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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/03/2024 TO 19/03/2024

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
2024/03/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/19	2025	02/05/2024		Bond Future	178.9091	178.9091	178.8932	0.009	0.0000	0.0000
2024/03/19	2025	01/08/2024		Bond Future	181.0394	181.0394	181.0234	0.009	0.0000	0.0000
2024/03/19	2025	07/11/2024		Bond Future	185.3540	185.3540	185.3390	0.008	0.0000	0.0000
2024/03/19	2029	02/05/2024		Bond Future	128.5043	128.5043	128.4604	0.034	0.0000	0.0000
2024/03/19	2029	01/08/2024		Bond Future	131.3503	131.3503	131.3057	0.034	0.0000	0.0000
2024/03/19	2029	07/11/2024		Bond Future	133.0831	133.0831	133.0383	0.034	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	
2024/03/19	2029	06/02/2025		Bond Future	135.9622	135.9622	135.9179	135.9179	0.033	0.0000	0.0000
2024/03/19	2029	06/02/2025	132.40 Call	Bond Future	3562.1700	3.5622	3517.9400	3.5179	1.242	0.0000	0.0000
2024/03/19	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	2029	08/05/2025		Bond Future	137.3961	137.3961	137.3527	137.3527	0.032	0.0000	0.0000
2024/03/19	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	2029	08/05/2025	137.85 Put	Bond Future	453.9400	0.4539	497.2700	0.4973	9.545	0.0000	0.0000
2024/03/19	2030	02/05/2024		Bond Future	10.5031	91.5258	10.5102	91.4980	0.067	0.0000	0.0000
2024/03/19	2030	02/05/2024	9.82 Call	Bond Future	95.5400	0.0955	88.9200	0.0889	6.929	0.0000	0.0000
2024/03/19	2030	02/05/2024	9.82 Put	Bond Future	2840.8800	2.8409	2862.0600	2.8621	0.746	0.0000	0.0000
2024/03/19	2030	02/05/2024	9.83 Call	Bond Future	100.3400	0.1003	93.4900	0.0935	6.827	0.0000	0.0000
2024/03/19	2030	02/05/2024	9.83 Put	Bond Future	2804.7400	2.8047	2825.6900	2.8257	0.747	0.0000	0.0000
2024/03/19	2030	02/05/2024	9.81 Call	Bond Future	90.9200	0.0909	84.5300	0.0845	7.028	0.0000	0.0000
2024/03/19	2030	02/05/2024	9.81 Put	Bond Future	2877.2200	2.8772	2898.6300	2.8986	0.744	0.0000	0.0000
2024/03/19	2030	02/05/2024	9.66 Put	Bond Future	3443.3900	3.4434	3467.7000	3.4677	0.706	0.0000	0.0000
2024/03/19	2030	02/05/2024	9.66 Call	Bond Future	39.9700	0.0400	36.4800	0.0365	8.732	0.0000	0.0000
2024/03/19	2030	02/05/2024	10.16 Put	Bond Future	1743.0300	1.7430	1754.9100	1.7549	0.682	0.0000	0.0000
2024/03/19	2030	02/05/2024	10.16 Call	Bond Future	376.9900	0.3770	361.0700	0.3611	4.223	0.0000	0.0000
2024/03/19	2030	02/05/2024	11.94 Call	Bond Future	5479.9700	5.4800	5450.9000	5.4509	0.530	0.0000	0.0000
2024/03/19	2030	02/05/2024	11.94 Put	Bond Future	30.2500	0.0303	28.9800	0.0290	4.198	0.0000	0.0000
2024/03/19	2030	02/05/2024	12.38 Call	Bond Future	7040.7000	7.0407	7012.5200	7.0125	0.400	0.0000	0.0000
2024/03/19	2030	02/05/2024	12.38 Put	Bond Future	5.7400	0.0057	5.3600	0.0054	6.620	0.0000	0.0000
2024/03/19	2030	02/05/2024	10.82 Put	Bond Future	506.7600	0.5068	505.3300	0.5053	0.282	0.0000	0.0000
2024/03/19	2030	02/05/2024	10.82 Call	Bond Future	1745.6800	1.7457	1716.4500	1.7165	1.674	0.0000	0.0000
2024/03/19	2030	02/05/2024	10.62 Put	Bond Future	763.4100	0.7634	764.4300	0.7644	0.134	0.0000	0.0000
2024/03/19	2030	02/05/2024	10.62 Call	Bond Future	1222.8900	1.2229	1196.1100	1.1961	2.190	0.0000	0.0000
2024/03/19	2030	02/05/2024	11.12 Put	Bond Future	260.5400	0.2605	257.7200	0.2577	1.082	0.0000	0.0000
2024/03/19	2030	02/05/2024	11.12 Call	Bond Future	2652.7200	2.6527	2622.1000	2.6221	1.154	0.0000	0.0000
2024/03/19	2030	02/05/2024	13.15 Call	Bond Future	9719.9800	9.7200	9692.1600	9.6922	0.286	0.0000	0.0000
2024/03/19	2030	02/05/2024	13.15 Put	Bond Future	0.1600	0.0002	0.1400	0.0001	12.500	0.0000	0.0000
2024/03/19	2030	01/08/2024	10.38 Call	Bond Future	1187.8300	1.1878	1170.2300	1.1702	1.482	0.0000	0.0000
2024/03/19	2030	01/08/2024	10.38 Put	Bond Future	2025.3100	2.0253	2035.9700	2.0360	0.526	0.0000	0.0000
2024/03/19	2030	01/08/2024	10.39 Call	Bond Future	1205.2900	1.2053	1187.5600	1.1876	1.471	0.0000	0.0000
2024/03/19	2030	01/08/2024	10.39 Put	Bond Future	2004.2900	2.0043	2014.8200	2.0148	0.525	0.0000	0.0000
2024/03/19	2030	01/08/2024	10.37 Call	Bond Future	1170.5200	1.1705	1153.0500	1.1531	1.492	0.0000	0.0000
2024/03/19	2030	01/08/2024	10.37 Put	Bond Future	2046.4900	2.0465	2057.2800	2.0573	0.527	0.0000	0.0000
2024/03/19	2030	01/08/2024		Bond Future	10.5989	89.5248	10.6063	89.4965	0.070	0.0000	0.0000
2024/03/19	2030	07/11/2024		Bond Future	10.7042	91.6349	10.7119	91.6066	0.072	0.0000	0.0000
2024/03/19	2030	07/11/2024	10.75 Call	Bond Future	2216.3800	2.2164	2197.0400	2.1970	0.873	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	
2024/03/19	2030	07/11/2024	10.75 Put	Bond Future	2048.8800	2.0489	2057.8100	2.0578	0.436	0.0000	0.0000
2024/03/19	2030	07/11/2024	10.76 Call	Bond Future	2236.7400	2.2367	2217.3200	2.2173	0.868	0.0000	0.0000
2024/03/19	2030	07/11/2024	10.76 Put	Bond Future	2032.7600	2.0328	2041.6100	2.0416	0.435	0.0000	0.0000
2024/03/19	2030	07/11/2024	10.74 Call	Bond Future	2195.8100	2.1958	2176.5400	2.1765	0.878	0.0000	0.0000
2024/03/19	2030	07/11/2024	10.74 Put	Bond Future	2064.8200	2.0648	2073.8200	2.0738	0.436	0.0000	0.0000
2024/03/19	2030	06/02/2025		Bond Future	10.8279	89.5848	10.8358	89.5570	0.073	0.0000	0.0000
2024/03/19	2030	06/02/2025	10.68 Call	Bond Future	2097.4200	2.0974	2080.5600	2.0806	0.804	0.0000	0.0000
2024/03/19	2030	06/02/2025	10.68 Put	Bond Future	2618.6900	2.6187	2629.6400	2.6296	0.418	0.0000	0.0000
2024/03/19	2030	08/05/2025		Bond Future	10.9899	91.4445	10.9979	91.4174	0.073	0.0000	0.0000
2024/03/19	2030	08/05/2025	9.93 Call	Bond Future	994.4400	0.9944	984.4500	0.9845	1.005	0.0000	0.0000
2024/03/19	2030	08/05/2025	9.93 Put	Bond Future	4647.5200	4.6475	4664.6200	4.6646	0.368	0.0000	0.0000
2024/03/19	2030	08/05/2025	11.86 Call	Bond Future	4456.9100	4.4569	4435.6000	4.4356	0.478	0.0000	0.0000
2024/03/19	2030	08/05/2025	11.86 Put	Bond Future	1589.6700	1.5897	1595.4500	1.5955	0.364	0.0000	0.0000
2024/03/19	2030	08/05/2025	10.31 Put	Bond Future	3798.2400	3.7982	3812.6800	3.8127	0.380	0.0000	0.0000
2024/03/19	2030	08/05/2025	10.31 Call	Bond Future	1475.7500	1.4758	1463.1000	1.4631	0.857	0.0000	0.0000
2024/03/19	2032	02/05/2024	11.28 Call	Bond Future	846.8100	0.8468	853.9300	0.8539	0.841	0.0000	0.0000
2024/03/19	2032	02/05/2024	11.28 Put	Bond Future	1194.8500	1.1949	1161.6100	1.1616	2.782	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.30 Put	Bond Future	5022.4900	5.0225	4982.0800	4.9821	0.805	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.30 Call	Bond Future	1.4100	0.0014	1.3600	0.0014	3.546	0.0000	0.0000
2024/03/19	2032	02/05/2024	11.81 Call	Bond Future	2451.7600	2.4518	2472.9300	2.4729	0.863	0.0000	0.0000
2024/03/19	2032	02/05/2024	11.81 Put	Bond Future	404.6100	0.4046	385.4200	0.3854	4.743	0.0000	0.0000
2024/03/19	2032	02/05/2024	11.21 Call	Bond Future	691.7400	0.6917	697.2600	0.6973	0.798	0.0000	0.0000
