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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/03/2024 TO 18/03/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/03/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/18	2025	02/05/2024		Bond Future	178.9343	178.9343	178.9091	0.014	0.0000	0.0000
2024/03/18	2025	01/08/2024		Bond Future	181.0649	181.0649	181.0394	0.014	0.0000	0.0000
2024/03/18	2025	07/11/2024		Bond Future	185.3792	185.3792	185.3540	0.014	0.0000	0.0000
2024/03/18	2029	02/05/2024		Bond Future	128.5655	128.5655	128.5043	0.048	0.0000	0.0000
2024/03/18	2029	01/08/2024		Bond Future	131.4128	131.4128	131.3503	0.047	0.0000	0.0000
2024/03/18	2029	07/11/2024		Bond Future	133.1463	133.1463	133.0831	0.047	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	
2024/03/18	2029	06/02/2025		Bond Future	136.0257	136.0257	135.9622	135.9622	0.047	0.0000	0.0000
2024/03/18	2029	06/02/2025	132.40 Call	Bond Future	3625.6700	3.6257	3562.1700	3.5622	1.751	0.0000	0.0000
2024/03/18	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	2029	08/05/2025		Bond Future	137.4596	137.4596	137.3961	137.3961	0.046	0.0000	0.0000
2024/03/18	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	2029	08/05/2025	137.85 Put	Bond Future	390.4100	0.3904	453.9400	0.4539	16.273	0.0000	0.0000
2024/03/18	2030	02/05/2024	10.62 Put	Bond Future	631.2300	0.6312	763.4100	0.7634	20.940	0.0000	0.0000
2024/03/18	2030	02/05/2024	10.62 Call	Bond Future	1509.7700	1.5098	1222.8900	1.2229	19.002	0.0000	0.0000
2024/03/18	2030	02/05/2024	11.12 Put	Bond Future	214.0200	0.2140	260.5400	0.2605	21.736	0.0000	0.0000
2024/03/18	2030	02/05/2024	11.12 Call	Bond Future	3025.2600	3.0253	2652.7200	2.6527	12.314	0.0000	0.0000
2024/03/18	2030	02/05/2024	13.15 Call	Bond Future	10139.0300	10.1390	9719.9800	9.7200	4.133	0.0000	0.0000
2024/03/18	2030	02/05/2024	13.15 Put	Bond Future	0.1500	0.0002	0.1600	0.0002	6.667	0.0000	0.0000
2024/03/18	2030	02/05/2024	9.82 Call	Bond Future	160.1200	0.1601	95.5400	0.0955	40.332	0.0000	0.0000
2024/03/18	2030	02/05/2024	9.82 Put	Bond Future	2486.4000	2.4864	2840.8800	2.8409	14.257	0.0000	0.0000
2024/03/18	2030	02/05/2024	9.83 Call	Bond Future	167.1300	0.1671	100.3400	0.1003	39.963	0.0000	0.0000
2024/03/18	2030	02/05/2024	9.83 Put	Bond Future	2452.4700	2.4525	2804.7400	2.8047	14.364	0.0000	0.0000
2024/03/18	2030	02/05/2024	9.81 Call	Bond Future	153.3200	0.1533	90.9200	0.0909	40.699	0.0000	0.0000
2024/03/18	2030	02/05/2024	9.81 Put	Bond Future	2520.5600	2.5206	2877.2200	2.8772	14.150	0.0000	0.0000
2024/03/18	2030	02/05/2024		Bond Future	10.3972	91.9449	10.5031	91.5258	1.019	0.0000	0.0000
2024/03/18	2030	02/05/2024	9.66 Put	Bond Future	3059.0700	3.0591	3443.3900	3.4434	12.563	0.0000	0.0000
2024/03/18	2030	02/05/2024	9.66 Call	Bond Future	74.7100	0.0747	39.9700	0.0400	46.500	0.0000	0.0000
2024/03/18	2030	02/05/2024	10.16 Put	Bond Future	1480.5500	1.4806	1743.0300	1.7430	17.729	0.0000	0.0000
2024/03/18	2030	02/05/2024	10.16 Call	Bond Future	533.5700	0.5336	376.9900	0.3770	29.346	0.0000	0.0000
2024/03/18	2030	02/05/2024	11.94 Call	Bond Future	5894.3200	5.8943	5479.9700	5.4800	7.030	0.0000	0.0000
2024/03/18	2030	02/05/2024	11.94 Put	Bond Future	25.5400	0.0255	30.2500	0.0303	18.442	0.0000	0.0000
2024/03/18	2030	02/05/2024	12.38 Call	Bond Future	7458.9700	7.4590	7040.7000	7.0407	5.608	0.0000	0.0000
2024/03/18	2030	02/05/2024	12.38 Put	Bond Future	4.9500	0.0050	5.7400	0.0057	15.960	0.0000	0.0000
2024/03/18	2030	02/05/2024	10.82 Put	Bond Future	416.7900	0.4168	506.7600	0.5068	21.586	0.0000	0.0000
2024/03/18	2030	02/05/2024	10.82 Call	Bond Future	2074.7700	2.0748	1745.6800	1.7457	15.862	0.0000	0.0000
2024/03/18	2030	01/08/2024	10.38 Call	Bond Future	1395.9300	1.3959	1187.8300	1.1878	14.908	0.0000	0.0000
2024/03/18	2030	01/08/2024	10.38 Put	Bond Future	1805.2100	1.8052	2025.3100	2.0253	12.192	0.0000	0.0000
2024/03/18	2030	01/08/2024	10.39 Call	Bond Future	1415.1000	1.4151	1205.2900	1.2053	14.827	0.0000	0.0000
2024/03/18	2030	01/08/2024	10.39 Put	Bond Future	1785.9000	1.7859	2004.2900	2.0043	12.229	0.0000	0.0000
2024/03/18	2030	01/08/2024	10.37 Call	Bond Future	1376.9000	1.3769	1170.5200	1.1705	14.989	0.0000	0.0000
2024/03/18	2030	01/08/2024	10.37 Put	Bond Future	1824.6700	1.8247	2046.4900	2.0465	12.157	0.0000	0.0000
2024/03/18	2030	01/08/2024		Bond Future	10.4866	89.9530	10.5989	89.5248	1.070	0.0000	0.0000
2024/03/18	2030	07/11/2024		Bond Future	10.5848	92.0727	10.7042	91.6349	1.127	0.0000	0.0000
2024/03/18	2030	07/11/2024	10.75 Call	Bond Future	2466.5300	2.4665	2216.3800	2.2164	10.142	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	
2024/03/18	2030	07/11/2024	10.75 Put	Bond Future	1861.1800	1.8612	2048.8800	2.0489	10.085	0.0000	0.0000
2024/03/18	2030	07/11/2024	10.76 Call	Bond Future	2488.0800	2.4881	2236.7400	2.2367	10.102	0.0000	0.0000
2024/03/18	2030	07/11/2024	10.76 Put	Bond Future	1846.2500	1.8463	2032.7600	2.0328	10.102	0.0000	0.0000
2024/03/18	2030	07/11/2024	10.74 Call	Bond Future	2444.7800	2.4448	2195.8100	2.1958	10.184	0.0000	0.0000
2024/03/18	2030	07/11/2024	10.74 Put	Bond Future	1875.9400	1.8759	2064.8200	2.0648	10.069	0.0000	0.0000
2024/03/18	2030	06/02/2025		Bond Future	10.7011	90.0313	10.8279	89.5848	1.184	0.0000	0.0000
2024/03/18	2030	06/02/2025	10.68 Call	Bond Future	2328.3600	2.3284	2097.4200	2.0974	9.919	0.0000	0.0000
2024/03/18	2030	06/02/2025	10.68 Put	Bond Future	2403.1200	2.4031	2618.6900	2.6187	8.970	0.0000	0.0000
2024/03/18	2030	08/05/2025		Bond Future	10.8550	91.8995	10.9899	91.4445	1.243	0.0000	0.0000
2024/03/18	2030	08/05/2025	9.93 Call	Bond Future	1136.1500	1.1362	994.4400	0.9944	12.473	0.0000	0.0000
2024/03/18	2030	08/05/2025	9.93 Put	Bond Future	4334.2400	4.3342	4647.5200	4.6475	7.228	0.0000	0.0000
2024/03/18	2032	02/05/2024	11.81 Call	Bond Future	2838.3000	2.8383	2451.7600	2.4518	13.619	0.0000	0.0000
2024/03/18	2032	02/05/2024	11.81 Put	Bond Future	334.8600	0.3349	404.6100	0.4046	20.830	0.0000	0.0000
2024/03/18	2032	02/05/2024	11.21 Call	Bond Future	922.7800	0.9228	691.7400	0.6917	25.037	0.0000	0.0000
2024/03/18	2032	02/05/2024	11.21 Put	Bond Future	1137.6400	1.1376	1362.8900	1.3629	19.800	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.57 Put	Bond Future	3297.4100	3.2974	3726.4700	3.7265	13.012	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.57 Call	Bond Future	52.7800	0.0528	25.5500	0.0256	51.592	0.0000	0.0000
2024/03/18	2032	02/05/2024	11.28 Call	Bond Future	1102.3000	1.1023	846.8100	0.8468	23.178	0.0000	0.0000
2024/03/18	2032	02/05/2024	11.28 Put	Bond Future	994.0500	0.9941	1194.8500	1.1949	20.200	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.30 Put	Bond Future	4569.1400	4.5691	5022.4900	5.0225	9.922	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.30 Call	Bond Future	4.3500	0.0044	1.4100	0.0014	67.586	0.0000	0.0000
