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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/03/2024 TO 20/03/2024

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
2024/03/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/20	2025	02/05/2024		Bond Future	178.8932	178.8932	179.0206	0.071	0.0000	0.0000
2024/03/20	2025	01/08/2024		Bond Future	181.0234	181.0234	181.1534	0.072	0.0000	0.0000
2024/03/20	2025	07/11/2024		Bond Future	185.3390	185.3390	185.4726	0.072	0.0000	0.0000
2024/03/20	2029	02/05/2024		Bond Future	128.4604	128.4604	128.6265	0.129	0.0000	0.0000
2024/03/20	2029	01/08/2024		Bond Future	131.3057	131.3057	131.4755	0.129	0.0000	0.0000
2024/03/20	2029	07/11/2024		Bond Future	133.0383	133.0383	133.2122	0.131	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	
2024/03/20	2029	06/02/2025		Bond Future	135.9179	135.9179	136.0961	136.0961	0.131	0.0000	0.0000
2024/03/20	2029	06/02/2025	132.40 Call	Bond Future	3517.9400	3.5179	3696.1400	3.6961	5.065	0.0000	0.0000
2024/03/20	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	2029	08/05/2025		Bond Future	137.3527	137.3527	137.5345	137.5345	0.132	0.0000	0.0000
2024/03/20	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	2029	08/05/2025	137.85 Put	Bond Future	497.2700	0.4973	315.4600	0.3155	36.562	0.0000	0.0000
2024/03/20	2030	02/05/2024	10.62 Put	Bond Future	764.4300	0.7644	677.4600	0.6775	11.377	0.0000	0.0000
2024/03/20	2030	02/05/2024	10.62 Call	Bond Future	1196.1100	1.1961	1295.6600	1.2957	8.323	0.0000	0.0000
2024/03/20	2030	02/05/2024	11.12 Put	Bond Future	257.7200	0.2577	218.8500	0.2189	15.082	0.0000	0.0000
2024/03/20	2030	02/05/2024	11.12 Call	Bond Future	2622.1000	2.6221	2769.7500	2.7698	5.631	0.0000	0.0000
2024/03/20	2030	02/05/2024	13.15 Call	Bond Future	9692.1600	9.6922	9878.6300	9.8786	1.924	0.0000	0.0000
2024/03/20	2030	02/05/2024	13.15 Put	Bond Future	0.1400	0.0001	0.0900	0.0001	35.714	0.0000	0.0000
2024/03/20	2030	02/05/2024	9.82 Call	Bond Future	88.9200	0.0889	103.4700	0.1035	16.363	0.0000	0.0000
2024/03/20	2030	02/05/2024	9.82 Put	Bond Future	2862.0600	2.8621	2690.0900	2.6901	6.009	0.0000	0.0000
2024/03/20	2030	02/05/2024	9.83 Call	Bond Future	93.4900	0.0935	108.6500	0.1087	16.216	0.0000	0.0000
2024/03/20	2030	02/05/2024	9.83 Put	Bond Future	2825.6900	2.8257	2654.3300	2.6543	6.064	0.0000	0.0000
2024/03/20	2030	02/05/2024	9.81 Call	Bond Future	84.5300	0.0845	98.4800	0.0985	16.503	0.0000	0.0000
2024/03/20	2030	02/05/2024	9.81 Put	Bond Future	2898.6300	2.8986	2726.0600	2.7261	5.954	0.0000	0.0000
2024/03/20	2030	02/05/2024		Bond Future	10.5102	91.4980	10.4629	91.6845	0.450	0.0000	0.0000
2024/03/20	2030	02/05/2024	9.66 Put	Bond Future	3467.7000	3.4677	3288.0200	3.2880	5.182	0.0000	0.0000
2024/03/20	2030	02/05/2024	9.66 Call	Bond Future	36.4800	0.0365	43.3200	0.0433	18.750	0.0000	0.0000
2024/03/20	2030	02/05/2024	10.16 Put	Bond Future	1754.9100	1.7549	1612.6100	1.6126	8.109	0.0000	0.0000