2024/03/19	2032	02/05/2024	11.21 Put	Bond Future	1362.8900	1.3629	1328.0500	1.3281	2.556	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.57 Put	Bond Future	3726.4700	3.7265	3685.8300	3.6858	1.091	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.57 Call	Bond Future	25.5500	0.0256	25.2700	0.0253	1.096	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.55 Call	Bond Future	21.5600	0.0216	21.2900	0.0213	1.252	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.55 Put	Bond Future	3819.4000	3.8194	3778.7700	3.7788	1.064	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.56 Call	Bond Future	23.4900	0.0235	23.2100	0.0232	1.192	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.56 Put	Bond Future	3772.8600	3.7729	3732.2200	3.7322	1.077	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.54 Call	Bond Future	19.7800	0.0198	19.5200	0.0195	1.314	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.54 Put	Bond Future	3866.1400	3.8661	3825.5200	3.8255	1.051	0.0000	0.0000
2024/03/19	2032	02/05/2024		Bond Future	11.3558	84.8962	11.3470	84.9366	0.078	0.0000	0.0000
2024/03/19	2032	02/05/2024	13.35 Call	Bond Future	8532.3200	8.5323	8571.4000	8.5714	0.458	0.0000	0.0000
2024/03/19	2032	02/05/2024	13.35 Put	Bond Future	11.0300	0.0110	9.7500	0.0098	11.605	0.0000	0.0000
2024/03/19	2032	02/05/2024	11.35 Put	Bond Future	1044.0100	1.0440	1012.5200	1.0125	3.016	0.0000	0.0000
2024/03/19	2032	02/05/2024	11.35 Call	Bond Future	1017.4800	1.0175	1026.3500	1.0264	0.872	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.65 Put	Bond Future	3362.2100	3.3622	3321.5500	3.3216	1.209	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.65 Call	Bond Future	47.5900	0.0476	47.2900	0.0473	0.630	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	
2024/03/19	2032	02/05/2024	10.36 Put	Bond Future	4728.5700	4.7286	4688.1200	4.6881	0.855	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.36 Call	Bond Future	3.0600	0.0031	2.9700	0.0030	2.941	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.86 Put	Bond Future	2483.3500	2.4834	2443.3700	2.4434	1.610	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.86 Call	Bond Future	172.3700	0.1724	172.7500	0.1728	0.220	0.0000	0.0000
2024/03/19	2032	02/05/2024	12.90 Call	Bond Future	6735.3800	6.7354	6772.5000	6.7725	0.551	0.0000	0.0000
2024/03/19	2032	02/05/2024	12.90 Put	Bond Future	34.3200	0.0343	31.0800	0.0311	9.441	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.59 Put	Bond Future	3634.2200	3.6342	3593.5700	3.5936	1.119	0.0000	0.0000
2024/03/19	2032	02/05/2024	10.59 Call	Bond Future	30.0800	0.0301	29.7900	0.0298	0.964	0.0000	0.0000
2024/03/19	2032	02/05/2024	11.09 Put	Bond Future	1693.9700	1.6940	1656.7600	1.6568	2.197	0.0000	0.0000
2024/03/19	2032	02/05/2024	11.09 Call	Bond Future	465.1800	0.4652	468.3300	0.4683	0.677	0.0000	0.0000
2024/03/19	2032	02/05/2024	13.18 Call	Bond Future	7858.5400	7.8585	7896.9700	7.8970	0.489	0.0000	0.0000
2024/03/19	2032	02/05/2024	13.18 Put	Bond Future	18.1900	0.0182	16.2600	0.0163	10.610	0.0000	0.0000
2024/03/19	2032	01/08/2024	11.14 Call	Bond Future	1246.7700	1.2468	1256.2000	1.2562	0.756	0.0000	0.0000
2024/03/19	2032	01/08/2024	11.14 Put	Bond Future	2729.6900	2.7297	2697.7800	2.6978	1.169	0.0000	0.0000
2024/03/19	2032	01/08/2024	11.15 Call	Bond Future	1265.4600	1.2655	1275.0200	1.2750	0.755	0.0000	0.0000
2024/03/19	2032	01/08/2024	11.15 Put	Bond Future	2702.7000	2.7027	2670.9200	2.6709	1.176	0.0000	0.0000
2024/03/19	2032	01/08/2024	11.13 Call	Bond Future	1228.2400	1.2282	1237.5400	1.2375	0.757	0.0000	0.0000
2024/03/19	2032	01/08/2024	11.13 Put	Bond Future	2756.8700	2.7569	2724.8300	2.7248	1.162	0.0000	0.0000
2024/03/19	2032	01/08/2024		Bond Future	11.4682	86.7558	11.4590	86.7971	0.081	0.0000	0.0000
2024/03/19	2032	07/11/2024	13.36 Call	Bond Future	7834.0800	7.8341	7866.7500	7.8668	0.417	0.0000	0.0000
2024/03/19	2032	07/11/2024	13.36 Put	Bond Future	625.9400	0.6259	615.6600	0.6157	1.642	0.0000	0.0000
2024/03/19	2032	07/11/2024	11.64 Put	Bond Future	2478.0900	2.4781	2452.3000	2.4523	1.041	0.0000	0.0000
2024/03/19	2032	07/11/2024	11.64 Call	Bond Future	2647.9000	2.6479	2665.0600	2.6651	0.648	0.0000	0.0000
2024/03/19	2032	07/11/2024		Bond Future	11.6008	84.6336	11.5910	84.6765	0.085	0.0000	0.0000
2024/03/19	2032	07/11/2024	11.48 Call	Bond Future	2278.3800	2.2784	2293.7300	2.2937	0.674	0.0000	0.0000
2024/03/19	2032	07/11/2024	11.48 Put	Bond Future	2805.1900	2.8052	2777.5900	2.7776	0.984	0.0000	0.0000
2024/03/19	2032	07/11/2024	11.49 Call	Bond Future	2300.6500	2.3007	2316.1100	2.3161	0.672	0.0000	0.0000
2024/03/19	2032	07/11/2024	11.49 Put	Bond Future	2783.7100	2.7837	2756.2200	2.7562	0.988	0.0000	0.0000
2024/03/19	2032	07/11/2024	11.47 Call	Bond Future	2256.4800	2.2565	2271.7200	2.2717	0.675	0.0000	0.0000
2024/03/19	2032	07/11/2024	11.47 Put	Bond Future	2827.0800	2.8271	2799.3700	2.7994	0.980	0.0000	0.0000
2024/03/19	2032	06/02/2025		Bond Future	11.7448	86.4433	11.7341	86.4881	0.090	0.0000	0.0000
2024/03/19	2032	06/02/2025	11.72 Call	Bond Future	2768.3500	2.7684	2786.9600	2.7870	0.672	0.0000	0.0000
2024/03/19	2032	06/02/2025	11.72 Put	Bond Future	2872.9000	2.8729	2846.6600	2.8467	0.913	0.0000	0.0000
2024/03/19	2032	08/05/2025		Bond Future	11.9110	84.0735	11.8996	84.1205	0.096	0.0000	0.0000
2024/03/19	2032	08/05/2025	10.91 Call	Bond Future	1277.6900	1.2777	1288.6700	1.2887	0.859	0.0000	0.0000
2024/03/19	2032	08/05/2025	10.91 Put	Bond Future	5509.0300	5.5090	5473.0300	5.4730	0.653	0.0000	0.0000
2024/03/19	2033	02/05/2024		Bond Future	120.7308	120.7308	120.7896	120.7896	0.049	0.0000	0.0000
2024/03/19	2033	01/08/2024		Bond Future	123.4048	123.4048	123.4650	123.4650	0.049	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	
2024/03/19	2033	07/11/2024		Bond Future	124.8513	124.8513	124.9138	124.9138	0.050	0.0000	0.0000
2024/03/19	2033	06/02/2025		Bond Future	127.5523	127.5523	127.6177	127.6177	0.051	0.0000	0.0000
2024/03/19	2033	06/02/2025	124.94 Call	Bond Future	2612.2500	2.6123	2677.6700	2.6777	2.504	0.0000	0.0000
2024/03/19	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	2033	08/05/2025		Bond Future	128.7086	128.7086	128.7771	128.7771	0.053	0.0000	0.0000
2024/03/19	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	2033	08/05/2025	130.62 Put	Bond Future	1911.3600	1.9114	1842.9400	1.8429	3.580	0.0000	0.0000
2024/03/19	2037	02/05/2024		Bond Future	12.5990	76.5641	12.5537	76.7934	0.360	0.0000	0.0000
2024/03/19	2037	02/05/2024	11.44 Call	Bond Future	16.5600	0.0166	19.3100	0.0193	16.606	0.0000	0.0000
2024/03/19	2037	02/05/2024	11.44 Put	Bond Future	6222.0500	6.2221	5995.4300	5.9954	3.642	0.0000	0.0000
2024/03/19	2037	02/05/2024	11.45 Call	Bond Future	17.5700	0.0176	20.4900	0.0205	16.619	0.0000	0.0000
2024/03/19	2037	02/05/2024	11.45 Put	Bond Future	6166.3600	6.1664	5939.9100	5.9399	3.672	0.0000	0.0000
2024/03/19	2037	02/05/2024	11.43 Call	Bond Future	15.5900	0.0156	18.2000	0.0182	16.742	0.0000	0.0000
2024/03/19	2037	02/05/2024	11.43 Put	Bond Future	6277.8300	6.2778	6051.0700	6.0511	3.612	0.0000	0.0000
2024/03/19	2037	01/08/2024		Bond Future	12.7381	73.9850	12.6908	74.2195	0.371	0.0000	0.0000
2024/03/19	2037	01/08/2024	12.10 Call	Bond Future	920.6200	0.9206	982.7900	0.9828	6.753	0.0000	0.0000
2024/03/19	2037	01/08/2024	12.10 Put	Bond Future	4182.3400	4.1823	4010.0200	4.0100	4.120	0.0000	0.0000
2024/03/19	2037	01/08/2024	12.11 Call	Bond Future	937.0400	0.9370	999.9900	1.0000	6.718	0.0000	0.0000