2024/03/18	2032	02/05/2024		Bond Future	11.2565	85.3525	11.3558	84.8962	0.882	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.55 Call	Bond Future	45.5900	0.0456	21.5600	0.0216	52.709	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.55 Put	Bond Future	3387.1400	3.3871	3819.4000	3.8194	12.762	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.56 Call	Bond Future	49.0800	0.0491	23.4900	0.0235	52.139	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.56 Put	Bond Future	3342.1600	3.3422	3772.8600	3.7729	12.887	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.54 Call	Bond Future	42.3200	0.0423	19.7800	0.0198	53.261	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.54 Put	Bond Future	3432.3900	3.4324	3866.1400	3.8661	12.637	0.0000	0.0000
2024/03/18	2032	02/05/2024	13.35 Call	Bond Future	8987.6900	8.9877	8532.3200	8.5323	5.067	0.0000	0.0000
2024/03/18	2032	02/05/2024	13.35 Put	Bond Future	10.1100	0.0101	11.0300	0.0110	9.100	0.0000	0.0000
2024/03/18	2032	02/05/2024	11.35 Put	Bond Future	866.2100	0.8662	1044.0100	1.0440	20.526	0.0000	0.0000
2024/03/18	2032	02/05/2024	11.35 Call	Bond Future	1295.9700	1.2960	1017.4800	1.0175	21.489	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.65 Put	Bond Future	2948.6100	2.9486	3362.2100	3.3622	14.027	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.65 Call	Bond Future	90.2800	0.0903	47.5900	0.0476	47.286	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.36 Put	Bond Future	4277.7000	4.2777	4728.5700	4.7286	10.540	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.36 Call	Bond Future	8.4800	0.0085	3.0600	0.0031	63.915	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.86 Put	Bond Future	2129.5600	2.1296	2483.3500	2.4834	16.613	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.86 Call	Bond Future	274.8700	0.2749	172.3700	0.1724	37.290	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	
2024/03/18	2032	02/05/2024	12.90 Call	Bond Future	7187.5800	7.1876	6735.3800	6.7354	6.291	0.0000	0.0000
2024/03/18	2032	02/05/2024	12.90 Put	Bond Future	30.2300	0.0302	34.3200	0.0343	13.530	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.59 Put	Bond Future	3208.6100	3.2086	3634.2200	3.6342	13.265	0.0000	0.0000
2024/03/18	2032	02/05/2024	10.59 Call	Bond Future	60.7600	0.0608	30.0800	0.0301	50.494	0.0000	0.0000
2024/03/18	2032	02/05/2024	11.09 Put	Bond Future	1424.4700	1.4245	1693.9700	1.6940	18.919	0.0000	0.0000
2024/03/18	2032	02/05/2024	11.09 Call	Bond Future	651.9700	0.6520	465.1800	0.4652	28.650	0.0000	0.0000
2024/03/18	2032	02/05/2024	13.18 Call	Bond Future	8313.0800	8.3131	7858.5400	7.8585	5.468	0.0000	0.0000
2024/03/18	2032	02/05/2024	13.18 Put	Bond Future	16.4400	0.0164	18.1900	0.0182	10.645	0.0000	0.0000
2024/03/18	2032	01/08/2024	11.14 Call	Bond Future	1456.8900	1.4569	1246.7700	1.2468	14.423	0.0000	0.0000
2024/03/18	2032	01/08/2024	11.14 Put	Bond Future	2473.6300	2.4736	2729.6900	2.7297	10.352	0.0000	0.0000
2024/03/18	2032	01/08/2024	11.15 Call	Bond Future	1477.4200	1.4774	1265.4600	1.2655	14.347	0.0000	0.0000
2024/03/18	2032	01/08/2024	11.15 Put	Bond Future	2448.4800	2.4485	2702.7000	2.7027	10.383	0.0000	0.0000
2024/03/18	2032	01/08/2024	11.13 Call	Bond Future	1436.5300	1.4365	1228.2400	1.2282	14.500	0.0000	0.0000
2024/03/18	2032	01/08/2024	11.13 Put	Bond Future	2498.9800	2.4990	2756.8700	2.7569	10.320	0.0000	0.0000
2024/03/18	2032	01/08/2024		Bond Future	11.3642	87.2219	11.4682	86.7558	0.915	0.0000	0.0000
2024/03/18	2032	07/11/2024		Bond Future	11.4915	85.1102	11.6008	84.6336	0.952	0.0000	0.0000
2024/03/18	2032	07/11/2024	13.36 Call	Bond Future	8252.8300	8.2528	7834.0800	7.8341	5.074	0.0000	0.0000
2024/03/18	2032	07/11/2024	13.36 Put	Bond Future	568.0200	0.5680	625.9400	0.6259	10.197	0.0000	0.0000
2024/03/18	2032	07/11/2024	11.64 Put	Bond Future	2275.3200	2.2753	2478.0900	2.4781	8.912	0.0000	0.0000
2024/03/18	2032	07/11/2024	11.64 Call	Bond Future	2921.8000	2.9218	2647.9000	2.6479	9.374	0.0000	0.0000
2024/03/18	2032	07/11/2024	11.48 Call	Bond Future	2531.4300	2.5314	2278.3800	2.2784	9.996	0.0000	0.0000
2024/03/18	2032	07/11/2024	11.48 Put	Bond Future	2581.5700	2.5816	2805.1900	2.8052	8.662	0.0000	0.0000
2024/03/18	2032	07/11/2024	11.49 Call	Bond Future	2555.0400	2.5550	2300.6500	2.3007	9.956	0.0000	0.0000
2024/03/18	2032	07/11/2024	11.49 Put	Bond Future	2561.4300	2.5614	2783.7100	2.7837	8.678	0.0000	0.0000
2024/03/18	2032	07/11/2024	11.47 Call	Bond Future	2508.2000	2.5082	2256.4800	2.2565	10.036	0.0000	0.0000
2024/03/18	2032	07/11/2024	11.47 Put	Bond Future	2602.1300	2.6021	2827.0800	2.8271	8.645	0.0000	0.0000
2024/03/18	2032	06/02/2025		Bond Future	11.6300	86.9293	11.7448	86.4433	0.986	0.0000	0.0000
2024/03/18	2032	06/02/2025	11.72 Call	Bond Future	3036.0600	3.0361	2768.3500	2.7684	8.818	0.0000	0.0000
2024/03/18	2032	06/02/2025	11.72 Put	Bond Future	2654.5800	2.6546	2872.9000	2.8729	8.224	0.0000	0.0000
2024/03/18	2032	08/05/2025		Bond Future	11.7906	84.5686	11.9110	84.0735	1.022	0.0000	0.0000
2024/03/18	2032	08/05/2025	10.91 Call	Bond Future	1439.5200	1.4395	1277.6900	1.2777	11.242	0.0000	0.0000
2024/03/18	2032	08/05/2025	10.91 Put	Bond Future	5175.7000	5.1757	5509.0300	5.5090	6.440	0.0000	0.0000
2024/03/18	2033	02/05/2024		Bond Future	120.7556	120.7556	120.7308	120.7308	0.021	0.0000	0.0000
2024/03/18	2033	01/08/2024		Bond Future	123.4298	123.4298	123.4048	123.4048	0.020	0.0000	0.0000
2024/03/18	2033	07/11/2024		Bond Future	124.8764	124.8764	124.8513	124.8513	0.020	0.0000	0.0000
2024/03/18	2033	06/02/2025		Bond Future	127.5769	127.5769	127.5523	127.5523	0.019	0.0000	0.0000
2024/03/18	2033	06/02/2025	124.94 Call	Bond Future	2636.9300	2.6369	2612.2500	2.6123	0.936	0.0000	0.0000
2024/03/18	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	
2024/03/18	2033	08/05/2025		Bond Future	128.7327	128.7327	128.7086	128.7086	0.019	0.0000	0.0000
2024/03/18	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/03/18	2033	08/05/2025	130.62 Put	Bond Future	1887.3100	1.8873	1911.3600	1.9114	1.274	0.0000	0.0000
2024/03/18	2037	02/05/2024		Bond Future	12.5101	77.0148	12.5990	76.5641	0.710	0.0000	0.0000
2024/03/18	2037	02/05/2024	11.44 Call	Bond Future	31.4800	0.0315	16.5600	0.0166	47.395	0.0000	0.0000
2024/03/18	2037	02/05/2024	11.44 Put	Bond Future	5786.2100	5.7862	6222.0500	6.2221	7.532	0.0000	0.0000
2024/03/18	2037	02/05/2024	11.45 Call	Bond Future	33.2100	0.0332	17.5700	0.0176	47.094	0.0000	0.0000
2024/03/18	2037	02/05/2024	11.45 Put	Bond Future	5731.2400	5.7312	6166.3600	6.1664	7.592	0.0000	0.0000
2024/03/18	2037	02/05/2024	11.43 Call	Bond Future	29.8200	0.0298	15.5900	0.0156	47.720	0.0000	0.0000
2024/03/18	2037	02/05/2024	11.43 Put	Bond Future	5841.3000	5.8413	6277.8300	6.2778	7.473	0.0000	0.0000
2024/03/18	2037	01/08/2024		Bond Future	12.6455	74.4455	12.7381	73.9850	0.732	0.0000	0.0000
2024/03/18	2037	01/08/2024	12.10 Call	Bond Future	1080.5800	1.0806	920.6200	0.9206	14.803	0.0000	0.0000
2024/03/18	2037	01/08/2024	12.10 Put	Bond Future	3881.7800	3.8818	4182.3400	4.1823	7.743	0.0000	0.0000
2024/03/18	2037	01/08/2024	12.11 Call	Bond Future	1098.7700	1.0988	937.0400	0.9370	14.719	0.0000	0.0000
2024/03/18	2037	01/08/2024	12.11 Put	Bond Future	3847.2500	3.8473	4146.0400	4.1460	7.766	0.0000	0.0000
2024/03/18	2037	01/08/2024	12.09 Call	Bond Future	1062.7300	1.0627	904.5400	0.9045	14.885	0.0000	0.0000
