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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/03/2024 TO 14/03/2024

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
2024/03/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/14	2025	02/05/2024		Bond Future	178.9337	178.9337	178.8987	0.020	0.0000	0.0000
2024/03/14	2025	01/08/2024		Bond Future	181.0718	181.0718	181.0362	0.020	0.0000	0.0000
2024/03/14	2025	07/11/2024		Bond Future	185.3784	185.3784	185.3424	0.019	0.0000	0.0000
2024/03/14	2029	02/05/2024		Bond Future	128.5986	128.5986	128.7351	0.106	0.0000	0.0000
2024/03/14	2029	01/08/2024		Bond Future	131.4520	131.4520	131.5916	0.106	0.0000	0.0000
2024/03/14	2029	07/11/2024		Bond Future	133.1807	133.1807	133.3241	0.108	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	
2024/03/14	2029	06/02/2025		Bond Future	136.0588	136.0588	136.2059	136.2059	0.108	0.0000	0.0000
2024/03/14	2029	06/02/2025	132.40 Call	Bond Future	3658.7800	3.6588	3805.8700	3.8059	4.020	0.0000	0.0000
2024/03/14	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	2029	08/05/2025		Bond Future	137.4883	137.4883	137.6394	137.6394	0.110	0.0000	0.0000
2024/03/14	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	2029	08/05/2025	137.85 Put	Bond Future	361.6600	0.3617	210.5600	0.2106	41.780	0.0000	0.0000
2024/03/14	2030	02/05/2024		Bond Future	10.2285	92.6171	10.3049	92.3120	0.747	0.0000	0.0000
2024/03/14	2030	02/05/2024	9.82 Call	Bond Future	329.0500	0.3291	254.3800	0.2544	22.693	0.0000	0.0000
2024/03/14	2030	02/05/2024	9.82 Put	Bond Future	1983.0900	1.9831	2213.5100	2.2135	11.619	0.0000	0.0000
2024/03/14	2030	02/05/2024	9.83 Call	Bond Future	340.2200	0.3402	263.7000	0.2637	22.491	0.0000	0.0000
2024/03/14	2030	02/05/2024	9.83 Put	Bond Future	1953.3200	1.9533	2181.8900	2.1819	11.702	0.0000	0.0000
2024/03/14	2030	02/05/2024	9.81 Call	Bond Future	318.0300	0.3180	245.2000	0.2452	22.900	0.0000	0.0000
2024/03/14	2030	02/05/2024	9.81 Put	Bond Future	2013.0300	2.0130	2245.2900	2.2453	11.538	0.0000	0.0000
2024/03/14	2030	02/05/2024	9.66 Put	Bond Future	2494.9900	2.4950	2752.2300	2.7522	10.310	0.0000	0.0000
2024/03/14	2030	02/05/2024	9.66 Call	Bond Future	182.8700	0.1829	135.0200	0.1350	26.166	0.0000	0.0000
2024/03/14	2030	02/05/2024	10.16 Put	Bond Future	1129.2400	1.1292	1291.5200	1.2915	14.371	0.0000	0.0000
2024/03/14	2030	02/05/2024	10.16 Call	Bond Future	854.5000	0.8545	711.6900	0.7117	16.713	0.0000	0.0000
2024/03/14	2030	02/05/2024	11.94 Call	Bond Future	6553.9100	6.5539	6251.8800	6.2519	4.608	0.0000	0.0000
2024/03/14	2030	02/05/2024	11.94 Put	Bond Future	12.8900	0.0129	15.9500	0.0160	23.739	0.0000	0.0000
2024/03/14	2030	02/05/2024	12.38 Call	Bond Future	8128.4400	8.1284	7823.9200	7.8239	3.746	0.0000	0.0000
2024/03/14	2030	02/05/2024	12.38 Put	Bond Future	2.1800	0.0022	2.7500	0.0028	26.147	0.0000	0.0000
2024/03/14	2030	02/05/2024	10.82 Put	Bond Future	294.6300	0.2946	349.6000	0.3496	18.657	0.0000	0.0000
2024/03/14	2030	02/05/2024	10.82 Call	Bond Future	2624.8500	2.6249	2374.7300	2.3747	9.529	0.0000	0.0000
2024/03/14	2030	02/05/2024	10.62 Put	Bond Future	456.5400	0.4565	536.6400	0.5366	17.545	0.0000	0.0000
2024/03/14	2030	02/05/2024	10.62 Call	Bond Future	2007.3200	2.0073	1782.3300	1.7823	11.208	0.0000	0.0000
2024/03/14	2030	02/05/2024	11.12 Put	Bond Future	147.3700	0.1474	176.7500	0.1768	19.936	0.0000	0.0000
2024/03/14	2030	02/05/2024	11.12 Call	Bond Future	3630.8500	3.6309	3355.1400	3.3551	7.594	0.0000	0.0000
2024/03/14	2030	02/05/2024	13.15 Call	Bond Future	10811.1700	10.8112	10506.1000	10.5061	2.822	0.0000	0.0000
2024/03/14	2030	02/05/2024	13.15 Put	Bond Future	0.0500	0.0001	0.0700	0.0001	40.000	0.0000	0.0000
2024/03/14	2030	01/08/2024	10.38 Call	Bond Future	1784.0300	1.7840	1615.7300	1.6157	9.434	0.0000	0.0000
2024/03/14	2030	01/08/2024	10.38 Put	Bond Future	1502.4200	1.5024	1645.8600	1.6459	9.547	0.0000	0.0000
2024/03/14	2030	01/08/2024	10.39 Call	Bond Future	1805.8300	1.8058	1636.3600	1.6364	9.385	0.0000	0.0000
2024/03/14	2030	01/08/2024	10.39 Put	Bond Future	1485.7400	1.4857	1628.0100	1.6280	9.576	0.0000	0.0000
2024/03/14	2030	01/08/2024	10.37 Call	Bond Future	1762.3600	1.7624	1595.2300	1.5952	9.483	0.0000	0.0000
2024/03/14	2030	01/08/2024	10.37 Put	Bond Future	1519.2400	1.5192	1663.8500	1.6639	9.519	0.0000	0.0000
2024/03/14	2030	01/08/2024		Bond Future	10.3070	90.6439	10.3878	90.3321	0.785	0.0000	0.0000
2024/03/14	2030	07/11/2024		Bond Future	10.3947	92.7758	10.4807	92.4570	0.827	0.0000	0.0000
2024/03/14	2030	07/11/2024	10.75 Call	Bond Future	2923.9500	2.9240	2730.0400	2.7300	6.632	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	
2024/03/14	2030	07/11/2024	10.75 Put	Bond Future	1615.5300	1.6155	1740.4300	1.7404	7.731	0.0000	0.0000
2024/03/14	2030	07/11/2024	10.76 Call	Bond Future	2947.5200	2.9475	2752.8300	2.7528	6.605	0.0000	0.0000
2024/03/14	2030	07/11/2024	10.76 Put	Bond Future	1602.6200	1.6026	1726.7400	1.7267	7.745	0.0000	0.0000
2024/03/14	2030	07/11/2024	10.74 Call	Bond Future	2900.7300	2.9007	2707.6300	2.7076	6.657	0.0000	0.0000
2024/03/14	2030	07/11/2024	10.74 Put	Bond Future	1628.8200	1.6288	1754.5300	1.7545	7.718	0.0000	0.0000
2024/03/14	2030	06/02/2025		Bond Future	10.4994	90.7480	10.5907	90.4227	0.870	0.0000	0.0000
2024/03/14	2030	06/02/2025	10.68 Call	Bond Future	2735.9800	2.7360	2555.1000	2.5551	6.611	0.0000	0.0000
2024/03/14	2030	06/02/2025	10.68 Put	Bond Future	2094.0400	2.0940	2238.4300	2.2384	6.895	0.0000	0.0000
2024/03/14	2030	08/05/2025		Bond Future	10.6408	92.6278	10.7380	92.2962	0.914	0.0000	0.0000
2024/03/14	2030	08/05/2025	9.93 Call	Bond Future	1408.5600	1.4086	1291.3200	1.2913	8.323	0.0000	0.0000
2024/03/14	2030	08/05/2025	9.93 Put	Bond Future	3878.3200	3.8783	4092.7000	4.0927	5.528	0.0000	0.0000
2024/03/14	2032	02/05/2024	11.81 Call	Bond Future	3545.4600	3.5455	3220.4000	3.2204	9.168	0.0000	0.0000
2024/03/14	2032	02/05/2024	11.81 Put	Bond Future	242.5400	0.2425	293.7300	0.2937	21.106	0.0000	0.0000
2024/03/14	2032	02/05/2024	11.21 Call	Bond Future	1439.7400	1.4397	1216.8800	1.2169	15.479	0.0000	0.0000
2024/03/14	2032	02/05/2024	11.21 Put	Bond Future	855.1200	0.8551	1008.5100	1.0085	17.938	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.57 Put	Bond Future	2638.4200	2.6384	2957.4300	2.9574	12.091	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.57 Call	Bond Future	193.2700	0.1933	136.0300	0.1360	29.617	0.0000	0.0000
2024/03/14	2032	02/05/2024	11.28 Call	Bond Future	1651.5400	1.6515	1412.3700	1.4124	14.482	0.0000	0.0000