2024/03/19	2037	01/08/2024	12.11 Put	Bond Future	4146.0400	4.1460	3974.5000	3.9745	4.137	0.0000	0.0000
2024/03/19	2037	01/08/2024	12.09 Call	Bond Future	904.5400	0.9045	965.9300	0.9659	6.787	0.0000	0.0000
2024/03/19	2037	01/08/2024	12.09 Put	Bond Future	4219.0300	4.2190	4045.9300	4.0459	4.103	0.0000	0.0000
2024/03/19	2037	01/08/2024	13.82 Call	Bond Future	5837.3500	5.8374	6020.1300	6.0201	3.131	0.0000	0.0000
2024/03/19	2037	01/08/2024	13.82 Put	Bond Future	750.8400	0.7508	699.1300	0.6991	6.887	0.0000	0.0000
2024/03/19	2037	01/08/2024	13.17 Call	Bond Future	3587.2800	3.5873	3733.5700	3.7336	4.078	0.0000	0.0000
2024/03/19	2037	01/08/2024	13.17 Put	Bond Future	1492.2100	1.4922	1404.0100	1.4040	5.911	0.0000	0.0000
2024/03/19	2037	07/11/2024		Bond Future	12.8873	75.7285	12.8378	75.9691	0.383	0.0000	0.0000
2024/03/19	2037	07/11/2024	12.58 Call	Bond Future	2241.5100	2.2415	2342.1100	2.3421	4.488	0.0000	0.0000
2024/03/19	2037	07/11/2024	12.58 Put	Bond Future	3756.2200	3.7562	3616.2500	3.6163	3.726	0.0000	0.0000
2024/03/19	2037	07/11/2024	12.59 Call	Bond Future	2264.6800	2.2647	2365.9300	2.3659	4.471	0.0000	0.0000
2024/03/19	2037	07/11/2024	12.59 Put	Bond Future	3729.3800	3.7294	3590.0600	3.5901	3.736	0.0000	0.0000
2024/03/19	2037	07/11/2024	12.57 Call	Bond Future	2218.4600	2.2185	2318.4100	2.3184	4.505	0.0000	0.0000
2024/03/19	2037	07/11/2024	12.57 Put	Bond Future	3783.2200	3.7832	3642.6000	3.6426	3.717	0.0000	0.0000
2024/03/19	2037	06/02/2025		Bond Future	13.0449	73.0869	12.9932	73.3335	0.396	0.0000	0.0000
2024/03/19	2037	06/02/2025	12.76 Call	Bond Future	2640.1800	2.6402	2749.0400	2.7490	4.123	0.0000	0.0000
2024/03/19	2037	06/02/2025	12.76 Put	Bond Future	4013.9600	4.0140	3876.2000	3.8762	3.432	0.0000	0.0000
2024/03/19	2037	08/05/2025		Bond Future	13.2247	74.6021	13.1705	74.8549	0.410	0.0000	0.0000
2024/03/19	2037	08/05/2025	12.25 Call	Bond Future	1587.8500	1.5879	1664.3100	1.6643	4.815	0.0000	0.0000
2024/03/19	2037	08/05/2025	12.25 Put	Bond Future	6337.5600	6.3376	6161.2000	6.1612	2.783	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	
2024/03/19	2038	02/05/2024		Bond Future	131.3873	131.3873	131.3489	131.3489	0.029	0.0000	0.0000
2024/03/19	2038	01/08/2024		Bond Future	132.2361	132.2361	132.1970	132.1970	0.030	0.0000	0.0000
2024/03/19	2038	07/11/2024		Bond Future	135.3874	135.3874	135.3484	135.3484	0.029	0.0000	0.0000
2024/03/19	2038	06/02/2025		Bond Future	136.2036	136.2036	136.1653	136.1653	0.028	0.0000	0.0000
2024/03/19	2038	06/02/2025	135.23 Call	Bond Future	973.5900	0.9736	935.2700	0.9353	3.936	0.0000	0.0000
2024/03/19	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	2038	08/05/2025		Bond Future	139.0683	139.0683	139.0312	139.0312	0.027	0.0000	0.0000
2024/03/19	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	2038	08/05/2025	139.68 Put	Bond Future	611.7100	0.6117	648.7900	0.6488	6.062	0.0000	0.0000
2024/03/19	2040	02/05/2024		Bond Future	12.8958	76.3823	12.8300	76.7312	0.510	0.0000	0.0000
2024/03/19	2040	02/05/2024	11.61 Call	Bond Future	8.4800	0.0085	11.1000	0.0111	30.896	0.0000	0.0000
2024/03/19	2040	02/05/2024	11.61 Put	Bond Future	7320.1000	7.3201	6973.8200	6.9738	4.731	0.0000	0.0000
2024/03/19	2040	02/05/2024	11.62 Call	Bond Future	9.0600	0.0091	11.8400	0.0118	30.684	0.0000	0.0000
2024/03/19	2040	02/05/2024	11.62 Put	Bond Future	7259.5700	7.2596	6913.4500	6.9135	4.768	0.0000	0.0000
2024/03/19	2040	02/05/2024	11.60 Call	Bond Future	7.9300	0.0079	10.4000	0.0104	31.148	0.0000	0.0000
2024/03/19	2040	02/05/2024	11.60 Put	Bond Future	7380.7400	7.3807	7034.3100	7.0343	4.694	0.0000	0.0000
2024/03/19	2040	01/08/2024		Bond Future	13.0387	73.5488	12.9702	73.9054	0.526	0.0000	0.0000
2024/03/19	2040	01/08/2024	12.33 Call	Bond Future	820.0500	0.8201	909.4000	0.9094	10.896	0.0000	0.0000
2024/03/19	2040	01/08/2024	12.33 Put	Bond Future	4641.9600	4.6420	4374.7200	4.3747	5.757	0.0000	0.0000
2024/03/19	2040	01/08/2024	12.34 Call	Bond Future	835.5300	0.8355	926.0800	0.9261	10.837	0.0000	0.0000
2024/03/19	2040	01/08/2024	12.34 Put	Bond Future	4601.3800	4.6014	4335.3400	4.3353	5.782	0.0000	0.0000
2024/03/19	2040	01/08/2024	12.32 Call	Bond Future	804.6100	0.8046	892.7500	0.8928	10.954	0.0000	0.0000
2024/03/19	2040	01/08/2024	12.32 Put	Bond Future	4682.6500	4.6827	4414.2000	4.4142	5.733	0.0000	0.0000
2024/03/19	2040	01/08/2024	12.28 Put	Bond Future	4848.1500	4.8482	4574.9400	4.5749	5.635	0.0000	0.0000
2024/03/19	2040	01/08/2024	12.28 Call	Bond Future	744.9700	0.7450	828.3500	0.8284	11.192	0.0000	0.0000
2024/03/19	2040	01/08/2024	12.88 Call	Bond Future	1956.0500	1.9561	2115.6500	2.1157	8.159	0.0000	0.0000
2024/03/19	2040	01/08/2024	12.88 Put	Bond Future	2785.9700	2.7860	2588.9800	2.5890	7.071	0.0000	0.0000
2024/03/19	2040	01/08/2024	13.48 Call	Bond Future	3754.1500	3.7542	3983.3800	3.9834	6.106	0.0000	0.0000
2024/03/19	2040	01/08/2024	13.48 Put	Bond Future	1522.3400	1.5223	1394.9800	1.3950	8.366	0.0000	0.0000
2024/03/19	2040	01/08/2024	12.95 Put	Bond Future	2601.3300	2.6013	2413.2300	2.4132	7.231	0.0000	0.0000
2024/03/19	2040	01/08/2024	12.95 Call	Bond Future	2139.1900	2.1392	2307.6800	2.3077	7.876	0.0000	0.0000
2024/03/19	2040	07/11/2024		Bond Future	13.1915	75.2820	13.1198	75.6476	0.543	0.0000	0.0000
2024/03/19	2040	07/11/2024	12.85 Call	Bond Future	2317.4000	2.3174	2471.7000	2.4717	6.658	0.0000	0.0000
2024/03/19	2040	07/11/2024	12.85 Put	Bond Future	4086.1900	4.0862	3874.8800	3.8749	5.171	0.0000	0.0000
2024/03/19	2040	07/11/2024	12.86 Call	Bond Future	2341.4000	2.3414	2496.6900	2.4967	6.632	0.0000	0.0000
2024/03/19	2040	07/11/2024	12.86 Put	Bond Future	4057.4400	4.0574	3847.1200	3.8471	5.184	0.0000	0.0000
2024/03/19	2040	07/11/2024	12.84 Call	Bond Future	2293.5200	2.2935	2446.8300	2.4468	6.684	0.0000	0.0000
2024/03/19	2040	07/11/2024	12.84 Put	Bond Future	4115.1200	4.1151	3902.8200	3.9028	5.159	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	
2024/03/19	2040	06/02/2025		Bond Future	13.3518	72.3800	13.2769	72.7544	0.561	0.0000	0.0000
2024/03/19	2040	06/02/2025	12.95 Call	Bond Future	2455.4400	2.4554	2613.5200	2.6135	6.438	0.0000	0.0000
2024/03/19	2040	06/02/2025	12.95 Put	Bond Future	4500.7700	4.5008	4284.5400	4.2845	4.804	0.0000	0.0000
2024/03/19	2040	08/05/2025		Bond Future	13.5327	73.8800	13.4544	74.2631	0.579	0.0000	0.0000
2024/03/19	2040	08/05/2025	12.63 Call	Bond Future	1837.6700	1.8377	1963.4400	1.9634	6.844	0.0000	0.0000
2024/03/19	2040	08/05/2025	12.63 Put	Bond Future	6457.2500	6.4573	6199.8600	6.1999	3.986	0.0000	0.0000
2024/03/19	2044	02/05/2024	12.50 Call	Bond Future	352.7800	0.3528	417.5100	0.4175	18.349	0.0000	0.0000
2024/03/19	2044	02/05/2024	12.50 Put	Bond Future	3113.8600	3.1139	2832.4100	2.8324	9.039	0.0000	0.0000
2024/03/19	2044	02/05/2024	12.75 Call	Bond Future	746.2400	0.7462	858.9900	0.8590	15.109	0.0000	0.0000
2024/03/19	2044	02/05/2024	12.75 Put	Bond Future	2129.5600	2.1296	1896.1300	1.8961	10.961	0.0000	0.0000
2024/03/19	2044	02/05/2024	13.00 Call	Bond Future	1335.7900	1.3358	1501.9700	1.5020	12.441	0.0000	0.0000
2024/03/19	2044	02/05/2024	13.00 Put	Bond Future	1384.6700	1.3847	1204.6700	1.2047	12.999	0.0000	0.0000