2024/03/18	2037	01/08/2024	12.09 Put	Bond Future	3916.7000	3.9167	4219.0300	4.2190	7.719	0.0000	0.0000
2024/03/18	2037	01/08/2024	13.82 Call	Bond Future	6230.1700	6.2302	5837.3500	5.8374	6.305	0.0000	0.0000
2024/03/18	2037	01/08/2024	13.82 Put	Bond Future	683.1400	0.6831	750.8400	0.7508	9.910	0.0000	0.0000
2024/03/18	2037	01/08/2024	13.17 Call	Bond Future	3917.8700	3.9179	3587.2800	3.5873	8.438	0.0000	0.0000
2024/03/18	2037	01/08/2024	13.17 Put	Bond Future	1362.2800	1.3623	1492.2100	1.4922	9.538	0.0000	0.0000
2024/03/18	2037	07/11/2024		Bond Future	12.7907	76.1995	12.8873	75.7285	0.755	0.0000	0.0000
2024/03/18	2037	07/11/2024	12.58 Call	Bond Future	2472.1600	2.4722	2241.5100	2.2415	9.330	0.0000	0.0000
2024/03/18	2037	07/11/2024	12.58 Put	Bond Future	3515.8600	3.5159	3756.2200	3.7562	6.836	0.0000	0.0000
2024/03/18	2037	07/11/2024	12.59 Call	Bond Future	2496.6600	2.4967	2264.6800	2.2647	9.292	0.0000	0.0000
2024/03/18	2037	07/11/2024	12.59 Put	Bond Future	3490.3500	3.4904	3729.3800	3.7294	6.848	0.0000	0.0000
2024/03/18	2037	07/11/2024	12.57 Call	Bond Future	2447.7800	2.4478	2218.4600	2.2185	9.368	0.0000	0.0000
2024/03/18	2037	07/11/2024	12.57 Put	Bond Future	3541.5300	3.5415	3783.2200	3.7832	6.824	0.0000	0.0000
2024/03/18	2037	06/02/2025		Bond Future	12.9444	73.5674	13.0449	73.0869	0.777	0.0000	0.0000
2024/03/18	2037	06/02/2025	12.76 Call	Bond Future	2879.8400	2.8798	2640.1800	2.6402	8.322	0.0000	0.0000
2024/03/18	2037	06/02/2025	12.76 Put	Bond Future	3773.1000	3.7731	4013.9600	4.0140	6.384	0.0000	0.0000
2024/03/18	2037	08/05/2025		Bond Future	13.1199	75.0919	13.2247	74.6021	0.798	0.0000	0.0000
2024/03/18	2037	08/05/2025	12.25 Call	Bond Future	1756.5700	1.7566	1587.8500	1.5879	9.605	0.0000	0.0000
2024/03/18	2037	08/05/2025	12.25 Put	Bond Future	6016.4300	6.0164	6337.5600	6.3376	5.338	0.0000	0.0000
2024/03/18	2038	02/05/2024		Bond Future	131.4129	131.4129	131.3873	131.3873	0.019	0.0000	0.0000
2024/03/18	2038	01/08/2024		Bond Future	132.2621	132.2621	132.2361	132.2361	0.020	0.0000	0.0000
2024/03/18	2038	07/11/2024		Bond Future	135.4132	135.4132	135.3874	135.3874	0.019	0.0000	0.0000
2024/03/18	2038	06/02/2025		Bond Future	136.2291	136.2291	136.2036	136.2036	0.019	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	
2024/03/18	2038	06/02/2025	135.23 Call	Bond Future	999.0600	0.9991	973.5900	0.9736	2.549	0.0000	0.0000
2024/03/18	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	2038	08/05/2025		Bond Future	139.0931	139.0931	139.0683	139.0683	0.018	0.0000	0.0000
2024/03/18	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	2038	08/05/2025	139.68 Put	Bond Future	586.9000	0.5869	611.7100	0.6117	4.227	0.0000	0.0000
2024/03/18	2040	02/05/2024	11.61 Call	Bond Future	15.5700	0.0156	8.4800	0.0085	45.536	0.0000	0.0000
2024/03/18	2040	02/05/2024	11.61 Put	Bond Future	6964.7700	6.9648	7320.1000	7.3201	5.102	0.0000	0.0000
2024/03/18	2040	02/05/2024	11.62 Call	Bond Future	16.5400	0.0165	9.0600	0.0091	45.224	0.0000	0.0000
2024/03/18	2040	02/05/2024	11.62 Put	Bond Future	6904.6300	6.9046	7259.5700	7.2596	5.141	0.0000	0.0000
2024/03/18	2040	02/05/2024	11.60 Call	Bond Future	14.6600	0.0147	7.9300	0.0079	45.907	0.0000	0.0000
2024/03/18	2040	02/05/2024	11.60 Put	Bond Future	7025.0500	7.0251	7380.7400	7.3807	5.063	0.0000	0.0000
2024/03/18	2040	02/05/2024		Bond Future	12.8275	76.7447	12.8958	76.3823	0.533	0.0000	0.0000
2024/03/18	2040	01/08/2024		Bond Future	12.9676	73.9191	13.0387	73.5488	0.549	0.0000	0.0000
2024/03/18	2040	01/08/2024	12.33 Call	Bond Future	940.3300	0.9403	820.0500	0.8201	12.791	0.0000	0.0000
2024/03/18	2040	01/08/2024	12.33 Put	Bond Future	4391.9600	4.3920	4641.9600	4.6420	5.692	0.0000	0.0000
2024/03/18	2040	01/08/2024	12.34 Call	Bond Future	957.2600	0.9573	835.5300	0.8355	12.717	0.0000	0.0000
2024/03/18	2040	01/08/2024	12.34 Put	Bond Future	4352.8300	4.3528	4601.3800	4.6014	5.710	0.0000	0.0000
2024/03/18	2040	01/08/2024	12.32 Call	Bond Future	923.4300	0.9234	804.6100	0.8046	12.867	0.0000	0.0000
2024/03/18	2040	01/08/2024	12.32 Put	Bond Future	4431.1900	4.4312	4682.6500	4.6827	5.675	0.0000	0.0000
2024/03/18	2040	01/08/2024	12.28 Put	Bond Future	4590.9100	4.5909	4848.1500	4.8482	5.603	0.0000	0.0000
2024/03/18	2040	01/08/2024	12.28 Call	Bond Future	858.0100	0.8580	744.9700	0.7450	13.175	0.0000	0.0000
2024/03/18	2040	01/08/2024	12.88 Call	Bond Future	2156.6500	2.1567	1956.0500	1.9561	9.301	0.0000	0.0000
2024/03/18	2040	01/08/2024	12.88 Put	Bond Future	2616.2900	2.6163	2785.9700	2.7860	6.486	0.0000	0.0000
2024/03/18	2040	01/08/2024	13.48 Call	Bond Future	4026.0500	4.0261	3754.1500	3.7542	6.754	0.0000	0.0000
2024/03/18	2040	01/08/2024	13.48 Put	Bond Future	1423.9600	1.4240	1522.3400	1.5223	6.909	0.0000	0.0000
2024/03/18	2040	01/08/2024	12.95 Put	Bond Future	2441.2000	2.4412	2601.3300	2.6013	6.559	0.0000	0.0000
2024/03/18	2040	01/08/2024	12.95 Call	Bond Future	2349.3400	2.3493	2139.1900	2.1392	8.945	0.0000	0.0000
2024/03/18	2040	07/11/2024		Bond Future	13.1173	75.6607	13.1915	75.2820	0.566	0.0000	0.0000
2024/03/18	2040	07/11/2024	12.85 Call	Bond Future	2503.8300	2.5038	2317.4000	2.3174	7.446	0.0000	0.0000
2024/03/18	2040	07/11/2024	12.85 Put	Bond Future	3893.9400	3.8939	4086.1900	4.0862	4.937	0.0000	0.0000
2024/03/18	2040	07/11/2024	12.86 Call	Bond Future	2528.9100	2.5289	2341.4000	2.3414	7.415	0.0000	0.0000
2024/03/18	2040	07/11/2024	12.86 Put	Bond Future	3866.2700	3.8663	4057.4400	4.0574	4.945	0.0000	0.0000
2024/03/18	2040	07/11/2024	12.84 Call	Bond Future	2478.8800	2.4789	2293.5200	2.2935	7.478	0.0000	0.0000
2024/03/18	2040	07/11/2024	12.84 Put	Bond Future	3921.8000	3.9218	4115.1200	4.1151	4.929	0.0000	0.0000
2024/03/18	2040	06/02/2025		Bond Future	13.2746	72.7662	13.3518	72.3800	0.582	0.0000	0.0000
2024/03/18	2040	06/02/2025	12.95 Call	Bond Future	2639.2000	2.6392	2455.4400	2.4554	6.963	0.0000	0.0000
2024/03/18	2040	06/02/2025	12.95 Put	Bond Future	4298.3700	4.2984	4500.7700	4.5008	4.709	0.0000	0.0000
2024/03/18	2040	08/05/2025		Bond Future	13.4523	74.2734	13.5327	73.8800	0.598	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	
2024/03/18	2040	08/05/2025	12.63 Call	Bond Future	1983.0600	1.9831	1837.6700	1.8377	7.332	0.0000	0.0000
2024/03/18	2040	08/05/2025	12.63 Put	Bond Future	6209.1600	6.2092	6457.2500	6.4573	3.996	0.0000	0.0000
2024/03/18	2044	02/05/2024	12.50 Call	Bond Future	477.6100	0.4776	352.7800	0.3528	26.136	0.0000	0.0000
2024/03/18	2044	02/05/2024	12.50 Put	Bond Future	2824.0900	2.8241	3113.8600	3.1139	10.261	0.0000	0.0000
2024/03/18	2044	02/05/2024	12.75 Call	Bond Future	941.6200	0.9416	746.2400	0.7462	20.749	0.0000	0.0000
2024/03/18	2044	02/05/2024	12.75 Put	Bond Future	1910.3400	1.9103	2129.5600	2.1296	11.475	0.0000	0.0000
2024/03/18	2044	02/05/2024	13.00 Call	Bond Future	1599.1100	1.5991	1335.7900	1.3358	16.467	0.0000	0.0000
2024/03/18	2044	02/05/2024	13.00 Put	Bond Future	1233.3900	1.2334	1384.6700	1.3847	12.265	0.0000	0.0000
2024/03/18	2044	02/05/2024		Bond Future	12.9307	72.6938	13.0093	72.2792	0.608	0.0000	0.0000