2024/03/14	2032	02/05/2024	11.28 Put	Bond Future	743.8100	0.7438	880.8900	0.8809	18.429	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.30 Put	Bond Future	3808.3100	3.8083	4167.9400	4.1679	9.443	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.30 Call	Bond Future	43.0000	0.0430	26.3800	0.0264	38.651	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.55 Call	Bond Future	175.8400	0.1758	122.6800	0.1227	30.232	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.55 Put	Bond Future	2717.9100	2.7179	3041.0000	3.0410	11.887	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.56 Call	Bond Future	184.4100	0.1844	129.2300	0.1292	29.922	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.56 Put	Bond Future	2678.0100	2.6780	2999.0800	2.9991	11.989	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.54 Call	Bond Future	167.4800	0.1675	116.3200	0.1163	30.547	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.54 Put	Bond Future	2758.0700	2.7581	3083.1600	3.0832	11.787	0.0000	0.0000
2024/03/14	2032	02/05/2024		Bond Future	11.0842	86.1520	11.1650	85.7757	0.729	0.0000	0.0000
2024/03/14	2032	02/05/2024	13.35 Call	Bond Future	9781.8300	9.7818	9406.7000	9.4067	3.835	0.0000	0.0000
2024/03/14	2032	02/05/2024	13.35 Put	Bond Future	4.7700	0.0048	5.8900	0.0059	23.480	0.0000	0.0000
2024/03/14	2032	02/05/2024	11.35 Put	Bond Future	645.3200	0.6453	767.2200	0.7672	18.890	0.0000	0.0000
2024/03/14	2032	02/05/2024	11.35 Call	Bond Future	1874.5600	1.8746	1620.2100	1.6202	13.569	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.65 Put	Bond Future	2334.1200	2.3341	2635.3300	2.6353	12.905	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.65 Call	Bond Future	275.2700	0.2753	200.2300	0.2002	27.261	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.36 Put	Bond Future	3532.7200	3.5327	3885.9900	3.8860	10.000	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.36 Call	Bond Future	62.9800	0.0630	40.0000	0.0400	36.488	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.86 Put	Bond Future	1645.7400	1.6457	1892.3600	1.8924	14.985	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.86 Call	Bond Future	590.5300	0.5905	460.9000	0.4609	21.951	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/03/14	2032	02/05/2024	12.90 Call	Bond Future		7977.2900	7.9773	7605.5700	7.6056	4.660	0.0000	0.0000
2024/03/14	2032	02/05/2024	12.90 Put	Bond Future		20.4600	0.0205	24.9900	0.0250	22.141	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.59 Put	Bond Future		2560.3200	2.5603	2875.0900	2.8751	12.294	0.0000	0.0000
2024/03/14	2032	02/05/2024	10.59 Call	Bond Future		211.9500	0.2120	150.4700	0.1505	29.007	0.0000	0.0000
2024/03/14	2032	02/05/2024	11.09 Put	Bond Future		1079.3200	1.0793	1263.0200	1.2630	17.020	0.0000	0.0000
2024/03/14	2032	02/05/2024	11.09 Call	Bond Future		1106.3000	1.1063	913.7500	0.9138	17.405	0.0000	0.0000
2024/03/14	2032	02/05/2024	13.18 Call	Bond Future		9104.9400	9.1049	8730.7000	8.7307	4.110	0.0000	0.0000
2024/03/14	2032	02/05/2024	13.18 Put	Bond Future		8.8200	0.0088	10.8300	0.0108	22.789	0.0000	0.0000
2024/03/14	2032	01/08/2024	11.14 Call	Bond Future		1901.8900	1.9019	1710.1400	1.7101	10.082	0.0000	0.0000
2024/03/14	2032	01/08/2024	11.14 Put	Bond Future		2097.9100	2.0979	2290.6600	2.2907	9.188	0.0000	0.0000
2024/03/14	2032	01/08/2024	11.15 Call	Bond Future		1925.5500	1.9256	1732.3700	1.7324	10.032	0.0000	0.0000
2024/03/14	2032	01/08/2024	11.15 Put	Bond Future		2075.8900	2.0759	2267.2100	2.2672	9.216	0.0000	0.0000
2024/03/14	2032	01/08/2024	11.13 Call	Bond Future		1878.1600	1.8782	1687.8400	1.6878	10.133	0.0000	0.0000
2024/03/14	2032	01/08/2024	11.13 Put	Bond Future		2119.8900	2.1199	2314.0700	2.3141	9.160	0.0000	0.0000
2024/03/14	2032	01/08/2024		Bond Future		11.1830	88.0427	11.2676	87.6582	0.757	0.0000	0.0000
2024/03/14	2032	07/11/2024	13.36 Call	Bond Future		8998.4300	8.9984	8650.2800	8.6503	3.869	0.0000	0.0000
2024/03/14	2032	07/11/2024	13.36 Put	Bond Future		477.4400	0.4774	522.5600	0.5226	9.450	0.0000	0.0000
2024/03/14	2032	07/11/2024	11.64 Put	Bond Future		1989.9800	1.9900	2145.0700	2.1451	7.794	0.0000	0.0000
2024/03/14	2032	07/11/2024	11.64 Call	Bond Future		3472.6400	3.4726	3234.4600	3.2345	6.859	0.0000	0.0000
2024/03/14	2032	07/11/2024		Bond Future		11.3015	85.9464	11.3905	85.5532	0.788	0.0000	0.0000
2024/03/14	2032	07/11/2024	11.48 Call	Bond Future		3046.3400	3.0463	2824.2000	2.8242	7.292	0.0000	0.0000
2024/03/14	2032	07/11/2024	11.48 Put	Bond Future		2260.3000	2.2603	2431.4300	2.4314	7.571	0.0000	0.0000
2024/03/14	2032	07/11/2024	11.49 Call	Bond Future		3072.1400	3.0721	2848.9700	2.8490	7.264	0.0000	0.0000
2024/03/14	2032	07/11/2024	11.49 Put	Bond Future		2242.3500	2.2424	2412.4500	2.4125	7.586	0.0000	0.0000
2024/03/14	2032	07/11/2024	11.47 Call	Bond Future		3020.6300	3.0206	2799.5300	2.7995	7.320	0.0000	0.0000
2024/03/14	2032	07/11/2024	11.47 Put	Bond Future		2278.3800	2.2784	2450.5500	2.4506	7.557	0.0000	0.0000
2024/03/14	2032	06/02/2025		Bond Future		11.4308	87.7820	11.5242	87.3807	0.817	0.0000	0.0000
2024/03/14	2032	06/02/2025	11.72 Call	Bond Future		3545.9600	3.5460	3311.6100	3.3116	6.609	0.0000	0.0000
2024/03/14	2032	06/02/2025	11.72 Put	Bond Future		2311.7600	2.3118	2478.7200	2.4787	7.222	0.0000	0.0000
2024/03/14	2032	08/05/2025		Bond Future		11.5817	85.4360	11.6799	85.0267	0.848	0.0000	0.0000
2024/03/14	2032	08/05/2025	10.91 Call	Bond Future		1766.6300	1.7666	1617.5600	1.6176	8.438	0.0000	0.0000
2024/03/14	2032	08/05/2025	10.91 Put	Bond Future		4635.4600	4.6355	4895.6600	4.8957	5.613	0.0000	0.0000
2024/03/14	2033	02/05/2024		Bond Future		120.8796	120.8796	120.8671	120.8671	0.010	0.0000	0.0000
2024/03/14	2033	01/08/2024		Bond Future		123.5617	123.5617	123.5491	123.5491	0.010	0.0000	0.0000
2024/03/14	2033	07/11/2024		Bond Future		125.0059	125.0059	124.9934	124.9934	0.010	0.0000	0.0000
2024/03/14	2033	06/02/2025		Bond Future		127.7075	127.7075	127.6952	127.6952	0.010	0.0000	0.0000
2024/03/14	2033	06/02/2025	124.94 Call	Bond Future		2767.4500	2.7675	2755.1600	2.7552	0.444	0.0000	0.0000
2024/03/14	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	
2024/03/14	2033	08/05/2025		Bond Future	128.8612	128.8612	128.8496	128.8496	0.009	0.0000	0.0000
2024/03/14	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	2033	08/05/2025	130.62 Put	Bond Future	1758.8200	1.7588	1770.4300	1.7704	0.660	0.0000	0.0000
2024/03/14	2037	02/05/2024		Bond Future	12.3287	77.9473	12.4193	77.4797	0.734	0.0000	0.0000
2024/03/14	2037	02/05/2024	11.44 Call	Bond Future	90.1400	0.0901	59.7700	0.0598	33.692	0.0000	0.0000
2024/03/14	2037	02/05/2024	11.44 Put	Bond Future	4912.4500	4.9125	5349.6000	5.3496	8.899	0.0000	0.0000
2024/03/14	2037	02/05/2024	11.45 Call	Bond Future	94.2800	0.0943	62.7300	0.0627	33.464	0.0000	0.0000
2024/03/14	2037	02/05/2024	11.45 Put	Bond Future	4859.8900	4.8599	5295.8600	5.2959	8.971	0.0000	0.0000
2024/03/14	2037	02/05/2024	11.43 Call	Bond Future	86.1400	0.0861	56.9200	0.0569	33.922	0.0000	0.0000
2024/03/14	2037	02/05/2024	11.43 Put	Bond Future	4965.2000	4.9652	5403.5000	5.4035	8.827	0.0000	0.0000
2024/03/14	2037	01/08/2024		Bond Future	12.4560	75.4017	12.5502	74.9240	0.757	0.0000	0.0000
2024/03/14	2037	01/08/2024	12.10 Call	Bond Future	1493.9700	1.4940	1308.3300	1.3083	12.426	0.0000	0.0000
2024/03/14	2037	01/08/2024	12.10 Put	Bond Future	3338.9700	3.3390	3631.0300	3.6310	8.747	0.0000	0.0000
2024/03/14	2037	01/08/2024	12.11 Call	Bond Future	1515.9300	1.5159	1328.5300	1.3285	12.362	0.0000	0.0000
