2024	8.69 Call	Bond Future	409.7600	0.4098	357.9000	0.3579	12.656	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	
2024/03/15	R186	01/08/2024	8.69 Put	Bond Future	1275.4200	1.2754	1356.2600	1.3563	6.338	0.0000	0.0000
2024/03/15	R186	01/08/2024	8.70 Call	Bond Future	418.1800	0.4182	365.9000	0.3659	12.502	0.0000	0.0000
2024/03/15	R186	01/08/2024	8.70 Put	Bond Future	1262.2600	1.2623	1342.6800	1.3427	6.371	0.0000	0.0000
2024/03/15	R186	01/08/2024	8.68 Call	Bond Future	401.2100	0.4012	350.2300	0.3502	12.707	0.0000	0.0000
2024/03/15	R186	01/08/2024	8.68 Put	Bond Future	1288.4500	1.2885	1370.1700	1.3702	6.343	0.0000	0.0000
2024/03/15	R186	01/08/2024		Bond Future	9.0933	104.2422	9.1555	104.1095	0.684	0.0000	0.0000
2024/03/15	R186	07/11/2024		Bond Future	9.1244	106.6947	9.1932	106.5632	0.754	0.0000	0.0000
2024/03/15	R186	07/11/2024	9.14 Call	Bond Future	1050.7500	1.0508	931.5800	0.9316	11.341	0.0000	0.0000
2024/03/15	R186	07/11/2024	9.14 Put	Bond Future	1020.9500	1.0210	1033.2200	1.0332	1.202	0.0000	0.0000
2024/03/15	R186	07/11/2024	9.15 Call	Bond Future	1062.3800	1.0624	942.8100	0.9428	11.255	0.0000	0.0000
2024/03/15	R186	07/11/2024	9.15 Put	Bond Future	1013.4800	1.0135	1025.3500	1.0254	1.171	0.0000	0.0000
2024/03/15	R186	07/11/2024	9.13 Call	Bond Future	1039.1700	1.0392	920.4000	0.9204	11.429	0.0000	0.0000
2024/03/15	R186	07/11/2024	9.13 Put	Bond Future	1028.4800	1.0285	1041.1500	1.0412	1.232	0.0000	0.0000
2024/03/15	R186	06/02/2025		Bond Future	9.1946	103.6590	9.2729	103.5260	0.852	0.0000	0.0000
2024/03/15	R186	06/02/2025	9.03 Call	Bond Future	928.4800	0.9285	828.2400	0.8282	10.796	0.0000	0.0000
2024/03/15	R186	06/02/2025	9.03 Put	Bond Future	1208.5400	1.2085	1241.3100	1.2413	2.712	0.0000	0.0000
2024/03/15	R186	08/05/2025		Bond Future	9.3347	105.8073	9.4243	105.6748	0.960	0.0000	0.0000
2024/03/15	R186	08/05/2025	8.47 Call	Bond Future	455.6900	0.4557	398.5400	0.3985	12.541	0.0000	0.0000
2024/03/15	R186	08/05/2025	8.47 Put	Bond Future	1746.4200	1.7464	1821.7800	1.8218	4.315	0.0000	0.0000
2024/03/15	R202	02/05/2024		Bond Future	258.8222	258.8222	258.3792	258.3792	0.171	0.0000	0.0000
2024/03/15	R202	01/08/2024		Bond Future	259.4887	259.4887	259.0250	259.0250	0.179	0.0000	0.0000
2024/03/15	R202	07/11/2024		Bond Future	265.6609	265.6609	265.1967	265.1967	0.175	0.0000	0.0000
2024/03/15	R202	06/02/2025		Bond Future	266.1946	266.1946	265.7232	265.7232	0.177	0.0000	0.0000
2024/03/15	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	R202	06/02/2025	266.79 Put	Bond Future	595.3600	0.5954	1066.7800	1.0668	79.182	0.0000	0.0000
2024/03/15	R202	08/05/2025		Bond Future	271.7833	271.7833	271.3103	271.3103	0.174	0.0000	0.0000
