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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/03/2024 TO 25/03/2024

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
2024/03/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/25	2025	02/05/2024		Bond Future	179.0305	179.0305	179.0905	0.034	0.0000	0.0000
2024/03/25	2025	01/08/2024		Bond Future	181.1584	181.1584	181.2196	0.034	0.0000	0.0000
2024/03/25	2025	07/11/2024		Bond Future	185.4779	185.4779	185.5409	0.034	0.0000	0.0000
2024/03/25	2029	02/05/2024		Bond Future	129.1509	129.1509	129.0753	0.058	0.0000	0.0000
2024/03/25	2029	01/08/2024		Bond Future	132.0079	132.0079	131.9307	0.058	0.0000	0.0000
2024/03/25	2029	07/11/2024		Bond Future	133.7573	133.7573	133.6783	0.059	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	
2024/03/25	2029	06/02/2025		Bond Future	136.6606	136.6606	136.5804	136.5804	0.059	0.0000	0.0000
2024/03/25	2029	06/02/2025	132.40 Call	Bond Future	4260.6400	4.2606	4180.4000	4.1804	1.883	0.0000	0.0000
2024/03/25	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	2029	08/05/2025		Bond Future	138.1129	138.1129	138.0312	138.0312	0.059	0.0000	0.0000
2024/03/25	2029	08/05/2025	137.85 Call	Bond Future	262.9000	0.2629	181.1500	0.1812	31.095	0.0000	0.0000
2024/03/25	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	2030	02/05/2024		Bond Future	10.4524	91.7261	10.4667	91.6695	0.137	0.0000	0.0000
2024/03/25	2030	02/05/2024	9.82 Call	Bond Future	76.6600	0.0767	61.3400	0.0613	19.984	0.0000	0.0000
2024/03/25	2030	02/05/2024	9.82 Put	Bond Future	2621.7300	2.6217	2662.9800	2.6630	1.573	0.0000	0.0000
2024/03/25	2030	02/05/2024	9.83 Call	Bond Future	81.2000	0.0812	65.2300	0.0652	19.667	0.0000	0.0000
2024/03/25	2030	02/05/2024	9.83 Put	Bond Future	2585.3300	2.5853	2625.9300	2.6259	1.570	0.0000	0.0000
2024/03/25	2030	02/05/2024	9.81 Call	Bond Future	72.3600	0.0724	57.6600	0.0577	20.315	0.0000	0.0000
2024/03/25	2030	02/05/2024	9.81 Put	Bond Future	2658.3900	2.6584	2700.2600	2.7003	1.575	0.0000	0.0000
2024/03/25	2030	02/05/2024	9.66 Put	Bond Future	3230.3700	3.2304	3279.9400	3.2799	1.534	0.0000	0.0000
2024/03/25	2030	02/05/2024	9.66 Call	Bond Future	27.2200	0.0272	20.2200	0.0202	25.716	0.0000	0.0000
2024/03/25	2030	02/05/2024	10.16 Put	Bond Future	1529.3500	1.5294	1544.5400	1.5445	0.993	0.0000	0.0000
2024/03/25	2030	02/05/2024	10.16 Call	Bond Future	363.5800	0.3636	322.2000	0.3222	11.381	0.0000	0.0000
2024/03/25	2030	02/05/2024	11.94 Call	Bond Future	5670.9100	5.6709	5610.5700	5.6106	1.064	0.0000	0.0000
2024/03/25	2030	02/05/2024	11.94 Put	Bond Future	20.9200	0.0209	17.1500	0.0172	18.021	0.0000	0.0000
2024/03/25	2030	02/05/2024	12.38 Call	Bond Future	7239.0700	7.2391	7181.5100	7.1815	0.795	0.0000	0.0000
2024/03/25	2030	02/05/2024	12.38 Put	Bond Future	3.8400	0.0038	2.8500	0.0029	25.781	0.0000	0.0000
2024/03/25	2030	02/05/2024	10.82 Put	Bond Future	386.8300	0.3868	372.9600	0.3730	3.586	0.0000	0.0000
2024/03/25	2030	02/05/2024	10.82 Call	Bond Future	1826.0200	1.8260	1755.5800	1.7556	3.858	0.0000	0.0000
2024/03/25	2030	02/05/2024	10.62 Put	Bond Future	609.7500	0.6098	599.1600	0.5992	1.737	0.0000	0.0000
2024/03/25	2030	02/05/2024	10.62 Call	Bond Future	1269.5000	1.2695	1202.3400	1.2023	5.290	0.0000	0.0000
2024/03/25	2030	02/05/2024	11.12 Put	Bond Future	186.2100	0.1862	173.3100	0.1733	6.928	0.0000	0.0000
2024/03/25	2030	02/05/2024	11.12 Call	Bond Future	2778.6600	2.7787	2709.1900	2.7092	2.500	0.0000	0.0000
2024/03/25	2030	02/05/2024	13.15 Call	Bond Future	9920.1800	9.9202	9863.5700	9.8636	0.571	0.0000	0.0000
2024/03/25	2030	02/05/2024	13.15 Put	Bond Future	0.0900	0.0001	0.0500	0.0001	44.444	0.0000	0.0000
2024/03/25	2030	01/08/2024	10.38 Call	Bond Future	1218.6300	1.2186	1176.2400	1.1762	3.478	0.0000	0.0000
2024/03/25	2030	01/08/2024	10.38 Put	Bond Future	1853.8500	1.8539	1869.2700	1.8693	0.832	0.0000	0.0000
2024/03/25	2030	01/08/2024	10.39 Call	Bond Future	1236.5600	1.2366	1193.8900	1.1939	3.451	0.0000	0.0000
2024/03/25	2030	01/08/2024	10.39 Put	Bond Future	1833.3000	1.8333	1848.4400	1.8484	0.826	0.0000	0.0000
2024/03/25	2030	01/08/2024	10.37 Call	Bond Future	1200.6300	1.2006	1158.5300	1.1585	3.506	0.0000	0.0000
2024/03/25	2030	01/08/2024	10.37 Put	Bond Future	1874.3400	1.8743	1890.0500	1.8901	0.838	0.0000	0.0000
2024/03/25	2030	01/08/2024		Bond Future	10.5458	89.7270	10.5609	89.6692	0.144	0.0000	0.0000
2024/03/25	2030	07/11/2024		Bond Future	10.6474	91.8430	10.6634	91.7840	0.151	0.0000	0.0000
2024/03/25	2030	07/11/2024	10.75 Call	Bond Future	2259.5800	2.2596	2214.3800	2.2144	2.000	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	
2024/03/25	2030	07/11/2024	10.75 Put	Bond Future	1884.0000	1.8840	1897.7600	1.8978	0.730	0.0000	0.0000
2024/03/25	2030	07/11/2024	10.76 Call	Bond Future	2280.8300	2.2808	2235.4600	2.2355	1.989	0.0000	0.0000
2024/03/25	2030	07/11/2024	10.76 Put	Bond Future	1868.7700	1.8688	1882.3600	1.8824	0.727	0.0000	0.0000
2024/03/25	2030	07/11/2024	10.74 Call	Bond Future	2238.4200	2.2384	2193.3900	2.1934	2.012	0.0000	0.0000
2024/03/25	2030	07/11/2024	10.74 Put	Bond Future	1899.3500	1.8994	1913.2800	1.9133	0.733	0.0000	0.0000
2024/03/25	2030	06/02/2025		Bond Future	10.7655	89.8041	10.7825	89.7442	0.158	0.0000	0.0000
2024/03/25	2030	06/02/2025	10.68 Call	Bond Future	2124.1600	2.1242	2084.2400	2.0842	1.879	0.0000	0.0000
2024/03/25	2030	06/02/2025	10.68 Put	Bond Future	2426.1500	2.4262	2446.1300	2.4461	0.824	0.0000	0.0000
2024/03/25	2030	08/05/2025		Bond Future	10.9224	91.6716	10.9404	91.6109	0.165	0.0000	0.0000
2024/03/25	2030	08/05/2025	9.93 Call	Bond Future	1018.7000	1.0187	994.0100	0.9940	2.424	0.0000	0.0000
2024/03/25	2030	08/05/2025	9.93 Put	Bond Future	4444.6100	4.4446	4480.6300	4.4806	0.810	0.0000	0.0000
2024/03/25	2030	08/05/2025	11.86 Call	Bond Future	4567.4700	4.5675	4516.7700	4.5168	1.110	0.0000	0.0000
2024/03/25	2030	08/05/2025	11.86 Put	Bond Future	1473.0600	1.4731	1483.0700	1.4831	0.680	0.0000	0.0000
2024/03/25	2030	08/05/2025	10.31 Put	Bond Future	3606.4400	3.6064	3636.1200	3.6361	0.823	0.0000	0.0000
2024/03/25	2030	08/05/2025	10.31 Call	Bond Future	1511.1200	1.5111	1480.0900	1.4801	2.053	0.0000	0.0000
2024/03/25	2032	02/05/2024	11.28 Call	Bond Future	886.5500	0.8866	853.4100	0.8534	3.738	0.0000	0.0000
2024/03/25	2032	02/05/2024	11.28 Put	Bond Future	1045.3900	1.0454	1006.6000	1.0066	3.711	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.30 Put	Bond Future	4832.2900	4.8323	4826.4900	4.8265	0.120	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.30 Call	Bond Future	0.4100	0.0004	0.2600	0.0003	36.585	0.0000	0.0000
2024/03/25	2032	02/05/2024	11.81 Call	Bond Future	2570.3200	2.5703	2545.1600	2.5452	0.979	0.0000	0.0000
2024/03/25	2032	02/05/2024	11.81 Put	Bond Future	333.9700	0.3340	303.1600	0.3032	9.225	0.0000	0.0000
2024/03/25	2032	02/05/2024	11.21 Call	Bond Future	720.9000	0.7209	688.9100	0.6889	4.438	0.0000	0.0000