2024/03/18	2044	02/05/2024	11.66 Call	Bond Future	9.5000	0.0095	4.6200	0.0046	51.368	0.0000	0.0000
2024/03/18	2044	02/05/2024	11.66 Put	Bond Future	7326.0700	7.3261	7735.7900	7.7358	5.593	0.0000	0.0000
2024/03/18	2044	02/05/2024	11.67 Call	Bond Future	10.1500	0.0102	4.9700	0.0050	51.034	0.0000	0.0000
2024/03/18	2044	02/05/2024	11.67 Put	Bond Future	7264.2800	7.2643	7673.7000	7.6737	5.636	0.0000	0.0000
2024/03/18	2044	02/05/2024	11.65 Call	Bond Future	8.8900	0.0089	4.3000	0.0043	51.631	0.0000	0.0000
2024/03/18	2044	02/05/2024	11.65 Put	Bond Future	7387.9800	7.3880	7797.9900	7.7980	5.550	0.0000	0.0000
2024/03/18	2044	01/08/2024		Bond Future	13.0673	69.9046	13.1491	69.4810	0.626	0.0000	0.0000
2024/03/18	2044	01/08/2024	12.29 Call	Bond Future	743.5300	0.7435	630.0600	0.6301	15.261	0.0000	0.0000
2024/03/18	2044	01/08/2024	12.29 Put	Bond Future	4993.3700	4.9934	5303.5000	5.3035	6.211	0.0000	0.0000
2024/03/18	2044	01/08/2024	12.30 Call	Bond Future	758.2500	0.7583	643.2100	0.6432	15.172	0.0000	0.0000
2024/03/18	2044	01/08/2024	12.30 Put	Bond Future	4950.6800	4.9507	5259.2400	5.2592	6.233	0.0000	0.0000
2024/03/18	2044	01/08/2024	12.28 Call	Bond Future	729.0000	0.7290	617.1000	0.6171	15.350	0.0000	0.0000
2024/03/18	2044	01/08/2024	12.28 Put	Bond Future	5036.3100	5.0363	5348.0100	5.3480	6.189	0.0000	0.0000
2024/03/18	2044	07/11/2024	12.91 Call	Bond Future	2369.4700	2.3695	2164.4900	2.1645	8.651	0.0000	0.0000
2024/03/18	2044	07/11/2024	12.91 Put	Bond Future	3945.0100	3.9450	4173.2800	4.1733	5.786	0.0000	0.0000
2024/03/18	2044	07/11/2024	12.92 Call	Bond Future	2394.0800	2.3941	2187.8500	2.1879	8.614	0.0000	0.0000
2024/03/18	2044	07/11/2024	12.92 Put	Bond Future	3916.6200	3.9166	4143.6400	4.1436	5.796	0.0000	0.0000
2024/03/18	2044	07/11/2024	12.90 Call	Bond Future	2345.1900	2.3452	2141.4700	2.1415	8.687	0.0000	0.0000
2024/03/18	2044	07/11/2024	12.90 Put	Bond Future	3973.8000	3.9738	4203.3300	4.2033	5.776	0.0000	0.0000
2024/03/18	2044	07/11/2024		Bond Future	13.2127	71.5516	13.2980	71.1183	0.646	0.0000	0.0000
2024/03/18	2044	06/02/2025		Bond Future	13.3651	68.6945	13.4538	68.2526	0.664	0.0000	0.0000
2024/03/18	2044	06/02/2025	13.02 Call	Bond Future	2628.0200	2.6280	2421.4600	2.4215	7.860	0.0000	0.0000
2024/03/18	2044	06/02/2025	13.02 Put	Bond Future	4392.6300	4.3926	4628.0200	4.6280	5.359	0.0000	0.0000
2024/03/18	2044	08/05/2025		Bond Future	13.5363	70.1171	13.6288	69.6666	0.683	0.0000	0.0000
2024/03/18	2044	08/05/2025	12.72 Call	Bond Future	1952.3700	1.9524	1788.4000	1.7884	8.399	0.0000	0.0000
2024/03/18	2044	08/05/2025	12.72 Put	Bond Future	6160.0500	6.1601	6446.6000	6.4466	4.652	0.0000	0.0000
2024/03/18	2046	02/05/2024		Bond Future	112.7752	112.7752	112.4927	112.4927	0.250	0.0000	0.0000
2024/03/18	2046	01/08/2024		Bond Future	115.2726	115.2726	114.9841	114.9841	0.250	0.0000	0.0000
2024/03/18	2046	07/11/2024		Bond Future	115.8228	115.8228	115.5281	115.5281	0.254	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	
2024/03/18	2046	06/02/2025		Bond Future	118.3268	118.3268	118.0266	118.0266	0.254	0.0000	0.0000
2024/03/18	2046	06/02/2025	114.01 Call	Bond Future	4316.7900	4.3168	4016.6300	4.0166	6.953	0.0000	0.0000
2024/03/18	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	2046	08/05/2025		Bond Future	118.5707	118.5707	118.2655	118.2655	0.257	0.0000	0.0000
2024/03/18	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	2046	08/05/2025	121.97 Put	Bond Future	3399.2700	3.3993	3704.4600	3.7045	8.978	0.0000	0.0000
2024/03/18	2050	02/05/2024		Bond Future	113.8518	113.8518	114.2130	114.2130	0.317	0.0000	0.0000
2024/03/18	2050	01/08/2024		Bond Future	114.0773	114.0773	114.4466	114.4466	0.324	0.0000	0.0000
2024/03/18	2050	07/11/2024		Bond Future	116.7952	116.7952	117.1740	117.1740	0.324	0.0000	0.0000
2024/03/18	2050	06/02/2025		Bond Future	116.9660	116.9660	117.3539	117.3539	0.332	0.0000	0.0000
2024/03/18	2050	06/02/2025	115.60 Call	Bond Future	1365.9700	1.3660	1753.8600	1.7539	28.397	0.0000	0.0000
2024/03/18	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	2050	08/05/2025		Bond Future	119.4245	119.4245	119.8219	119.8219	0.333	0.0000	0.0000
2024/03/18	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	2050	08/05/2025	121.16 Put	Bond Future	1735.4700	1.7355	1338.1500	1.3382	22.894	0.0000	0.0000
2024/03/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	AL37	02/05/2024		Index Future	941.5840	941.5840	937.2330	937.2330	0.462	0.0000	0.0000
2024/03/18	AL37	01/08/2024		Index Future	962.2070	962.2070	957.7630	957.7630	0.462	0.0000	0.0000
2024/03/18	AL37	07/11/2024		Index Future	984.8960	984.8960	980.3530	980.3530	0.461	0.0000	0.0000
2024/03/18	AL37	06/02/2025		Index Future	1005.9840	1005.9840	1001.3550	1001.3550	0.460	0.0000	0.0000
2024/03/18	AL37	08/05/2025		Index Future	1026.9520	1026.9520	1022.2400	1022.2400	0.459	0.0000	0.0000
2024/03/18	AL7T	02/05/2024		Index Future	1084.2530	1084.2530	1078.3960	1078.3960	0.540	0.0000	0.0000
2024/03/18	AL7T	01/08/2024		Index Future	1108.0010	1108.0010	1102.0170	1102.0170	0.540	0.0000	0.0000
2024/03/18	AL7T	07/11/2024		Index Future	1134.1280	1134.1280	1128.0110	1128.0110	0.539	0.0000	0.0000
2024/03/18	AL7T	06/02/2025		Index Future	1158.4120	1158.4120	1152.1760	1152.1760	0.538	0.0000	0.0000
2024/03/18	AL7T	08/05/2025		Index Future	1182.5570	1182.5570	1176.2060	1176.2060	0.537	0.0000	0.0000
2024/03/18	ALBI	02/05/2024		Index Future	940.1840	940.1840	935.9320	935.9320	0.452	0.0000	0.0000
2024/03/18	ALBI	01/08/2024		Index Future	960.7770	960.7770	956.4320	956.4320	0.452	0.0000	0.0000
2024/03/18	ALBI	07/11/2024		Index Future	983.4320	983.4320	978.9920	978.9920	0.451	0.0000	0.0000
2024/03/18	ALBI	06/02/2025		Index Future	1004.4890	1004.4890	999.9650	999.9650	0.450	0.0000	0.0000
2024/03/18	ALBI	08/05/2025		Index Future	1025.4260	1025.4260	1020.8200	1020.8200	0.449	0.0000	0.0000
2024/03/18	C002	31/03/2032		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	
2024/03/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/03/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/18	ES33	02/05/2024		Bond Future	12.8862	72.2519	12.9798	71.8548	0.727	0.0000
2024/03/18	ES33	01/08/2024		Bond Future	13.0451	73.8520	13.1429	73.4463	0.750	0.0000
2024/03/18	ES33	07/11/2024		Bond Future	13.2333	71.8083	13.3359	71.3932	0.775	0.0000
2024/03/18	ES33	06/02/2025		Bond Future	13.4337	73.3591	13.5411	72.9356	0.799	0.0000
2024/03/18	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/18	ES33	06/02/2025	13.34 Put	Bond Future	372.5100	0.3725	795.9600	0.7960	113.675	0.0000
2024/03/18	ES33	08/05/2025		Bond Future	13.6512	71.0956	13.7635	70.6639	0.823	0.0000
2024/03/18	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/18	ES33	08/05/2025	12.73 Put	Bond Future	3676.4400	3.6764	4108.1100	4.1081	11.742	0.0000
2024/03/18	ES42	02/05/2024		Bond Future	13.4711	66.9148	13.4676	66.9317	0.026	0.0000
2024/03/18	ES42	01/08/2024		Bond Future	13.6220	68.3967	13.6184	68.4140	0.027	0.0000
2024/03/18	ES42	07/11/2024		Bond Future	13.7970	65.7574	13.7931	65.7754	0.028	0.0000
2024/03/18	ES42	06/02/2025		Bond Future	13.9738	67.1757	13.9696	67.1946	0.030	0.0000