2024/03/14	2037	01/08/2024	12.11 Put	Bond Future	3308.2100	3.3082	3598.5100	3.5985	8.775	0.0000	0.0000
2024/03/14	2037	01/08/2024	12.09 Call	Bond Future	1472.3600	1.4724	1288.4800	1.2885	12.489	0.0000	0.0000
2024/03/14	2037	01/08/2024	12.09 Put	Bond Future	3370.1300	3.3701	3663.9500	3.6640	8.718	0.0000	0.0000
2024/03/14	2037	01/08/2024	13.82 Call	Bond Future	7059.5400	7.0595	6651.4600	6.6515	5.781	0.0000	0.0000
2024/03/14	2037	01/08/2024	13.82 Put	Bond Future	556.3100	0.5563	625.9300	0.6259	12.515	0.0000	0.0000
2024/03/14	2037	01/08/2024	13.17 Call	Bond Future	4653.2900	4.6533	4304.7800	4.3048	7.490	0.0000	0.0000
2024/03/14	2037	01/08/2024	13.17 Put	Bond Future	1141.5000	1.1415	1270.6900	1.2707	11.318	0.0000	0.0000
2024/03/14	2037	07/11/2024		Bond Future	12.5937	77.1748	12.6920	76.6860	0.780	0.0000	0.0000
2024/03/14	2037	07/11/2024	12.58 Call	Bond Future	3041.5900	3.0416	2788.9800	2.7890	8.305	0.0000	0.0000
2024/03/14	2037	07/11/2024	12.58 Put	Bond Future	3110.0400	3.1100	3346.1900	3.3462	7.593	0.0000	0.0000
2024/03/14	2037	07/11/2024	12.59 Call	Bond Future	3068.7200	3.0687	2814.8300	2.8148	8.273	0.0000	0.0000
2024/03/14	2037	07/11/2024	12.59 Put	Bond Future	3087.1600	3.0872	3322.0300	3.3220	7.608	0.0000	0.0000
2024/03/14	2037	07/11/2024	12.57 Call	Bond Future	3014.5600	3.0146	2763.2500	2.7633	8.337	0.0000	0.0000
2024/03/14	2037	07/11/2024	12.57 Put	Bond Future	3133.0600	3.1331	3370.5100	3.3705	7.579	0.0000	0.0000
2024/03/14	2037	06/02/2025		Bond Future	12.7392	74.5624	12.8416	74.0635	0.804	0.0000	0.0000
2024/03/14	2037	06/02/2025	12.76 Call	Bond Future	3413.3600	3.4134	3151.0700	3.1511	7.684	0.0000	0.0000
2024/03/14	2037	06/02/2025	12.76 Put	Bond Future	3311.6900	3.3117	3548.3000	3.5483	7.145	0.0000	0.0000
2024/03/14	2037	08/05/2025		Bond Future	12.9066	76.1048	13.0132	75.5959	0.826	0.0000	0.0000
2024/03/14	2037	08/05/2025	12.25 Call	Bond Future	2170.5000	2.1705	1978.9900	1.9790	8.823	0.0000	0.0000
2024/03/14	2037	08/05/2025	12.25 Put	Bond Future	5417.4900	5.4175	5734.8900	5.7349	5.859	0.0000	0.0000
2024/03/14	2038	02/05/2024		Bond Future	131.8856	131.8856	131.4292	131.4292	0.346	0.0000	0.0000
2024/03/14	2038	01/08/2024		Bond Future	132.7507	132.7507	132.2843	132.2843	0.351	0.0000	0.0000
2024/03/14	2038	07/11/2024		Bond Future	135.9077	135.9077	135.4307	135.4307	0.351	0.0000	0.0000
2024/03/14	2038	06/02/2025		Bond Future	136.7318	136.7318	136.2453	136.2453	0.356	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	
2024/03/14	2038	06/02/2025	135.23 Call	Bond Future	1501.7600	1.5018	1015.2900	1.0153	32.393	0.0000	0.0000
2024/03/14	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	2038	08/05/2025		Bond Future	139.6016	139.6016	139.1055	139.1055	0.355	0.0000	0.0000
2024/03/14	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	2038	08/05/2025	139.68 Put	Bond Future	78.4500	0.0785	574.5000	0.5745	632.314	0.0000	0.0000
2024/03/14	2040	02/05/2024		Bond Future	12.6769	77.5531	12.7622	77.0932	0.673	0.0000	0.0000
2024/03/14	2040	02/05/2024	11.61 Call	Bond Future	44.6400	0.0446	28.8300	0.0288	35.417	0.0000	0.0000
2024/03/14	2040	02/05/2024	11.61 Put	Bond Future	6185.4700	6.1855	6629.5100	6.6295	7.179	0.0000	0.0000
2024/03/14	2040	02/05/2024	11.62 Call	Bond Future	46.9900	0.0470	30.4700	0.0305	35.156	0.0000	0.0000
2024/03/14	2040	02/05/2024	11.62 Put	Bond Future	6126.7100	6.1267	6570.0400	6.5700	7.236	0.0000	0.0000
2024/03/14	2040	02/05/2024	11.60 Call	Bond Future	42.3600	0.0424	27.2600	0.0273	35.647	0.0000	0.0000
2024/03/14	2040	02/05/2024	11.60 Put	Bond Future	6244.3800	6.2444	6689.1300	6.6891	7.122	0.0000	0.0000
2024/03/14	2040	01/08/2024		Bond Future	12.8102	74.7485	12.8990	74.2786	0.693	0.0000	0.0000
2024/03/14	2040	01/08/2024	12.33 Call	Bond Future	1280.4100	1.2804	1118.7200	1.1187	12.628	0.0000	0.0000
2024/03/14	2040	01/08/2024	12.33 Put	Bond Future	3902.7000	3.9027	4210.8700	4.2109	7.896	0.0000	0.0000
2024/03/14	2040	01/08/2024	12.34 Call	Bond Future	1300.9100	1.3009	1137.4800	1.1375	12.563	0.0000	0.0000
2024/03/14	2040	01/08/2024	12.34 Put	Bond Future	3867.1400	3.8671	4173.5700	4.1736	7.924	0.0000	0.0000
2024/03/14	2040	01/08/2024	12.32 Call	Bond Future	1260.0900	1.2601	1100.1400	1.1001	12.694	0.0000	0.0000
2024/03/14	2040	01/08/2024	12.32 Put	Bond Future	3938.5100	3.9385	4248.4200	4.2484	7.869	0.0000	0.0000
2024/03/14	2040	07/11/2024		Bond Future	12.9538	76.5061	13.0464	76.0254	0.715	0.0000	0.0000
2024/03/14	2040	07/11/2024	12.85 Call	Bond Future	3010.9600	3.0110	2771.8900	2.7719	7.940	0.0000	0.0000
2024/03/14	2040	07/11/2024	12.85 Put	Bond Future	3555.6200	3.5556	3797.3200	3.7973	6.798	0.0000	0.0000
2024/03/14	2040	07/11/2024	12.86 Call	Bond Future	3038.6000	3.0386	2798.2500	2.7983	7.910	0.0000	0.0000
2024/03/14	2040	07/11/2024	12.86 Put	Bond Future	3530.5100	3.5305	3770.9300	3.7709	6.810	0.0000	0.0000
2024/03/14	2040	07/11/2024	12.84 Call	Bond Future	2983.6900	2.9837	2745.8800	2.7459	7.970	0.0000	0.0000
2024/03/14	2040	07/11/2024	12.84 Put	Bond Future	3581.1600	3.5812	3824.1200	3.8241	6.784	0.0000	0.0000
2024/03/14	2040	06/02/2025		Bond Future	13.1045	73.6286	13.2009	73.1378	0.736	0.0000	0.0000
2024/03/14	2040	06/02/2025	12.95 Call	Bond Future	3084.3500	3.0844	2845.7900	2.8458	7.735	0.0000	0.0000
2024/03/14	2040	06/02/2025	12.95 Put	Bond Future	3881.1600	3.8812	4133.3400	4.1333	6.498	0.0000	0.0000
2024/03/14	2040	08/05/2025		Bond Future	13.2755	75.1510	13.3760	74.6505	0.757	0.0000	0.0000
2024/03/14	2040	08/05/2025	12.63 Call	Bond Future	2375.5400	2.3755	2182.8000	2.1828	8.114	0.0000	0.0000
2024/03/14	2040	08/05/2025	12.63 Put	Bond Future	5724.0700	5.7241	6031.8500	6.0319	5.377	0.0000	0.0000
2024/03/14	2044	02/05/2024	12.50 Call	Bond Future	769.8900	0.7699	614.2100	0.6142	20.221	0.0000	0.0000
2024/03/14	2044	02/05/2024	12.50 Put	Bond Future	2365.6500	2.3657	2668.0200	2.6680	12.782	0.0000	0.0000
2024/03/14	2044	02/05/2024	12.75 Call	Bond Future	1359.6000	1.3596	1133.8000	1.1338	16.608	0.0000	0.0000
2024/03/14	2044	02/05/2024	12.75 Put	Bond Future	1577.6000	1.5776	1809.8500	1.8099	14.722	0.0000	0.0000
2024/03/14	2044	02/05/2024	13.00 Call	Bond Future	2126.0600	2.1261	1834.9400	1.8349	13.693	0.0000	0.0000
2024/03/14	2044	02/05/2024	13.00 Put	Bond Future	1009.6200	1.0096	1176.5500	1.1766	16.534	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/03/14	2044	02/05/2024		Bond Future	12.7903	73.4445	12.8757	72.9864	0.667	0.0000	0.0000
2024/03/14	2044	02/05/2024	11.66 Call	Bond Future	28.6100	0.0286	17.8500	0.0179	37.609	0.0000	0.0000
2024/03/14	2044	02/05/2024	11.66 Put	Bond Future	6594.4600	6.5945	7041.7500	7.0418	6.783	0.0000	0.0000
2024/03/14	2044	02/05/2024	11.67 Call	Bond Future	30.2300	0.0302	18.9300	0.0189	37.380	0.0000	0.0000
2024/03/14	2044	02/05/2024	11.67 Put	Bond Future	6533.6400	6.5336	6980.3900	6.9804	6.838	0.0000	0.0000
2024/03/14	2044	02/05/2024	11.65 Call	Bond Future	27.0800	0.0271	16.8300	0.0168	37.851	0.0000	0.0000
2024/03/14	2044	02/05/2024	11.65 Put	Bond Future	6655.4500	6.6555	7103.2500	7.1033	6.728	0.0000	0.0000