2024/03/15	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	R202	08/05/2025	272.31 Put	Bond Future	526.7300	0.5267	999.6700	0.9997	89.788	0.0000	0.0000
2024/03/15	R209	02/05/2024		Bond Future	12.0988	64.2231	12.1947	63.7880	0.793	0.0000	0.0000
2024/03/15	R209	02/05/2024	11.18 Call	Bond Future	59.5500	0.0596	31.4600	0.0315	47.170	0.0000	0.0000
2024/03/15	R209	02/05/2024	11.18 Put	Bond Future	4442.7300	4.4427	4849.6900	4.8497	9.160	0.0000	0.0000
2024/03/15	R209	02/05/2024	11.19 Call	Bond Future	62.4200	0.0624	33.2100	0.0332	46.796	0.0000	0.0000
2024/03/15	R209	02/05/2024	11.19 Put	Bond Future	4395.7000	4.3957	4801.5400	4.8015	9.233	0.0000	0.0000
2024/03/15	R209	02/05/2024	11.17 Call	Bond Future	56.7800	0.0568	29.8000	0.0298	47.517	0.0000	0.0000
2024/03/15	R209	02/05/2024	11.17 Put	Bond Future	4489.9200	4.4899	4897.9900	4.8980	9.089	0.0000	0.0000
2024/03/15	R209	01/08/2024		Bond Future	12.2082	65.6325	12.3084	65.1851	0.821	0.0000	0.0000
2024/03/15	R209	01/08/2024	11.79 Call	Bond Future	1093.3900	1.0934	886.3400	0.8863	18.937	0.0000	0.0000
2024/03/15	R209	01/08/2024	11.79 Put	Bond Future	3009.2400	3.0092	3249.5700	3.2496	7.986	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/03/15	R209	01/08/2024	11.80 Call	Bond Future		1111.2100	1.1112	902.0400	0.9020	18.824	0.0000	0.0000
2024/03/15	R209	01/08/2024	11.80 Put	Bond Future		2980.3300	2.9803	3218.5400	3.2185	7.993	0.0000	0.0000
2024/03/15	R209	01/08/2024	11.78 Call	Bond Future		1075.7400	1.0757	870.8000	0.8708	19.051	0.0000	0.0000
2024/03/15	R209	01/08/2024	11.78 Put	Bond Future		3038.3600	3.0384	3280.8000	3.2808	7.979	0.0000	0.0000
2024/03/15	R209	07/11/2024		Bond Future		12.3355	64.0196	12.4393	63.5643	0.841	0.0000	0.0000
2024/03/15	R209	07/11/2024	12.22 Call	Bond Future		2386.6300	2.3866	2093.6000	2.0936	12.278	0.0000	0.0000
2024/03/15	R209	07/11/2024	12.22 Put	Bond Future		2899.0800	2.8991	3061.3200	3.0613	5.596	0.0000	0.0000
2024/03/15	R209	07/11/2024	12.23 Call	Bond Future		2409.3700	2.4094	2114.8400	2.1148	12.224	0.0000	0.0000
2024/03/15	R209	07/11/2024	12.23 Put	Bond Future		2877.2400	2.8772	3037.9800	3.0380	5.587	0.0000	0.0000
2024/03/15	R209	07/11/2024	12.21 Call	Bond Future		2363.9800	2.3640	2072.2700	2.0723	12.340	0.0000	0.0000
2024/03/15	R209	07/11/2024	12.21 Put	Bond Future		2921.0600	2.9211	3084.6200	3.0846	5.599	0.0000	0.0000
2024/03/15	R209	06/02/2025		Bond Future		12.4679	65.3870	12.5755	64.9228	0.863	0.0000	0.0000
2024/03/15	R209	06/02/2025	12.44 Call	Bond Future		2782.5700	2.7826	2521.9500	2.5220	9.366	0.0000	0.0000
2024/03/15	R209	06/02/2025	12.44 Put	Bond Future		2903.4800	2.9035	3107.0700	3.1071	7.012	0.0000	0.0000
2024/03/15	R209	08/05/2025		Bond Future		12.6155	63.5869	12.7269	63.1150	0.884	0.0000	0.0000