2024/03/20	2030	02/05/2024	10.16 Call	Bond Future	361.0700	0.3611	405.2900	0.4053	12.247	0.0000	0.0000
2024/03/20	2030	02/05/2024	11.94 Call	Bond Future	5450.9000	5.4509	5631.1900	5.6312	3.308	0.0000	0.0000
2024/03/20	2030	02/05/2024	11.94 Put	Bond Future	28.9800	0.0290	22.7500	0.0228	21.498	0.0000	0.0000
2024/03/20	2030	02/05/2024	12.38 Call	Bond Future	7012.5200	7.0125	7197.6200	7.1976	2.640	0.0000	0.0000
2024/03/20	2030	02/05/2024	12.38 Put	Bond Future	5.3600	0.0054	3.9400	0.0039	26.493	0.0000	0.0000
2024/03/20	2030	02/05/2024	10.82 Put	Bond Future	505.3300	0.5053	440.3800	0.4404	12.853	0.0000	0.0000
2024/03/20	2030	02/05/2024	10.82 Call	Bond Future	1716.4500	1.7165	1838.0200	1.8380	7.083	0.0000	0.0000
2024/03/20	2030	01/08/2024	10.38 Call	Bond Future	1170.2300	1.1702	1246.6200	1.2466	6.528	0.0000	0.0000
2024/03/20	2030	01/08/2024	10.38 Put	Bond Future	2035.9700	2.0360	1921.7300	1.9217	5.611	0.0000	0.0000
2024/03/20	2030	01/08/2024	10.39 Call	Bond Future	1187.5600	1.1876	1264.6900	1.2647	6.495	0.0000	0.0000
2024/03/20	2030	01/08/2024	10.39 Put	Bond Future	2014.8200	2.0148	1901.3200	1.9013	5.633	0.0000	0.0000
2024/03/20	2030	01/08/2024	10.37 Call	Bond Future	1153.0500	1.1531	1228.7000	1.2287	6.561	0.0000	0.0000
2024/03/20	2030	01/08/2024	10.37 Put	Bond Future	2057.2800	2.0573	1942.3000	1.9423	5.589	0.0000	0.0000
2024/03/20	2030	01/08/2024		Bond Future	10.6063	89.4965	10.5562	89.6871	0.472	0.0000	0.0000
2024/03/20	2030	07/11/2024		Bond Future	10.7119	91.6066	10.6585	91.8020	0.498	0.0000	0.0000
2024/03/20	2030	07/11/2024	10.75 Call	Bond Future	2197.0400	2.1970	2295.8700	2.2959	4.498	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	
2024/03/20	2030	07/11/2024	10.75 Put	Bond Future	2057.8100	2.0578	1961.2900	1.9613	4.690	0.0000	0.0000
2024/03/20	2030	07/11/2024	10.76 Call	Bond Future	2217.3200	2.2173	2316.6800	2.3167	4.481	0.0000	0.0000
2024/03/20	2030	07/11/2024	10.76 Put	Bond Future	2041.6100	2.0416	1945.6200	1.9456	4.702	0.0000	0.0000
2024/03/20	2030	07/11/2024	10.74 Call	Bond Future	2176.5400	2.1765	2274.8400	2.2748	4.516	0.0000	0.0000
2024/03/20	2030	07/11/2024	10.74 Put	Bond Future	2073.8200	2.0738	1976.7700	1.9768	4.680	0.0000	0.0000
2024/03/20	2030	06/02/2025		Bond Future	10.8358	89.5570	10.7789	89.7569	0.525	0.0000	0.0000
2024/03/20	2030	06/02/2025	10.68 Call	Bond Future	2080.5600	2.0806	2173.4200	2.1734	4.463	0.0000	0.0000
2024/03/20	2030	06/02/2025	10.68 Put	Bond Future	2629.6400	2.6296	2522.6000	2.5226	4.071	0.0000	0.0000
2024/03/20	2030	08/05/2025		Bond Future	10.9979	91.4174	10.9372	91.6219	0.552	0.0000	0.0000
2024/03/20	2030	08/05/2025	9.93 Call	Bond Future	984.4500	0.9845	1040.4700	1.0405	5.690	0.0000	0.0000
2024/03/20	2030	08/05/2025	9.93 Put	Bond Future	4664.6200	4.6646	4516.1700	4.5162	3.182	0.0000	0.0000
2024/03/20	2030	08/05/2025	11.86 Call	Bond Future	4435.6000	4.4356	4570.9800	4.5710	3.052	0.0000	0.0000
2024/03/20	2030	08/05/2025	11.86 Put	Bond Future	1595.4500	1.5955	1526.3600	1.5264	4.330	0.0000	0.0000