2024/03/25	2032	02/05/2024	11.21 Put	Bond Future	1202.8500	1.2029	1165.2100	1.1652	3.129	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.57 Put	Bond Future	3529.7600	3.5298	3520.4200	3.5204	0.265	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.57 Call	Bond Future	18.0400	0.0180	14.3500	0.0144	20.455	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.55 Call	Bond Future	14.6400	0.0146	11.5000	0.0115	21.448	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.55 Put	Bond Future	3623.2800	3.6233	3614.4900	3.6145	0.243	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.56 Call	Bond Future	16.2700	0.0163	12.8600	0.0129	20.959	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.56 Put	Bond Future	3576.4400	3.5764	3567.3800	3.5674	0.253	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.54 Call	Bond Future	13.1500	0.0132	10.2600	0.0103	21.977	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.54 Put	Bond Future	3670.3100	3.6703	3661.7700	3.6618	0.233	0.0000	0.0000
2024/03/25	2032	02/05/2024		Bond Future	11.3145	85.0854	11.3133	85.0911	0.011	0.0000	0.0000
2024/03/25	2032	02/05/2024	13.35 Call	Bond Future	8718.5100	8.7185	8721.8600	8.7219	0.038	0.0000	0.0000
2024/03/25	2032	02/05/2024	13.35 Put	Bond Future	8.0200	0.0080	5.7200	0.0057	28.678	0.0000	0.0000
2024/03/25	2032	02/05/2024	11.35 Put	Bond Future	905.4900	0.9055	866.2300	0.8662	4.336	0.0000	0.0000
2024/03/25	2032	02/05/2024	11.35 Call	Bond Future	1068.1600	1.0682	1034.5500	1.0346	3.147	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.65 Put	Bond Future	3163.5500	3.1636	3151.4300	3.1514	0.383	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.65 Call	Bond Future	38.1300	0.0381	31.6600	0.0317	16.968	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	
2024/03/25	2032	02/05/2024	10.36 Put	Bond Future	4537.4900	4.5375	4531.4500	4.5315	0.133	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.36 Call	Bond Future	1.1800	0.0012	0.7900	0.0008	33.051	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.86 Put	Bond Future	2286.9300	2.2869	2264.2100	2.2642	0.993	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.86 Call	Bond Future	165.1500	0.1652	148.0800	0.1481	10.336	0.0000	0.0000
2024/03/25	2032	02/05/2024	12.90 Call	Bond Future	6916.1300	6.9161	6915.8700	6.9159	0.004	0.0000	0.0000
2024/03/25	2032	02/05/2024	12.90 Put	Bond Future	25.8700	0.0259	19.9600	0.0200	22.845	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.59 Put	Bond Future	3436.9400	3.4369	3426.9900	3.4270	0.290	0.0000	0.0000
2024/03/25	2032	02/05/2024	10.59 Call	Bond Future	22.0000	0.0220	17.7000	0.0177	19.545	0.0000	0.0000
2024/03/25	2032	02/05/2024	11.09 Put	Bond Future	1517.4800	1.5175	1483.4300	1.4834	2.244	0.0000	0.0000
2024/03/25	2032	02/05/2024	11.09 Call	Bond Future	477.8900	0.4779	449.4900	0.4495	5.943	0.0000	0.0000
2024/03/25	2032	02/05/2024	13.18 Call	Bond Future	8043.0500	8.0431	8045.1700	8.0452	0.026	0.0000	0.0000
2024/03/25	2032	02/05/2024	13.18 Put	Bond Future	13.5000	0.0135	9.9700	0.0100	26.148	0.0000	0.0000
2024/03/25	2032	01/08/2024	11.14 Call	Bond Future	1244.3800	1.2444	1226.7300	1.2267	1.418	0.0000	0.0000
2024/03/25	2032	01/08/2024	11.14 Put	Bond Future	2536.2200	2.5362	2512.7900	2.5128	0.924	0.0000	0.0000
2024/03/25	2032	01/08/2024	11.15 Call	Bond Future	1263.1700	1.2632	1245.4800	1.2455	1.400	0.0000	0.0000
2024/03/25	2032	01/08/2024	11.15 Put	Bond Future	2509.3300	2.5093	2485.8600	2.4859	0.935	0.0000	0.0000
2024/03/25	2032	01/08/2024	11.13 Call	Bond Future	1225.7600	1.2258	1208.1600	1.2082	1.436	0.0000	0.0000
2024/03/25	2032	01/08/2024	11.13 Put	Bond Future	2563.3100	2.5633	2539.9300	2.5399	0.912	0.0000	0.0000
2024/03/25	2032	01/08/2024		Bond Future	11.4255	86.9468	11.4242	86.9526	0.011	0.0000	0.0000
2024/03/25	2032	07/11/2024	13.36 Call	Bond Future	7989.0700	7.9891	7983.0900	7.9831	0.075	0.0000	0.0000
2024/03/25	2032	07/11/2024	13.36 Put	Bond Future	584.4200	0.5844	572.3000	0.5723	2.074	0.0000	0.0000
2024/03/25	2032	07/11/2024	11.64 Put	Bond Future	2360.3500	2.3604	2340.9400	2.3409	0.822	0.0000	0.0000
2024/03/25	2032	07/11/2024	11.64 Call	Bond Future	2726.6700	2.7267	2713.4000	2.7134	0.487	0.0000	0.0000
2024/03/25	2032	07/11/2024		Bond Future	11.5557	84.8301	11.5542	84.8362	0.012	0.0000	0.0000
2024/03/25	2032	07/11/2024	11.48 Call	Bond Future	2347.1800	2.3472	2333.8300	2.3338	0.569	0.0000	0.0000
2024/03/25	2032	07/11/2024	11.48 Put	Bond Future	2677.4800	2.6775	2657.9900	2.6580	0.728	0.0000	0.0000
2024/03/25	2032	07/11/2024	11.49 Call	Bond Future	2369.9800	2.3700	2356.6200	2.3566	0.564	0.0000	0.0000
2024/03/25	2032	07/11/2024	11.49 Put	Bond Future	2656.5300	2.6565	2637.0300	2.6370	0.734	0.0000	0.0000
2024/03/25	2032	07/11/2024	11.47 Call	Bond Future	2324.7600	2.3248	2311.4000	2.3114	0.575	0.0000	0.0000
2024/03/25	2032	07/11/2024	11.47 Put	Bond Future	2698.8500	2.6989	2679.3500	2.6794	0.723	0.0000	0.0000
2024/03/25	2032	06/02/2025		Bond Future	11.6958	86.6503	11.6942	86.6568	0.013	0.0000	0.0000
2024/03/25	2032	06/02/2025	11.72 Call	Bond Future	2787.2700	2.7873	2777.8600	2.7779	0.338	0.0000	0.0000
2024/03/25	2032	06/02/2025	11.72 Put	Bond Future	2684.7500	2.6848	2668.8200	2.6688	0.593	0.0000	0.0000
2024/03/25	2032	08/05/2025		Bond Future	11.8588	84.2879	11.8570	84.2950	0.015	0.0000	0.0000
2024/03/25	2032	08/05/2025	10.91 Call	Bond Future	1284.1800	1.2842	1277.4300	1.2774	0.526	0.0000	0.0000
2024/03/25	2032	08/05/2025	10.91 Put	Bond Future	5301.0600	5.3011	5287.2500	5.2873	0.261	0.0000	0.0000
2024/03/25	2033	02/05/2024		Bond Future	121.4331	121.4331	121.2280	121.2280	0.169	0.0000	0.0000
2024/03/25	2033	01/08/2024		Bond Future	124.1194	124.1194	123.9098	123.9098	0.169	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	
2024/03/25	2033	07/11/2024		Bond Future	125.5840	125.5840	125.3693	125.3693	0.171	0.0000	0.0000
2024/03/25	2033	06/02/2025		Bond Future	128.3099	128.3099	128.0911	128.0911	0.171	0.0000	0.0000
2024/03/25	2033	06/02/2025	124.94 Call	Bond Future	3369.9100	3.3699	3151.0700	3.1511	6.494	0.0000	0.0000
2024/03/25	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	2033	08/05/2025		Bond Future	129.4857	129.4857	129.2623	129.2623	0.172	0.0000	0.0000
2024/03/25	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	2033	08/05/2025	130.62 Put	Bond Future	1134.3300	1.1343	1357.6800	1.3577	19.690	0.0000	0.0000
2024/03/25	2037	02/05/2024		Bond Future	12.5359	76.8836	12.5751	76.6848	0.313	0.0000	0.0000
2024/03/25	2037	02/05/2024	11.44 Call	Bond Future	15.4500	0.0155	9.3400	0.0093	39.547	0.0000	0.0000
2024/03/25	2037	02/05/2024	11.44 Put	Bond Future	5901.4500	5.9015	6094.1500	6.0942	3.265	0.0000	0.0000
2024/03/25	2037	02/05/2024	11.45 Call	Bond Future	16.4600	0.0165	10.0100	0.0100	39.186	0.0000	0.0000
2024/03/25	2037	02/05/2024	11.45 Put	Bond Future	5845.7600	5.8458	6038.1200	6.0381	3.291	0.0000	0.0000
2024/03/25	2037	02/05/2024	11.43 Call	Bond Future	14.5000	0.0145	8.7200	0.0087	39.862	0.0000	0.0000
2024/03/25	2037	02/05/2024	11.43 Put	Bond Future	5957.2500	5.9573	6150.2800	6.1503	3.240	0.0000	0.0000
2024/03/25	2037	01/08/2024		Bond Future	12.6728	74.3094	12.7136	74.1063	0.322	0.0000	0.0000
2024/03/25	2037	01/08/2024	12.10 Call	Bond Future	909.3400	0.9093	831.3000	0.8313	8.582	0.0000	0.0000
2024/03/25	2037	01/08/2024	12.10 Put	Bond Future	3846.6200	3.8466	3971.7100	3.9717	3.252	0.0000	0.0000