2024/03/18	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/18	ES42	06/02/2025	13.71 Put	Bond Future	1217.8200	1.2178	1198.8600	1.1989	1.557	0.0000
2024/03/18	ES42	08/05/2025		Bond Future	14.1711	64.3160	14.1666	64.3360	0.032	0.0000
2024/03/18	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/18	ES42	08/05/2025	13.25 Put	Bond Future	4314.9400	4.3149	4294.9100	4.2949	0.464	0.0000
2024/03/18	GOVI	02/05/2024		GOVI	926.5670	926.5670	922.3160	922.3160	0.459	0.0000
2024/03/18	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/18	GOVI	02/05/2024	950.98 Put	GOVI	244130.0000	24.4130	286640.0000	28.6640	17.413	0.0000
2024/03/18	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/18	GOVI	02/05/2024	950.99 Put	GOVI	244230.0000	24.4230	286740.0000	28.6740	17.406	0.0000
2024/03/18	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/18	GOVI	02/05/2024	950.97 Put	GOVI	244030.0000	24.4030	286540.0000	28.6540	17.420	0.0000
2024/03/18	GOVI	01/08/2024	943.38 Call	GOVI	34810.0000	3.4810	0.0000	0.0000	(100.000)	0.0000
2024/03/18	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	8620.0000	0.8620	100.000	0.0000
2024/03/18	GOVI	01/08/2024	943.39 Call	GOVI	34710.0000	3.4710	0.0000	0.0000	(100.000)	0.0000
2024/03/18	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	8720.0000	0.8720	100.000	0.0000
2024/03/18	GOVI	01/08/2024	943.37 Call	GOVI	34910.0000	3.4910	0.0000	0.0000	(100.000)	0.0000
2024/03/18	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	8520.0000	0.8520	100.000	0.0000
2024/03/18	GOVI	01/08/2024		GOVI	946.8610	946.8610	942.5180	942.5180	0.459	0.0000
2024/03/18	GOVI	07/11/2024		GOVI	969.1880	969.1880	964.7500	964.7500	0.458	0.0000
2024/03/18	GOVI	07/11/2024	948.79 Call	GOVI	203980.0000	20.3980	159600.0000	15.9600	21.757	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	
2024/03/18	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/03/18	GOVI	07/11/2024	948.80 Call	GOVI	203880.0000	20.3880	159500.0000	15.9500	21.768	0.0000	0.0000
2024/03/18	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	GOVI	07/11/2024	948.78 Call	GOVI	204080.0000	20.4080	159700.0000	15.9700	21.746	0.0000	0.0000
2024/03/18	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	GOVI	06/02/2025		GOVI	989.9400	989.9400	985.4170	985.4170	0.457	0.0000	0.0000
2024/03/18	GOVI	06/02/2025	972.00 Call	GOVI	179400.0000	17.9400	134170.0000	13.4170	25.212	0.0000	0.0000
2024/03/18	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	GOVI	08/05/2025		GOVI	1010.5740	1010.5740	1005.9700	1005.9700	0.456	0.0000	0.0000
2024/03/18	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	GOVI	08/05/2025	1,022.00 Put	GOVI	114260.0000	11.4260	160300.0000	16.0300	40.294	0.0000	0.0000
2024/03/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/03/18	IGOV	02/05/2024		Index Future	345.5050	345.5050	345.4730	345.4730	0.009	0.0000	0.0000
2024/03/18	IGOV	01/08/2024		Index Future	353.1570	353.1570	353.1240	353.1240	0.009	0.0000	0.0000
2024/03/18	IGOV	07/11/2024		Index Future	361.5730	361.5730	361.5420	361.5420	0.009	0.0000	0.0000
2024/03/18	IGOV	06/02/2025		Index Future	369.3950	369.3950	369.3680	369.3680	0.007	0.0000	0.0000
2024/03/18	IGOV	08/05/2025		Index Future	377.1730	377.1730	377.1510	377.1510	0.006	0.0000	0.0000
2024/03/18	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/03/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/03/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/03/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/03/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/03/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/03/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/03/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/03/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/03/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/03/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/03/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/03/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/03/18	JBAF	20/03/2024		Jibar Tradeable Future	8.3500	91.6500	8.3450	91.6550	0.060	0.0000	0.0000
2024/03/18	JBAF	17/04/2024		Jibar Tradeable Future	8.3200	91.6800	8.3180	91.6820	0.024	0.0000	0.0000
2024/03/18	JBAF	15/05/2024		Jibar Tradeable Future	8.3000	91.7000	8.2900	91.7100	0.120	0.0000	0.0000
2024/03/18	JBAF	19/06/2024		Jibar Tradeable Future	8.2800	91.7200	8.2800	91.7200	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	
2024/03/18	JBAF	17/07/2024		Jibar Tradeable Future	8.2800	91.7200	8.2800	91.7200	0.000	0.0000	0.0000
2024/03/18	JBAF	21/08/2024		Jibar Tradeable Future	8.2700	91.7300	8.2650	91.7350	0.060	0.0000	0.0000
2024/03/18	JBAF	18/09/2024		Jibar Tradeable Future	8.1600	91.8400	8.1500	91.8500	0.123	0.0000	0.0000
2024/03/18	JBAF	18/12/2024		Jibar Tradeable Future	7.9000	92.1000	7.8900	92.1100	0.127	0.0000	0.0000
2024/03/18	JBAF	19/03/2025		Jibar Tradeable Future	7.7800	92.2200	7.7650	92.2350	0.193	0.0000	0.0000
2024/03/18	JBAF	18/06/2025		Jibar Tradeable Future	7.6600	92.3400	7.6500	92.3500	0.131	0.0000	0.0000
2024/03/18	JBAF	17/09/2025		Jibar Tradeable Future	7.6700	92.3300	7.6600	92.3400	0.130	0.0000	0.0000
2024/03/18	JBAF	17/12/2025		Jibar Tradeable Future	7.7200	92.2800	7.7100	92.2900	0.130	0.0000	0.0000
2024/03/18	R035	02/05/2024		Bond Future	12.0771	82.5714	12.1714	82.0890	0.781	0.0000	0.0000
2024/03/18	R035	02/05/2024	11.20 Call	Bond Future	79.4300	0.0794	45.1400	0.0451	43.170	0.0000	0.0000
2024/03/18	R035	02/05/2024	11.20 Put	Bond Future	4764.8100	4.7648	5212.9100	5.2129	9.404	0.0000	0.0000
2024/03/18	R035	02/05/2024	11.21 Call	Bond Future	83.2400	0.0832	47.5700	0.0476	42.852	0.0000	0.0000
2024/03/18	R035	02/05/2024	11.21 Put	Bond Future	4713.1100	4.7131	5159.8300	5.1598	9.478	0.0000	0.0000
2024/03/18	R035	02/05/2024	11.19 Call	Bond Future	75.7200	0.0757	42.7800	0.0428	43.502	0.0000	0.0000
2024/03/18	R035	02/05/2024	11.19 Put	Bond Future	4816.6700	4.8167	5266.1200	5.2661	9.331	0.0000	0.0000
2024/03/18	R035	01/08/2024		Bond Future	12.1971	84.3800	12.2954	83.8871	0.806	0.0000	0.0000
2024/03/18	R035	01/08/2024	11.80 Call	Bond Future	1340.7700	1.3408	1145.7100	1.1457	14.548	0.0000	0.0000
2024/03/18	R035	01/08/2024	11.80 Put	Bond Future	3375.6500	3.3757	3673.4700	3.6735	8.823	0.0000	0.0000
2024/03/18	R035	01/08/2024	11.81 Call	Bond Future	1361.5800	1.3616	1164.6000	1.1646	14.467	0.0000	0.0000
2024/03/18	R035	01/08/2024	11.81 Put	Bond Future	3344.3400	3.3443	3640.2400	3.6402	8.848	0.0000	0.0000
2024/03/18	R035	01/08/2024	11.79 Call	Bond Future	1320.3300	1.3203	1127.1900	1.1272	14.628	0.0000	0.0000
2024/03/18	R035	01/08/2024	11.79 Put	Bond Future	3407.3700	3.4074	3707.1100	3.7071	8.797	0.0000	0.0000
2024/03/18	R035	07/11/2024		Bond Future	12.3414	81.8531	12.4442	81.3490	0.833	0.0000	0.0000
2024/03/18	R035	07/11/2024	12.18 Call	Bond Future	2544.5900	2.5446	2294.1900	2.2942	9.840	0.0000	0.0000
2024/03/18	R035	07/11/2024	12.18 Put	Bond Future	3345.0800	3.3451	3598.7700	3.5988	7.584	0.0000	0.0000
2024/03/18	R035	07/11/2024	12.19 Call	Bond Future	2569.7200	2.5697	2317.8900	2.3179	9.800	0.0000	0.0000