2024/03/15	R209	08/05/2025	11.89 Call	Bond Future		1760.3600	1.7604	1565.9200	1.5659	11.045	0.0000	0.0000
2024/03/15	R209	08/05/2025	11.89 Put	Bond Future		4953.2700	4.9533	5230.7200	5.2307	5.601	0.0000	0.0000
2024/03/15	R210	02/05/2024		Bond Future		232.6834	232.6834	232.6505	232.6505	0.014	0.0000	0.0000
2024/03/15	R210	01/08/2024		Bond Future		237.8466	237.8466	237.8029	237.8029	0.018	0.0000	0.0000
2024/03/15	R210	07/11/2024		Bond Future		240.1746	240.1746	240.1395	240.1395	0.015	0.0000	0.0000
2024/03/15	R210	06/02/2025		Bond Future		245.3652	245.3652	245.3321	245.3321	0.014	0.0000	0.0000
2024/03/15	R210	06/02/2025	239.61 Call	Bond Future		5755.2000	5.7552	5722.0600	5.7221	0.576	0.0000	0.0000
2024/03/15	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	R210	08/05/2025		Bond Future		247.1172	247.1172	247.0909	247.0909	0.011	0.0000	0.0000
2024/03/15	R210	08/05/2025	248.03 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	R210	08/05/2025	248.03 Put	Bond Future		912.7600	0.9128	939.1400	0.9391	2.890	0.0000	0.0000
2024/03/15	R213	02/05/2024	10.29 Call	Bond Future		259.6500	0.2597	157.1000	0.1571	39.495	0.0000	0.0000
2024/03/15	R213	02/05/2024	10.29 Put	Bond Future		2413.5200	2.4135	2693.9600	2.6940	11.620	0.0000	0.0000
2024/03/15	R213	02/05/2024	10.30 Call	Bond Future		269.3800	0.2694	164.3900	0.1644	38.975	0.0000	0.0000
2024/03/15	R213	02/05/2024	10.30 Put	Bond Future		2380.0400	2.3800	2658.0400	2.6580	11.680	0.0000	0.0000
2024/03/15	R213	02/05/2024	10.28 Call	Bond Future		250.0900	0.2501	150.0400	0.1500	40.006	0.0000	0.0000
2024/03/15	R213	02/05/2024	10.28 Put	Bond Future		2447.1900	2.4472	2730.1300	2.7301	11.562	0.0000	0.0000
2024/03/15	R213	02/05/2024		Bond Future		10.7965	83.2969	10.8883	82.9139	0.850	0.0000	0.0000
2024/03/15	R213	01/08/2024		Bond Future		10.8832	85.1249	10.9805	84.7300	0.894	0.0000	0.0000
2024/03/15	R213	01/08/2024	10.87 Call	Bond Future		1767.5700	1.7676	1527.8000	1.5278	13.565	0.0000	0.0000
2024/03/15	R213	01/08/2024	10.87 Put	Bond Future		1821.5100	1.8215	1976.7200	1.9767	8.521	0.0000	0.0000
2024/03/15	R213	01/08/2024	10.88 Call	Bond Future		1789.4900	1.7895	1548.2400	1.5482	13.481	0.0000	0.0000
2024/03/15	R213	01/08/2024	10.88 Put	Bond Future		1802.6900	1.8027	1956.4200	1.9564	8.528	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	
2024/03/15	R213	01/08/2024	10.86 Call	Bond Future	1745.9900	1.7460	1507.4900	1.5075	13.660	0.0000	0.0000
2024/03/15	R213	01/08/2024	10.86 Put	Bond Future	1840.7000	1.8407	1997.1800	1.9972	8.501	0.0000	0.0000
2024/03/15	R213	07/11/2024		Bond Future	10.9960	83.5664	11.0979	83.1655	0.926	0.0000	0.0000
2024/03/15	R213	07/11/2024	11.22 Call	Bond Future	2875.6200	2.8756	2597.8900	2.5979	9.658	0.0000	0.0000