2024/03/25	2037	01/08/2024	12.11 Call	Bond Future	926.1300	0.9261	847.1900	0.8472	8.524	0.0000	0.0000
2024/03/25	2037	01/08/2024	12.11 Put	Bond Future	3810.6900	3.8107	3934.8800	3.9349	3.259	0.0000	0.0000
2024/03/25	2037	01/08/2024	12.09 Call	Bond Future	892.7400	0.8927	815.6100	0.8156	8.640	0.0000	0.0000
2024/03/25	2037	01/08/2024	12.09 Put	Bond Future	3882.7900	3.8828	4008.7900	4.0088	3.245	0.0000	0.0000
2024/03/25	2037	01/08/2024	13.82 Call	Bond Future	6018.2000	6.0182	5832.4200	5.8324	3.087	0.0000	0.0000
2024/03/25	2037	01/08/2024	13.82 Put	Bond Future	607.2500	0.6073	624.6000	0.6246	2.857	0.0000	0.0000
2024/03/25	2037	01/08/2024	13.17 Call	Bond Future	3688.7900	3.6888	3528.2400	3.5282	4.352	0.0000	0.0000
2024/03/25	2037	01/08/2024	13.17 Put	Bond Future	1269.2800	1.2693	1311.8600	1.3119	3.355	0.0000	0.0000
2024/03/25	2037	07/11/2024		Bond Future	12.8189	76.0615	12.8615	75.8538	0.332	0.0000	0.0000
2024/03/25	2037	07/11/2024	12.58 Call	Bond Future	2330.0600	2.3301	2218.5200	2.2185	4.787	0.0000	0.0000
2024/03/25	2037	07/11/2024	12.58 Put	Bond Future	3511.7800	3.5118	3608.0000	3.6080	2.740	0.0000	0.0000
2024/03/25	2037	07/11/2024	12.59 Call	Bond Future	2354.3200	2.3543	2242.1500	2.2422	4.764	0.0000	0.0000
2024/03/25	2037	07/11/2024	12.59 Put	Bond Future	3486.0300	3.4860	3581.6200	3.5816	2.742	0.0000	0.0000
2024/03/25	2037	07/11/2024	12.57 Call	Bond Future	2305.9300	2.3059	2195.0200	2.1950	4.810	0.0000	0.0000
2024/03/25	2037	07/11/2024	12.57 Put	Bond Future	3537.7000	3.5377	3634.5500	3.6346	2.738	0.0000	0.0000
2024/03/25	2037	06/02/2025		Bond Future	12.9724	73.4327	13.0168	73.2207	0.342	0.0000	0.0000
2024/03/25	2037	06/02/2025	12.76 Call	Bond Future	2668.2100	2.6682	2555.2500	2.5553	4.234	0.0000	0.0000
2024/03/25	2037	06/02/2025	12.76 Put	Bond Future	3696.2200	3.6962	3795.2200	3.7952	2.678	0.0000	0.0000
2024/03/25	2037	08/05/2025		Bond Future	13.1485	74.9578	13.1947	74.7418	0.351	0.0000	0.0000
2024/03/25	2037	08/05/2025	12.25 Call	Bond Future	1598.1000	1.5981	1519.6300	1.5196	4.910	0.0000	0.0000
2024/03/25	2037	08/05/2025	12.25 Put	Bond Future	5992.0600	5.9921	6129.6500	6.1297	2.296	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	
2024/03/25	2038	02/05/2024		Bond Future	132.3533	132.3533	132.3403	132.3403	0.010	0.0000	0.0000
2024/03/25	2038	01/08/2024		Bond Future	133.2195	133.2195	133.2060	133.2060	0.010	0.0000	0.0000
2024/03/25	2038	07/11/2024		Bond Future	136.3958	136.3958	136.3821	136.3821	0.010	0.0000	0.0000
2024/03/25	2038	06/02/2025		Bond Future	137.2424	137.2424	137.2285	137.2285	0.010	0.0000	0.0000
2024/03/25	2038	06/02/2025	135.23 Call	Bond Future	2012.3600	2.0124	1998.4700	1.9985	0.690	0.0000	0.0000
2024/03/25	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	2038	08/05/2025		Bond Future	140.1340	140.1340	140.1203	140.1203	0.010	0.0000	0.0000
2024/03/25	2038	08/05/2025	139.68 Call	Bond Future	454.0000	0.4540	440.2900	0.4403	3.020	0.0000	0.0000
2024/03/25	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	2040	02/05/2024		Bond Future	12.8071	76.8533	12.8361	76.6989	0.226	0.0000	0.0000
2024/03/25	2040	02/05/2024	11.61 Call	Bond Future	8.4900	0.0085	5.1600	0.0052	39.223	0.0000	0.0000
2024/03/25	2040	02/05/2024	11.61 Put	Bond Future	6849.0400	6.8490	7000.1700	7.0002	2.207	0.0000	0.0000
2024/03/25	2040	02/05/2024	11.62 Call	Bond Future	9.0900	0.0091	5.5600	0.0056	38.834	0.0000	0.0000
2024/03/25	2040	02/05/2024	11.62 Put	Bond Future	6788.5300	6.7885	6939.4600	6.9395	2.223	0.0000	0.0000
2024/03/25	2040	02/05/2024	11.60 Call	Bond Future	7.9100	0.0079	4.7800	0.0048	39.570	0.0000	0.0000
2024/03/25	2040	02/05/2024	11.60 Put	Bond Future	6909.6500	6.9097	7060.9800	7.0610	2.190	0.0000	0.0000
2024/03/25	2040	01/08/2024		Bond Future	12.9467	74.0282	12.9769	73.8704	0.233	0.0000	0.0000
2024/03/25	2040	01/08/2024	12.33 Call	Bond Future	893.7400	0.8937	830.1200	0.8301	7.118	0.0000	0.0000
2024/03/25	2040	01/08/2024	12.33 Put	Bond Future	4236.3400	4.2363	4330.5100	4.3305	2.223	0.0000	0.0000
2024/03/25	2040	01/08/2024	12.34 Call	Bond Future	910.6900	0.9107	846.3200	0.8463	7.068	0.0000	0.0000
2024/03/25	2040	01/08/2024	12.34 Put	Bond Future	4197.2300	4.1972	4290.6500	4.2907	2.226	0.0000	0.0000
2024/03/25	2040	01/08/2024	12.32 Call	Bond Future	876.9900	0.8770	814.1100	0.8141	7.170	0.0000	0.0000
2024/03/25	2040	01/08/2024	12.32 Put	Bond Future	4275.7200	4.2757	4370.6300	4.3706	2.220	0.0000	0.0000
2024/03/25	2040	01/08/2024	12.28 Put	Bond Future	4435.8200	4.4358	4533.6900	4.5337	2.206	0.0000	0.0000
2024/03/25	2040	01/08/2024	12.28 Call	Bond Future	811.9500	0.8120	752.0300	0.7520	7.380	0.0000	0.0000
2024/03/25	2040	01/08/2024	12.88 Call	Bond Future	2116.7000	2.1167	2014.0800	2.0141	4.848	0.0000	0.0000
2024/03/25	2040	01/08/2024	12.88 Put	Bond Future	2467.3100	2.4673	2522.4800	2.5225	2.236	0.0000	0.0000
2024/03/25	2040	01/08/2024	13.48 Call	Bond Future	4013.3500	4.0134	3880.3600	3.8804	3.314	0.0000	0.0000
2024/03/25	2040	01/08/2024	13.48 Put	Bond Future	1302.2300	1.3022	1327.0300	1.3270	1.904	0.0000	0.0000
2024/03/25	2040	01/08/2024	12.95 Put	Bond Future	2294.7900	2.2948	2345.6200	2.3456	2.215	0.0000	0.0000
2024/03/25	2040	01/08/2024	12.95 Call	Bond Future	2311.9600	2.3120	2205.0000	2.2050	4.626	0.0000	0.0000
2024/03/25	2040	07/11/2024		Bond Future	13.0953	75.7736	13.1267	75.6122	0.240	0.0000	0.0000
2024/03/25	2040	07/11/2024	12.85 Call	Bond Future	2462.0500	2.4621	2369.9000	2.3699	3.743	0.0000	0.0000
2024/03/25	2040	07/11/2024	12.85 Put	Bond Future	3739.2700	3.7393	3808.4700	3.8085	1.851	0.0000	0.0000
2024/03/25	2040	07/11/2024	12.86 Call	Bond Future	2487.3100	2.4873	2394.6700	2.3947	3.725	0.0000	0.0000
2024/03/25	2040	07/11/2024	12.86 Put	Bond Future	3711.7800	3.7118	3780.4900	3.7805	1.851	0.0000	0.0000
2024/03/25	2040	07/11/2024	12.84 Call	Bond Future	2436.9100	2.4369	2345.2600	2.3453	3.761	0.0000	0.0000
2024/03/25	2040	07/11/2024	12.84 Put	Bond Future	3766.9400	3.7669	3836.6400	3.8366	1.850	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	
2024/03/25	2040	06/02/2025		Bond Future	13.2504	72.8878	13.2832	72.7232	0.247	0.0000	0.0000
2024/03/25	2040	06/02/2025	12.95 Call	Bond Future	2595.0500	2.5951	2506.7400	2.5067	3.403	0.0000	0.0000
2024/03/25	2040	06/02/2025	12.95 Put	Bond Future	4132.6700	4.1327	4208.9300	4.2089	1.845	0.0000	0.0000
2024/03/25	2040	08/05/2025		Bond Future	13.4264	74.4010	13.4605	74.2333	0.254	0.0000	0.0000
2024/03/25	2040	08/05/2025	12.63 Call	Bond Future	1808.2300	1.8082	1740.6000	1.7406	3.740	0.0000	0.0000
2024/03/25	2040	08/05/2025	12.63 Put	Bond Future	5906.7800	5.9068	6006.7900	6.0068	1.693	0.0000	0.0000
2024/03/25	2044	02/05/2024	12.50 Call	Bond Future	400.3600	0.4004	327.7000	0.3277	18.149	0.0000	0.0000
2024/03/25	2044	02/05/2024	12.50 Put	Bond Future	2694.0300	2.6940	2801.9800	2.8020	4.007	0.0000	0.0000
2024/03/25	2044	02/05/2024	12.75 Call	Bond Future	847.7100	0.8477	734.8700	0.7349	13.311	0.0000	0.0000
2024/03/25	2044	02/05/2024	12.75 Put	Bond Future	1763.6200	1.7636	1831.3900	1.8314	3.843	0.0000	0.0000
2024/03/25	2044	02/05/2024	13.00 Call	Bond Future	1507.0000	1.5070	1360.0100	1.3600	9.754	0.0000	0.0000