2024/03/14	2044	01/08/2024		Bond Future	12.9206	70.6749	13.0094	70.2069	0.687	0.0000	0.0000
2024/03/14	2044	01/08/2024	12.29 Call	Bond Future	1029.0800	1.0291	891.4100	0.8914	13.378	0.0000	0.0000
2024/03/14	2044	01/08/2024	12.29 Put	Bond Future	4508.6000	4.5086	4839.0200	4.8390	7.329	0.0000	0.0000
2024/03/14	2044	01/08/2024	12.30 Call	Bond Future	1047.0100	1.0470	907.6700	0.9077	13.308	0.0000	0.0000
2024/03/14	2044	01/08/2024	12.30 Put	Bond Future	4469.1200	4.4691	4797.8700	4.7979	7.356	0.0000	0.0000
2024/03/14	2044	01/08/2024	12.28 Call	Bond Future	1011.3400	1.0113	875.3300	0.8753	13.448	0.0000	0.0000
2024/03/14	2044	01/08/2024	12.28 Put	Bond Future	4548.3300	4.5483	4880.4100	4.8804	7.301	0.0000	0.0000
2024/03/14	2044	07/11/2024		Bond Future	13.0604	72.3367	13.1530	71.8579	0.709	0.0000	0.0000
2024/03/14	2044	07/11/2024	12.91 Call	Bond Future	2852.3000	2.8523	2619.8700	2.6199	8.149	0.0000	0.0000
2024/03/14	2044	07/11/2024	12.91 Put	Bond Future	3642.6600	3.6427	3889.0900	3.8891	6.765	0.0000	0.0000
2024/03/14	2044	07/11/2024	12.92 Call	Bond Future	2879.1400	2.8791	2645.4200	2.6454	8.118	0.0000	0.0000
2024/03/14	2044	07/11/2024	12.92 Put	Bond Future	3616.5000	3.6165	3861.6400	3.8616	6.778	0.0000	0.0000
2024/03/14	2044	07/11/2024	12.90 Call	Bond Future	2825.5700	2.8256	2594.4200	2.5944	8.181	0.0000	0.0000
2024/03/14	2044	07/11/2024	12.90 Put	Bond Future	3669.0000	3.6690	3916.7100	3.9167	6.751	0.0000	0.0000
2024/03/14	2044	06/02/2025		Bond Future	13.2066	69.4954	13.3030	69.0066	0.729	0.0000	0.0000
2024/03/14	2044	06/02/2025	13.02 Call	Bond Future	3058.4000	3.0584	2823.1700	2.8232	7.691	0.0000	0.0000
2024/03/14	2044	06/02/2025	13.02 Put	Bond Future	4022.1400	4.0221	4275.7300	4.2757	6.305	0.0000	0.0000
2024/03/14	2044	08/05/2025		Bond Future	13.3717	70.9321	13.4720	70.4334	0.750	0.0000	0.0000
2024/03/14	2044	08/05/2025	12.72 Call	Bond Future	2332.4000	2.3324	2141.2200	2.1412	8.197	0.0000	0.0000
2024/03/14	2044	08/05/2025	12.72 Put	Bond Future	5725.1100	5.7251	6032.6100	6.0326	5.371	0.0000	0.0000
2024/03/14	2046	02/05/2024		Bond Future	113.0597	113.0597	112.5313	112.5313	0.467	0.0000	0.0000
2024/03/14	2046	01/08/2024		Bond Future	115.5683	115.5683	115.0283	115.0283	0.467	0.0000	0.0000
2024/03/14	2046	07/11/2024		Bond Future	116.1203	116.1203	115.5677	115.5677	0.476	0.0000	0.0000
2024/03/14	2046	06/02/2025		Bond Future	118.6288	118.6288	118.0649	118.0649	0.475	0.0000	0.0000
2024/03/14	2046	06/02/2025	114.01 Call	Bond Future	4618.8200	4.6188	4054.9200	4.0549	12.209	0.0000	0.0000
2024/03/14	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	2046	08/05/2025		Bond Future	118.8747	118.8747	118.2998	118.2998	0.484	0.0000	0.0000
2024/03/14	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	2046	08/05/2025	121.97 Put	Bond Future	3095.3500	3.0954	3670.2000	3.6702	18.571	0.0000	0.0000
2024/03/14	2050	02/05/2024		Bond Future	114.1645	114.1645	113.8658	113.8658	0.262	0.0000	0.0000
2024/03/14	2050	01/08/2024		Bond Future	114.4017	114.4017	114.0964	114.0964	0.267	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	
2024/03/14	2050	07/11/2024		Bond Future	117.1222	117.1222	116.8102	116.8102	0.266	0.0000	0.0000
2024/03/14	2050	06/02/2025		Bond Future	117.2980	117.2980	116.9801	116.9801	0.271	0.0000	0.0000
2024/03/14	2050	06/02/2025	115.60 Call	Bond Future	1697.9500	1.6980	1380.0500	1.3801	18.723	0.0000	0.0000
2024/03/14	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	2050	08/05/2025		Bond Future	119.7596	119.7596	119.4354	119.4354	0.271	0.0000	0.0000
2024/03/14	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	2050	08/05/2025	121.16 Put	Bond Future	1400.4400	1.4004	1724.6200	1.7246	23.148	0.0000	0.0000
2024/03/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	AL37	02/05/2024		Index Future	948.8600	948.8600	945.5040	945.5040	0.354	0.0000	0.0000
2024/03/14	AL37	01/08/2024		Index Future	969.6830	969.6830	966.2540	966.2540	0.354	0.0000	0.0000
2024/03/14	AL37	07/11/2024		Index Future	992.5070	992.5070	988.9990	988.9990	0.353	0.0000	0.0000
2024/03/14	AL37	06/02/2025		Index Future	1013.7440	1013.7440	1010.1640	1010.1640	0.353	0.0000	0.0000
2024/03/14	AL37	08/05/2025		Index Future	1034.8390	1034.8390	1031.1900	1031.1900	0.353	0.0000	0.0000
2024/03/14	AL7T	02/05/2024		Index Future	1095.2720	1095.2720	1090.0720	1090.0720	0.475	0.0000	0.0000
2024/03/14	AL7T	01/08/2024		Index Future	1119.3090	1119.3090	1113.9950	1113.9950	0.475	0.0000	0.0000
2024/03/14	AL7T	07/11/2024		Index Future	1145.6540	1145.6540	1140.2180	1140.2180	0.474	0.0000	0.0000
2024/03/14	AL7T	06/02/2025		Index Future	1170.1680	1170.1680	1164.6200	1164.6200	0.474	0.0000	0.0000
2024/03/14	AL7T	08/05/2025		Index Future	1194.5180	1194.5180	1188.8600	1188.8600	0.474	0.0000	0.0000
2024/03/14	ALBI	02/05/2024		Index Future	948.4580	948.4580	944.0950	944.0950	0.460	0.0000	0.0000
2024/03/14	ALBI	01/08/2024		Index Future	969.2730	969.2730	964.8140	964.8140	0.460	0.0000	0.0000
2024/03/14	ALBI	07/11/2024		Index Future	992.0860	992.0860	987.5260	987.5260	0.460	0.0000	0.0000
2024/03/14	ALBI	06/02/2025		Index Future	1013.3140	1013.3140	1008.6600	1008.6600	0.459	0.0000	0.0000
2024/03/14	ALBI	08/05/2025		Index Future	1034.4010	1034.4010	1029.6540	1029.6540	0.459	0.0000	0.0000
2024/03/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	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	
2024/03/14	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/14	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/14	ES33	02/05/2024		Bond Future	12.7050	73.0289	12.7903	72.6617	0.672	0.0000	0.0000
2024/03/14	ES33	01/08/2024		Bond Future	12.8551	74.6493	12.9442	74.2740	0.693	0.0000	0.0000
2024/03/14	ES33	07/11/2024		Bond Future	13.0346	72.6213	13.1281	72.2373	0.717	0.0000	0.0000
2024/03/14	ES33	06/02/2025		Bond Future	13.2259	74.1886	13.3237	73.7966	0.740	0.0000	0.0000
2024/03/14	ES33	06/02/2025	13.34 Call	Bond Future	457.0200	0.4570	64.9700	0.0650	85.784	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
2024/03/14	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	ES33	08/05/2025		Bond Future	13.4341	71.9399	13.5365	71.5400	0.762	0.0000
2024/03/14	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/14	ES33	08/05/2025	12.73 Put	Bond Future	2832.0500	2.8321	3232.0000	3.2320	14.122	0.0000
2024/03/14	ES42	02/05/2024		Bond Future	13.3156	67.6729	13.4111	67.2057	0.717	0.0000
2024/03/14	ES42	01/08/2024		Bond Future	13.4597	69.1744	13.5590	68.6969	0.738	0.0000
2024/03/14	ES42	07/11/2024		Bond Future	13.6278	66.5506	13.7317	66.0619	0.762	0.0000
2024/03/14	ES42	06/02/2025		Bond Future	13.7976	67.9849	13.9058	67.4859	0.784	0.0000
2024/03/14	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/14	ES42	06/02/2025	13.71 Put	Bond Future	408.6300	0.4086	907.5700	0.9076	122.101	0.0000
2024/03/14	ES42	08/05/2025		Bond Future	13.9875	65.1397	14.1005	64.6306	0.808	0.0000
2024/03/14	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/14	ES42	08/05/2025	13.25 Put	Bond Future	3491.2200	3.4912	4000.3000	4.0003	14.582	0.0000