2024/03/20	2030	08/05/2025	10.31 Put	Bond Future	3812.6800	3.8127	3681.1600	3.6812	3.450	0.0000	0.0000
2024/03/20	2030	08/05/2025	10.31 Call	Bond Future	1463.1000	1.4631	1536.0500	1.5361	4.986	0.0000	0.0000
2024/03/20	2032	02/05/2024	11.81 Call	Bond Future	2472.9300	2.4729	2596.1000	2.5961	4.981	0.0000	0.0000
2024/03/20	2032	02/05/2024	11.81 Put	Bond Future	385.4200	0.3854	338.9400	0.3389	12.060	0.0000	0.0000
2024/03/20	2032	02/05/2024	11.21 Call	Bond Future	697.2600	0.6973	757.1200	0.7571	8.585	0.0000	0.0000
2024/03/20	2032	02/05/2024	11.21 Put	Bond Future	1328.0500	1.3281	1218.2600	1.2183	8.267	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.57 Put	Bond Future	3685.8300	3.6858	3520.5200	3.5205	4.485	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.57 Call	Bond Future	25.2700	0.0253	29.6100	0.0296	17.175	0.0000	0.0000
2024/03/20	2032	02/05/2024	11.28 Call	Bond Future	853.9300	0.8539	922.3200	0.9223	8.009	0.0000	0.0000
2024/03/20	2032	02/05/2024	11.28 Put	Bond Future	1161.6100	1.1616	1060.3500	1.0604	8.717	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.30 Put	Bond Future	4982.0800	4.9821	4812.7500	4.8128	3.399	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.30 Call	Bond Future	1.3600	0.0014	1.6800	0.0017	23.529	0.0000	0.0000
2024/03/20	2032	02/05/2024		Bond Future	11.3470	84.9366	11.3100	85.1062	0.326	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.55 Call	Bond Future	21.2900	0.0213	25.0300	0.0250	17.567	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.55 Put	Bond Future	3778.7700	3.7788	3612.8600	3.6129	4.391	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.56 Call	Bond Future	23.2100	0.0232	27.2500	0.0273	17.406	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.56 Put	Bond Future	3732.2200	3.7322	3566.6100	3.5666	4.437	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.54 Call	Bond Future	19.5200	0.0195	22.9900	0.0230	17.777	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.54 Put	Bond Future	3825.5200	3.8255	3659.3400	3.6593	4.344	0.0000	0.0000
2024/03/20	2032	02/05/2024	13.35 Call	Bond Future	8571.4000	8.5714	8739.0200	8.7390	1.956	0.0000	0.0000
2024/03/20	2032	02/05/2024	13.35 Put	Bond Future	9.7500	0.0098	7.7200	0.0077	20.821	0.0000	0.0000
2024/03/20	2032	02/05/2024	11.35 Put	Bond Future	1012.5200	1.0125	919.6900	0.9197	9.168	0.0000	0.0000
2024/03/20	2032	02/05/2024	11.35 Call	Bond Future	1026.3500	1.0264	1103.1700	1.1032	7.485	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.65 Put	Bond Future	3321.5500	3.3216	3159.3200	3.1593	4.884	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.65 Call	Bond Future	47.2900	0.0473	54.7100	0.0547	15.690	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	