2024/03/19	2044	02/05/2024		Bond Future	13.0093	72.2792	12.9436	72.6254	0.505	0.0000	0.0000
2024/03/19	2044	02/05/2024	11.66 Call	Bond Future	4.6200	0.0046	6.1400	0.0061	32.900	0.0000	0.0000
2024/03/19	2044	02/05/2024	11.66 Put	Bond Future	7735.7900	7.7358	7391.1300	7.3911	4.455	0.0000	0.0000
2024/03/19	2044	02/05/2024	11.67 Call	Bond Future	4.9700	0.0050	6.6000	0.0066	32.797	0.0000	0.0000
2024/03/19	2044	02/05/2024	11.67 Put	Bond Future	7673.7000	7.6737	7329.1500	7.3292	4.490	0.0000	0.0000
2024/03/19	2044	02/05/2024	11.65 Call	Bond Future	4.3000	0.0043	5.7200	0.0057	33.023	0.0000	0.0000
2024/03/19	2044	02/05/2024	11.65 Put	Bond Future	7797.9900	7.7980	7453.2300	7.4532	4.421	0.0000	0.0000
2024/03/19	2044	01/08/2024		Bond Future	13.1491	69.4810	13.0807	69.8349	0.520	0.0000	0.0000
2024/03/19	2044	01/08/2024	12.29 Call	Bond Future	630.0600	0.6301	702.6500	0.7027	11.521	0.0000	0.0000
2024/03/19	2044	01/08/2024	12.29 Put	Bond Future	5303.5000	5.3035	5022.2000	5.0222	5.304	0.0000	0.0000
2024/03/19	2044	01/08/2024	12.30 Call	Bond Future	643.2100	0.6432	716.9100	0.7169	11.458	0.0000	0.0000
2024/03/19	2044	01/08/2024	12.30 Put	Bond Future	5259.2400	5.2592	4979.0500	4.9791	5.328	0.0000	0.0000
2024/03/19	2044	01/08/2024	12.28 Call	Bond Future	617.1000	0.6171	688.5800	0.6886	11.583	0.0000	0.0000
2024/03/19	2044	01/08/2024	12.28 Put	Bond Future	5348.0100	5.3480	5065.6000	5.0656	5.281	0.0000	0.0000
2024/03/19	2044	07/11/2024		Bond Future	13.2980	71.1183	13.2266	71.4810	0.537	0.0000	0.0000
2024/03/19	2044	07/11/2024	12.91 Call	Bond Future	2164.4900	2.1645	2312.9300	2.3129	6.858	0.0000	0.0000
2024/03/19	2044	07/11/2024	12.91 Put	Bond Future	4173.2800	4.1733	3958.9900	3.9590	5.135	0.0000	0.0000
2024/03/19	2044	07/11/2024	12.92 Call	Bond Future	2187.8500	2.1879	2337.2900	2.3373	6.830	0.0000	0.0000
2024/03/19	2044	07/11/2024	12.92 Put	Bond Future	4143.6400	4.1436	3930.3500	3.9304	5.147	0.0000	0.0000
2024/03/19	2044	07/11/2024	12.90 Call	Bond Future	2141.4700	2.1415	2288.9100	2.2889	6.885	0.0000	0.0000
2024/03/19	2044	07/11/2024	12.90 Put	Bond Future	4203.3300	4.2033	3988.0400	3.9880	5.122	0.0000	0.0000
2024/03/19	2044	06/02/2025		Bond Future	13.4538	68.2526	13.3792	68.6239	0.555	0.0000	0.0000
2024/03/19	2044	06/02/2025	13.02 Call	Bond Future	2421.4600	2.4215	2576.3200	2.5763	6.395	0.0000	0.0000
2024/03/19	2044	06/02/2025	13.02 Put	Bond Future	4628.0200	4.6280	4411.5500	4.4116	4.677	0.0000	0.0000
2024/03/19	2044	08/05/2025		Bond Future	13.6288	69.6666	13.5507	70.0467	0.573	0.0000	0.0000
2024/03/19	2044	08/05/2025	12.72 Call	Bond Future	1788.4000	1.7884	1912.2200	1.9122	6.924	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/03/19	2044	08/05/2025	12.72 Put	Bond Future		6446.6000	6.4466	6190.3100	6.1903	3.976	0.0000	0.0000
2024/03/19	2046	02/05/2024		Bond Future		112.4927	112.4927	113.1486	113.1486	0.583	0.0000	0.0000
2024/03/19	2046	01/08/2024		Bond Future		114.9841	114.9841	115.6547	115.6547	0.583	0.0000	0.0000
2024/03/19	2046	07/11/2024		Bond Future		115.5281	115.5281	116.2155	116.2155	0.595	0.0000	0.0000
2024/03/19	2046	06/02/2025		Bond Future		118.0266	118.0266	118.7302	118.7302	0.596	0.0000	0.0000
2024/03/19	2046	06/02/2025	114.01 Call	Bond Future		4016.6300	4.0166	4720.1600	4.7202	17.515	0.0000	0.0000
2024/03/19	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	2046	08/05/2025		Bond Future		118.2655	118.2655	118.9856	118.9856	0.609	0.0000	0.0000
2024/03/19	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	2046	08/05/2025	121.97 Put	Bond Future		3704.4600	3.7045	2984.4400	2.9844	19.437	0.0000	0.0000
2024/03/19	2050	02/05/2024		Bond Future		114.2130	114.2130	113.7965	113.7965	0.365	0.0000	0.0000
2024/03/19	2050	01/08/2024		Bond Future		114.4466	114.4466	114.0210	114.0210	0.372	0.0000	0.0000
2024/03/19	2050	07/11/2024		Bond Future		117.1740	117.1740	116.7391	116.7391	0.371	0.0000	0.0000
2024/03/19	2050	06/02/2025		Bond Future		117.3539	117.3539	116.9109	116.9109	0.377	0.0000	0.0000
2024/03/19	2050	06/02/2025	115.60 Call	Bond Future		1753.8600	1.7539	1310.8600	1.3109	25.259	0.0000	0.0000
2024/03/19	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	2050	08/05/2025		Bond Future		119.8219	119.8219	119.3711	119.3711	0.376	0.0000	0.0000
2024/03/19	2050	08/05/2025	121.16 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	2050	08/05/2025	121.16 Put	Bond Future		1338.1500	1.3382	1788.8700	1.7889	33.682	0.0000	0.0000
2024/03/19	8607	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	8608	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	8657	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	AL37	02/05/2024		Index Future		937.2330	937.2330	937.1630	937.1630	0.007	0.0000	0.0000
2024/03/19	AL37	01/08/2024		Index Future		957.7630	957.7630	957.6910	957.6910	0.008	0.0000	0.0000
2024/03/19	AL37	07/11/2024		Index Future		980.3530	980.3530	980.2820	980.2820	0.007	0.0000	0.0000
2024/03/19	AL37	06/02/2025		Index Future		1001.3550	1001.3550	1001.2860	1001.2860	0.007	0.0000	0.0000
2024/03/19	AL37	08/05/2025		Index Future		1022.2400	1022.2400	1022.1740	1022.1740	0.006	0.0000	0.0000
2024/03/19	AL7T	02/05/2024		Index Future		1078.3960	1078.3960	1079.5170	1079.5170	0.104	0.0000	0.0000
2024/03/19	AL7T	01/08/2024		Index Future		1102.0170	1102.0170	1103.1640	1103.1640	0.104	0.0000	0.0000
2024/03/19	AL7T	07/11/2024		Index Future		1128.0110	1128.0110	1129.1870	1129.1870	0.104	0.0000	0.0000
2024/03/19	AL7T	06/02/2025		Index Future		1152.1760	1152.1760	1153.3810	1153.3810	0.105	0.0000	0.0000
2024/03/19	AL7T	08/05/2025		Index Future		1176.2060	1176.2060	1177.4420	1177.4420	0.105	0.0000	0.0000
2024/03/19	ALBI	02/05/2024		Index Future		935.9320	935.9320	937.6900	937.6900	0.188	0.0000	0.0000
2024/03/19	ALBI	01/08/2024		Index Future		956.4320	956.4320	958.2290	958.2290	0.188	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	
2024/03/19	ALBI	07/11/2024		Index Future	978.9920	978.9920	980.8330	980.8330	0.188	0.0000	0.0000
2024/03/19	ALBI	06/02/2025		Index Future	999.9650	999.9650	1001.8490	1001.8490	0.188	0.0000	0.0000
2024/03/19	ALBI	08/05/2025		Index Future	1020.8200	1020.8200	1022.7490	1022.7490	0.189	0.0000	0.0000
2024/03/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/03/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/19	ES33	02/05/2024		Bond Future	12.9798	71.8548	12.9389	72.0282	0.316	0.0000
2024/03/19	ES33	01/08/2024		Bond Future	13.1429	73.4463	13.1001	73.6236	0.326	0.0000
2024/03/19	ES33	07/11/2024		Bond Future	13.3359	71.3932	13.2907	71.5754	0.338	0.0000
2024/03/19	ES33	06/02/2025		Bond Future	13.5411	72.9356	13.4936	73.1226	0.351	0.0000
2024/03/19	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/19	ES33	06/02/2025	13.34 Put	Bond Future	795.9600	0.7960	609.0100	0.6090	23.487	0.0000
2024/03/19	ES33	08/05/2025		Bond Future	13.7635	70.6639	13.7135	70.8558	0.364	0.0000
2024/03/19	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/19	ES33	08/05/2025	12.73 Put	Bond Future	4108.1100	4.1081	3916.2100	3.9162	4.671	0.0000
2024/03/19	ES42	02/05/2024		Bond Future	13.4676	66.9317	13.3808	67.3533	0.644	0.0000
2024/03/19	ES42	01/08/2024		Bond Future	13.6184	68.4140	13.5281	68.8450	0.663	0.0000