2024/03/14	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/14	GOVI	02/05/2024	950.98 Put	GOVI	162390.0000	16.2390	205180.0000	20.5180	26.350	0.0000
2024/03/14	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/14	GOVI	02/05/2024	950.99 Put	GOVI	162490.0000	16.2490	205280.0000	20.5280	26.334	0.0000
2024/03/14	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/14	GOVI	02/05/2024	950.97 Put	GOVI	162290.0000	16.2290	205080.0000	20.5080	26.366	0.0000
2024/03/14	GOVI	02/05/2024		GOVI	934.7410	934.7410	930.4620	930.4620	0.458	0.0000
2024/03/14	GOVI	01/08/2024	943.38 Call	GOVI	118750.0000	11.8750	75030.0000	7.5030	36.817	0.0000
2024/03/14	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/14	GOVI	01/08/2024	943.39 Call	GOVI	118650.0000	11.8650	74930.0000	7.4930	36.848	0.0000
2024/03/14	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/14	GOVI	01/08/2024	943.37 Call	GOVI	118850.0000	11.8850	75130.0000	7.5130	36.786	0.0000
2024/03/14	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/14	GOVI	01/08/2024		GOVI	955.2550	955.2550	950.8830	950.8830	0.458	0.0000
2024/03/14	GOVI	07/11/2024		GOVI	977.7380	977.7380	973.2660	973.2660	0.457	0.0000
2024/03/14	GOVI	07/11/2024	948.79 Call	GOVI	289480.0000	28.9480	244760.0000	24.4760	15.448	0.0000
2024/03/14	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/14	GOVI	07/11/2024	948.80 Call	GOVI	289380.0000	28.9380	244660.0000	24.4660	15.454	0.0000
2024/03/14	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/14	GOVI	07/11/2024	948.78 Call	GOVI	289580.0000	28.9580	244860.0000	24.4860	15.443	0.0000
2024/03/14	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/14	GOVI	06/02/2025		GOVI	998.6590	998.6590	994.0950	994.0950	0.457	0.0000
2024/03/14	GOVI	06/02/2025	972.00 Call	GOVI	266590.0000	26.6590	220950.0000	22.0950	17.120	0.0000
2024/03/14	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/14	GOVI	08/05/2025		GOVI	1019.4410	1019.4410	1014.7860	1014.7860	0.457	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
2024/03/14	GOVI	08/05/2025	1,022. Call 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	GOVI	08/05/2025	1,022. Put 00	GOVI	25590.0000	2.5590	72140.0000	7.2140	181.907	0.0000
2024/03/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/03/14	IGOV	02/05/2024		Index Future	346.2020	346.2020	345.5820	345.5820	0.179	0.0000
2024/03/14	IGOV	01/08/2024		Index Future	353.8840	353.8840	353.2500	353.2500	0.179	0.0000
2024/03/14	IGOV	07/11/2024		Index Future	362.3020	362.3020	361.6540	361.6540	0.179	0.0000
2024/03/14	IGOV	06/02/2025		Index Future	370.1350	370.1350	369.4740	369.4740	0.179	0.0000
2024/03/14	IGOV	08/05/2025		Index Future	377.9160	377.9160	377.2430	377.2430	0.178	0.0000
2024/03/14	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/03/14	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/03/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/03/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/03/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/03/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/03/14	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/03/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/03/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/03/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/03/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/03/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/03/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/03/14	JBAF	20/03/2024		Jibar Tradeable Future	8.3450	91.6550	8.3510	91.6490	0.072	0.0000
2024/03/14	JBAF	17/04/2024		Jibar Tradeable Future	8.3150	91.6850	8.3550	91.6450	0.481	0.0000
2024/03/14	JBAF	15/05/2024		Jibar Tradeable Future	8.3050	91.6950	8.3300	91.6700	0.301	0.0000
2024/03/14	JBAF	19/06/2024		Jibar Tradeable Future	8.2750	91.7250	8.3120	91.6880	0.447	0.0000
2024/03/14	JBAF	17/07/2024		Jibar Tradeable Future	8.2800	91.7200	8.2320	91.7680	0.580	0.0000
2024/03/14	JBAF	21/08/2024		Jibar Tradeable Future	8.2700	91.7300	8.2450	91.7550	0.302	0.0000
2024/03/14	JBAF	18/09/2024		Jibar Tradeable Future	8.1600	91.8400	8.0650	91.9350	1.164	0.0000
2024/03/14	JBAF	18/12/2024		Jibar Tradeable Future	7.8950	92.1050	7.7690	92.2310	1.596	0.0000
2024/03/14	JBAF	19/03/2025		Jibar Tradeable Future	7.7700	92.2300	7.6250	92.3750	1.866	0.0000
2024/03/14	JBAF	18/06/2025		Jibar Tradeable Future	7.6400	92.3600	7.5300	92.4700	1.440	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	
2024/03/14	JBAF	17/09/2025		Jibar Tradeable Future	7.6650	92.3350	7.5750	92.4250	1.174	0.0000	0.0000
2024/03/14	JBAF	17/12/2025		Jibar Tradeable Future	7.7150	92.2850	7.6450	92.3550	0.907	0.0000	0.0000
2024/03/14	R035	02/05/2024		Bond Future	11.8953	83.5126	11.9809	83.0675	0.720	0.0000	0.0000
2024/03/14	R035	02/05/2024	11.20 Call	Bond Future	193.3700	0.1934	138.1500	0.1382	28.557	0.0000	0.0000
2024/03/14	R035	02/05/2024	11.20 Put	Bond Future	3937.6200	3.9376	4327.5000	4.3275	9.901	0.0000	0.0000
2024/03/14	R035	02/05/2024	11.21 Call	Bond Future	200.9400	0.2009	143.9800	0.1440	28.347	0.0000	0.0000
2024/03/14	R035	02/05/2024	11.21 Put	Bond Future	3889.6800	3.8897	4277.8200	4.2778	9.979	0.0000	0.0000
2024/03/14	R035	02/05/2024	11.19 Call	Bond Future	186.0200	0.1860	132.5000	0.1325	28.771	0.0000	0.0000
2024/03/14	R035	02/05/2024	11.19 Put	Bond Future	3985.8400	3.9858	4377.4200	4.3774	9.824	0.0000	0.0000
2024/03/14	R035	01/08/2024	11.80 Call	Bond Future	1805.7100	1.8057	1604.9500	1.6050	11.118	0.0000	0.0000
2024/03/14	R035	01/08/2024	11.80 Put	Bond Future	2875.2600	2.8753	3129.3600	3.1294	8.837	0.0000	0.0000
2024/03/14	R035	01/08/2024	11.81 Call	Bond Future	1830.0600	1.8301	1627.6300	1.6276	11.061	0.0000	0.0000
2024/03/14	R035	01/08/2024	11.81 Put	Bond Future	2847.4900	2.8475	3099.9200	3.0999	8.865	0.0000	0.0000
2024/03/14	R035	01/08/2024	11.79 Call	Bond Future	1781.3100	1.7813	1582.2500	1.5823	11.175	0.0000	0.0000
2024/03/14	R035	01/08/2024	11.79 Put	Bond Future	2903.0200	2.9030	3158.8200	3.1588	8.812	0.0000	0.0000
2024/03/14	R035	01/08/2024		Bond Future	12.0070	85.3453	12.0962	84.8905	0.743	0.0000	0.0000
2024/03/14	R035	07/11/2024		Bond Future	12.1432	82.8375	12.2365	82.3721	0.768	0.0000	0.0000
2024/03/14	R035	07/11/2024	12.18 Call	Bond Future	3202.5700	3.2026	2955.8300	2.9558	7.704	0.0000	0.0000
2024/03/14	R035	07/11/2024	12.18 Put	Bond Future	3018.6500	3.0187	3237.2600	3.2373	7.242	0.0000	0.0000
2024/03/14	R035	07/11/2024	12.19 Call	Bond Future	3230.3200	3.2303	2982.3800	2.9824	7.675	0.0000	0.0000
2024/03/14	R035	07/11/2024	12.19 Put	Bond Future	2996.4800	2.9965	3213.8900	3.2139	7.256	0.0000	0.0000
2024/03/14	R035	07/11/2024	12.17 Call	Bond Future	3174.9200	3.1749	2929.3800	2.9294	7.734	0.0000	0.0000
2024/03/14	R035	07/11/2024	12.17 Put	Bond Future	3040.9600	3.0410	3260.7700	3.2608	7.228	0.0000	0.0000
2024/03/14	R035	06/02/2025		Bond Future	12.2898	84.6070	12.3871	84.1321	0.792	0.0000	0.0000