2024/03/25	2044	02/05/2024	13.00 Put	Bond Future	1088.4700	1.0885	1122.0900	1.1221	3.089	0.0000	0.0000
2024/03/25	2044	02/05/2024		Bond Future	12.9207	72.7466	12.9548	72.5660	0.264	0.0000	0.0000
2024/03/25	2044	02/05/2024	11.66 Call	Bond Future	4.5300	0.0045	2.5200	0.0025	44.371	0.0000	0.0000
2024/03/25	2044	02/05/2024	11.66 Put	Bond Future	7268.2900	7.2683	7446.8900	7.4469	2.457	0.0000	0.0000
2024/03/25	2044	02/05/2024	11.67 Call	Bond Future	4.8900	0.0049	2.7400	0.0027	43.967	0.0000	0.0000
2024/03/25	2044	02/05/2024	11.67 Put	Bond Future	7206.2100	7.2062	7384.6700	7.3847	2.476	0.0000	0.0000
2024/03/25	2044	02/05/2024	11.65 Call	Bond Future	4.1900	0.0042	2.3200	0.0023	44.630	0.0000	0.0000
2024/03/25	2044	02/05/2024	11.65 Put	Bond Future	7330.4700	7.3305	7509.2100	7.5092	2.438	0.0000	0.0000
2024/03/25	2044	01/08/2024		Bond Future	13.0572	69.9568	13.0928	69.7722	0.272	0.0000	0.0000
2024/03/25	2044	01/08/2024	12.29 Call	Bond Future	688.0600	0.6881	628.4400	0.6284	8.665	0.0000	0.0000
2024/03/25	2044	01/08/2024	12.29 Put	Bond Future	4885.7400	4.8857	5010.6800	5.0107	2.557	0.0000	0.0000
2024/03/25	2044	01/08/2024	12.30 Call	Bond Future	702.3600	0.7024	641.9200	0.6419	8.605	0.0000	0.0000
2024/03/25	2044	01/08/2024	12.30 Put	Bond Future	4842.6300	4.8426	4966.7500	4.9668	2.563	0.0000	0.0000
2024/03/25	2044	01/08/2024	12.28 Call	Bond Future	673.9500	0.6740	615.1400	0.6151	8.726	0.0000	0.0000
2024/03/25	2044	01/08/2024	12.28 Put	Bond Future	4929.1000	4.9291	5054.8500	5.0549	2.551	0.0000	0.0000
2024/03/25	2044	07/11/2024		Bond Future	13.2020	71.6062	13.2390	71.4174	0.280	0.0000	0.0000
2024/03/25	2044	07/11/2024	12.91 Call	Bond Future	2302.9700	2.3030	2201.6800	2.2017	4.398	0.0000	0.0000
2024/03/25	2044	07/11/2024	12.91 Put	Bond Future	3823.8800	3.8239	3911.3600	3.9114	2.288	0.0000	0.0000
2024/03/25	2044	07/11/2024	12.92 Call	Bond Future	2327.5900	2.3276	2225.7200	2.2257	4.377	0.0000	0.0000
2024/03/25	2044	07/11/2024	12.92 Put	Bond Future	3795.5000	3.7955	3882.4000	3.8824	2.290	0.0000	0.0000
2024/03/25	2044	07/11/2024	12.90 Call	Bond Future	2278.4600	2.2785	2177.7700	2.1778	4.419	0.0000	0.0000
2024/03/25	2044	07/11/2024	12.90 Put	Bond Future	3852.4400	3.8524	3940.5200	3.9405	2.286	0.0000	0.0000
2024/03/25	2044	06/02/2025		Bond Future	13.3527	68.7562	13.3912	68.5636	0.288	0.0000	0.0000
2024/03/25	2044	06/02/2025	13.02 Call	Bond Future	2692.9700	2.6930	2591.8300	2.5918	3.756	0.0000	0.0000
2024/03/25	2044	06/02/2025	13.02 Put	Bond Future	4395.9200	4.3959	4487.3300	4.4873	2.079	0.0000	0.0000
2024/03/25	2044	08/05/2025		Bond Future	13.5228	70.1834	13.5629	69.9871	0.296	0.0000	0.0000
2024/03/25	2044	08/05/2025	12.72 Call	Bond Future	2130.6100	2.1306	2048.3000	2.0483	3.863	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/03/25	2044	08/05/2025	12.72 Put	Bond Future		6272.0300	6.2720	6385.9800	6.3860	1.817	0.0000	0.0000
2024/03/25	2046	02/05/2024		Bond Future		113.1223	113.1223	113.2841	113.2841	0.143	0.0000	0.0000
2024/03/25	2046	01/08/2024		Bond Future		115.6247	115.6247	115.7901	115.7901	0.143	0.0000	0.0000
2024/03/25	2046	07/11/2024		Bond Future		116.1845	116.1845	116.3536	116.3536	0.146	0.0000	0.0000
2024/03/25	2046	06/02/2025		Bond Future		118.7057	118.7057	118.8790	118.8790	0.146	0.0000	0.0000
2024/03/25	2046	06/02/2025	114.01 Call	Bond Future		4695.6600	4.6957	4868.9800	4.8690	3.691	0.0000	0.0000
2024/03/25	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	2046	08/05/2025		Bond Future		118.9612	118.9612	119.1380	119.1380	0.149	0.0000	0.0000
2024/03/25	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	2046	08/05/2025	121.97 Put	Bond Future		3008.7600	3.0088	2831.9900	2.8320	5.875	0.0000	0.0000
2024/03/25	2050	02/05/2024		Bond Future		114.5379	114.5379	114.9130	114.9130	0.327	0.0000	0.0000
2024/03/25	2050	01/08/2024		Bond Future		114.7753	114.7753	115.1585	115.1585	0.334	0.0000	0.0000
2024/03/25	2050	07/11/2024		Bond Future		117.5118	117.5118	117.9045	117.9045	0.334	0.0000	0.0000
2024/03/25	2050	06/02/2025		Bond Future		117.7064	117.7064	118.1073	118.1073	0.341	0.0000	0.0000
2024/03/25	2050	06/02/2025	115.60 Call	Bond Future		2106.4400	2.1064	2507.3000	2.5073	19.030	0.0000	0.0000
2024/03/25	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	2050	08/05/2025		Bond Future		120.1859	120.1859	120.5959	120.5959	0.341	0.0000	0.0000
2024/03/25	2050	08/05/2025	121.16 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	2050	08/05/2025	121.16 Put	Bond Future		974.1000	0.9741	564.1500	0.5642	42.085	0.0000	0.0000
2024/03/25	8607	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	8608	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	8657	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	AL37	02/05/2024		Index Future		939.3350	939.3350	938.9780	938.9780	0.038	0.0000	0.0000
2024/03/25	AL37	01/08/2024		Index Future		959.8850	959.8850	959.5200	959.5200	0.038	0.0000	0.0000
2024/03/25	AL37	07/11/2024		Index Future		982.5340	982.5340	982.1660	982.1660	0.037	0.0000	0.0000
2024/03/25	AL37	06/02/2025		Index Future		1003.6490	1003.6490	1003.2830	1003.2830	0.036	0.0000	0.0000
2024/03/25	AL37	08/05/2025		Index Future		1024.6110	1024.6110	1024.2510	1024.2510	0.035	0.0000	0.0000
2024/03/25	AL7T	02/05/2024		Index Future		1081.8240	1081.8240	1080.6940	1080.6940	0.104	0.0000	0.0000
2024/03/25	AL7T	01/08/2024		Index Future		1105.4920	1105.4920	1104.3370	1104.3370	0.104	0.0000	0.0000
2024/03/25	AL7T	07/11/2024		Index Future		1131.5760	1131.5760	1130.4010	1130.4010	0.104	0.0000	0.0000
2024/03/25	AL7T	06/02/2025		Index Future		1155.8940	1155.8940	1154.7050	1154.7050	0.103	0.0000	0.0000
2024/03/25	AL7T	08/05/2025		Index Future		1180.0360	1180.0360	1178.8380	1178.8380	0.102	0.0000	0.0000
2024/03/25	ALBI	02/05/2024		Index Future		939.4500	939.4500	938.2580	938.2580	0.127	0.0000	0.0000
2024/03/25	ALBI	01/08/2024		Index Future		960.0030	960.0030	958.7850	958.7850	0.127	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	
2024/03/25	ALBI	07/11/2024		Index Future	982.6540	982.6540	981.4130	981.4130	0.126	0.0000	0.0000
2024/03/25	ALBI	06/02/2025		Index Future	1003.7720	1003.7720	1002.5150	1002.5150	0.125	0.0000	0.0000
2024/03/25	ALBI	08/05/2025		Index Future	1024.7370	1024.7370	1023.4660	1023.4660	0.124	0.0000	0.0000
2024/03/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	C442	25/04/2042		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
2024/03/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/25	ES33	02/05/2024		Bond Future	12.9360	72.0405	12.9750	71.8754	0.301	0.0000
2024/03/25	ES33	01/08/2024		Bond Future	13.0975	73.6342	13.1383	73.4654	0.311	0.0000
2024/03/25	ES33	07/11/2024		Bond Future	13.2880	71.5865	13.3307	71.4139	0.322	0.0000
2024/03/25	ES33	06/02/2025		Bond Future	13.4896	73.1384	13.5343	72.9624	0.332	0.0000
2024/03/25	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/25	ES33	06/02/2025	13.34 Put	Bond Future	593.1600	0.5932	769.2400	0.7692	29.685	0.0000
2024/03/25	ES33	08/05/2025		Bond Future	13.7088	70.8736	13.7556	70.6942	0.341	0.0000
2024/03/25	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/25	ES33	08/05/2025	12.73 Put	Bond Future	3898.3900	3.8984	4077.8400	4.0778	4.603	0.0000