2024/03/19	ES42	07/11/2024		Bond Future	13.7931	65.7754	13.6985	66.2172	0.686	0.0000
2024/03/19	ES42	06/02/2025		Bond Future	13.9696	67.1946	13.8708	67.6469	0.708	0.0000
2024/03/19	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/19	ES42	06/02/2025	13.71 Put	Bond Future	1198.8600	1.1989	746.6000	0.7466	37.724	0.0000
2024/03/19	ES42	08/05/2025		Bond Future	14.1666	64.3360	14.0630	64.7988	0.731	0.0000
2024/03/19	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/19	ES42	08/05/2025	13.25 Put	Bond Future	4294.9100	4.2949	3832.0900	3.8321	10.776	0.0000
2024/03/19	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/19	GOVI	02/05/2024	950.98 Put	GOVI	286640.0000	28.6640	269650.0000	26.9650	5.927	0.0000
2024/03/19	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/19	GOVI	02/05/2024	950.99 Put	GOVI	286740.0000	28.6740	269750.0000	26.9750	5.925	0.0000
2024/03/19	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/19	GOVI	02/05/2024	950.97 Put	GOVI	286540.0000	28.6540	269550.0000	26.9550	5.929	0.0000
2024/03/19	GOVI	02/05/2024		GOVI	922.3160	922.3160	924.0150	924.0150	0.184	0.0000
2024/03/19	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	8750.0000	0.8750	100.000	0.0000
2024/03/19	GOVI	01/08/2024	943.38 Put	GOVI	8620.0000	0.8620	0.0000	0.0000	(100.000)	0.0000
2024/03/19	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	8650.0000	0.8650	100.000	0.0000
2024/03/19	GOVI	01/08/2024	943.39 Put	GOVI	8720.0000	0.8720	0.0000	0.0000	(100.000)	0.0000
2024/03/19	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	8850.0000	0.8850	100.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/03/19	GOVI	01/08/2024	943.37 Put	GOVI		8520.0000	0.8520	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/03/19	GOVI	01/08/2024		GOVI		942.5180	942.5180	944.2550	944.2550	0.184	0.0000	0.0000
2024/03/19	GOVI	07/11/2024		GOVI		964.7500	964.7500	966.5300	966.5300	0.185	0.0000	0.0000
2024/03/19	GOVI	07/11/2024	948.79 Call	GOVI		159600.0000	15.9600	177400.0000	17.7400	11.153	0.0000	0.0000
2024/03/19	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	GOVI	07/11/2024	948.80 Call	GOVI		159500.0000	15.9500	177300.0000	17.7300	11.160	0.0000	0.0000
2024/03/19	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	GOVI	07/11/2024	948.78 Call	GOVI		159700.0000	15.9700	177500.0000	17.7500	11.146	0.0000	0.0000
2024/03/19	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	GOVI	06/02/2025		GOVI		985.4170	985.4170	987.2390	987.2390	0.185	0.0000	0.0000
2024/03/19	GOVI	06/02/2025	972.00 Call	GOVI		134170.0000	13.4170	152390.0000	15.2390	13.580	0.0000	0.0000
2024/03/19	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	GOVI	08/05/2025		GOVI		1005.9700	1005.9700	1007.8340	1007.8340	0.185	0.0000	0.0000
2024/03/19	GOVI	08/05/2025	1,022.00 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	GOVI	08/05/2025	1,022.00 Put	GOVI		160300.0000	16.0300	141660.0000	14.1660	11.628	0.0000	0.0000
2024/03/19	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/03/19	IGOV	02/05/2024		Index Future		345.4730	345.4730	345.8450	345.8450	0.108	0.0000	0.0000
2024/03/19	IGOV	01/08/2024		Index Future		353.1240	353.1240	353.5050	353.5050	0.108	0.0000	0.0000
2024/03/19	IGOV	07/11/2024		Index Future		361.5420	361.5420	361.9330	361.9330	0.108	0.0000	0.0000
2024/03/19	IGOV	06/02/2025		Index Future		369.3680	369.3680	369.7680	369.7680	0.108	0.0000	0.0000
2024/03/19	IGOV	08/05/2025		Index Future		377.1510	377.1510	377.5610	377.5610	0.109	0.0000	0.0000
2024/03/19	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/03/19	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/03/19	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/03/19	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/03/19	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/03/19	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/03/19	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/03/19	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/03/19	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/03/19	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/03/19	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/03/19	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/03/19	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/03/19	JBAF	20/03/2024		Jibar Tradeable Future		8.3450	91.6550	8.3500	91.6500	0.060	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
2024/03/19	JBAF		17/04/2024		Jibar Tradeable Future	8.3180	91.6820	8.3500	91.6500	0.385	0.0000	0.0000
2024/03/19	JBAF		15/05/2024		Jibar Tradeable Future	8.2900	91.7100	8.3400	91.6600	0.603	0.0000	0.0000
2024/03/19	JBAF		19/06/2024		Jibar Tradeable Future	8.2800	91.7200	8.3400	91.6600	0.725	0.0000	0.0000
2024/03/19	JBAF		17/07/2024		Jibar Tradeable Future	8.2800	91.7200	8.3400	91.6600	0.725	0.0000	0.0000
2024/03/19	JBAF		21/08/2024		Jibar Tradeable Future	8.2650	91.7350	8.2900	91.7100	0.302	0.0000	0.0000
2024/03/19	JBAF		18/09/2024		Jibar Tradeable Future	8.1500	91.8500	8.2700	91.7300	1.472	0.0000	0.0000
2024/03/19	JBAF		18/12/2024		Jibar Tradeable Future	7.8900	92.1100	8.0800	91.9200	2.408	0.0000	0.0000
2024/03/19	JBAF		19/03/2025		Jibar Tradeable Future	7.7650	92.2350	8.0000	92.0000	3.026	0.0000	0.0000
2024/03/19	JBAF		18/06/2025		Jibar Tradeable Future	7.6500	92.3500	7.9000	92.1000	3.268	0.0000	0.0000
2024/03/19	JBAF		17/09/2025		Jibar Tradeable Future	7.6600	92.3400	7.8500	92.1500	2.480	0.0000	0.0000
2024/03/19	JBAF		17/12/2025		Jibar Tradeable Future	7.7100	92.2900	7.9400	92.0600	2.983	0.0000	0.0000
2024/03/19	R035		02/05/2024		Bond Future	12.1714	82.0890	12.1419	82.2397	0.243	0.0000	0.0000
2024/03/19	R035		02/05/2024	11.20 Call	Bond Future	45.1400	0.0451	48.5700	0.0486	7.599	0.0000	0.0000
2024/03/19	R035		02/05/2024	11.20 Put	Bond Future	5212.9100	5.2129	5065.7000	5.0657	2.824	0.0000	0.0000
2024/03/19	R035		02/05/2024	11.21 Call	Bond Future	47.5700	0.0476	51.1800	0.0512	7.589	0.0000	0.0000
2024/03/19	R035		02/05/2024	11.21 Put	Bond Future	5159.8300	5.1598	5012.8000	5.0128	2.850	0.0000	0.0000
2024/03/19	R035		02/05/2024	11.19 Call	Bond Future	42.7800	0.0428	46.0400	0.0460	7.620	0.0000	0.0000
2024/03/19	R035		02/05/2024	11.19 Put	Bond Future	5266.1200	5.2661	5118.7400	5.1187	2.799	0.0000	0.0000
2024/03/19	R035		01/08/2024	11.80 Call	Bond Future	1145.7100	1.1457	1190.5800	1.1906	3.916	0.0000	0.0000
2024/03/19	R035		01/08/2024	11.80 Put	Bond Future	3673.4700	3.6735	3564.2900	3.5643	2.972	0.0000	0.0000
2024/03/19	R035		01/08/2024	11.81 Call	Bond Future	1164.6000	1.1646	1209.9900	1.2100	3.897	0.0000	0.0000
2024/03/19	R035		01/08/2024	11.81 Put	Bond Future	3640.2400	3.6402	3531.5800	3.5316	2.985	0.0000	0.0000
2024/03/19	R035		01/08/2024	11.79 Call	Bond Future	1127.1900	1.1272	1171.5400	1.1715	3.935	0.0000	0.0000
2024/03/19	R035		01/08/2024	11.79 Put	Bond Future	3707.1100	3.7071	3597.4100	3.5974	2.959	0.0000	0.0000
2024/03/19	R035		01/08/2024		Bond Future	12.2954	83.8871	12.2646	84.0412	0.251	0.0000	0.0000
2024/03/19	R035		07/11/2024		Bond Future	12.4442	81.3490	12.4118	81.5073	0.260	0.0000	0.0000
2024/03/19	R035		07/11/2024	12.18 Call	Bond Future	2294.1900	2.2942	2359.4000	2.3594	2.842	0.0000	0.0000