2024/03/14	R035	06/02/2025	12.41 Call	Bond Future	3628.6000	3.6286	3368.8200	3.3688	7.159	0.0000	0.0000
2024/03/14	R035	06/02/2025	12.41 Put	Bond Future	3042.6800	3.0427	3257.8800	3.2579	7.073	0.0000	0.0000
2024/03/14	R035	08/05/2025		Bond Future	12.4467	81.8459	12.5484	81.3614	0.816	0.0000	0.0000
2024/03/14	R035	08/05/2025	11.78 Call	Bond Future	2147.2200	2.1472	1966.1900	1.9662	8.431	0.0000	0.0000
2024/03/14	R035	08/05/2025	11.78 Put	Bond Future	5428.4400	5.4284	5731.8700	5.7319	5.590	0.0000	0.0000
2024/03/14	R053	02/05/2024	13.03 Call	Bond Future	3558.3900	3.5584	3119.4500	3.1195	12.335	0.0000	0.0000
2024/03/14	R053	02/05/2024	13.03 Put	Bond Future	889.5500	0.8896	1055.5700	1.0556	18.663	0.0000	0.0000
2024/03/14	R053	02/05/2024	13.04 Call	Bond Future	3608.0300	3.6080	3166.3500	3.1664	12.242	0.0000	0.0000
2024/03/14	R053	02/05/2024	13.04 Put	Bond Future	871.7700	0.8718	1035.0500	1.0351	18.730	0.0000	0.0000
2024/03/14	R053	02/05/2024	13.02 Call	Bond Future	3509.1000	3.5091	3072.9400	3.0729	12.429	0.0000	0.0000
2024/03/14	R053	02/05/2024	13.02 Put	Bond Future	907.7800	0.9078	1076.5800	1.0766	18.595	0.0000	0.0000
2024/03/14	R053	02/05/2024		Bond Future	12.6451	93.3127	12.7305	92.7077	0.676	0.0000	0.0000
2024/03/14	R053	01/08/2024	13.14 Call	Bond Future	4750.5200	4.7505	4353.4100	4.3534	8.359	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	
2024/03/14	R053	01/08/2024	13.14 Put	Bond Future	2187.7600	2.1878	2408.8300	2.4088	10.105	0.0000	0.0000
2024/03/14	R053	01/08/2024	13.15 Call	Bond Future	4794.7100	4.7947	4395.7900	4.3958	8.320	0.0000	0.0000
2024/03/14	R053	01/08/2024	13.15 Put	Bond Future	2165.5900	2.1656	2384.8500	2.3849	10.125	0.0000	0.0000
2024/03/14	R053	01/08/2024	13.13 Call	Bond Future	4706.6800	4.7067	4311.4000	4.3114	8.398	0.0000	0.0000
2024/03/14	R053	01/08/2024	13.13 Put	Bond Future	2210.3800	2.2104	2433.2800	2.4333	10.084	0.0000	0.0000
2024/03/14	R053	01/08/2024		Bond Future	12.7642	95.3604	12.8530	94.7423	0.696	0.0000	0.0000
2024/03/14	R053	07/11/2024		Bond Future	12.9015	91.7312	12.9943	91.0987	0.719	0.0000	0.0000
2024/03/14	R053	07/11/2024	12.80 Call	Bond Future	3810.4200	3.8104	3496.0200	3.4960	8.251	0.0000	0.0000
2024/03/14	R053	07/11/2024	12.80 Put	Bond Future	4511.8000	4.5118	4829.8900	4.8299	7.050	0.0000	0.0000
2024/03/14	R053	07/11/2024	12.81 Call	Bond Future	3846.3100	3.8463	3530.1700	3.5302	8.219	0.0000	0.0000
2024/03/14	R053	07/11/2024	12.81 Put	Bond Future	4478.1300	4.4781	4794.4800	4.7945	7.064	0.0000	0.0000
2024/03/14	R053	07/11/2024	12.79 Call	Bond Future	3774.6800	3.7747	3462.0100	3.4620	8.283	0.0000	0.0000
2024/03/14	R053	07/11/2024	12.79 Put	Bond Future	4545.7100	4.5457	4865.5300	4.8655	7.036	0.0000	0.0000
2024/03/14	R053	06/02/2025		Bond Future	13.0421	93.6892	13.1387	93.0435	0.741	0.0000	0.0000
2024/03/14	R053	06/02/2025	12.94 Call	Bond Future	4544.1800	4.5442	4218.6300	4.2186	7.164	0.0000	0.0000
2024/03/14	R053	06/02/2025	12.94 Put	Bond Future	5235.3100	5.2353	5555.3800	5.5554	6.114	0.0000	0.0000
2024/03/14	R053	08/05/2025		Bond Future	13.1969	89.7591	13.2977	89.1005	0.764	0.0000	0.0000
2024/03/14	R053	08/05/2025	12.64 Call	Bond Future	3606.5900	3.6066	3333.7400	3.3337	7.565	0.0000	0.0000
2024/03/14	R053	08/05/2025	12.64 Put	Bond Future	7414.7400	7.4147	7800.4800	7.8005	5.202	0.0000	0.0000
2024/03/14	R186	02/05/2024		Bond Future	8.9908	107.3956	9.0752	107.1980	0.939	0.0000	0.0000
2024/03/14	R186	02/05/2024	8.00 Call	Bond Future	0.6900	0.0007	0.2700	0.0003	60.870	0.0000	0.0000
2024/03/14	R186	02/05/2024	8.00 Put	Bond Future	2356.2600	2.3563	2553.4800	2.5535	8.370	0.0000	0.0000
2024/03/14	R186	02/05/2024	8.01 Call	Bond Future	0.7900	0.0008	0.3200	0.0003	59.494	0.0000	0.0000
2024/03/14	R186	02/05/2024	8.01 Put	Bond Future	2332.2400	2.3322	2529.4100	2.5294	8.454	0.0000	0.0000
2024/03/14	R186	02/05/2024	7.99 Call	Bond Future	0.6500	0.0007	0.2500	0.0003	61.538	0.0000	0.0000
2024/03/14	R186	02/05/2024	7.99 Put	Bond Future	2380.3400	2.3803	2577.5800	2.5776	8.286	0.0000	0.0000
2024/03/14	R186	02/05/2024	10.40 Call	Bond Future	3250.4900	3.2505	3056.8500	3.0569	5.957	0.0000	0.0000
2024/03/14	R186	02/05/2024	10.40 Put	Bond Future	13.6500	0.0137	17.6500	0.0177	29.304	0.0000	0.0000
2024/03/14	R186	02/05/2024	9.73 Put	Bond Future	80.5300	0.0805	102.6000	0.1026	27.406	0.0000	0.0000
2024/03/14	R186	02/05/2024	9.73 Call	Bond Future	1794.7700	1.7948	1619.2000	1.6192	9.782	0.0000	0.0000
2024/03/14	R186	01/08/2024	8.69 Call	Bond Future	482.7600	0.4828	409.7600	0.4098	15.121	0.0000	0.0000
2024/03/14	R186	01/08/2024	8.69 Put	Bond Future	1146.4800	1.1465	1275.4200	1.2754	11.247	0.0000	0.0000
2024/03/14	R186	01/08/2024	8.70 Call	Bond Future	492.0900	0.4921	418.1800	0.4182	15.020	0.0000	0.0000
2024/03/14	R186	01/08/2024	8.70 Put	Bond Future	1134.2300	1.1342	1262.2600	1.2623	11.288	0.0000	0.0000
2024/03/14	R186	01/08/2024	8.68 Call	Bond Future	473.2900	0.4733	401.2100	0.4012	15.230	0.0000	0.0000
2024/03/14	R186	01/08/2024	8.68 Put	Bond Future	1158.5900	1.1586	1288.4500	1.2885	11.208	0.0000	0.0000
2024/03/14	R186	01/08/2024		Bond Future	8.9988	104.4442	9.0933	104.2422	1.050	0.0000	0.0000
2024/03/14	R186	07/11/2024		Bond Future	9.0166	106.9011	9.1244	106.6947	1.196	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	
2024/03/14	R186	07/11/2024	9.14 Call	Bond Future	1161.3100	1.1613	1050.7500	1.0508	9.520	0.0000	0.0000
2024/03/14	R186	07/11/2024	9.14 Put	Bond Future	925.1300	0.9251	1020.9500	1.0210	10.357	0.0000	0.0000
2024/03/14	R186	07/11/2024	9.15 Call	Bond Future	1173.5500	1.1736	1062.3800	1.0624	9.473	0.0000	0.0000
2024/03/14	R186	07/11/2024	9.15 Put	Bond Future	918.2700	0.9183	1013.4800	1.0135	10.368	0.0000	0.0000
2024/03/14	R186	07/11/2024	9.13 Call	Bond Future	1149.1300	1.1491	1039.1700	1.0392	9.569	0.0000	0.0000
2024/03/14	R186	07/11/2024	9.13 Put	Bond Future	932.0600	0.9321	1028.4800	1.0285	10.345	0.0000	0.0000
2024/03/14	R186	06/02/2025		Bond Future	9.0709	103.8694	9.1946	103.6590	1.363	0.0000	0.0000
2024/03/14	R186	06/02/2025	9.03 Call	Bond Future	1030.8700	1.0309	928.4800	0.9285	9.932	0.0000	0.0000
2024/03/14	R186	06/02/2025	9.03 Put	Bond Future	1100.5400	1.1005	1208.5400	1.2085	9.813	0.0000	0.0000
2024/03/14	R186	08/05/2025		Bond Future	9.1901	106.0216	9.3347	105.8073	1.573	0.0000	0.0000
2024/03/14	R186	08/05/2025	8.47 Call	Bond Future	524.6200	0.5246	455.6900	0.4557	13.139	0.0000	0.0000
2024/03/14	R186	08/05/2025	8.47 Put	Bond Future	1601.1100	1.6011	1746.4200	1.7464	9.076	0.0000	0.0000
2024/03/14	R202	02/05/2024		Bond Future	258.8483	258.8483	258.8222	258.8222	0.010	0.0000	0.0000
2024/03/14	R202	01/08/2024		Bond Future	259.5151	259.5151	259.4887	259.4887	0.010	0.0000	0.0000
2024/03/14	R202	07/11/2024		Bond Future	265.6872	265.6872	265.6609	265.6609	0.010	0.0000	0.0000
2024/03/14	R202	06/02/2025		Bond Future	266.2196	266.2196	266.1946	266.1946	0.009	0.0000	0.0000
2024/03/14	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	R202	06/02/2025	266.79 Put	Bond Future	570.4400	0.5704	595.3600	0.5954	4.369	0.0000	0.0000