2024/03/25	ES42	02/05/2024		Bond Future	13.3321	67.5920	13.3609	67.4504	0.216	0.0000
2024/03/25	ES42	01/08/2024		Bond Future	13.4777	69.0872	13.5078	68.9425	0.223	0.0000
2024/03/25	ES42	07/11/2024		Bond Future	13.6458	66.4655	13.6772	66.3176	0.230	0.0000
2024/03/25	ES42	06/02/2025		Bond Future	13.8149	67.9049	13.8475	67.7540	0.236	0.0000
2024/03/25	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/25	ES42	06/02/2025	13.71 Put	Bond Future	488.6300	0.4886	639.4900	0.6395	30.874	0.0000
2024/03/25	ES42	08/05/2025		Bond Future	14.0043	65.0638	14.0383	64.9100	0.243	0.0000
2024/03/25	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/25	ES42	08/05/2025	13.25 Put	Bond Future	3567.1000	3.5671	3720.8600	3.7209	4.311	0.0000
2024/03/25	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/25	GOVI	02/05/2024	950.98 Put	GOVI	252790.0000	25.2790	264390.0000	26.4390	4.589	0.0000
2024/03/25	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/25	GOVI	02/05/2024	950.99 Put	GOVI	252890.0000	25.2890	264490.0000	26.4490	4.587	0.0000
2024/03/25	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/25	GOVI	02/05/2024	950.97 Put	GOVI	252690.0000	25.2690	264290.0000	26.4290	4.591	0.0000
2024/03/25	GOVI	02/05/2024		GOVI	925.7010	925.7010	924.5410	924.5410	0.125	0.0000
2024/03/25	GOVI	01/08/2024	943.38 Call	GOVI	25730.0000	2.5730	13870.0000	1.3870	46.094	0.0000
2024/03/25	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/25	GOVI	01/08/2024	943.39 Call	GOVI	25630.0000	2.5630	13770.0000	1.3770	46.274	0.0000
2024/03/25	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/25	GOVI	01/08/2024	943.37 Call	GOVI	25830.0000	2.5830	13970.0000	1.3970	45.916	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/03/25	GOVI	01/08/2024	943.37 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	GOVI	01/08/2024		GOVI		945.9530	945.9530	944.7670	944.7670	0.125	0.0000	0.0000
2024/03/25	GOVI	07/11/2024		GOVI		968.2730	968.2730	967.0650	967.0650	0.125	0.0000	0.0000
2024/03/25	GOVI	07/11/2024	948.79 Call	GOVI		194830.0000	19.4830	182750.0000	18.2750	6.200	0.0000	0.0000
2024/03/25	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	GOVI	07/11/2024	948.80 Call	GOVI		194730.0000	19.4730	182650.0000	18.2650	6.203	0.0000	0.0000
2024/03/25	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	GOVI	07/11/2024	948.78 Call	GOVI		194930.0000	19.4930	182850.0000	18.2850	6.197	0.0000	0.0000
2024/03/25	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	GOVI	06/02/2025		GOVI		989.0810	989.0810	987.8580	987.8580	0.124	0.0000	0.0000
2024/03/25	GOVI	06/02/2025	972.00 Call	GOVI		170810.0000	17.0810	158580.0000	15.8580	7.160	0.0000	0.0000
2024/03/25	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	GOVI	08/05/2025		GOVI		1009.7400	1009.7400	1008.5030	1008.5030	0.123	0.0000	0.0000
2024/03/25	GOVI	08/05/2025	1,022.00 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	GOVI	08/05/2025	1,022.00 Put	GOVI		122600.0000	12.2600	134970.0000	13.4970	10.090	0.0000	0.0000
2024/03/25	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/03/25	IGOV	02/05/2024		Index Future		347.2250	347.2250	347.2970	347.2970	0.021	0.0000	0.0000
2024/03/25	IGOV	01/08/2024		Index Future		354.9070	354.9070	354.9800	354.9800	0.021	0.0000	0.0000
2024/03/25	IGOV	07/11/2024		Index Future		363.3700	363.3700	363.4480	363.4480	0.021	0.0000	0.0000
2024/03/25	IGOV	06/02/2025		Index Future		371.2600	371.2600	371.3430	371.3430	0.022	0.0000	0.0000
2024/03/25	IGOV	08/05/2025		Index Future		379.0940	379.0940	379.1840	379.1840	0.024	0.0000	0.0000
2024/03/25	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/03/25	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/03/25	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/03/25	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/03/25	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/03/25	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/03/25	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/03/25	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/03/25	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/03/25	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/03/25	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/03/25	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/03/25	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/03/25	JBAF	20/03/2024		Jibar Tradeable Future		8.3500	8.3500	8.3500	91.6500	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	
2024/03/25	JBAF	17/04/2024		Jibar Tradeable Future	8.3550	91.6450	8.3530	91.6470	0.024	0.0000	0.0000
2024/03/25	JBAF	15/05/2024		Jibar Tradeable Future	8.3500	91.6500	8.3490	91.6510	0.012	0.0000	0.0000
2024/03/25	JBAF	19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/03/25	JBAF	17/07/2024		Jibar Tradeable Future	8.3380	91.6620	8.3380	91.6620	0.000	0.0000	0.0000
2024/03/25	JBAF	21/08/2024		Jibar Tradeable Future	8.3300	91.6700	8.3310	91.6690	0.012	0.0000	0.0000
2024/03/25	JBAF	18/09/2024		Jibar Tradeable Future	8.3050	91.6950	8.3080	91.6920	0.036	0.0000	0.0000
2024/03/25	JBAF	18/12/2024		Jibar Tradeable Future	8.2650	91.7350	8.2680	91.7320	0.036	0.0000	0.0000
2024/03/25	JBAF	19/03/2025		Jibar Tradeable Future	8.1050	91.8950	8.1030	91.8970	0.025	0.0000	0.0000
2024/03/25	JBAF	18/06/2025		Jibar Tradeable Future	8.0350	91.9650	8.0380	91.9620	0.037	0.0000	0.0000
2024/03/25	JBAF	17/09/2025		Jibar Tradeable Future	7.8800	92.1200	7.8830	92.1170	0.038	0.0000	0.0000
2024/03/25	JBAF	17/12/2025		Jibar Tradeable Future	7.8500	92.1500	7.8530	92.1470	0.038	0.0000	0.0000
2024/03/25	JBAF	18/03/2026		Jibar Tradeable Future	7.9400	92.0600	7.9430	92.0570	0.038	0.0000	0.0000
2024/03/25	R035	02/05/2024		Bond Future	12.0990	82.4590	12.1384	82.2575	0.325	0.0000	0.0000
2024/03/25	R035	02/05/2024	11.20 Call	Bond Future	47.0700	0.0471	31.4300	0.0314	33.227	0.0000	0.0000
2024/03/25	R035	02/05/2024	11.20 Put	Bond Future	4844.8700	4.8449	5030.7300	5.0307	3.836	0.0000	0.0000
2024/03/25	R035	02/05/2024	11.21 Call	Bond Future	49.7000	0.0497	33.3500	0.0334	32.897	0.0000	0.0000
2024/03/25	R035	02/05/2024	11.21 Put	Bond Future	4791.9900	4.7920	4977.1400	4.9771	3.864	0.0000	0.0000
2024/03/25	R035	02/05/2024	11.19 Call	Bond Future	44.5300	0.0445	29.5800	0.0296	33.573	0.0000	0.0000
2024/03/25	R035	02/05/2024	11.19 Put	Bond Future	4897.9000	4.8979	5084.4500	5.0845	3.809	0.0000	0.0000
2024/03/25	R035	01/08/2024	11.80 Call	Bond Future	1165.3200	1.1653	1073.5700	1.0736	7.873	0.0000	0.0000
2024/03/25	R035	01/08/2024	11.80 Put	Bond Future	3317.2200	3.3172	3431.3600	3.4314	3.441	0.0000	0.0000
2024/03/25	R035	01/08/2024	11.81 Call	Bond Future	1185.1400	1.1851	1092.4600	1.0925	7.820	0.0000	0.0000
2024/03/25	R035	01/08/2024	11.81 Put	Bond Future	3284.9200	3.2849	3398.1300	3.3981	3.446	0.0000	0.0000
2024/03/25	R035	01/08/2024	11.79 Call	Bond Future	1145.7000	1.1457	1054.8700	1.0549	7.928	0.0000	0.0000
2024/03/25	R035	01/08/2024	11.79 Put	Bond Future	3349.7600	3.3498	3464.8200	3.4648	3.435	0.0000	0.0000
2024/03/25	R035	01/08/2024		Bond Future	12.2204	84.2630	12.2614	84.0571	0.336	0.0000	0.0000