2024/03/19	R035		07/11/2024	12.18 Put	Bond Future	3598.7700	3.5988	3505.6600	3.5057	2.587	0.0000	0.0000
2024/03/19	R035		07/11/2024	12.19 Call	Bond Future	2317.8900	2.3179	2383.5300	2.3835	2.832	0.0000	0.0000
2024/03/19	R035		07/11/2024	12.19 Put	Bond Future	3572.5500	3.5726	3479.8700	3.4799	2.594	0.0000	0.0000
2024/03/19	R035		07/11/2024	12.17 Call	Bond Future	2270.6100	2.2706	2335.4000	2.3354	2.853	0.0000	0.0000
2024/03/19	R035		07/11/2024	12.17 Put	Bond Future	3625.1500	3.6252	3531.6200	3.5316	2.580	0.0000	0.0000
2024/03/19	R035		06/02/2025		Bond Future	12.6039	83.0886	12.5699	83.2513	0.270	0.0000	0.0000
2024/03/19	R035		06/02/2025	12.41 Call	Bond Future	2811.0200	2.8110	2883.7700	2.8838	2.588	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	
2024/03/19	R035	06/02/2025	12.41 Put	Bond Future	3743.5400	3.7435	3653.6300	3.6536	2.402	0.0000	0.0000
2024/03/19	R035	08/05/2025		Bond Future	12.7741	80.2996	12.7383	80.4668	0.280	0.0000	0.0000
2024/03/19	R035	08/05/2025	11.78 Call	Bond Future	1498.5700	1.4986	1546.1600	1.5462	3.176	0.0000	0.0000
2024/03/19	R035	08/05/2025	11.78 Put	Bond Future	6326.1000	6.3261	6206.5100	6.2065	1.890	0.0000	0.0000
2024/03/19	R053	02/05/2024	13.03 Call	Bond Future	2329.0700	2.3291	2392.6100	2.3926	2.728	0.0000	0.0000
2024/03/19	R053	02/05/2024	13.03 Put	Bond Future	1262.8000	1.2628	1191.7200	1.1917	5.629	0.0000	0.0000
2024/03/19	R053	02/05/2024	13.04 Call	Bond Future	2371.3200	2.3713	2435.7000	2.4357	2.715	0.0000	0.0000
2024/03/19	R053	02/05/2024	13.04 Put	Bond Future	1237.6300	1.2376	1167.3900	1.1674	5.675	0.0000	0.0000
2024/03/19	R053	02/05/2024	13.02 Call	Bond Future	2287.1500	2.2872	2349.8500	2.3499	2.741	0.0000	0.0000
2024/03/19	R053	02/05/2024	13.02 Put	Bond Future	1288.4000	1.2884	1216.4800	1.2165	5.582	0.0000	0.0000
2024/03/19	R053	02/05/2024		Bond Future	12.8737	91.7101	12.8542	91.8447	0.151	0.0000	0.0000
2024/03/19	R053	01/08/2024	13.14 Call	Bond Future	3580.7100	3.5807	3647.4500	3.6475	1.864	0.0000	0.0000
2024/03/19	R053	01/08/2024	13.14 Put	Bond Future	2659.4900	2.6595	2588.6100	2.5886	2.665	0.0000	0.0000
2024/03/19	R053	01/08/2024	13.15 Call	Bond Future	3619.8600	3.6199	3687.0600	3.6871	1.856	0.0000	0.0000
2024/03/19	R053	01/08/2024	13.15 Put	Bond Future	2632.2800	2.6323	2561.8600	2.5619	2.675	0.0000	0.0000
2024/03/19	R053	01/08/2024	13.13 Call	Bond Future	3541.5000	3.5415	3607.7700	3.6078	1.871	0.0000	0.0000
2024/03/19	R053	01/08/2024	13.13 Put	Bond Future	2686.7400	2.6867	2615.3900	2.6154	2.656	0.0000	0.0000
2024/03/19	R053	01/08/2024		Bond Future	13.0026	93.7189	12.9823	93.8565	0.156	0.0000	0.0000
2024/03/19	R053	07/11/2024		Bond Future	13.1500	90.0557	13.1286	90.1973	0.162	0.0000	0.0000
2024/03/19	R053	07/11/2024	12.80 Call	Bond Future	2841.4900	2.8415	2893.9500	2.8940	1.846	0.0000	0.0000
2024/03/19	R053	07/11/2024	12.80 Put	Bond Future	5218.3600	5.2184	5129.2500	5.1293	1.708	0.0000	0.0000
2024/03/19	R053	07/11/2024	12.81 Call	Bond Future	2872.2300	2.8722	2925.0800	2.9251	1.840	0.0000	0.0000
2024/03/19	R053	07/11/2024	12.81 Put	Bond Future	5179.5400	5.1795	5090.8200	5.0908	1.713	0.0000	0.0000
2024/03/19	R053	07/11/2024	12.79 Call	Bond Future	2810.6300	2.8106	2862.7000	2.8627	1.853	0.0000	0.0000
2024/03/19	R053	07/11/2024	12.79 Put	Bond Future	5257.1500	5.2572	5167.6500	5.1677	1.702	0.0000	0.0000
2024/03/19	R053	06/02/2025		Bond Future	13.3008	91.9803	13.2784	92.1259	0.169	0.0000	0.0000
2024/03/19	R053	06/02/2025	12.94 Call	Bond Future	3456.4900	3.4565	3514.2100	3.5142	1.670	0.0000	0.0000
2024/03/19	R053	06/02/2025	12.94 Put	Bond Future	5856.5000	5.8565	5768.5600	5.7686	1.502	0.0000	0.0000
2024/03/19	R053	08/05/2025		Bond Future	13.4664	88.0191	13.4428	88.1691	0.175	0.0000	0.0000
2024/03/19	R053	08/05/2025	12.64 Call	Bond Future	2799.2300	2.7992	2847.7000	2.8477	1.732	0.0000	0.0000
2024/03/19	R053	08/05/2025	12.64 Put	Bond Future	8347.3900	8.3474	8245.8600	8.2459	1.216	0.0000	0.0000
2024/03/19	R186	02/05/2024		Bond Future	9.1913	106.9270	9.1898	106.9306	0.017	0.0000	0.0000
2024/03/19	R186	02/05/2024	8.00 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/03/19	R186	02/05/2024	8.00 Put	Bond Future	2824.2300	2.8242	2820.6000	2.8206	0.129	0.0000	0.0000
2024/03/19	R186	02/05/2024	8.01 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/03/19	R186	02/05/2024	8.01 Put	Bond Future	2800.1100	2.8001	2796.4800	2.7965	0.130	0.0000	0.0000
2024/03/19	R186	02/05/2024	7.99 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/03/19	R186	02/05/2024	7.99 Put	Bond Future	2848.3500	2.8484	2844.7200	2.8447	0.127	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/03/19	R186	02/05/2024	10.40 Call	Bond Future		2791.9400	2.7919	2794.0200	2.7940	0.075	0.0000	0.0000
2024/03/19	R186	02/05/2024	10.40 Put	Bond Future		23.7500	0.0238	22.2000	0.0222	6.526	0.0000	0.0000
2024/03/19	R186	02/05/2024	9.73 Put	Bond Future		135.4400	0.1354	130.7800	0.1308	3.441	0.0000	0.0000
2024/03/19	R186	02/05/2024	9.73 Call	Bond Future		1381.0300	1.3810	1380.0000	1.3800	0.075	0.0000	0.0000
2024/03/19	R186	01/08/2024	8.69 Call	Bond Future		308.2600	0.3083	307.0300	0.3070	0.399	0.0000	0.0000
2024/03/19	R186	01/08/2024	8.69 Put	Bond Future		1455.2700	1.4553	1450.2100	1.4502	0.348	0.0000	0.0000
2024/03/19	R186	01/08/2024	8.70 Call	Bond Future		315.5400	0.3155	314.3100	0.3143	0.390	0.0000	0.0000
2024/03/19	R186	01/08/2024	8.70 Put	Bond Future		1440.9700	1.4410	1435.9100	1.4359	0.351	0.0000	0.0000
2024/03/19	R186	01/08/2024	8.68 Call	Bond Future		301.2900	0.3013	300.0600	0.3001	0.408	0.0000	0.0000
2024/03/19	R186	01/08/2024	8.68 Put	Bond Future		1469.8800	1.4699	1464.8200	1.4648	0.344	0.0000	0.0000
2024/03/19	R186	01/08/2024		Bond Future		9.2253	103.9609	9.2235	103.9647	0.020	0.0000	0.0000
2024/03/19	R186	07/11/2024		Bond Future		9.2728	106.4116	9.2703	106.4163	0.027	0.0000	0.0000
2024/03/19	R186	07/11/2024	9.14 Call	Bond Future		853.2200	0.8532	853.3300	0.8533	0.013	0.0000	0.0000
2024/03/19	R186	07/11/2024	9.14 Put	Bond Future		1106.5000	1.1065	1101.9100	1.1019	0.415	0.0000	0.0000
2024/03/19	R186	07/11/2024	9.15 Call	Bond Future		863.9600	0.8640	864.0700	0.8641	0.013	0.0000	0.0000
2024/03/19	R186	07/11/2024	9.15 Put	Bond Future		1098.1400	1.0981	1093.5500	1.0936	0.418	0.0000	0.0000
2024/03/19	R186	07/11/2024	9.13 Call	Bond Future		842.5400	0.8425	842.6400	0.8426	0.012	0.0000	0.0000
2024/03/19	R186	07/11/2024	9.13 Put	Bond Future		1114.9300	1.1149	1110.3300	1.1103	0.413	0.0000	0.0000
2024/03/19	R186	06/02/2025		Bond Future		9.3639	103.3720	9.3603	103.3780	0.038	0.0000	0.0000
2024/03/19	R186	06/02/2025	9.03 Call	Bond Future		757.5900	0.7576	758.5900	0.7586	0.132	0.0000	0.0000
2024/03/19	R186	06/02/2025	9.03 Put	Bond Future		1324.7300	1.3247	1319.6700	1.3197	0.382	0.0000	0.0000
2024/03/19	R186	08/05/2025		Bond Future		9.5302	105.5185	9.5250	105.5262	0.055	0.0000	0.0000
2024/03/19	R186	08/05/2025	8.47 Call	Bond Future		354.1700	0.3542	355.2200	0.3552	0.296	0.0000	0.0000
2024/03/19	R186	08/05/2025	8.47 Put	Bond Future		1933.7000	1.9337	1927.0900	1.9271	0.342	0.0000	0.0000
2024/03/19	R202	02/05/2024		Bond Future		258.3278	258.3278	259.4809	259.4809	0.446	0.0000	0.0000