2024/03/14	R202	08/05/2025		Bond Future	271.8076	271.8076	271.7833	271.7833	0.009	0.0000	0.0000
2024/03/14	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	R202	08/05/2025	272.31 Put	Bond Future	502.4300	0.5024	526.7300	0.5267	4.836	0.0000	0.0000
2024/03/14	R209	02/05/2024		Bond Future	12.0133	64.6140	12.0988	64.2231	0.711	0.0000	0.0000
2024/03/14	R209	02/05/2024	11.18 Call	Bond Future	88.1200	0.0881	59.5500	0.0596	32.422	0.0000	0.0000
2024/03/14	R209	02/05/2024	11.18 Put	Bond Future	4080.3700	4.0804	4442.7300	4.4427	8.881	0.0000	0.0000
2024/03/14	R209	02/05/2024	11.19 Call	Bond Future	92.0700	0.0921	62.4200	0.0624	32.204	0.0000	0.0000
2024/03/14	R209	02/05/2024	11.19 Put	Bond Future	4034.4200	4.0344	4395.7000	4.3957	8.955	0.0000	0.0000
2024/03/14	R209	02/05/2024	11.17 Call	Bond Future	84.3100	0.0843	56.7800	0.0568	32.653	0.0000	0.0000
2024/03/14	R209	02/05/2024	11.17 Put	Bond Future	4126.5200	4.1265	4489.9200	4.4899	8.806	0.0000	0.0000
2024/03/14	R209	01/08/2024		Bond Future	12.1196	66.0320	12.2082	65.6325	0.731	0.0000	0.0000
2024/03/14	R209	01/08/2024	11.79 Call	Bond Future	1248.8600	1.2489	1093.3900	1.0934	12.449	0.0000	0.0000
2024/03/14	R209	01/08/2024	11.79 Put	Bond Future	2765.2100	2.7652	3009.2400	3.0092	8.825	0.0000	0.0000
2024/03/14	R209	01/08/2024	11.80 Call	Bond Future	1268.2400	1.2682	1111.2100	1.1112	12.382	0.0000	0.0000
2024/03/14	R209	01/08/2024	11.80 Put	Bond Future	2737.8600	2.7379	2980.3300	2.9803	8.856	0.0000	0.0000
2024/03/14	R209	01/08/2024	11.78 Call	Bond Future	1229.6400	1.2296	1075.7400	1.0757	12.516	0.0000	0.0000
2024/03/14	R209	01/08/2024	11.78 Put	Bond Future	2792.7600	2.7928	3038.3600	3.0384	8.794	0.0000	0.0000
2024/03/14	R209	07/11/2024		Bond Future	12.2433	64.4282	12.3355	64.0196	0.753	0.0000	0.0000
2024/03/14	R209	07/11/2024	12.22 Call	Bond Future	2597.3100	2.5973	2386.6300	2.3866	8.111	0.0000	0.0000
2024/03/14	R209	07/11/2024	12.22 Put	Bond Future	2701.0700	2.7011	2899.0800	2.8991	7.331	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	
2024/03/14	R209	07/11/2024	12.23 Call	Bond Future	2621.1700	2.6212	2409.3700	2.4094	8.080	0.0000	0.0000
2024/03/14	R209	07/11/2024	12.23 Put	Bond Future	2680.3500	2.6804	2877.2400	2.8772	7.346	0.0000	0.0000
2024/03/14	R209	07/11/2024	12.21 Call	Bond Future	2573.5500	2.5736	2363.9800	2.3640	8.143	0.0000	0.0000
2024/03/14	R209	07/11/2024	12.21 Put	Bond Future	2721.9400	2.7219	2921.0600	2.9211	7.315	0.0000	0.0000
2024/03/14	R209	06/02/2025		Bond Future	12.3721	65.8043	12.4679	65.3870	0.774	0.0000	0.0000
2024/03/14	R209	06/02/2025	12.44 Call	Bond Future	3006.6000	3.0066	2782.5700	2.7826	7.451	0.0000	0.0000
2024/03/14	R209	06/02/2025	12.44 Put	Bond Future	2710.2800	2.7103	2903.4800	2.9035	7.128	0.0000	0.0000
2024/03/14	R209	08/05/2025		Bond Future	12.5159	64.0124	12.6155	63.5869	0.795	0.0000	0.0000
2024/03/14	R209	08/05/2025	11.89 Call	Bond Future	1922.6700	1.9227	1760.3600	1.7604	8.442	0.0000	0.0000
2024/03/14	R209	08/05/2025	11.89 Put	Bond Future	4690.0500	4.6901	4953.2700	4.9533	5.612	0.0000	0.0000
2024/03/14	R210	02/05/2024		Bond Future	232.8857	232.8857	232.6834	232.6834	0.087	0.0000	0.0000
2024/03/14	R210	01/08/2024		Bond Future	238.0532	238.0532	237.8466	237.8466	0.087	0.0000	0.0000
2024/03/14	R210	07/11/2024		Bond Future	240.3852	240.3852	240.1746	240.1746	0.088	0.0000	0.0000
2024/03/14	R210	06/02/2025		Bond Future	245.5793	245.5793	245.3652	245.3652	0.087	0.0000	0.0000
2024/03/14	R210	06/02/2025	239.61 Call	Bond Future	5969.3300	5.9693	5755.2000	5.7552	3.587	0.0000	0.0000
2024/03/14	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	R210	08/05/2025		Bond Future	247.3341	247.3341	247.1172	247.1172	0.088	0.0000	0.0000
2024/03/14	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/14	R210	08/05/2025	248.03 Put	Bond Future	695.9000	0.6959	912.7600	0.9128	31.163	0.0000	0.0000
2024/03/14	R213	02/05/2024	10.29 Call	Bond Future	340.5200	0.3405	259.6500	0.2597	23.749	0.0000	0.0000
2024/03/14	R213	02/05/2024	10.29 Put	Bond Future	2154.1000	2.1541	2413.5200	2.4135	12.043	0.0000	0.0000
2024/03/14	R213	02/05/2024	10.30 Call	Bond Future	352.2800	0.3523	269.3800	0.2694	23.532	0.0000	0.0000
2024/03/14	R213	02/05/2024	10.30 Put	Bond Future	2122.6500	2.1227	2380.0400	2.3800	12.126	0.0000	0.0000
2024/03/14	R213	02/05/2024	10.28 Call	Bond Future	328.9300	0.3289	250.0900	0.2501	23.969	0.0000	0.0000
2024/03/14	R213	02/05/2024	10.28 Put	Bond Future	2185.7400	2.1857	2447.1900	2.4472	11.962	0.0000	0.0000
2024/03/14	R213	02/05/2024		Bond Future	10.7154	83.6372	10.7965	83.2969	0.757	0.0000	0.0000
2024/03/14	R213	01/08/2024		Bond Future	10.7981	85.4727	10.8832	85.1249	0.789	0.0000	0.0000
2024/03/14	R213	01/08/2024	10.87 Call	Bond Future	1955.1700	1.9552	1767.5700	1.7676	9.595	0.0000	0.0000
2024/03/14	R213	01/08/2024	10.87 Put	Bond Future	1661.3900	1.6614	1821.5100	1.8215	9.638	0.0000	0.0000
2024/03/14	R213	01/08/2024	10.88 Call	Bond Future	1978.3500	1.9784	1789.4900	1.7895	9.546	0.0000	0.0000
2024/03/14	R213	01/08/2024	10.88 Put	Bond Future	1643.8300	1.6438	1802.6900	1.8027	9.664	0.0000	0.0000
2024/03/14	R213	01/08/2024	10.86 Call	Bond Future	1932.3300	1.9323	1745.9900	1.7460	9.643	0.0000	0.0000
2024/03/14	R213	01/08/2024	10.86 Put	Bond Future	1679.3200	1.6793	1840.7000	1.8407	9.610	0.0000	0.0000
2024/03/14	R213	07/11/2024		Bond Future	10.9062	83.9220	10.9960	83.5664	0.824	0.0000	0.0000
2024/03/14	R213	07/11/2024	11.22 Call	Bond Future	3088.1000	3.0881	2875.6200	2.8756	6.881	0.0000	0.0000
2024/03/14	R213	07/11/2024	11.22 Put	Bond Future	1854.3500	1.8544	1997.5200	1.9975	7.721	0.0000	0.0000
2024/03/14	R213	07/11/2024	11.23 Call	Bond Future	3112.5600	3.1126	2899.2000	2.8992	6.855	0.0000	0.0000
2024/03/14	R213	07/11/2024	11.23 Put	Bond Future	1839.8800	1.8399	1982.1700	1.9822	7.734	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	
2024/03/14	R213	07/11/2024	11.21 Call	Bond Future	3063.7200	3.0637	2852.1100	2.8521	6.907	0.0000	0.0000
2024/03/14	R213	07/11/2024	11.21 Put	Bond Future	1868.9300	1.8689	2012.9700	2.0130	7.707	0.0000	0.0000
2024/03/14	R213	06/02/2025		Bond Future	11.0299	85.7154	11.1246	85.3524	0.859	0.0000	0.0000
2024/03/14	R213	06/02/2025	11.35 Call	Bond Future	3316.3200	3.3163	3102.8300	3.1028	6.438	0.0000	0.0000
2024/03/14	R213	06/02/2025	11.35 Put	Bond Future	2097.5300	2.0975	2247.0000	2.2470	7.126	0.0000	0.0000
2024/03/14	R213	08/05/2025		Bond Future	11.1692	83.9326	11.2690	83.5625	0.894	0.0000	0.0000
2024/03/14	R213	08/05/2025	10.52 Call	Bond Future	1695.9000	1.6959	1557.5000	1.5575	8.161	0.0000	0.0000
2024/03/14	R213	08/05/2025	10.52 Put	Bond Future	4153.0500	4.1531	4384.7300	4.3847	5.579	0.0000	0.0000
2024/03/14	R214	02/05/2024	13.52 Call	Bond Future	4524.5700	4.5246	4127.7300	4.1277	8.771	0.0000	0.0000
2024/03/14	R214	02/05/2024	13.52 Put	Bond Future	168.5300	0.1685	208.9500	0.2090	23.984	0.0000	0.0000
2024/03/14	R214	02/05/2024	12.87 Call	Bond Future	2261.5500	2.2616	1954.5300	1.9545	13.576	0.0000	0.0000