2024/03/18	R035	07/11/2024	12.19 Put	Bond Future	3320.2900	3.3203	3572.5500	3.5726	7.598	0.0000	0.0000
2024/03/18	R035	07/11/2024	12.17 Call	Bond Future	2519.5800	2.5196	2270.6100	2.2706	9.881	0.0000	0.0000
2024/03/18	R035	07/11/2024	12.17 Put	Bond Future	3370.0300	3.3700	3625.1500	3.6252	7.570	0.0000	0.0000
2024/03/18	R035	06/02/2025		Bond Future	12.4966	83.6029	12.6039	83.0886	0.859	0.0000	0.0000
2024/03/18	R035	06/02/2025	12.41 Call	Bond Future	3076.2500	3.0763	2811.0200	2.8110	8.622	0.0000	0.0000
2024/03/18	R035	06/02/2025	12.41 Put	Bond Future	3494.5100	3.4945	3743.5400	3.7435	7.126	0.0000	0.0000
2024/03/18	R035	08/05/2025		Bond Future	12.6621	80.8238	12.7741	80.2996	0.884	0.0000	0.0000
2024/03/18	R035	08/05/2025	11.78 Call	Bond Future	1673.4600	1.6735	1498.5700	1.4986	10.451	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	
2024/03/18	R035	08/05/2025	11.78 Put	Bond Future	5976.8000	5.9768	6326.1000	6.3261	5.844	0.0000	0.0000
2024/03/18	R053	02/05/2024	13.03 Call	Bond Future	2722.5600	2.7226	2329.0700	2.3291	14.453	0.0000	0.0000
2024/03/18	R053	02/05/2024	13.03 Put	Bond Future	1116.0700	1.1161	1262.8000	1.2628	13.147	0.0000	0.0000
2024/03/18	R053	02/05/2024	13.04 Call	Bond Future	2767.6500	2.7677	2371.3200	2.3713	14.320	0.0000	0.0000
2024/03/18	R053	02/05/2024	13.04 Put	Bond Future	1093.7400	1.0937	1237.6300	1.2376	13.156	0.0000	0.0000
2024/03/18	R053	02/05/2024	13.02 Call	Bond Future	2677.7700	2.6778	2287.1500	2.2872	14.588	0.0000	0.0000
2024/03/18	R053	02/05/2024	13.02 Put	Bond Future	1138.8000	1.1388	1288.4000	1.2884	13.137	0.0000	0.0000
2024/03/18	R053	02/05/2024		Bond Future	12.7958	92.2503	12.8737	91.7101	0.609	0.0000	0.0000
2024/03/18	R053	01/08/2024		Bond Future	12.9215	94.2709	13.0026	93.7189	0.627	0.0000	0.0000
2024/03/18	R053	01/08/2024	13.14 Call	Bond Future	3932.9400	3.9329	3580.7100	3.5807	8.956	0.0000	0.0000
2024/03/18	R053	01/08/2024	13.14 Put	Bond Future	2459.7500	2.4598	2659.4900	2.6595	8.120	0.0000	0.0000
2024/03/18	R053	01/08/2024	13.15 Call	Bond Future	3973.8900	3.9739	3619.8600	3.6199	8.909	0.0000	0.0000
2024/03/18	R053	01/08/2024	13.15 Put	Bond Future	2434.3400	2.4343	2632.2800	2.6323	8.131	0.0000	0.0000
2024/03/18	R053	01/08/2024	13.13 Call	Bond Future	3891.9100	3.8919	3541.5000	3.5415	9.004	0.0000	0.0000
2024/03/18	R053	01/08/2024	13.13 Put	Bond Future	2485.1800	2.4852	2686.7400	2.6867	8.110	0.0000	0.0000
2024/03/18	R053	07/11/2024		Bond Future	13.0653	90.6200	13.1500	90.0557	0.648	0.0000	0.0000
2024/03/18	R053	07/11/2024	12.80 Call	Bond Future	3112.6200	3.1126	2841.4900	2.8415	8.711	0.0000	0.0000
2024/03/18	R053	07/11/2024	12.80 Put	Bond Future	4925.1800	4.9252	5218.3600	5.2184	5.953	0.0000	0.0000
2024/03/18	R053	07/11/2024	12.81 Call	Bond Future	3145.0200	3.1450	2872.2300	2.8722	8.674	0.0000	0.0000
2024/03/18	R053	07/11/2024	12.81 Put	Bond Future	4888.0200	4.8880	5179.5400	5.1795	5.964	0.0000	0.0000
2024/03/18	R053	07/11/2024	12.79 Call	Bond Future	3080.0800	3.0801	2810.6300	2.8106	8.748	0.0000	0.0000
2024/03/18	R053	07/11/2024	12.79 Put	Bond Future	4962.2900	4.9623	5257.1500	5.2572	5.942	0.0000	0.0000
2024/03/18	R053	06/02/2025		Bond Future	13.2126	92.5558	13.3008	91.9803	0.667	0.0000	0.0000
2024/03/18	R053	06/02/2025	12.94 Call	Bond Future	3736.7800	3.7368	3456.4900	3.4565	7.501	0.0000	0.0000
2024/03/18	R053	06/02/2025	12.94 Put	Bond Future	5561.2800	5.5613	5856.5000	5.8565	5.308	0.0000	0.0000
2024/03/18	R053	08/05/2025		Bond Future	13.3745	88.6054	13.4664	88.0191	0.687	0.0000	0.0000
2024/03/18	R053	08/05/2025	12.64 Call	Bond Future	3031.5600	3.0316	2799.2300	2.7992	7.664	0.0000	0.0000
2024/03/18	R053	08/05/2025	12.64 Put	Bond Future	7993.3500	7.9934	8347.3900	8.3474	4.429	0.0000	0.0000
2024/03/18	R186	02/05/2024		Bond Future	9.1289	107.0725	9.1913	106.9270	0.684	0.0000	0.0000
2024/03/18	R186	02/05/2024	10.40 Call	Bond Future	2936.3600	2.9364	2791.9400	2.7919	4.918	0.0000	0.0000
2024/03/18	R186	02/05/2024	10.40 Put	Bond Future	22.6100	0.0226	23.7500	0.0238	5.042	0.0000	0.0000
2024/03/18	R186	02/05/2024	9.73 Put	Bond Future	122.0900	0.1221	135.4400	0.1354	10.935	0.0000	0.0000
2024/03/18	R186	02/05/2024	9.73 Call	Bond Future	1513.2400	1.5132	1381.0300	1.3810	8.737	0.0000	0.0000
2024/03/18	R186	02/05/2024	8.00 Call	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2024/03/18	R186	02/05/2024	8.00 Put	Bond Future	2678.7000	2.6787	2824.2300	2.8242	5.433	0.0000	0.0000
2024/03/18	R186	02/05/2024	8.01 Call	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2024/03/18	R186	02/05/2024	8.01 Put	Bond Future	2654.5800	2.6546	2800.1100	2.8001	5.482	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	
2024/03/18	R186	02/05/2024	7.99 Call	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/03/18	R186	02/05/2024	7.99 Put	Bond Future	2702.8100	2.7028	2848.3500	2.8484	5.385	0.0000	0.0000
2024/03/18	R186	01/08/2024		Bond Future	9.1555	104.1095	9.2253	103.9609	0.762	0.0000	0.0000
2024/03/18	R186	01/08/2024	8.69 Call	Bond Future	357.9000	0.3579	308.2600	0.3083	13.870	0.0000	0.0000
2024/03/18	R186	01/08/2024	8.69 Put	Bond Future	1356.2600	1.3563	1455.2700	1.4553	7.300	0.0000	0.0000
2024/03/18	R186	01/08/2024	8.70 Call	Bond Future	365.9000	0.3659	315.5400	0.3155	13.763	0.0000	0.0000
2024/03/18	R186	01/08/2024	8.70 Put	Bond Future	1342.6800	1.3427	1440.9700	1.4410	7.320	0.0000	0.0000
2024/03/18	R186	01/08/2024	8.68 Call	Bond Future	350.2300	0.3502	301.2900	0.3013	13.974	0.0000	0.0000
2024/03/18	R186	01/08/2024	8.68 Put	Bond Future	1370.1700	1.3702	1469.8800	1.4699	7.277	0.0000	0.0000
2024/03/18	R186	07/11/2024	9.14 Call	Bond Future	931.5800	0.9316	853.2200	0.8532	8.412	0.0000	0.0000
2024/03/18	R186	07/11/2024	9.14 Put	Bond Future	1033.2200	1.0332	1106.5000	1.1065	7.092	0.0000	0.0000
2024/03/18	R186	07/11/2024	9.15 Call	Bond Future	942.8100	0.9428	863.9600	0.8640	8.363	0.0000	0.0000
2024/03/18	R186	07/11/2024	9.15 Put	Bond Future	1025.3500	1.0254	1098.1400	1.0981	7.099	0.0000	0.0000
2024/03/18	R186	07/11/2024	9.13 Call	Bond Future	920.4000	0.9204	842.5400	0.8425	8.459	0.0000	0.0000
2024/03/18	R186	07/11/2024	9.13 Put	Bond Future	1041.1500	1.0412	1114.9300	1.1149	7.086	0.0000	0.0000
2024/03/18	R186	07/11/2024		Bond Future	9.1932	106.5632	9.2728	106.4116	0.865	0.0000	0.0000
2024/03/18	R186	06/02/2025		Bond Future	9.2729	103.5260	9.3639	103.3720	0.981	0.0000	0.0000
2024/03/18	R186	06/02/2025	9.03 Call	Bond Future	828.2400	0.8282	757.5900	0.7576	8.530	0.0000	0.0000
2024/03/18	R186	06/02/2025	9.03 Put	Bond Future	1241.3100	1.2413	1324.7300	1.3247	6.720	0.0000	0.0000
2024/03/18	R186	08/05/2025		Bond Future	9.4243	105.6748	9.5302	105.5185	1.124	0.0000	0.0000
2024/03/18	R186	08/05/2025	8.47 Call	Bond Future	398.5400	0.3985	354.1700	0.3542	11.133	0.0000	0.0000
2024/03/18	R186	08/05/2025	8.47 Put	Bond Future	1821.7800	1.8218	1933.7000	1.9337	6.143	0.0000	0.0000
2024/03/18	R202	02/05/2024		Bond Future	258.3792	258.3792	258.3278	258.3278	0.020	0.0000	0.0000
2024/03/18	R202	01/08/2024		Bond Future	259.0250	259.0250	258.9727	258.9727	0.020	0.0000	0.0000