2024/03/19	R202	01/08/2024		Bond Future		258.9727	258.9727	260.1516	260.1516	0.455	0.0000	0.0000
2024/03/19	R202	07/11/2024		Bond Future		265.1445	265.1445	266.3536	266.3536	0.456	0.0000	0.0000
2024/03/19	R202	06/02/2025		Bond Future		265.6721	265.6721	266.9103	266.9103	0.466	0.0000	0.0000
2024/03/19	R202	06/02/2025	266.79 Call	Bond Future		0.0000	0.0000	120.3000	0.1203	100.000	0.0000	0.0000
2024/03/19	R202	06/02/2025	266.79 Put	Bond Future		1117.9500	1.1180	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/03/19	R202	08/05/2025		Bond Future		271.2603	271.2603	272.5286	272.5286	0.468	0.0000	0.0000
2024/03/19	R202	08/05/2025	272.31 Call	Bond Future		0.0000	0.0000	218.5700	0.2186	100.000	0.0000	0.0000
2024/03/19	R202	08/05/2025	272.31 Put	Bond Future		1049.6600	1.0497	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/03/19	R209	02/05/2024		Bond Future		12.2883	63.3676	12.2488	63.5444	0.321	0.0000	0.0000
2024/03/19	R209	02/05/2024	11.18 Call	Bond Future		16.2000	0.0162	18.4300	0.0184	13.765	0.0000	0.0000
2024/03/19	R209	02/05/2024	11.18 Put	Bond Future		5254.8200	5.2548	5080.2600	5.0803	3.322	0.0000	0.0000
2024/03/19	R209	02/05/2024	11.19 Call	Bond Future		17.2100	0.0172	19.5700	0.0196	13.713	0.0000	0.0000
2024/03/19	R209	02/05/2024	11.19 Put	Bond Future		5205.9300	5.2059	5031.5000	5.0315	3.351	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	
2024/03/19	R209	02/05/2024	11.17 Call	Bond Future	15.2500	0.0153	17.3600	0.0174	13.836	0.0000	0.0000
2024/03/19	R209	02/05/2024	11.17 Put	Bond Future	5303.8300	5.3038	5129.1500	5.1292	3.293	0.0000	0.0000
2024/03/19	R209	01/08/2024		Bond Future	12.4055	64.7556	12.3645	64.9364	0.330	0.0000	0.0000
2024/03/19	R209	01/08/2024	11.79 Call	Bond Future	741.6300	0.7416	787.8500	0.7879	6.232	0.0000	0.0000
2024/03/19	R209	01/08/2024	11.79 Put	Bond Future	3534.3500	3.5344	3399.8300	3.3998	3.806	0.0000	0.0000
2024/03/19	R209	01/08/2024	11.80 Call	Bond Future	755.6100	0.7556	802.4600	0.8025	6.200	0.0000	0.0000
2024/03/19	R209	01/08/2024	11.80 Put	Bond Future	3501.6000	3.5016	3367.7100	3.3677	3.824	0.0000	0.0000
2024/03/19	R209	01/08/2024	11.78 Call	Bond Future	727.8200	0.7278	773.4000	0.7734	6.263	0.0000	0.0000
2024/03/19	R209	01/08/2024	11.78 Put	Bond Future	3567.3100	3.5673	3432.1500	3.4322	3.789	0.0000	0.0000
2024/03/19	R209	07/11/2024		Bond Future	12.5403	63.1250	12.4975	63.3105	0.341	0.0000	0.0000
2024/03/19	R209	07/11/2024	12.22 Call	Bond Future	1882.0600	1.8821	1957.8600	1.9579	4.028	0.0000	0.0000
2024/03/19	R209	07/11/2024	12.22 Put	Bond Future	3289.0200	3.2890	3179.3400	3.1793	3.335	0.0000	0.0000
2024/03/19	R209	07/11/2024	12.23 Call	Bond Future	1902.0200	1.9020	1978.3300	1.9783	4.012	0.0000	0.0000
2024/03/19	R209	07/11/2024	12.23 Put	Bond Future	3264.4000	3.2644	3155.2300	3.1552	3.344	0.0000	0.0000
2024/03/19	R209	07/11/2024	12.21 Call	Bond Future	1862.0100	1.8620	1937.2900	1.9373	4.043	0.0000	0.0000
2024/03/19	R209	07/11/2024	12.21 Put	Bond Future	3313.6000	3.3136	3203.4000	3.2034	3.326	0.0000	0.0000
2024/03/19	R209	06/02/2025		Bond Future	12.6804	64.4748	12.6357	64.6650	0.352	0.0000	0.0000
2024/03/19	R209	06/02/2025	12.44 Call	Bond Future	2296.2400	2.2962	2380.9600	2.3810	3.690	0.0000	0.0000
2024/03/19	R209	06/02/2025	12.44 Put	Bond Future	3329.3600	3.3294	3223.9100	3.2239	3.167	0.0000	0.0000
2024/03/19	R209	08/05/2025		Bond Future	12.8359	62.6584	12.7892	62.8534	0.364	0.0000	0.0000
2024/03/19	R209	08/05/2025	11.89 Call	Bond Future	1407.4700	1.4075	1466.5500	1.4666	4.198	0.0000	0.0000
2024/03/19	R209	08/05/2025	11.89 Put	Bond Future	5528.8800	5.5289	5392.9300	5.3929	2.459	0.0000	0.0000
2024/03/19	R210	02/05/2024		Bond Future	232.5936	232.5936	232.5142	232.5142	0.034	0.0000	0.0000
2024/03/19	R210	01/08/2024		Bond Future	237.7450	237.7450	237.6643	237.6643	0.034	0.0000	0.0000
2024/03/19	R210	07/11/2024		Bond Future	240.0815	240.0815	240.0007	240.0007	0.034	0.0000	0.0000
2024/03/19	R210	06/02/2025		Bond Future	245.2748	245.2748	245.1949	245.1949	0.033	0.0000	0.0000
2024/03/19	R210	06/02/2025	239.61 Call	Bond Future	5664.7500	5.6648	5584.9300	5.5849	1.409	0.0000	0.0000
2024/03/19	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	R210	08/05/2025		Bond Future	247.0347	247.0347	246.9566	246.9566	0.032	0.0000	0.0000
2024/03/19	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	R210	08/05/2025	248.03 Put	Bond Future	995.2600	0.9953	1073.4500	1.0735	7.856	0.0000	0.0000
2024/03/19	R213	02/05/2024	10.29 Call	Bond Future	95.1400	0.0951	96.3100	0.0963	1.230	0.0000	0.0000
2024/03/19	R213	02/05/2024	10.29 Put	Bond Future	3048.1000	3.0481	2993.5700	2.9936	1.789	0.0000	0.0000
2024/03/19	R213	02/05/2024	10.30 Call	Bond Future	100.1900	0.1002	101.4400	0.1014	1.248	0.0000	0.0000
2024/03/19	R213	02/05/2024	10.30 Put	Bond Future	3009.9400	3.0099	2955.4900	2.9555	1.809	0.0000	0.0000
2024/03/19	R213	02/05/2024	10.28 Call	Bond Future	90.2900	0.0903	91.3700	0.0914	1.196	0.0000	0.0000
2024/03/19	R213	02/05/2024	10.28 Put	Bond Future	3086.4800	3.0865	3031.8600	3.0319	1.770	0.0000	0.0000
2024/03/19	R213	02/05/2024		Bond Future	10.9886	82.4978	10.9752	82.5535	0.123	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	
2024/03/19	R213	01/08/2024		Bond Future	11.0859	84.3048	11.0717	84.3618	0.128	0.0000	0.0000
2024/03/19	R213	01/08/2024	10.87 Call	Bond Future	1318.0200	1.3180	1336.4500	1.3365	1.398	0.0000	0.0000
2024/03/19	R213	01/08/2024	10.87 Put	Bond Future	2192.0900	2.1921	2153.5000	2.1535	1.760	0.0000	0.0000
2024/03/19	R213	01/08/2024	10.88 Call	Bond Future	1336.8200	1.3368	1355.4400	1.3554	1.393	0.0000	0.0000
2024/03/19	R213	01/08/2024	10.88 Put	Bond Future	2170.1500	2.1702	2131.7500	2.1318	1.769	0.0000	0.0000
2024/03/19	R213	01/08/2024	10.86 Call	Bond Future	1299.3700	1.2994	1317.6000	1.3176	1.403	0.0000	0.0000
2024/03/19	R213	01/08/2024	10.86 Put	Bond Future	2214.2100	2.2142	2175.4200	2.1754	1.752	0.0000	0.0000
2024/03/19	R213	07/11/2024		Bond Future	11.2091	82.7307	11.1940	82.7897	0.135	0.0000	0.0000
2024/03/19	R213	07/11/2024	11.22 Call	Bond Future	2351.8300	2.3518	2377.4600	2.3775	1.090	0.0000	0.0000
2024/03/19	R213	07/11/2024	11.22 Put	Bond Future	2309.3600	2.3094	2276.0000	2.2760	1.445	0.0000	0.0000
2024/03/19	R213	07/11/2024	11.23 Call	Bond Future	2373.2800	2.3733	2399.0700	2.3991	1.087	0.0000	0.0000
2024/03/19	R213	07/11/2024	11.23 Put	Bond Future	2291.8800	2.2919	2258.6800	2.2587	1.449	0.0000	0.0000
2024/03/19	R213	07/11/2024	11.21 Call	Bond Future	2330.4600	2.3305	2355.9300	2.3559	1.093	0.0000	0.0000
2024/03/19	R213	07/11/2024	11.21 Put	Bond Future	2326.9500	2.3270	2293.4300	2.2934	1.441	0.0000	0.0000
2024/03/19	R213	06/02/2025		Bond Future	11.3490	84.5006	11.3327	84.5618	0.143	0.0000	0.0000
2024/03/19	R213	06/02/2025	11.35 Call	Bond Future	2600.1700	2.6002	2627.8300	2.6278	1.064	0.0000	0.0000
2024/03/19	R213	06/02/2025	11.35 Put	Bond Future	2596.2100	2.5962	2562.6900	2.5627	1.291	0.0000	0.0000
2024/03/19	R213	08/05/2025		Bond Future	11.5049	82.6962	11.4875	82.7599	0.152	0.0000	0.0000
2024/03/19	R213	08/05/2025	10.52 Call	Bond Future	1224.6600	1.2247	1241.3800	1.2414	1.365	0.0000	0.0000
2024/03/19	R213	08/05/2025	10.52 Put	Bond Future	4918.2000	4.9182	4871.3000	4.8713	0.954	0.0000	0.0000