2024/03/20	2032	02/05/2024	10.36 Put	Bond Future	4688.1200	4.6881	4519.1200	4.5191	3.605	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.36 Call	Bond Future	2.9700	0.0030	3.6200	0.0036	21.886	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.86 Put	Bond Future	2443.3700	2.4434	2295.1600	2.2952	6.066	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.86 Call	Bond Future	172.7500	0.1728	194.1900	0.1942	12.411	0.0000	0.0000
2024/03/20	2032	02/05/2024	12.90 Call	Bond Future	6772.5000	6.7725	6936.4900	6.9365	2.421	0.0000	0.0000
2024/03/20	2032	02/05/2024	12.90 Put	Bond Future	31.0800	0.0311	25.4200	0.0254	18.211	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.59 Put	Bond Future	3593.5700	3.5936	3428.9200	3.4289	4.582	0.0000	0.0000
2024/03/20	2032	02/05/2024	10.59 Call	Bond Future	29.7900	0.0298	34.7900	0.0348	16.784	0.0000	0.0000
2024/03/20	2032	02/05/2024	11.09 Put	Bond Future	1656.7600	1.6568	1532.5500	1.5326	7.497	0.0000	0.0000
2024/03/20	2032	02/05/2024	11.09 Call	Bond Future	468.3300	0.4683	513.7700	0.5138	9.703	0.0000	0.0000
2024/03/20	2032	02/05/2024	13.18 Call	Bond Future	7896.9700	7.8970	8063.4300	8.0634	2.108	0.0000	0.0000
2024/03/20	2032	02/05/2024	13.18 Put	Bond Future	16.2600	0.0163	13.0700	0.0131	19.619	0.0000	0.0000
2024/03/20	2032	01/08/2024	11.14 Call	Bond Future	1256.2000	1.2562	1318.4300	1.3184	4.954	0.0000	0.0000
2024/03/20	2032	01/08/2024	11.14 Put	Bond Future	2697.7800	2.6978	2586.6100	2.5866	4.121	0.0000	0.0000
2024/03/20	2032	01/08/2024	11.15 Call	Bond Future	1275.0200	1.2750	1337.8900	1.3379	4.931	0.0000	0.0000
2024/03/20	2032	01/08/2024	11.15 Put	Bond Future	2670.9200	2.6709	2560.3900	2.5604	4.138	0.0000	0.0000
2024/03/20	2032	01/08/2024	11.13 Call	Bond Future	1237.5400	1.2375	1299.1400	1.2991	4.978	0.0000	0.0000
2024/03/20	2032	01/08/2024	11.13 Put	Bond Future	2724.8300	2.7248	2613.0300	2.6130	4.103	0.0000	0.0000
2024/03/20	2032	01/08/2024		Bond Future	11.4590	86.7971	11.4202	86.9705	0.338	0.0000	0.0000
2024/03/20	2032	07/11/2024		Bond Future	11.5910	84.6765	11.5501	84.8542	0.352	0.0000	0.0000
2024/03/20	2032	07/11/2024	13.36 Call	Bond Future	7866.7500	7.8668	8014.6100	8.0146	1.880	0.0000	0.0000
2024/03/20	2032	07/11/2024	13.36 Put	Bond Future	615.6600	0.6157	585.8300	0.5858	4.845	0.0000	0.0000
2024/03/20	2032	07/11/2024	11.64 Put	Bond Future	2452.3000	2.4523	2363.9700	2.3640	3.602	0.0000	0.0000
2024/03/20	2032	07/11/2024	11.64 Call	Bond Future	2665.0600	2.6651	2754.4200	2.7544	3.353	0.0000	0.0000
2024/03/20	2032	07/11/2024	11.48 Call	Bond Future	2293.7300	2.2937	2375.3800	2.3754	3.560	0.0000	0.0000
2024/03/20	2032	07/11/2024	11.48 Put	Bond Future	2777.5900	2.7776	2681.5500	2.6816	3.458	0.0000	0.0000
2024/03/20	2032	07/11/2024	11.49 Call	Bond Future	2316.1100	2.3161	2398.2600	2.3983	3.547	0.0000	0.0000
2024/03/20	2032	07/11/2024	11.49 Put	Bond Future	2756.2200	2.7562	2660.6800	2.6607	3.466	0.0000	0.0000
2024/03/20	2032	07/11/2024	11.47 Call	Bond Future	2271.7200	2.2717	2352.8800	2.3529	3.573	0.0000	0.0000
2024/03/20	2032	07/11/2024	11.47 Put	Bond Future	2799.3700	2.7994	2702.8400	2.7028	3.448	0.0000	0.0000