2024/03/18	R202	07/11/2024		Bond Future	265.1967	265.1967	265.1445	265.1445	0.020	0.0000	0.0000
2024/03/18	R202	06/02/2025		Bond Future	265.7232	265.7232	265.6721	265.6721	0.019	0.0000	0.0000
2024/03/18	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	R202	06/02/2025	266.79 Put	Bond Future	1066.7800	1.0668	1117.9500	1.1180	4.797	0.0000	0.0000
2024/03/18	R202	08/05/2025		Bond Future	271.3103	271.3103	271.2603	271.2603	0.018	0.0000	0.0000
2024/03/18	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	R202	08/05/2025	272.31 Put	Bond Future	999.6700	0.9997	1049.6600	1.0497	5.001	0.0000	0.0000
2024/03/18	R209	02/05/2024		Bond Future	12.1947	63.7880	12.2883	63.3676	0.767	0.0000	0.0000
2024/03/18	R209	02/05/2024	11.18 Call	Bond Future	31.4600	0.0315	16.2000	0.0162	48.506	0.0000	0.0000
2024/03/18	R209	02/05/2024	11.18 Put	Bond Future	4849.6900	4.8497	5254.8200	5.2548	8.354	0.0000	0.0000
2024/03/18	R209	02/05/2024	11.19 Call	Bond Future	33.2100	0.0332	17.2100	0.0172	48.178	0.0000	0.0000
2024/03/18	R209	02/05/2024	11.19 Put	Bond Future	4801.5400	4.8015	5205.9300	5.2059	8.422	0.0000	0.0000
2024/03/18	R209	02/05/2024	11.17 Call	Bond Future	29.8000	0.0298	15.2500	0.0153	48.826	0.0000	0.0000
2024/03/18	R209	02/05/2024	11.17 Put	Bond Future	4897.9900	4.8980	5303.8300	5.3038	8.286	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	
2024/03/18	R209	01/08/2024		Bond Future	12.3084	65.1851	12.4055	64.7556	0.789	0.0000	0.0000
2024/03/18	R209	01/08/2024	11.79 Call	Bond Future	886.3400	0.8863	741.6300	0.7416	16.327	0.0000	0.0000
2024/03/18	R209	01/08/2024	11.79 Put	Bond Future	3249.5700	3.2496	3534.3500	3.5344	8.764	0.0000	0.0000
2024/03/18	R209	01/08/2024	11.80 Call	Bond Future	902.0400	0.9020	755.6100	0.7556	16.233	0.0000	0.0000
2024/03/18	R209	01/08/2024	11.80 Put	Bond Future	3218.5400	3.2185	3501.6000	3.5016	8.795	0.0000	0.0000
2024/03/18	R209	01/08/2024	11.78 Call	Bond Future	870.8000	0.8708	727.8200	0.7278	16.419	0.0000	0.0000
2024/03/18	R209	01/08/2024	11.78 Put	Bond Future	3280.8000	3.2808	3567.3100	3.5673	8.733	0.0000	0.0000
2024/03/18	R209	07/11/2024		Bond Future	12.4393	63.5643	12.5403	63.1250	0.812	0.0000	0.0000
2024/03/18	R209	07/11/2024	12.22 Call	Bond Future	2093.6000	2.0936	1882.0600	1.8821	10.104	0.0000	0.0000
2024/03/18	R209	07/11/2024	12.22 Put	Bond Future	3061.3200	3.0613	3289.0200	3.2890	7.438	0.0000	0.0000
2024/03/18	R209	07/11/2024	12.23 Call	Bond Future	2114.8400	2.1148	1902.0200	1.9020	10.063	0.0000	0.0000
2024/03/18	R209	07/11/2024	12.23 Put	Bond Future	3037.9800	3.0380	3264.4000	3.2644	7.453	0.0000	0.0000
2024/03/18	R209	07/11/2024	12.21 Call	Bond Future	2072.2700	2.0723	1862.0100	1.8620	10.146	0.0000	0.0000
2024/03/18	R209	07/11/2024	12.21 Put	Bond Future	3084.6200	3.0846	3313.6000	3.3136	7.423	0.0000	0.0000
2024/03/18	R209	06/02/2025		Bond Future	12.5755	64.9228	12.6804	64.4748	0.834	0.0000	0.0000
2024/03/18	R209	06/02/2025	12.44 Call	Bond Future	2521.9500	2.5220	2296.2400	2.2962	8.950	0.0000	0.0000
2024/03/18	R209	06/02/2025	12.44 Put	Bond Future	3107.0700	3.1071	3329.3600	3.3294	7.154	0.0000	0.0000
2024/03/18	R209	08/05/2025		Bond Future	12.7269	63.1150	12.8359	62.6584	0.856	0.0000	0.0000
2024/03/18	R209	08/05/2025	11.89 Call	Bond Future	1565.9200	1.5659	1407.4700	1.4075	10.119	0.0000	0.0000
2024/03/18	R209	08/05/2025	11.89 Put	Bond Future	5230.7200	5.2307	5528.8800	5.5289	5.700	0.0000	0.0000
2024/03/18	R210	02/05/2024		Bond Future	232.6505	232.6505	232.5936	232.5936	0.024	0.0000	0.0000
2024/03/18	R210	01/08/2024		Bond Future	237.8029	237.8029	237.7450	237.7450	0.024	0.0000	0.0000
2024/03/18	R210	07/11/2024		Bond Future	240.1395	240.1395	240.0815	240.0815	0.024	0.0000	0.0000
2024/03/18	R210	06/02/2025		Bond Future	245.3321	245.3321	245.2748	245.2748	0.023	0.0000	0.0000
2024/03/18	R210	06/02/2025	239.61 Call	Bond Future	5722.0600	5.7221	5664.7500	5.6648	1.002	0.0000	0.0000
2024/03/18	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	R210	08/05/2025		Bond Future	247.0909	247.0909	247.0347	247.0347	0.023	0.0000	0.0000
2024/03/18	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	R210	08/05/2025	248.03 Put	Bond Future	939.1400	0.9391	995.2600	0.9953	5.976	0.0000	0.0000
2024/03/18	R213	02/05/2024		Bond Future	10.8883	82.9139	10.9886	82.4978	0.922	0.0000	0.0000
2024/03/18	R213	02/05/2024	10.29 Call	Bond Future	157.1000	0.1571	95.1400	0.0951	39.440	0.0000	0.0000
2024/03/18	R213	02/05/2024	10.29 Put	Bond Future	2693.9600	2.6940	3048.1000	3.0481	13.146	0.0000	0.0000
2024/03/18	R213	02/05/2024	10.30 Call	Bond Future	164.3900	0.1644	100.1900	0.1002	39.053	0.0000	0.0000
2024/03/18	R213	02/05/2024	10.30 Put	Bond Future	2658.0400	2.6580	3009.9400	3.0099	13.239	0.0000	0.0000
2024/03/18	R213	02/05/2024	10.28 Call	Bond Future	150.0400	0.1500	90.2900	0.0903	39.823	0.0000	0.0000
2024/03/18	R213	02/05/2024	10.28 Put	Bond Future	2730.1300	2.7301	3086.4800	3.0865	13.052	0.0000	0.0000
2024/03/18	R213	01/08/2024	10.87 Call	Bond Future	1527.8000	1.5278	1318.0200	1.3180	13.731	0.0000	0.0000
2024/03/18	R213	01/08/2024	10.87 Put	Bond Future	1976.7200	1.9767	2192.0900	2.1921	10.895	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	
2024/03/18	R213	01/08/2024	10.88 Call	Bond Future	1548.2400	1.5482	1336.8200	1.3368	13.656	0.0000	0.0000
2024/03/18	R213	01/08/2024	10.88 Put	Bond Future	1956.4200	1.9564	2170.1500	2.1702	10.925	0.0000	0.0000
2024/03/18	R213	01/08/2024	10.86 Call	Bond Future	1507.4900	1.5075	1299.3700	1.2994	13.806	0.0000	0.0000
2024/03/18	R213	01/08/2024	10.86 Put	Bond Future	1997.1800	1.9972	2214.2100	2.2142	10.867	0.0000	0.0000
2024/03/18	R213	01/08/2024		Bond Future	10.9805	84.7300	11.0859	84.3048	0.960	0.0000	0.0000
2024/03/18	R213	07/11/2024		Bond Future	11.0979	83.1655	11.2091	82.7307	1.002	0.0000	0.0000
2024/03/18	R213	07/11/2024	11.22 Call	Bond Future	2597.8900	2.5979	2351.8300	2.3518	9.472	0.0000	0.0000
2024/03/18	R213	07/11/2024	11.22 Put	Bond Future	2120.6400	2.1206	2309.3600	2.3094	8.899	0.0000	0.0000
2024/03/18	R213	07/11/2024	11.23 Call	Bond Future	2620.5000	2.6205	2373.2800	2.3733	9.434	0.0000	0.0000
2024/03/18	R213	07/11/2024	11.23 Put	Bond Future	2104.3200	2.1043	2291.8800	2.2919	8.913	0.0000	0.0000
2024/03/18	R213	07/11/2024	11.21 Call	Bond Future	2575.3700	2.5754	2330.4600	2.3305	9.510	0.0000	0.0000
2024/03/18	R213	07/11/2024	11.21 Put	Bond Future	2137.0800	2.1371	2326.9500	2.3270	8.885	0.0000	0.0000
2024/03/18	R213	06/02/2025		Bond Future	11.2318	84.9440	11.3490	84.5006	1.043	0.0000	0.0000
2024/03/18	R213	06/02/2025	11.35 Call	Bond Future	2846.7600	2.8468	2600.1700	2.6002	8.662	0.0000	0.0000
2024/03/18	R213	06/02/2025	11.35 Put	Bond Future	2399.3700	2.3994	2596.2100	2.5962	8.204	0.0000	0.0000
2024/03/18	R213	08/05/2025		Bond Future	11.3815	83.1482	11.5049	82.6962	1.085	0.0000	0.0000
2024/03/18	R213	08/05/2025	10.52 Call	Bond Future	1376.4700	1.3765	1224.6600	1.2247	11.029	0.0000	0.0000
2024/03/18	R213	08/05/2025	10.52 Put	Bond Future	4618.0800	4.6181	4918.2000	4.9182	6.499	0.0000	0.0000
2024/03/18	R214	02/05/2024	13.52 Call	Bond Future	3842.3000	3.8423	3511.2400	3.5112	8.616	0.0000	0.0000