2024/03/15	R213	07/11/2024	11.22 Put	Bond Future	1997.5200	1.9975	2120.6400	2.1206	6.164	0.0000	0.0000
2024/03/15	R213	07/11/2024	11.23 Call	Bond Future	2899.2000	2.8992	2620.5000	2.6205	9.613	0.0000	0.0000
2024/03/15	R213	07/11/2024	11.23 Put	Bond Future	1982.1700	1.9822	2104.3200	2.1043	6.162	0.0000	0.0000
2024/03/15	R213	07/11/2024	11.21 Call	Bond Future	2852.1100	2.8521	2575.3700	2.5754	9.703	0.0000	0.0000
2024/03/15	R213	07/11/2024	11.21 Put	Bond Future	2012.9700	2.0130	2137.0800	2.1371	6.166	0.0000	0.0000
2024/03/15	R213	06/02/2025		Bond Future	11.1246	85.3524	11.2318	84.9440	0.964	0.0000	0.0000
2024/03/15	R213	06/02/2025	11.35 Call	Bond Future	3102.8300	3.1028	2846.7600	2.8468	8.253	0.0000	0.0000
2024/03/15	R213	06/02/2025	11.35 Put	Bond Future	2247.0000	2.2470	2399.3700	2.3994	6.781	0.0000	0.0000
2024/03/15	R213	08/05/2025		Bond Future	11.2690	83.5625	11.3815	83.1482	0.998	0.0000	0.0000
2024/03/15	R213	08/05/2025	10.52 Call	Bond Future	1557.5000	1.5575	1376.4700	1.3765	11.623	0.0000	0.0000
2024/03/15	R213	08/05/2025	10.52 Put	Bond Future	4384.7300	4.3847	4618.0800	4.6181	5.322	0.0000	0.0000
2024/03/15	R214	02/05/2024	13.52 Call	Bond Future	4127.7300	4.1277	3842.3000	3.8423	6.915	0.0000	0.0000
2024/03/15	R214	02/05/2024	13.52 Put	Bond Future	208.9500	0.2090	196.3100	0.1963	6.049	0.0000	0.0000
2024/03/15	R214	02/05/2024	12.87 Call	Bond Future	1954.5300	1.9545	1690.7800	1.6908	13.494	0.0000	0.0000
2024/03/15	R214	02/05/2024	12.87 Put	Bond Future	788.1900	0.7882	797.2300	0.7972	1.147	0.0000	0.0000
2024/03/15	R214	02/05/2024	12.12 Put	Bond Future	2681.6400	2.6816	2829.8500	2.8299	5.527	0.0000	0.0000
2024/03/15	R214	02/05/2024	12.12 Call	Bond Future	387.5300	0.3875	262.9500	0.2630	32.147	0.0000	0.0000
2024/03/15	R214	02/05/2024	12.14 Put	Bond Future	2608.9700	2.6090	2752.3700	2.7524	5.496	0.0000	0.0000
2024/03/15	R214	02/05/2024	12.14 Call	Bond Future	411.3700	0.4114	281.9800	0.2820	31.453	0.0000	0.0000
2024/03/15	R214	02/05/2024	11.47 Call	Bond Future	25.8300	0.0258	11.4300	0.0114	55.749	0.0000	0.0000
2024/03/15	R214	02/05/2024	11.47 Put	Bond Future	5591.4500	5.5915	5849.8400	5.8498	4.621	0.0000	0.0000
2024/03/15	R214	02/05/2024	11.48 Call	Bond Future	27.2900	0.0273	12.1700	0.0122	55.405	0.0000	0.0000
2024/03/15	R214	02/05/2024	11.48 Put	Bond Future	5540.5300	5.5405	5798.2000	5.7982	4.651	0.0000	0.0000
2024/03/15	R214	02/05/2024	11.46 Call	Bond Future	24.4300	0.0244	10.7300	0.0107	56.079	0.0000	0.0000
2024/03/15	R214	02/05/2024	11.46 Put	Bond Future	5642.4900	5.6425	5901.5800	5.9016	4.592	0.0000	0.0000
2024/03/15	R214	02/05/2024		Bond Future	12.6094	58.9383	12.6696	58.6656	0.478	0.0000	0.0000
2024/03/15	R214	01/08/2024		Bond Future	12.7215	60.2318	12.7844	59.9505	0.495	0.0000	0.0000