2024/03/14	R214	02/05/2024	12.87 Put	Bond Future	657.9500	0.6580	788.1900	0.7882	19.795	0.0000	0.0000
2024/03/14	R214	02/05/2024	12.12 Put	Bond Future	2365.6300	2.3656	2681.6400	2.6816	13.358	0.0000	0.0000
2024/03/14	R214	02/05/2024	12.12 Call	Bond Future	508.7800	0.5088	387.5300	0.3875	23.832	0.0000	0.0000
2024/03/14	R214	02/05/2024	12.14 Put	Bond Future	2297.8900	2.2979	2608.9700	2.6090	13.538	0.0000	0.0000
2024/03/14	R214	02/05/2024	12.14 Call	Bond Future	537.5500	0.5376	411.3700	0.4114	23.473	0.0000	0.0000
2024/03/14	R214	02/05/2024	11.47 Call	Bond Future	41.6500	0.0417	25.8300	0.0258	37.983	0.0000	0.0000
2024/03/14	R214	02/05/2024	11.47 Put	Bond Future	5170.0100	5.1700	5591.4500	5.5915	8.152	0.0000	0.0000
2024/03/14	R214	02/05/2024	11.48 Call	Bond Future	43.8300	0.0438	27.2900	0.0273	37.737	0.0000	0.0000
2024/03/14	R214	02/05/2024	11.48 Put	Bond Future	5119.8100	5.1198	5540.5300	5.5405	8.217	0.0000	0.0000
2024/03/14	R214	02/05/2024	11.46 Call	Bond Future	39.5700	0.0396	24.4300	0.0244	38.261	0.0000	0.0000
2024/03/14	R214	02/05/2024	11.46 Put	Bond Future	5220.3700	5.2204	5642.4900	5.6425	8.086	0.0000	0.0000
2024/03/14	R214	02/05/2024		Bond Future	12.5138	59.3756	12.6094	58.9383	0.764	0.0000	0.0000
2024/03/14	R214	01/08/2024		Bond Future	12.6224	60.6787	12.7215	60.2318	0.785	0.0000	0.0000
2024/03/14	R214	01/08/2024	12.17 Call	Bond Future	1129.7600	1.1298	973.2600	0.9733	13.852	0.0000	0.0000
2024/03/14	R214	01/08/2024	12.17 Put	Bond Future	3240.9000	3.2409	3531.2900	3.5313	8.960	0.0000	0.0000
2024/03/14	R214	01/08/2024	12.18 Call	Bond Future	1147.7200	1.1477	989.5400	0.9895	13.782	0.0000	0.0000
2024/03/14	R214	01/08/2024	12.18 Put	Bond Future	3210.9200	3.2109	3499.6300	3.4996	8.992	0.0000	0.0000
2024/03/14	R214	01/08/2024	12.16 Call	Bond Future	1111.9700	1.1120	957.1300	0.9571	13.925	0.0000	0.0000
2024/03/14	R214	01/08/2024	12.16 Put	Bond Future	3271.1100	3.2711	3563.1600	3.5632	8.928	0.0000	0.0000
2024/03/14	R214	07/11/2024		Bond Future	12.7515	58.7989	12.8545	58.3417	0.807	0.0000	0.0000
2024/03/14	R214	07/11/2024	12.61 Call	Bond Future	2456.3500	2.4564	2234.2200	2.2342	9.043	0.0000	0.0000
2024/03/14	R214	07/11/2024	12.61 Put	Bond Future	3094.1300	3.0941	3329.1800	3.3292	7.597	0.0000	0.0000
2024/03/14	R214	07/11/2024	12.62 Call	Bond Future	2479.2500	2.4793	2255.8900	2.2559	9.009	0.0000	0.0000
2024/03/14	R214	07/11/2024	12.62 Put	Bond Future	3071.6000	3.0716	3305.4200	3.3054	7.612	0.0000	0.0000
2024/03/14	R214	07/11/2024	12.60 Call	Bond Future	2433.5500	2.4336	2212.6500	2.2127	9.077	0.0000	0.0000
2024/03/14	R214	07/11/2024	12.60 Put	Bond Future	3116.8000	3.1168	3353.0800	3.3531	7.581	0.0000	0.0000
2024/03/14	R214	06/02/2025		Bond Future	12.8869	60.0549	12.9938	59.5882	0.829	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	
2024/03/14	R214	06/02/2025	12.71 Call	Bond Future	2561.3500	2.5614	2338.0600	2.3381	8.718	0.0000	0.0000
2024/03/14	R214	06/02/2025	12.71 Put	Bond Future	3347.1000	3.3471	3590.5200	3.5905	7.273	0.0000	0.0000
2024/03/14	R214	08/05/2025		Bond Future	13.0290	57.9929	13.1399	57.5167	0.851	0.0000	0.0000
2024/03/14	R214	08/05/2025	12.40 Call	Bond Future	2017.5300	2.0175	1833.7900	1.8338	9.107	0.0000	0.0000
2024/03/14	R214	08/05/2025	12.40 Put	Bond Future	4838.9700	4.8390	5131.4200	5.1314	6.044	0.0000	0.0000
2024/03/14	R248	02/05/2024	11.40 Put	Bond Future	7915.5300	7.9155	8378.3600	8.3784	5.847	0.0000	0.0000
2024/03/14	R248	02/05/2024	11.40 Call	Bond Future	11.1900	0.0112	6.5800	0.0066	41.197	0.0000	0.0000
2024/03/14	R248	02/05/2024	12.40 Put	Bond Future	2509.6200	2.5096	2820.7300	2.8207	12.397	0.0000	0.0000
2024/03/14	R248	02/05/2024	12.40 Call	Bond Future	778.6600	0.7787	622.3300	0.6223	20.077	0.0000	0.0000
2024/03/14	R248	02/05/2024	13.16 Call	Bond Future	3083.3100	3.0833	2734.0500	2.7341	11.327	0.0000	0.0000
2024/03/14	R248	02/05/2024	13.16 Put	Bond Future	670.8000	0.6708	788.9800	0.7890	17.618	0.0000	0.0000
2024/03/14	R248	02/05/2024		Bond Future	12.7078	72.1120	12.7933	71.6446	0.672	0.0000	0.0000
2024/03/14	R248	02/05/2024	11.47 Call	Bond Future	17.2100	0.0172	10.4100	0.0104	39.512	0.0000	0.0000
2024/03/14	R248	02/05/2024	11.47 Put	Bond Future	7459.9100	7.4599	7920.5500	7.9206	6.175	0.0000	0.0000
2024/03/14	R248	02/05/2024	11.48 Call	Bond Future	18.2600	0.0183	11.0800	0.0111	39.321	0.0000	0.0000
2024/03/14	R248	02/05/2024	11.48 Put	Bond Future	7395.4000	7.3954	7855.6600	7.8557	6.224	0.0000	0.0000
2024/03/14	R248	02/05/2024	11.46 Call	Bond Future	16.2100	0.0162	9.7600	0.0098	39.790	0.0000	0.0000
2024/03/14	R248	02/05/2024	11.46 Put	Bond Future	7524.5700	7.5246	7985.5600	7.9856	6.126	0.0000	0.0000
2024/03/14	R248	01/08/2024		Bond Future	12.8244	73.6946	12.9132	73.2169	0.692	0.0000	0.0000
2024/03/14	R248	01/08/2024	12.31 Call	Bond Future	1317.8400	1.3178	1155.5800	1.1556	12.313	0.0000	0.0000
2024/03/14	R248	01/08/2024	12.31 Put	Bond Future	4203.8300	4.2038	4519.2300	4.5192	7.503	0.0000	0.0000
2024/03/14	R248	01/08/2024	12.32 Call	Bond Future	1338.8400	1.3388	1174.8400	1.1748	12.249	0.0000	0.0000
2024/03/14	R248	01/08/2024	12.32 Put	Bond Future	4166.7300	4.1667	4480.3900	4.4804	7.528	0.0000	0.0000
2024/03/14	R248	01/08/2024	12.30 Call	Bond Future	1297.0200	1.2970	1136.4900	1.1365	12.377	0.0000	0.0000
2024/03/14	R248	01/08/2024	12.30 Put	Bond Future	4241.1900	4.2412	4558.3200	4.5583	7.477	0.0000	0.0000
2024/03/14	R248	07/11/2024	12.79 Call	Bond Future	2899.7700	2.8998	2664.3500	2.6644	8.119	0.0000	0.0000
2024/03/14	R248	07/11/2024	12.79 Put	Bond Future	3826.5800	3.8266	4079.9200	4.0799	6.621	0.0000	0.0000
2024/03/14	R248	07/11/2024	12.80 Call	Bond Future	2926.7900	2.9268	2690.0700	2.6901	8.088	0.0000	0.0000
2024/03/14	R248	07/11/2024	12.80 Put	Bond Future	3799.2500	3.7993	4051.2900	4.0513	6.634	0.0000	0.0000
2024/03/14	R248	07/11/2024	12.78 Call	Bond Future	2872.6200	2.8726	2638.5100	2.6385	8.150	0.0000	0.0000
2024/03/14	R248	07/11/2024	12.78 Put	Bond Future	3853.8600	3.8539	4108.5100	4.1085	6.608	0.0000	0.0000
2024/03/14	R248	07/11/2024		Bond Future	12.9624	70.9762	13.0550	70.4874	0.714	0.0000	0.0000
2024/03/14	R248	06/02/2025		Bond Future	13.1071	72.4920	13.2036	71.9930	0.736	0.0000	0.0000
2024/03/14	R248	06/02/2025	12.71 Call	Bond Future	2790.9600	2.7910	2573.2900	2.5733	7.799	0.0000	0.0000
2024/03/14	R248	06/02/2025	12.71 Put	Bond Future	4915.3800	4.9154	5196.6300	5.1966	5.722	0.0000	0.0000
2024/03/14	R248	08/05/2025		Bond Future	13.2586	69.5424	13.3590	69.0334	0.757	0.0000	0.0000
2024/03/14	R248	08/05/2025	12.60 Call	Bond Future	2555.7200	2.5557	2356.3500	2.3564	7.801	0.0000	0.0000
2024/03/14	R248	08/05/2025	12.60 Put	Bond Future	6069.8600	6.0699	6379.4500	6.3795	5.100	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
2024/03/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/03/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/03/14	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/03/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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