2024/03/18	R214	02/05/2024	13.52 Put	Bond Future	196.3100	0.1963	219.7600	0.2198	11.945	0.0000	0.0000
2024/03/18	R214	02/05/2024	12.87 Call	Bond Future	1690.7800	1.6908	1439.3200	1.4393	14.872	0.0000	0.0000
2024/03/18	R214	02/05/2024	12.87 Put	Bond Future	797.2300	0.7972	900.2800	0.9003	12.926	0.0000	0.0000
2024/03/18	R214	02/05/2024	12.12 Put	Bond Future	2829.8500	2.8299	3106.0800	3.1061	9.761	0.0000	0.0000
2024/03/18	R214	02/05/2024	12.12 Call	Bond Future	262.9500	0.2630	184.6700	0.1847	29.770	0.0000	0.0000
2024/03/18	R214	02/05/2024	12.14 Put	Bond Future	2752.3700	2.7524	3024.4300	3.0244	9.885	0.0000	0.0000
2024/03/18	R214	02/05/2024	12.14 Call	Bond Future	281.9800	0.2820	199.5300	0.1995	29.240	0.0000	0.0000
2024/03/18	R214	02/05/2024		Bond Future	12.6696	58.6656	12.7485	58.3110	0.623	0.0000	0.0000
2024/03/18	R214	02/05/2024	11.47 Call	Bond Future	11.4300	0.0114	5.7200	0.0057	49.956	0.0000	0.0000
2024/03/18	R214	02/05/2024	11.47 Put	Bond Future	5849.8400	5.8498	6198.6400	6.1986	5.963	0.0000	0.0000
2024/03/18	R214	02/05/2024	11.48 Call	Bond Future	12.1700	0.0122	6.1300	0.0061	49.630	0.0000	0.0000
2024/03/18	R214	02/05/2024	11.48 Put	Bond Future	5798.2000	5.7982	6146.6700	6.1467	6.010	0.0000	0.0000
2024/03/18	R214	02/05/2024	11.46 Call	Bond Future	10.7300	0.0107	5.3300	0.0053	50.326	0.0000	0.0000
2024/03/18	R214	02/05/2024	11.46 Put	Bond Future	5901.5800	5.9016	6250.6900	6.2507	5.916	0.0000	0.0000
2024/03/18	R214	01/08/2024		Bond Future	12.7844	59.9505	12.8662	59.5883	0.640	0.0000	0.0000
2024/03/18	R214	01/08/2024	12.17 Call	Bond Future	823.2700	0.8233	706.1500	0.7062	14.226	0.0000	0.0000
2024/03/18	R214	01/08/2024	12.17 Put	Bond Future	3662.6200	3.6626	3907.7000	3.9077	6.691	0.0000	0.0000
2024/03/18	R214	01/08/2024	12.18 Call	Bond Future	838.0700	0.8381	719.5300	0.7195	14.144	0.0000	0.0000
2024/03/18	R214	01/08/2024	12.18 Put	Bond Future	3629.4800	3.6295	3873.1400	3.8731	6.713	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	
2024/03/18	R214	01/08/2024	12.16 Call	Bond Future	808.5100	0.8085	692.8200	0.6928	14.309	0.0000	0.0000
2024/03/18	R214	01/08/2024	12.16 Put	Bond Future	3695.8600	3.6959	3942.3700	3.9424	6.670	0.0000	0.0000
2024/03/18	R214	07/11/2024		Bond Future	12.9194	58.0562	13.0045	57.6857	0.658	0.0000	0.0000
2024/03/18	R214	07/11/2024	12.61 Call	Bond Future	2020.7800	2.0208	1845.6500	1.8457	8.666	0.0000	0.0000
2024/03/18	R214	07/11/2024	12.61 Put	Bond Future	3401.2400	3.4012	3596.5800	3.5966	5.743	0.0000	0.0000
2024/03/18	R214	07/11/2024	12.62 Call	Bond Future	2041.5900	2.0416	1865.4000	1.8654	8.630	0.0000	0.0000
2024/03/18	R214	07/11/2024	12.62 Put	Bond Future	3376.6200	3.3766	3570.9000	3.5709	5.754	0.0000	0.0000
2024/03/18	R214	07/11/2024	12.60 Call	Bond Future	1999.8900	1.9999	1825.8300	1.8258	8.703	0.0000	0.0000
2024/03/18	R214	07/11/2024	12.60 Put	Bond Future	3425.8200	3.4258	3622.2300	3.6222	5.733	0.0000	0.0000
2024/03/18	R214	06/02/2025		Bond Future	13.0612	59.2972	13.1494	58.9193	0.676	0.0000	0.0000
2024/03/18	R214	06/02/2025	12.71 Call	Bond Future	2170.2900	2.1703	1995.7200	1.9957	8.044	0.0000	0.0000
2024/03/18	R214	06/02/2025	12.71 Put	Bond Future	3713.7100	3.7137	3917.0800	3.9171	5.476	0.0000	0.0000
2024/03/18	R214	08/05/2025		Bond Future	13.2093	57.2215	13.3009	56.8363	0.693	0.0000	0.0000
2024/03/18	R214	08/05/2025	12.40 Call	Bond Future	1671.4400	1.6714	1530.7000	1.5307	8.420	0.0000	0.0000
2024/03/18	R214	08/05/2025	12.40 Put	Bond Future	5264.2400	5.2642	5508.7700	5.5088	4.645	0.0000	0.0000
2024/03/18	R248	02/05/2024	11.40 Put	Bond Future	8673.5100	8.6735	9067.9800	9.0680	4.548	0.0000	0.0000
2024/03/18	R248	02/05/2024	11.40 Call	Bond Future	3.0300	0.0030	1.3500	0.0014	55.446	0.0000	0.0000
2024/03/18	R248	02/05/2024	12.40 Put	Bond Future	2979.4100	2.9794	3255.2500	3.2553	9.258	0.0000	0.0000
2024/03/18	R248	02/05/2024	12.40 Call	Bond Future	482.3100	0.4823	362.0000	0.3620	24.945	0.0000	0.0000
2024/03/18	R248	02/05/2024	13.16 Call	Bond Future	2463.0200	2.4630	2156.7700	2.1568	12.434	0.0000	0.0000
2024/03/18	R248	02/05/2024	13.16 Put	Bond Future	816.6500	0.8167	906.5500	0.9066	11.008	0.0000	0.0000
2024/03/18	R248	02/05/2024		Bond Future	12.8484	71.3459	12.9222	70.9497	0.574	0.0000	0.0000
2024/03/18	R248	02/05/2024	11.47 Call	Bond Future	5.0800	0.0051	2.3900	0.0024	52.953	0.0000	0.0000
2024/03/18	R248	02/05/2024	11.47 Put	Bond Future	8213.9200	8.2139	8607.3800	8.6074	4.790	0.0000	0.0000
2024/03/18	R248	02/05/2024	11.48 Call	Bond Future	5.4500	0.0055	2.5900	0.0026	52.477	0.0000	0.0000
2024/03/18	R248	02/05/2024	11.48 Put	Bond Future	8148.7300	8.1487	8542.0200	8.5420	4.826	0.0000	0.0000
2024/03/18	R248	02/05/2024	11.46 Call	Bond Future	4.7300	0.0047	2.2100	0.0022	53.277	0.0000	0.0000
2024/03/18	R248	02/05/2024	11.46 Put	Bond Future	8279.2300	8.2792	8672.8600	8.6729	4.754	0.0000	0.0000
2024/03/18	R248	01/08/2024		Bond Future	12.9711	72.9086	13.0477	72.5038	0.591	0.0000	0.0000
2024/03/18	R248	01/08/2024	12.31 Call	Bond Future	912.8600	0.9129	787.2800	0.7873	13.757	0.0000	0.0000
2024/03/18	R248	01/08/2024	12.31 Put	Bond Future	4584.8600	4.5849	4864.0300	4.8640	6.089	0.0000	0.0000
2024/03/18	R248	01/08/2024	12.32 Call	Bond Future	930.0200	0.9300	802.8300	0.8028	13.676	0.0000	0.0000
2024/03/18	R248	01/08/2024	12.32 Put	Bond Future	4543.9200	4.5439	4821.4800	4.8215	6.108	0.0000	0.0000
2024/03/18	R248	01/08/2024	12.30 Call	Bond Future	896.0500	0.8961	772.0500	0.7721	13.839	0.0000	0.0000
2024/03/18	R248	01/08/2024	12.30 Put	Bond Future	4626.2300	4.6262	4906.9800	4.9070	6.069	0.0000	0.0000
2024/03/18	R248	07/11/2024		Bond Future	13.1149	70.1748	13.1949	69.7608	0.610	0.0000	0.0000
2024/03/18	R248	07/11/2024	12.79 Call	Bond Future	2401.2700	2.4013	2205.3400	2.2053	8.159	0.0000	0.0000
2024/03/18	R248	07/11/2024	12.79 Put	Bond Future	4129.4700	4.1295	4347.5000	4.3475	5.280	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	
2024/03/18	R248	07/11/2024	12.80 Call	Bond Future	2426.2500	2.4263	2229.1300	2.2291	8.124	0.0000	0.0000
2024/03/18	R248	07/11/2024	12.80 Put	Bond Future	4100.1000	4.1001	4316.9400	4.3169	5.289	0.0000	0.0000
2024/03/18	R248	07/11/2024	12.78 Call	Bond Future	2376.6300	2.3766	2181.8900	2.1819	8.194	0.0000	0.0000
2024/03/18	R248	07/11/2024	12.78 Put	Bond Future	4159.2600	4.1593	4378.4800	4.3785	5.271	0.0000	0.0000
2024/03/18	R248	06/02/2025		Bond Future	13.2658	71.6746	13.3491	71.2523	0.628	0.0000	0.0000
2024/03/18	R248	06/02/2025	12.71 Call	Bond Future	2271.5900	2.2716	2094.1500	2.0942	7.811	0.0000	0.0000
2024/03/18	R248	06/02/2025	12.71 Put	Bond Future	5213.4200	5.2134	5458.2600	5.4583	4.696	0.0000	0.0000
2024/03/18	R248	08/05/2025		Bond Future	13.4234	68.7105	13.5101	68.2801	0.646	0.0000	0.0000
2024/03/18	R248	08/05/2025	12.60 Call	Bond Future	2146.0800	2.1461	1983.9800	1.9840	7.553	0.0000	0.0000
2024/03/18	R248	08/05/2025	12.60 Put	Bond Future	6492.1000	6.4921	6760.3800	6.7604	4.132	0.0000	0.0000
2024/03/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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