2024/03/20	2032	06/02/2025		Bond Future	11.7341	86.4881	11.6911	86.6699	0.366	0.0000	0.0000
2024/03/20	2032	06/02/2025	11.72 Call	Bond Future	2786.9600	2.7870	2876.8000	2.8768	3.224	0.0000	0.0000
2024/03/20	2032	06/02/2025	11.72 Put	Bond Future	2846.6600	2.8467	2754.6700	2.7547	3.232	0.0000	0.0000
2024/03/20	2032	08/05/2025		Bond Future	11.8996	84.1205	11.8542	84.3065	0.381	0.0000	0.0000
2024/03/20	2032	08/05/2025	10.91 Call	Bond Future	1288.6700	1.2887	1341.9300	1.3419	4.133	0.0000	0.0000
2024/03/20	2032	08/05/2025	10.91 Put	Bond Future	5473.0300	5.4730	5340.2800	5.3403	2.426	0.0000	0.0000
2024/03/20	2033	02/05/2024		Bond Future	120.7896	120.7896	121.1611	121.1611	0.308	0.0000	0.0000
2024/03/20	2033	01/08/2024		Bond Future	123.4650	123.4650	123.8448	123.8448	0.308	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	
2024/03/20	2033	07/11/2024		Bond Future	124.9138	124.9138	125.3027	125.3027	0.311	0.0000	0.0000
2024/03/20	2033	06/02/2025		Bond Future	127.6177	127.6177	128.0155	128.0155	0.312	0.0000	0.0000
2024/03/20	2033	06/02/2025	124.94 Call	Bond Future	2677.6700	2.6777	3075.5000	3.0755	14.857	0.0000	0.0000
2024/03/20	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	2033	08/05/2025		Bond Future	128.7771	128.7771	129.1831	129.1831	0.315	0.0000	0.0000
2024/03/20	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	2033	08/05/2025	130.62 Put	Bond Future	1842.9400	1.8429	1436.8800	1.4369	22.033	0.0000	0.0000
2024/03/20	2037	02/05/2024		Bond Future	12.5537	76.7934	12.4860	77.1380	0.539	0.0000	0.0000
2024/03/20	2037	02/05/2024	11.44 Call	Bond Future	19.3100	0.0193	25.2100	0.0252	30.554	0.0000	0.0000
2024/03/20	2037	02/05/2024	11.44 Put	Bond Future	5995.4300	5.9954	5656.7600	5.6568	5.649	0.0000	0.0000
2024/03/20	2037	02/05/2024	11.45 Call	Bond Future	20.4900	0.0205	26.7100	0.0267	30.356	0.0000	0.0000
2024/03/20	2037	02/05/2024	11.45 Put	Bond Future	5939.9100	5.9399	5601.5600	5.6016	5.696	0.0000	0.0000
2024/03/20	2037	02/05/2024	11.43 Call	Bond Future	18.2000	0.0182	23.7900	0.0238	30.714	0.0000	0.0000
2024/03/20	2037	02/05/2024	11.43 Put	Bond Future	6051.0700	6.0511	5712.0900	5.7121	5.602	0.0000	0.0000
2024/03/20	2037	01/08/2024		Bond Future	12.6908	74.2195	12.6203	74.5716	0.556	0.0000	0.0000
2024/03/20	2037	01/08/2024	12.10 Call	Bond Future	982.7900	0.9828	1085.8100	1.0858	10.482	0.0000	0.0000
2024/03/20	2037	01/08/2024	12.10 Put	Bond Future	4010.0200	4.0100	3760.8900	3.7609	6.213	0.0000	0.0000
2024/03/20	2037	01/08/2024	12.11 Call	Bond Future	999.9900	1.0000	1104.2500	1.1043	10.426	0.0000	0.0000
2024/03/20	2037	01/08/2024	12.11 Put	Bond Future	3974.5000	3.9745	3726.6100	3.7266	6.237	0.0000	0.0000
2024/03/20	2037	01/08/2024	12.09 Call	Bond Future	965.9300	0.9659	1067.7200	1.0677	10.538	0.0000	0.0000
2024/03/20	2037	01/08/2024	12.09 Put	Bond Future	4045.9300	4.0459	3795.5700	3.7956	6.188	0.0000	0.0000
2024/03/20	2037	01/08/2024	13.82 Call	Bond Future	6020.1300	6.0201	6302.6600	6.3027	4.693	0.0000	0.0000