2024/03/15	R214	01/08/2024	12.17 Call	Bond Future	973.2600	0.9733	823.2700	0.8233	15.411	0.0000	0.0000
2024/03/15	R214	01/08/2024	12.17 Put	Bond Future	3531.2900	3.5313	3662.6200	3.6626	3.719	0.0000	0.0000
2024/03/15	R214	01/08/2024	12.18 Call	Bond Future	989.5400	0.9895	838.0700	0.8381	15.307	0.0000	0.0000
2024/03/15	R214	01/08/2024	12.18 Put	Bond Future	3499.6300	3.4996	3629.4800	3.6295	3.710	0.0000	0.0000
2024/03/15	R214	01/08/2024	12.16 Call	Bond Future	957.1300	0.9571	808.5100	0.8085	15.528	0.0000	0.0000
2024/03/15	R214	01/08/2024	12.16 Put	Bond Future	3563.1600	3.5632	3695.8600	3.6959	3.724	0.0000	0.0000
2024/03/15	R214	07/11/2024		Bond Future	12.8545	58.3417	12.9194	58.0562	0.505	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	
2024/03/15	R214	07/11/2024	12.61 Call	Bond Future	2234.2200	2.2342	2020.7800	2.0208	9.553	0.0000	0.0000
2024/03/15	R214	07/11/2024	12.61 Put	Bond Future	3329.1800	3.3292	3401.2400	3.4012	2.164	0.0000	0.0000
2024/03/15	R214	07/11/2024	12.62 Call	Bond Future	2255.8900	2.2559	2041.5900	2.0416	9.500	0.0000	0.0000
2024/03/15	R214	07/11/2024	12.62 Put	Bond Future	3305.4200	3.3054	3376.6200	3.3766	2.154	0.0000	0.0000
2024/03/15	R214	07/11/2024	12.60 Call	Bond Future	2212.6500	2.2127	1999.8900	1.9999	9.616	0.0000	0.0000
2024/03/15	R214	07/11/2024	12.60 Put	Bond Future	3353.0800	3.3531	3425.8200	3.4258	2.169	0.0000	0.0000
2024/03/15	R214	06/02/2025		Bond Future	12.9938	59.5882	13.0612	59.2972	0.518	0.0000	0.0000
2024/03/15	R214	06/02/2025	12.71 Call	Bond Future	2338.0600	2.3381	2170.2900	2.1703	7.176	0.0000	0.0000
2024/03/15	R214	06/02/2025	12.71 Put	Bond Future	3590.5200	3.5905	3713.7100	3.7137	3.431	0.0000	0.0000
2024/03/15	R214	08/05/2025		Bond Future	13.1399	57.5167	13.2093	57.2215	0.529	0.0000	0.0000
2024/03/15	R214	08/05/2025	12.40 Call	Bond Future	1833.7900	1.8338	1671.4400	1.6714	8.853	0.0000	0.0000
2024/03/15	R214	08/05/2025	12.40 Put	Bond Future	5131.4200	5.1314	5264.2400	5.2642	2.588	0.0000	0.0000
2024/03/15	R248	02/05/2024	11.40 Put	Bond Future	8378.3600	8.3784	8673.5100	8.6735	3.523	0.0000	0.0000
2024/03/15	R248	02/05/2024	11.40 Call	Bond Future	6.5800	0.0066	3.0300	0.0030	53.951	0.0000	0.0000
2024/03/15	R248	02/05/2024	12.40 Put	Bond Future	2820.7300	2.8207	2979.4100	2.9794	5.625	0.0000	0.0000
2024/03/15	R248	02/05/2024	12.40 Call	Bond Future	622.3300	0.6223	482.3100	0.4823	22.499	0.0000	0.0000
2024/03/15	R248	02/05/2024	13.16 Call	Bond Future	2734.0500	2.7341	2463.0200	2.4630	9.913	0.0000	0.0000
2024/03/15	R248	02/05/2024	13.16 Put	Bond Future	788.9800	0.7890	816.6500	0.8167	3.507	0.0000	0.0000
2024/03/15	R248	02/05/2024		Bond Future	12.7933	71.6446	12.8484	71.3459	0.431	0.0000	0.0000
2024/03/15	R248	02/05/2024	11.47 Call	Bond Future	10.4100	0.0104	5.0800	0.0051	51.201	0.0000	0.0000