2024/03/25	R035	07/11/2024		Bond Future	12.3655	81.7347	12.4084	81.5241	0.347	0.0000	0.0000
2024/03/25	R035	07/11/2024	12.18 Call	Bond Future	2422.4500	2.4225	2307.0600	2.3071	4.763	0.0000	0.0000
2024/03/25	R035	07/11/2024	12.18 Put	Bond Future	3341.3300	3.3413	3436.5300	3.4365	2.849	0.0000	0.0000
2024/03/25	R035	07/11/2024	12.19 Call	Bond Future	2447.1700	2.4472	2331.1500	2.3312	4.741	0.0000	0.0000
2024/03/25	R035	07/11/2024	12.19 Put	Bond Future	3316.1300	3.3161	3410.7000	3.4107	2.852	0.0000	0.0000
2024/03/25	R035	07/11/2024	12.17 Call	Bond Future	2397.8500	2.3979	2283.0900	2.2831	4.786	0.0000	0.0000
2024/03/25	R035	07/11/2024	12.17 Put	Bond Future	3366.6900	3.3667	3462.5200	3.4625	2.846	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	
2024/03/25	R035	06/02/2025		Bond Future	12.5203	83.4887	12.5651	83.2738	0.358	0.0000	0.0000
2024/03/25	R035	06/02/2025	12.41 Call	Bond Future	2834.5600	2.8346	2715.8700	2.7159	4.187	0.0000	0.0000
2024/03/25	R035	06/02/2025	12.41 Put	Bond Future	3367.0200	3.3670	3463.1400	3.4631	2.855	0.0000	0.0000
2024/03/25	R035	08/05/2025		Bond Future	12.6862	80.7110	12.7329	80.4920	0.368	0.0000	0.0000
2024/03/25	R035	08/05/2025	11.78 Call	Bond Future	1472.3300	1.4723	1396.0000	1.3960	5.184	0.0000	0.0000
2024/03/25	R035	08/05/2025	11.78 Put	Bond Future	5888.4900	5.8885	6031.1000	6.0311	2.422	0.0000	0.0000
2024/03/25	R053	02/05/2024	13.03 Call	Bond Future	2618.7200	2.6187	2404.9200	2.4049	8.164	0.0000	0.0000
2024/03/25	R053	02/05/2024	13.03 Put	Bond Future	941.8800	0.9419	966.5000	0.9665	2.614	0.0000	0.0000
2024/03/25	R053	02/05/2024	13.04 Call	Bond Future	2664.9500	2.6650	2450.0200	2.4500	8.065	0.0000	0.0000
2024/03/25	R053	02/05/2024	13.04 Put	Bond Future	920.6900	0.9207	944.1800	0.9442	2.551	0.0000	0.0000
2024/03/25	R053	02/05/2024	13.02 Call	Bond Future	2572.8100	2.5728	2360.1500	2.3602	8.266	0.0000	0.0000
2024/03/25	R053	02/05/2024	13.02 Put	Bond Future	963.4900	0.9635	989.2500	0.9893	2.674	0.0000	0.0000
2024/03/25	R053	02/05/2024		Bond Future	12.7857	92.3207	12.8200	92.0822	0.268	0.0000	0.0000
2024/03/25	R053	01/08/2024	13.14 Call	Bond Future	3751.5400	3.7515	3574.4400	3.5744	4.721	0.0000	0.0000
2024/03/25	R053	01/08/2024	13.14 Put	Bond Future	2208.8000	2.2088	2275.4100	2.2754	3.016	0.0000	0.0000
2024/03/25	R053	01/08/2024	13.15 Call	Bond Future	3793.0900	3.7931	3615.1700	3.6152	4.691	0.0000	0.0000
2024/03/25	R053	01/08/2024	13.15 Put	Bond Future	2183.9900	2.1840	2249.7800	2.2498	3.012	0.0000	0.0000
2024/03/25	R053	01/08/2024	13.13 Call	Bond Future	3710.1500	3.7102	3533.8900	3.5339	4.751	0.0000	0.0000
2024/03/25	R053	01/08/2024	13.13 Put	Bond Future	2233.8700	2.2339	2301.3200	2.3013	3.019	0.0000	0.0000
2024/03/25	R053	01/08/2024		Bond Future	12.9114	94.3404	12.9470	94.0967	0.276	0.0000	0.0000
2024/03/25	R053	07/11/2024		Bond Future	13.0544	90.6929	13.0916	90.4437	0.285	0.0000	0.0000
2024/03/25	R053	07/11/2024	12.80 Call	Bond Future	3016.3400	3.0163	2881.4100	2.8814	4.473	0.0000	0.0000
2024/03/25	R053	07/11/2024	12.80 Put	Bond Future	4756.0200	4.7560	4870.2800	4.8703	2.402	0.0000	0.0000
2024/03/25	R053	07/11/2024	12.81 Call	Bond Future	3048.7700	3.0488	2913.0600	2.9131	4.451	0.0000	0.0000
2024/03/25	R053	07/11/2024	12.81 Put	Bond Future	4718.8900	4.7189	4832.3700	4.8324	2.405	0.0000	0.0000
2024/03/25	R053	07/11/2024	12.79 Call	Bond Future	2983.7800	2.9838	2849.6400	2.8496	4.496	0.0000	0.0000
2024/03/25	R053	07/11/2024	12.79 Put	Bond Future	4793.1100	4.7931	4908.1600	4.9082	2.400	0.0000	0.0000
2024/03/25	R053	06/02/2025		Bond Future	13.2001	92.6379	13.2389	92.3837	0.294	0.0000	0.0000
2024/03/25	R053	06/02/2025	12.94 Call	Bond Future	3726.1600	3.7262	3588.6000	3.5886	3.692	0.0000	0.0000
2024/03/25	R053	06/02/2025	12.94 Put	Bond Future	5468.5100	5.4685	5585.1500	5.5852	2.133	0.0000	0.0000
2024/03/25	R053	08/05/2025		Bond Future	13.3607	88.6938	13.4011	88.4347	0.302	0.0000	0.0000
2024/03/25	R053	08/05/2025	12.64 Call	Bond Future	3060.7700	3.0608	2946.3100	2.9463	3.740	0.0000	0.0000
2024/03/25	R053	08/05/2025	12.64 Put	Bond Future	7934.1600	7.9342	8078.8200	8.0788	1.823	0.0000	0.0000
2024/03/25	R186	02/05/2024		Bond Future	9.1588	107.0027	9.1740	106.9672	0.166	0.0000	0.0000
2024/03/25	R186	02/05/2024	8.00 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/03/25	R186	02/05/2024	8.00 Put	Bond Future	2748.4900	2.7485	2783.9400	2.7839	1.290	0.0000	0.0000
2024/03/25	R186	02/05/2024	8.01 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/03/25	R186	02/05/2024	8.01 Put	Bond Future	2724.3700	2.7244	2759.8200	2.7598	1.301	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
2024/03/25	R186	02/05/2024	7.99 Call	Bond Future	0.0100	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/03/25	R186	02/05/2024	7.99 Put	Bond Future	2772.6100	2.7726	2808.0600	1.279	0.0000	0.0000
2024/03/25	R186	02/05/2024	10.40 Call	Bond Future	2857.1500	2.8572	2819.5700	2.8196	1.315	0.0000
2024/03/25	R186	02/05/2024	10.40 Put	Bond Future	13.2200	0.0132	11.1000	0.0111	16.036	0.0000
2024/03/25	R186	02/05/2024	9.73 Put	Bond Future	91.1000	0.0911	85.7000	0.0857	5.928	0.0000
2024/03/25	R186	02/05/2024	9.73 Call	Bond Future	1412.4300	1.4124	1371.5700	1.3716	2.893	0.0000
2024/03/25	R186	01/08/2024	8.69 Call	Bond Future	278.3500	0.2784	262.3900	0.2624	5.734	0.0000
2024/03/25	R186	01/08/2024	8.69 Put	Bond Future	1350.7000	1.3507	1370.9700	1.3710	1.501	0.0000
2024/03/25	R186	01/08/2024	8.70 Call	Bond Future	285.1200	0.2851	268.9300	0.2689	5.678	0.0000
2024/03/25	R186	01/08/2024	8.70 Put	Bond Future	1335.8900	1.3359	1355.9300	1.3559	1.500	0.0000
2024/03/25	R186	01/08/2024	8.68 Call	Bond Future	271.8900	0.2719	256.1600	0.2562	5.785	0.0000
2024/03/25	R186	01/08/2024	8.68 Put	Bond Future	1365.8200	1.3658	1386.3200	1.3863	1.501	0.0000
2024/03/25	R186	01/08/2024		Bond Future	9.1903	104.0356	9.2073	103.9993	0.185	0.0000
2024/03/25	R186	07/11/2024		Bond Future	9.2320	106.4892	9.2514	106.4524	0.209	0.0000
2024/03/25	R186	07/11/2024	9.14 Call	Bond Future	879.9900	0.8800	856.2900	0.8563	2.693	0.0000
2024/03/25	R186	07/11/2024	9.14 Put	Bond Future	1055.6200	1.0556	1068.7800	1.0688	1.247	0.0000
2024/03/25	R186	07/11/2024	9.15 Call	Bond Future	890.9600	0.8910	867.1100	0.8671	2.677	0.0000
2024/03/25	R186	07/11/2024	9.15 Put	Bond Future	1047.4900	1.0475	1060.5000	1.0605	1.242	0.0000
2024/03/25	R186	07/11/2024	9.13 Call	Bond Future	868.7500	0.8688	845.1800	0.8452	2.713	0.0000
2024/03/25	R186	07/11/2024	9.13 Put	Bond Future	1063.4900	1.0635	1076.7800	1.0768	1.250	0.0000
2024/03/25	R186	06/02/2025		Bond Future	9.3124	103.4591	9.3344	103.4218	0.236	0.0000
2024/03/25	R186	06/02/2025	9.03 Call	Bond Future	784.5100	0.7845	764.0000	0.7640	2.614	0.0000
2024/03/25	R186	06/02/2025	9.03 Put	Bond Future	1264.5200	1.2645	1281.2800	1.2813	1.325	0.0000
2024/03/25	R186	08/05/2025		Bond Future	9.4673	105.6113	9.4927	105.5738	0.269	0.0000
2024/03/25	R186	08/05/2025	8.47 Call	Bond Future	353.8000	0.3538	341.4600	0.3415	3.488	0.0000
2024/03/25	R186	08/05/2025	8.47 Put	Bond Future	1840.5600	1.8406	1865.7600	1.8658	1.369	0.0000