2024/03/20	2037	01/08/2024	13.82 Put	Bond Future	699.1300	0.6991	629.5100	0.6295	9.958	0.0000	0.0000
2024/03/20	2037	01/08/2024	13.17 Call	Bond Future	3733.5700	3.7336	3963.8300	3.9638	6.167	0.0000	0.0000
2024/03/20	2037	01/08/2024	13.17 Put	Bond Future	1404.0100	1.4040	1282.1200	1.2821	8.682	0.0000	0.0000
2024/03/20	2037	07/11/2024		Bond Future	12.8378	75.9691	12.7642	76.3297	0.574	0.0000	0.0000
2024/03/20	2037	07/11/2024	12.58 Call	Bond Future	2342.1100	2.3421	2501.7300	2.5017	6.815	0.0000	0.0000
2024/03/20	2037	07/11/2024	12.58 Put	Bond Future	3616.2500	3.6163	3415.2500	3.4153	5.558	0.0000	0.0000
2024/03/20	2037	07/11/2024	12.59 Call	Bond Future	2365.9300	2.3659	2526.5400	2.5265	6.788	0.0000	0.0000
2024/03/20	2037	07/11/2024	12.59 Put	Bond Future	3590.0600	3.5901	3390.0500	3.3901	5.571	0.0000	0.0000
2024/03/20	2037	07/11/2024	12.57 Call	Bond Future	2318.4100	2.3184	2477.0500	2.4771	6.843	0.0000	0.0000
2024/03/20	2037	07/11/2024	12.57 Put	Bond Future	3642.6000	3.6426	3440.6200	3.4406	5.545	0.0000	0.0000
2024/03/20	2037	06/02/2025		Bond Future	12.9932	73.3335	12.9163	73.7022	0.591	0.0000	0.0000
2024/03/20	2037	06/02/2025	12.76 Call	Bond Future	2749.0400	2.7490	2919.6900	2.9197	6.208	0.0000	0.0000
2024/03/20	2037	06/02/2025	12.76 Put	Bond Future	3876.2000	3.8762	3678.1900	3.6782	5.108	0.0000	0.0000
2024/03/20	2037	08/05/2025		Bond Future	13.1705	74.8549	13.0903	75.2316	0.609	0.0000	0.0000
2024/03/20	2037	08/05/2025	12.25 Call	Bond Future	1664.3100	1.6643	1784.8900	1.7849	7.245	0.0000	0.0000
2024/03/20	2037	08/05/2025	12.25 Put	Bond Future	6161.2000	6.1612	5905.0500	5.9051	4.157	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	
2024/03/20	2038	02/05/2024		Bond Future	131.3489	131.3489	132.0743	132.0743	0.552	0.0000	0.0000
2024/03/20	2038	01/08/2024		Bond Future	132.1970	132.1970	132.9381	132.9381	0.561	0.0000	0.0000
2024/03/20	2038	07/11/2024		Bond Future	135.3484	135.3484	136.1076	136.1076	0.561	0.0000	0.0000
2024/03/20	2038	06/02/2025		Bond Future	136.1653	136.1653	136.9407	136.9407	0.569	0.0000	0.0000
2024/03/20	2038	06/02/2025	135.23 Call	Bond Future	935.2700	0.9353	1710.6500	1.7107	82.904	0.0000	0.0000
2024/03/20	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	2038	08/05/2025		Bond Future	139.0312	139.0312	139.8234	139.8234	0.570	0.0000	0.0000
2024/03/20	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	143.4400	0.1434	100.000	0.0000	0.0000
2024/03/20	2038	08/05/2025	139.68 Put	Bond Future	648.7900	0.6488	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/03/20	2040	02/05/2024	11.61 Call	Bond Future	11.1000	0.0111	13.8700	0.0139	24.955	0.0000	0.0000
2024/03/20	2040	02/05/2024	11.61 Put	Bond Future	6973.8200	6.9738	6669.4200	6.6694	4.365	0.0000	0.0000
2024/03/20	2040	02/05/2024	11.62 Call	Bond Future	11.8400	0.0118	14.7800	0.0148	24.831	0.0000	0.0000
2024/03/20	2040	02/05/2024	11.62 Put	Bond Future	6913.4500	6.9135	6609.2200	6.6092	4.401	0.0000	0.0000