2024/03/19	R214	02/05/2024	13.52 Call	Bond Future	3511.2400	3.5112	3759.0700	3.7591	7.058	0.0000	0.0000
2024/03/19	R214	02/05/2024	13.52 Put	Bond Future	219.7600	0.2198	176.4500	0.1765	19.708	0.0000	0.0000
2024/03/19	R214	02/05/2024	12.87 Call	Bond Future	1439.3200	1.4393	1602.6200	1.6026	11.346	0.0000	0.0000
2024/03/19	R214	02/05/2024	12.87 Put	Bond Future	900.2800	0.9003	772.4400	0.7724	14.200	0.0000	0.0000
2024/03/19	R214	02/05/2024	12.12 Put	Bond Future	3106.0800	3.1061	2852.6600	2.8527	8.159	0.0000	0.0000
2024/03/19	R214	02/05/2024	12.12 Call	Bond Future	184.6700	0.1847	222.3900	0.2224	20.426	0.0000	0.0000
2024/03/19	R214	02/05/2024	12.14 Put	Bond Future	3024.4300	3.0244	2773.4300	2.7734	8.299	0.0000	0.0000
2024/03/19	R214	02/05/2024	12.14 Call	Bond Future	199.5300	0.1995	239.6700	0.2397	20.117	0.0000	0.0000
2024/03/19	R214	02/05/2024	11.47 Call	Bond Future	5.7200	0.0057	7.5600	0.0076	32.168	0.0000	0.0000
2024/03/19	R214	02/05/2024	11.47 Put	Bond Future	6198.6400	6.1986	5909.3400	5.9093	4.667	0.0000	0.0000
2024/03/19	R214	02/05/2024	11.48 Call	Bond Future	6.1300	0.0061	8.0900	0.0081	31.974	0.0000	0.0000
2024/03/19	R214	02/05/2024	11.48 Put	Bond Future	6146.6700	6.1467	5857.4900	5.8575	4.705	0.0000	0.0000
2024/03/19	R214	02/05/2024	11.46 Call	Bond Future	5.3300	0.0053	7.0600	0.0071	32.458	0.0000	0.0000
2024/03/19	R214	02/05/2024	11.46 Put	Bond Future	6250.6900	6.2507	5961.2800	5.9613	4.630	0.0000	0.0000
2024/03/19	R214	02/05/2024		Bond Future	12.7485	58.3110	12.6837	58.6022	0.509	0.0000	0.0000
2024/03/19	R214	01/08/2024		Bond Future	12.8662	59.5883	12.7990	59.8859	0.523	0.0000	0.0000
2024/03/19	R214	01/08/2024	12.17 Call	Bond Future	706.1500	0.7062	781.5800	0.7816	10.682	0.0000	0.0000
2024/03/19	R214	01/08/2024	12.17 Put	Bond Future	3907.7000	3.9077	3685.5300	3.6855	5.685	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	
2024/03/19	R214	01/08/2024	12.18 Call	Bond Future	719.5300	0.7195	795.9700	0.7960	10.624	0.0000	0.0000
2024/03/19	R214	01/08/2024	12.18 Put	Bond Future	3873.1400	3.8731	3651.9800	3.6520	5.710	0.0000	0.0000
2024/03/19	R214	01/08/2024	12.16 Call	Bond Future	692.8200	0.6928	767.2200	0.7672	10.739	0.0000	0.0000
2024/03/19	R214	01/08/2024	12.16 Put	Bond Future	3942.3700	3.9424	3719.1700	3.7192	5.662	0.0000	0.0000
2024/03/19	R214	07/11/2024		Bond Future	13.0045	57.6857	12.9344	57.9908	0.539	0.0000	0.0000
2024/03/19	R214	07/11/2024	12.61 Call	Bond Future	1845.6500	1.8457	1970.1900	1.9702	6.748	0.0000	0.0000
2024/03/19	R214	07/11/2024	12.61 Put	Bond Future	3596.5800	3.5966	3416.0600	3.4161	5.019	0.0000	0.0000
2024/03/19	R214	07/11/2024	12.62 Call	Bond Future	1865.4000	1.8654	1990.7800	1.9908	6.721	0.0000	0.0000
2024/03/19	R214	07/11/2024	12.62 Put	Bond Future	3570.9000	3.5709	3391.2200	3.3912	5.032	0.0000	0.0000
2024/03/19	R214	07/11/2024	12.60 Call	Bond Future	1825.8300	1.8258	1949.5400	1.9495	6.776	0.0000	0.0000
2024/03/19	R214	07/11/2024	12.60 Put	Bond Future	3622.2300	3.6222	3440.8800	3.4409	5.007	0.0000	0.0000
2024/03/19	R214	06/02/2025		Bond Future	13.1494	58.9193	13.0764	59.2315	0.555	0.0000	0.0000
2024/03/19	R214	06/02/2025	12.71 Call	Bond Future	1995.7200	1.9957	2124.4700	2.1245	6.451	0.0000	0.0000
2024/03/19	R214	06/02/2025	12.71 Put	Bond Future	3917.0800	3.9171	3733.5500	3.7336	4.685	0.0000	0.0000
2024/03/19	R214	08/05/2025		Bond Future	13.3009	56.8363	13.2249	57.1558	0.571	0.0000	0.0000
2024/03/19	R214	08/05/2025	12.40 Call	Bond Future	1530.7000	1.5307	1635.1300	1.6351	6.822	0.0000	0.0000
2024/03/19	R214	08/05/2025	12.40 Put	Bond Future	5508.7700	5.5088	5293.6200	5.2936	3.906	0.0000	0.0000
2024/03/19	R248	02/05/2024	11.40 Put	Bond Future	9067.9800	9.0680	8691.2000	8.6912	4.155	0.0000	0.0000
2024/03/19	R248	02/05/2024	11.40 Call	Bond Future	1.3500	0.0014	1.8900	0.0019	40.000	0.0000	0.0000
2024/03/19	R248	02/05/2024	12.40 Put	Bond Future	3255.2500	3.2553	2948.7100	2.9487	9.417	0.0000	0.0000
2024/03/19	R248	02/05/2024	12.40 Call	Bond Future	362.0000	0.3620	432.7800	0.4328	19.552	0.0000	0.0000
2024/03/19	R248	02/05/2024	13.16 Call	Bond Future	2156.7700	2.1568	2392.4500	2.3925	10.927	0.0000	0.0000
2024/03/19	R248	02/05/2024	13.16 Put	Bond Future	906.5500	0.9066	764.9100	0.7649	15.624	0.0000	0.0000
2024/03/19	R248	02/05/2024		Bond Future	12.9222	70.9497	12.8519	71.3271	0.544	0.0000	0.0000
2024/03/19	R248	02/05/2024	11.47 Call	Bond Future	2.3900	0.0024	3.2900	0.0033	37.657	0.0000	0.0000
2024/03/19	R248	02/05/2024	11.47 Put	Bond Future	8607.3800	8.6074	8230.9600	8.2310	4.373	0.0000	0.0000
2024/03/19	R248	02/05/2024	11.48 Call	Bond Future	2.5900	0.0026	3.5600	0.0036	37.452	0.0000	0.0000
2024/03/19	R248	02/05/2024	11.48 Put	Bond Future	8542.0200	8.5420	8165.6700	8.1657	4.406	0.0000	0.0000
2024/03/19	R248	02/05/2024	11.46 Call	Bond Future	2.2100	0.0022	3.0500	0.0031	38.009	0.0000	0.0000
2024/03/19	R248	02/05/2024	11.46 Put	Bond Future	8672.8600	8.6729	8296.3800	8.2964	4.341	0.0000	0.0000
2024/03/19	R248	01/08/2024		Bond Future	13.0477	72.5038	12.9747	72.8895	0.560	0.0000	0.0000
2024/03/19	R248	01/08/2024	12.31 Call	Bond Future	787.2800	0.7873	880.6200	0.8806	11.856	0.0000	0.0000
2024/03/19	R248	01/08/2024	12.31 Put	Bond Future	4864.0300	4.8640	4571.7200	4.5717	6.010	0.0000	0.0000
2024/03/19	R248	01/08/2024	12.32 Call	Bond Future	802.8300	0.8028	897.4900	0.8975	11.791	0.0000	0.0000
2024/03/19	R248	01/08/2024	12.32 Put	Bond Future	4821.4800	4.8215	4530.4900	4.5305	6.035	0.0000	0.0000
2024/03/19	R248	01/08/2024	12.30 Call	Bond Future	772.0500	0.7721	864.1000	0.8641	11.923	0.0000	0.0000
2024/03/19	R248	01/08/2024	12.30 Put	Bond Future	4906.9800	4.9070	4613.3800	4.6134	5.983	0.0000	0.0000
2024/03/19	R248	07/11/2024	12.79 Call	Bond Future	2205.3400	2.2053	2366.7800	2.3668	7.320	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	
2024/03/19	R248	07/11/2024	12.79 Put	Bond Future	4347.5000	4.3475	4113.6000	4.1136	5.380	0.0000	0.0000
2024/03/19	R248	07/11/2024	12.80 Call	Bond Future	2229.1300	2.2291	2391.6500	2.3917	7.291	0.0000	0.0000
2024/03/19	R248	07/11/2024	12.80 Put	Bond Future	4316.9400	4.3169	4084.1200	4.0841	5.393	0.0000	0.0000
2024/03/19	R248	07/11/2024	12.78 Call	Bond Future	2181.8900	2.1819	2342.2500	2.3423	7.350	0.0000	0.0000
2024/03/19	R248	07/11/2024	12.78 Put	Bond Future	4378.4800	4.3785	4143.5000	4.1435	5.367	0.0000	0.0000
2024/03/19	R248	07/11/2024		Bond Future	13.1949	69.7608	13.1184	70.1562	0.579	0.0000	0.0000
2024/03/19	R248	06/02/2025		Bond Future	13.3491	71.2523	13.2693	71.6569	0.598	0.0000	0.0000
2024/03/19	R248	06/02/2025	12.71 Call	Bond Future	2094.1500	2.0942	2244.1300	2.2441	7.162	0.0000	0.0000
2024/03/19	R248	06/02/2025	12.71 Put	Bond Future	5458.2600	5.4583	5203.6400	5.2036	4.665	0.0000	0.0000
2024/03/19	R248	08/05/2025		Bond Future	13.5101	68.2801	13.4267	68.6942	0.618	0.0000	0.0000
2024/03/19	R248	08/05/2025	12.60 Call	Bond Future	1983.9800	1.9840	2123.1800	2.1232	7.016	0.0000	0.0000
2024/03/19	R248	08/05/2025	12.60 Put	Bond Future	6760.3800	6.7604	6485.5700	6.4856	4.065	0.0000	0.0000
2024/03/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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