2024/03/25	R202	02/05/2024		Bond Future	259.8306	259.8306	259.3931	259.3931	0.168	0.0000
2024/03/25	R202	01/08/2024		Bond Future	260.5017	260.5017	260.0540	260.0540	0.172	0.0000
2024/03/25	R202	07/11/2024		Bond Future	266.7128	266.7128	266.2553	266.2553	0.172	0.0000
2024/03/25	R202	06/02/2025		Bond Future	267.2911	267.2911	266.8232	266.8232	0.175	0.0000
2024/03/25	R202	06/02/2025	266.79 Call	Bond Future	501.1400	0.5011	33.1900	0.0332	93.377	0.0000
2024/03/25	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/25	R202	08/05/2025		Bond Future	272.9232	272.9232	272.4465	272.4465	0.175	0.0000
2024/03/25	R202	08/05/2025	272.31 Call	Bond Future	613.2200	0.6132	136.4900	0.1365	77.742	0.0000
2024/03/25	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/25	R209	02/05/2024		Bond Future	12.2163	63.6907	12.2556	63.5138	0.322	0.0000
2024/03/25	R209	02/05/2024	11.18 Call	Bond Future	14.0200	0.0140	8.4300	0.0084	39.872	0.0000
2024/03/25	R209	02/05/2024	11.18 Put	Bond Future	4929.5400	4.9295	5100.9100	5.1009	3.476	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/03/25	R209	02/05/2024	11.19 Call	Bond Future		14.8600	0.0149	8.9800	0.0090	39.569	0.0000	0.0000
2024/03/25	R209	02/05/2024	11.19 Put	Bond Future		4880.4800	4.8805	5051.5600	5.0516	3.505	0.0000	0.0000
2024/03/25	R209	02/05/2024	11.17 Call	Bond Future		13.2400	0.0132	7.9200	0.0079	40.181	0.0000	0.0000
2024/03/25	R209	02/05/2024	11.17 Put	Bond Future		4978.7200	4.9787	5150.3600	5.1504	3.447	0.0000	0.0000
2024/03/25	R209	01/08/2024		Bond Future		12.3312	65.0841	12.3720	64.9033	0.331	0.0000	0.0000
2024/03/25	R209	01/08/2024	11.79 Call	Bond Future		795.5900	0.7956	725.9500	0.7260	8.753	0.0000	0.0000
2024/03/25	R209	01/08/2024	11.79 Put	Bond Future		3259.8200	3.2598	3371.0300	3.3710	3.412	0.0000	0.0000
2024/03/25	R209	01/08/2024	11.80 Call	Bond Future		810.5300	0.8105	740.0700	0.7401	8.693	0.0000	0.0000
2024/03/25	R209	01/08/2024	11.80 Put	Bond Future		3228.0300	3.2280	3338.4200	3.3384	3.420	0.0000	0.0000
2024/03/25	R209	01/08/2024	11.78 Call	Bond Future		780.8200	0.7808	712.0100	0.7120	8.813	0.0000	0.0000
2024/03/25	R209	01/08/2024	11.78 Put	Bond Future		3291.8200	3.2918	3403.8600	3.4039	3.404	0.0000	0.0000
2024/03/25	R209	07/11/2024		Bond Future		12.4627	63.4620	12.5052	63.2771	0.341	0.0000	0.0000
2024/03/25	R209	07/11/2024	12.22 Call	Bond Future		1916.3000	1.9163	1819.0500	1.8191	5.075	0.0000	0.0000
2024/03/25	R209	07/11/2024	12.22 Put	Bond Future		2986.2800	2.9863	3074.0000	3.0740	2.937	0.0000	0.0000
2024/03/25	R209	07/11/2024	12.23 Call	Bond Future		1937.0900	1.9371	1839.2600	1.8393	5.050	0.0000	0.0000
2024/03/25	R209	07/11/2024	12.23 Put	Bond Future		2962.4900	2.9625	3049.6300	3.0496	2.941	0.0000	0.0000
2024/03/25	R209	07/11/2024	12.21 Call	Bond Future		1895.6100	1.8956	1798.9500	1.7990	5.099	0.0000	0.0000
2024/03/25	R209	07/11/2024	12.21 Put	Bond Future		3010.2200	3.0102	3098.5300	3.0985	2.934	0.0000	0.0000
2024/03/25	R209	06/02/2025		Bond Future		12.5986	64.8237	12.6427	64.6350	0.350	0.0000	0.0000
2024/03/25	R209	06/02/2025	12.44 Call	Bond Future		2397.1700	2.3972	2294.8200	2.2948	4.270	0.0000	0.0000
2024/03/25	R209	06/02/2025	12.44 Put	Bond Future		3081.4200	3.0814	3167.7700	3.1678	2.802	0.0000	0.0000
2024/03/25	R209	08/05/2025		Bond Future		12.7502	63.0169	12.7961	62.8245	0.360	0.0000	0.0000
2024/03/25	R209	08/05/2025	11.89 Call	Bond Future		1368.1500	1.3682	1298.6200	1.2986	5.082	0.0000	0.0000
2024/03/25	R209	08/05/2025	11.89 Put	Bond Future		5131.0700	5.1311	5253.9300	5.2539	2.394	0.0000	0.0000
2024/03/25	R210	02/05/2024		Bond Future		233.0634	233.0634	233.3856	233.3856	0.138	0.0000	0.0000
2024/03/25	R210	01/08/2024		Bond Future		238.2191	238.2191	238.5486	238.5486	0.138	0.0000	0.0000
2024/03/25	R210	07/11/2024		Bond Future		240.5684	240.5684	240.9056	240.9056	0.140	0.0000	0.0000
2024/03/25	R210	06/02/2025		Bond Future		245.7897	245.7897	246.1351	246.1351	0.141	0.0000	0.0000
2024/03/25	R210	06/02/2025	239.61 Call	Bond Future		6179.6900	6.1797	6525.0600	6.5251	5.589	0.0000	0.0000
2024/03/25	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	R210	08/05/2025		Bond Future		247.5665	247.5665	247.9193	247.9193	0.142	0.0000	0.0000
2024/03/25	R210	08/05/2025	248.03 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	R210	08/05/2025	248.03 Put	Bond Future		463.4600	0.4635	110.7400	0.1107	76.106	0.0000	0.0000
2024/03/25	R213	02/05/2024	10.29 Call	Bond Future		97.5300	0.0975	82.8200	0.0828	15.083	0.0000	0.0000
2024/03/25	R213	02/05/2024	10.29 Put	Bond Future		2840.6300	2.8406	2842.6700	2.8427	0.072	0.0000	0.0000
2024/03/25	R213	02/05/2024	10.30 Call	Bond Future		102.9800	0.1030	87.7200	0.0877	14.818	0.0000	0.0000
2024/03/25	R213	02/05/2024	10.30 Put	Bond Future		2802.8700	2.8029	2804.3600	2.8044	0.053	0.0000	0.0000
2024/03/25	R213	02/05/2024	10.28 Call	Bond Future		92.2900	0.0923	78.1200	0.0781	15.354	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	
2024/03/25	R213	02/05/2024	10.28 Put	Bond Future	2878.6200	2.8786	2881.2000	2.8812	0.090	0.0000	0.0000
2024/03/25	R213	02/05/2024		Bond Future	10.9380	82.7077	10.9420	82.6909	0.037	0.0000	0.0000
2024/03/25	R213	01/08/2024		Bond Future	11.0332	84.5171	11.0374	84.5000	0.038	0.0000	0.0000
2024/03/25	R213	01/08/2024	10.87 Call	Bond Future	1338.0400	1.3380	1311.8600	1.3119	1.957	0.0000	0.0000
2024/03/25	R213	01/08/2024	10.87 Put	Bond Future	1999.8600	1.9999	1990.7800	1.9908	0.454	0.0000	0.0000
2024/03/25	R213	01/08/2024	10.88 Call	Bond Future	1357.3200	1.3573	1331.0200	1.3310	1.938	0.0000	0.0000
2024/03/25	R213	01/08/2024	10.88 Put	Bond Future	1978.4000	1.9784	1969.2000	1.9692	0.465	0.0000	0.0000
2024/03/25	R213	01/08/2024	10.86 Call	Bond Future	1318.9200	1.3189	1292.8500	1.2929	1.977	0.0000	0.0000
2024/03/25	R213	01/08/2024	10.86 Put	Bond Future	2021.5100	2.0215	2012.5400	2.0125	0.444	0.0000	0.0000
2024/03/25	R213	07/11/2024		Bond Future	11.1532	82.9489	11.1576	82.9316	0.040	0.0000	0.0000
2024/03/25	R213	07/11/2024	11.22 Call	Bond Future	2389.9500	2.3900	2366.0000	2.3660	1.002	0.0000	0.0000
2024/03/25	R213	07/11/2024	11.22 Put	Bond Future	2129.2800	2.1293	2122.6500	2.1227	0.311	0.0000	0.0000
2024/03/25	R213	07/11/2024	11.23 Call	Bond Future	2412.0100	2.4120	2388.0000	2.3880	0.995	0.0000	0.0000
2024/03/25	R213	07/11/2024	11.23 Put	Bond Future	2112.4100	2.1124	2105.7200	2.1057	0.317	0.0000	0.0000
2024/03/25	R213	07/11/2024	11.21 Call	Bond Future	2367.9800	2.3680	2344.0800	2.3441	1.009	0.0000	0.0000
2024/03/25	R213	07/11/2024	11.21 Put	Bond Future	2146.2700	2.1463	2139.6900	2.1397	0.307	0.0000	0.0000
2024/03/25	R213	06/02/2025		Bond Future	11.2884	84.7295	11.2930	84.7121	0.041	0.0000	0.0000
2024/03/25	R213	06/02/2025	11.35 Call	Bond Future	2721.8100	2.7218	2700.4200	2.7004	0.786	0.0000	0.0000
2024/03/25	R213	06/02/2025	11.35 Put	Bond Future	2488.8800	2.4889	2484.9000	2.4849	0.160	0.0000	0.0000
2024/03/25	R213	08/05/2025		Bond Future	11.4401	82.9330	11.4449	82.9156	0.042	0.0000	0.0000
2024/03/25	R213	08/05/2025	10.52 Call	Bond Future	1224.5100	1.2245	1210.9200	1.2109	1.110	0.0000	0.0000
2024/03/25	R213	08/05/2025	10.52 Put	Bond Future	4681.2900	4.6813	4685.0900	4.6851	0.081	0.0000	0.0000