2024/03/15	R248	02/05/2024	11.47 Put	Bond Future	7920.5500	7.9206	8213.9200	8.2139	3.704	0.0000	0.0000
2024/03/15	R248	02/05/2024	11.48 Call	Bond Future	11.0800	0.0111	5.4500	0.0055	50.812	0.0000	0.0000
2024/03/15	R248	02/05/2024	11.48 Put	Bond Future	7855.6600	7.8557	8148.7300	8.1487	3.731	0.0000	0.0000
2024/03/15	R248	02/05/2024	11.46 Call	Bond Future	9.7600	0.0098	4.7300	0.0047	51.537	0.0000	0.0000
2024/03/15	R248	02/05/2024	11.46 Put	Bond Future	7985.5600	7.9856	8279.2300	8.2792	3.678	0.0000	0.0000
2024/03/15	R248	01/08/2024		Bond Future	12.9132	73.2169	12.9711	72.9086	0.448	0.0000	0.0000
2024/03/15	R248	01/08/2024	12.31 Call	Bond Future	1155.5800	1.1556	912.8600	0.9129	21.004	0.0000	0.0000
2024/03/15	R248	01/08/2024	12.31 Put	Bond Future	4519.2300	4.5192	4584.8600	4.5849	1.452	0.0000	0.0000
2024/03/15	R248	01/08/2024	12.32 Call	Bond Future	1174.8400	1.1748	930.0200	0.9300	20.839	0.0000	0.0000
2024/03/15	R248	01/08/2024	12.32 Put	Bond Future	4480.3900	4.4804	4543.9200	4.5439	1.418	0.0000	0.0000
2024/03/15	R248	01/08/2024	12.30 Call	Bond Future	1136.4900	1.1365	896.0500	0.8961	21.156	0.0000	0.0000
2024/03/15	R248	01/08/2024	12.30 Put	Bond Future	4558.3200	4.5583	4626.2300	4.6262	1.490	0.0000	0.0000
2024/03/15	R248	07/11/2024	12.79 Call	Bond Future	2664.3500	2.6644	2401.2700	2.4013	9.874	0.0000	0.0000
2024/03/15	R248	07/11/2024	12.79 Put	Bond Future	4079.9200	4.0799	4129.4700	4.1295	1.214	0.0000	0.0000
2024/03/15	R248	07/11/2024	12.80 Call	Bond Future	2690.0700	2.6901	2426.2500	2.4263	9.807	0.0000	0.0000
2024/03/15	R248	07/11/2024	12.80 Put	Bond Future	4051.2900	4.0513	4100.1000	4.1001	1.205	0.0000	0.0000
2024/03/15	R248	07/11/2024	12.78 Call	Bond Future	2638.5100	2.6385	2376.6300	2.3766	9.925	0.0000	0.0000
2024/03/15	R248	07/11/2024	12.78 Put	Bond Future	4108.5100	4.1085	4159.2600	4.1593	1.235	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	
2024/03/15	R248	07/11/2024		Bond Future	13.0550	70.4874	13.1149	70.1748	0.458	0.0000	0.0000
2024/03/15	R248	06/02/2025		Bond Future	13.2036	71.9930	13.2658	71.6746	0.471	0.0000	0.0000
2024/03/15	R248	06/02/2025	12.71 Call	Bond Future	2573.2900	2.5733	2271.5900	2.2716	11.724	0.0000	0.0000
2024/03/15	R248	06/02/2025	12.71 Put	Bond Future	5196.6300	5.1966	5213.4200	5.2134	0.323	0.0000	0.0000
2024/03/15	R248	08/05/2025		Bond Future	13.3590	69.0334	13.4234	68.7105	0.482	0.0000	0.0000
2024/03/15	R248	08/05/2025	12.60 Call	Bond Future	2356.3500	2.3564	2146.0800	2.1461	8.924	0.0000	0.0000
2024/03/15	R248	08/05/2025	12.60 Put	Bond Future	6379.4500	6.3795	6492.1000	6.4921	1.766	0.0000	0.0000
2024/03/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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