2024/03/25	R214	02/05/2024	13.52 Call	Bond Future	3927.5400	3.9275	3789.1500	3.7892	3.524	0.0000	0.0000
2024/03/25	R214	02/05/2024	13.52 Put	Bond Future	128.8900	0.1289	122.6600	0.1227	4.834	0.0000	0.0000
2024/03/25	R214	02/05/2024	12.87 Call	Bond Future	1690.4000	1.6904	1566.4000	1.5664	7.336	0.0000	0.0000
2024/03/25	R214	02/05/2024	12.87 Put	Bond Future	644.1900	0.6442	652.3500	0.6524	1.267	0.0000	0.0000
2024/03/25	R214	02/05/2024	12.12 Put	Bond Future	2641.6300	2.6416	2729.6200	2.7296	3.331	0.0000	0.0000
2024/03/25	R214	02/05/2024	12.12 Call	Bond Future	227.3900	0.2274	183.2200	0.1832	19.425	0.0000	0.0000
2024/03/25	R214	02/05/2024	12.14 Put	Bond Future	2563.3300	2.5633	2648.9700	2.6490	3.341	0.0000	0.0000
2024/03/25	R214	02/05/2024	12.14 Call	Bond Future	245.6000	0.2456	199.0800	0.1991	18.941	0.0000	0.0000
2024/03/25	R214	02/05/2024	11.47 Call	Bond Future	6.6200	0.0066	3.9800	0.0040	39.879	0.0000	0.0000
2024/03/25	R214	02/05/2024	11.47 Put	Bond Future	5692.3700	5.6924	5821.8900	5.8219	2.275	0.0000	0.0000
2024/03/25	R214	02/05/2024	11.48 Call	Bond Future	7.1100	0.0071	4.3000	0.0043	39.522	0.0000	0.0000
2024/03/25	R214	02/05/2024	11.48 Put	Bond Future	5640.4800	5.6405	5769.8300	5.7698	2.293	0.0000	0.0000
2024/03/25	R214	02/05/2024	11.46 Call	Bond Future	6.1600	0.0062	3.6800	0.0037	40.260	0.0000	0.0000
2024/03/25	R214	02/05/2024	11.46 Put	Bond Future	5744.3500	5.7444	5874.0300	5.8740	2.258	0.0000	0.0000
2024/03/25	R214	02/05/2024		Bond Future	12.6359	58.8182	12.6651	58.6861	0.231	0.0000	0.0000
2024/03/25	R214	01/08/2024		Bond Future	12.7498	60.1050	12.7801	59.9700	0.237	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	
2024/03/25	R214	01/08/2024	12.17 Call	Bond Future	802.0300	0.8020	745.7300	0.7457	7.020	0.0000	0.0000
2024/03/25	R214	01/08/2024	12.17 Put	Bond Future	3486.8300	3.4868	3565.5900	3.5656	2.259	0.0000	0.0000
2024/03/25	R214	01/08/2024	12.18 Call	Bond Future	816.9600	0.8170	760.0200	0.7600	6.970	0.0000	0.0000
2024/03/25	R214	01/08/2024	12.18 Put	Bond Future	3453.8200	3.4538	3531.9400	3.5319	2.262	0.0000	0.0000
2024/03/25	R214	01/08/2024	12.16 Call	Bond Future	787.1500	0.7872	731.4900	0.7315	7.071	0.0000	0.0000
2024/03/25	R214	01/08/2024	12.16 Put	Bond Future	3519.9500	3.5200	3599.3500	3.5994	2.256	0.0000	0.0000
2024/03/25	R214	07/11/2024		Bond Future	12.8832	58.2153	12.9146	58.0772	0.244	0.0000	0.0000
2024/03/25	R214	07/11/2024	12.61 Call	Bond Future	2011.4200	2.0114	1933.8900	1.9339	3.854	0.0000	0.0000
2024/03/25	R214	07/11/2024	12.61 Put	Bond Future	3232.7700	3.2328	3293.3300	3.2933	1.873	0.0000	0.0000
2024/03/25	R214	07/11/2024	12.62 Call	Bond Future	2032.7500	2.0328	1954.7800	1.9548	3.836	0.0000	0.0000
2024/03/25	R214	07/11/2024	12.62 Put	Bond Future	3208.6700	3.2087	3268.7900	3.2688	1.874	0.0000	0.0000
2024/03/25	R214	07/11/2024	12.60 Call	Bond Future	1990.2100	1.9902	1913.1100	1.9131	3.874	0.0000	0.0000
2024/03/25	R214	07/11/2024	12.60 Put	Bond Future	3257.0300	3.2570	3318.0200	3.3180	1.873	0.0000	0.0000
2024/03/25	R214	06/02/2025		Bond Future	13.0224	59.4645	13.0550	59.3237	0.251	0.0000	0.0000
2024/03/25	R214	06/02/2025	12.71 Call	Bond Future	2209.5700	2.2096	2134.1800	2.1342	3.412	0.0000	0.0000
2024/03/25	R214	06/02/2025	12.71 Put	Bond Future	3585.6500	3.5857	3651.1200	3.6511	1.826	0.0000	0.0000
2024/03/25	R214	08/05/2025		Bond Future	13.1684	57.3950	13.2023	57.2515	0.257	0.0000	0.0000
2024/03/25	R214	08/05/2025	12.40 Call	Bond Future	1656.5200	1.6565	1596.4500	1.5965	3.626	0.0000	0.0000
2024/03/25	R214	08/05/2025	12.40 Put	Bond Future	5075.8100	5.0758	5159.2800	5.1593	1.644	0.0000	0.0000
2024/03/25	R248	02/05/2024	11.40 Put	Bond Future	8541.1100	8.5411	8725.4400	8.7254	2.158	0.0000	0.0000
2024/03/25	R248	02/05/2024	11.40 Call	Bond Future	1.3100	0.0013	0.6500	0.0007	50.382	0.0000	0.0000
2024/03/25	R248	02/05/2024	12.40 Put	Bond Future	2786.1000	2.7861	2895.6600	2.8957	3.932	0.0000	0.0000
2024/03/25	R248	02/05/2024	12.40 Call	Bond Future	419.6800	0.4197	344.2500	0.3443	17.973	0.0000	0.0000
2024/03/25	R248	02/05/2024	13.16 Call	Bond Future	2437.0000	2.4370	2262.5300	2.2625	7.159	0.0000	0.0000
2024/03/25	R248	02/05/2024	13.16 Put	Bond Future	659.9500	0.6600	670.4700	0.6705	1.594	0.0000	0.0000
2024/03/25	R248	02/05/2024		Bond Future	12.8242	71.4766	12.8585	71.2916	0.267	0.0000	0.0000
2024/03/25	R248	02/05/2024	11.47 Call	Bond Future	2.3800	0.0024	1.2500	0.0013	47.479	0.0000	0.0000
2024/03/25	R248	02/05/2024	11.47 Put	Bond Future	8080.5400	8.0805	8264.4000	8.2644	2.275	0.0000	0.0000
2024/03/25	R248	02/05/2024	11.48 Call	Bond Future	2.5800	0.0026	1.3600	0.0014	47.287	0.0000	0.0000
2024/03/25	R248	02/05/2024	11.48 Put	Bond Future	8015.1800	8.0152	8198.9500	8.1990	2.293	0.0000	0.0000
2024/03/25	R248	02/05/2024	11.46 Call	Bond Future	2.1900	0.0022	1.1400	0.0011	47.945	0.0000	0.0000
2024/03/25	R248	02/05/2024	11.46 Put	Bond Future	8146.0100	8.1460	8329.9500	8.3300	2.258	0.0000	0.0000
2024/03/25	R248	01/08/2024		Bond Future	12.9463	73.0403	12.9819	72.8512	0.275	0.0000	0.0000
2024/03/25	R248	01/08/2024	12.31 Call	Bond Future	871.9400	0.8719	801.4500	0.8015	8.084	0.0000	0.0000
2024/03/25	R248	01/08/2024	12.31 Put	Bond Future	4412.2500	4.4123	4530.8100	4.5308	2.687	0.0000	0.0000
2024/03/25	R248	01/08/2024	12.32 Call	Bond Future	889.0000	0.8890	817.6400	0.8176	8.027	0.0000	0.0000
2024/03/25	R248	01/08/2024	12.32 Put	Bond Future	4371.2100	4.3712	4488.9000	4.4889	2.692	0.0000	0.0000
2024/03/25	R248	01/08/2024	12.30 Call	Bond Future	855.2200	0.8552	785.6000	0.7856	8.141	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	
2024/03/25	R248	01/08/2024	12.30 Put	Bond Future	4453.7100	4.4537	4573.1400	4.5731	2.682	0.0000	0.0000
2024/03/25	R248	07/11/2024	12.79 Call	Bond Future	2366.1200	2.3661	2262.2800	2.2623	4.389	0.0000	0.0000
2024/03/25	R248	07/11/2024	12.79 Put	Bond Future	3958.3200	3.9583	4047.8200	4.0478	2.261	0.0000	0.0000
2024/03/25	R248	07/11/2024	12.80 Call	Bond Future	2391.3300	2.3913	2286.8900	2.2869	4.367	0.0000	0.0000
2024/03/25	R248	07/11/2024	12.80 Put	Bond Future	3929.1800	3.9292	4018.0800	4.0181	2.263	0.0000	0.0000
2024/03/25	R248	07/11/2024	12.78 Call	Bond Future	2341.2600	2.3413	2238.0100	2.2380	4.410	0.0000	0.0000
2024/03/25	R248	07/11/2024	12.78 Put	Bond Future	3987.8900	3.9879	4077.9800	4.0780	2.259	0.0000	0.0000
2024/03/25	R248	07/11/2024		Bond Future	13.0888	70.3108	13.1259	70.1174	0.284	0.0000	0.0000
2024/03/25	R248	06/02/2025		Bond Future	13.2375	71.8193	13.2761	71.6220	0.292	0.0000	0.0000
2024/03/25	R248	06/02/2025	12.71 Call	Bond Future	2375.5800	2.3756	2281.1700	2.2812	3.974	0.0000	0.0000
2024/03/25	R248	06/02/2025	12.71 Put	Bond Future	5172.6900	5.1727	5275.5600	5.2756	1.989	0.0000	0.0000
2024/03/25	R248	08/05/2025		Bond Future	13.3932	68.8615	13.4334	68.6605	0.300	0.0000	0.0000
2024/03/25	R248	08/05/2025	12.60 Call	Bond Future	2314.5600	2.3146	2227.9600	2.2280	3.742	0.0000	0.0000
2024/03/25	R248	08/05/2025	12.60 Put	Bond Future	6509.5700	6.5096	6624.0200	6.6240	1.758	0.0000	0.0000
2024/03/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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