2024/03/20	2040	02/05/2024	11.60 Call	Bond Future	10.4000	0.0104	13.0100	0.0130	25.096	0.0000	0.0000
2024/03/20	2040	02/05/2024	11.60 Put	Bond Future	7034.3100	7.0343	6729.7500	6.7298	4.330	0.0000	0.0000
2024/03/20	2040	02/05/2024		Bond Future	12.8300	76.7312	12.7725	77.0383	0.448	0.0000	0.0000
2024/03/20	2040	01/08/2024		Bond Future	12.9702	73.9054	12.9103	74.2194	0.462	0.0000	0.0000
2024/03/20	2040	01/08/2024	12.33 Call	Bond Future	909.4000	0.9094	993.1900	0.9932	9.214	0.0000	0.0000
2024/03/20	2040	01/08/2024	12.33 Put	Bond Future	4374.7200	4.3747	4144.5700	4.1446	5.261	0.0000	0.0000
2024/03/20	2040	01/08/2024	12.34 Call	Bond Future	926.0800	0.9261	1010.9700	1.0110	9.167	0.0000	0.0000
2024/03/20	2040	01/08/2024	12.34 Put	Bond Future	4335.3400	4.3353	4106.2900	4.1063	5.283	0.0000	0.0000
2024/03/20	2040	01/08/2024	12.32 Call	Bond Future	892.7500	0.8928	975.4500	0.9755	9.264	0.0000	0.0000
2024/03/20	2040	01/08/2024	12.32 Put	Bond Future	4414.2000	4.4142	4182.9600	4.1830	5.239	0.0000	0.0000
2024/03/20	2040	01/08/2024	12.28 Put	Bond Future	4574.9400	4.5749	4339.3800	4.3394	5.149	0.0000	0.0000
2024/03/20	2040	01/08/2024	12.28 Call	Bond Future	828.3500	0.8284	906.7300	0.9067	9.462	0.0000	0.0000
2024/03/20	2040	01/08/2024	12.88 Call	Bond Future	2115.6500	2.1157	2262.1500	2.2622	6.925	0.0000	0.0000
2024/03/20	2040	01/08/2024	12.88 Put	Bond Future	2588.9800	2.5890	2421.5400	2.4215	6.467	0.0000	0.0000
2024/03/20	2040	01/08/2024	13.48 Call	Bond Future	3983.3800	3.9834	4190.4600	4.1905	5.199	0.0000	0.0000
2024/03/20	2040	01/08/2024	13.48 Put	Bond Future	1394.9800	1.3950	1288.1200	1.2881	7.660	0.0000	0.0000
2024/03/20	2040	01/08/2024	12.95 Put	Bond Future	2413.2300	2.4132	2253.5800	2.2536	6.616	0.0000	0.0000
2024/03/20	2040	01/08/2024	12.95 Call	Bond Future	2307.6800	2.3077	2461.9700	2.4620	6.686	0.0000	0.0000
2024/03/20	2040	07/11/2024		Bond Future	13.1198	75.6476	13.0573	75.9691	0.477	0.0000	0.0000
2024/03/20	2040	07/11/2024	12.85 Call	Bond Future	2471.7000	2.4717	2612.0900	2.6121	5.680	0.0000	0.0000
2024/03/20	2040	07/11/2024	12.85 Put	Bond Future	3874.8800	3.8749	3693.7400	3.6937	4.675	0.0000	0.0000
2024/03/20	2040	07/11/2024	12.86 Call	Bond Future	2496.6900	2.4967	2637.9500	2.6380	5.658	0.0000	0.0000
2024/03/20	2040	07/11/2024	12.86 Put	Bond Future	3847.1200	3.8471	3666.8500	3.6669	4.686	0.0000	0.0000
2024/03/20	2040	07/11/2024	12.84 Call	Bond Future	2446.8300	2.4468	2586.3500	2.5864	5.702	0.0000	0.0000
2024/03/20	2040	07/11/2024	12.84 Put	Bond Future	3902.8200	3.9028	3720.8100	3.7208	4.664	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	
2024/03/20	2040	06/02/2025		Bond Future	13.2769	72.7544	13.2117	73.0830	0.491	0.0000	0.0000
2024/03/20	2040	06/02/2025	12.95 Call	Bond Future	2613.5200	2.6135	2757.0400	2.7570	5.491	0.0000	0.0000
2024/03/20	2040	06/02/2025	12.95 Put	Bond Future	4284.5400	4.2845	4099.3800	4.0994	4.322	0.0000	0.0000
2024/03/20	2040	08/05/2025		Bond Future	13.4544	74.2631	13.3863	74.5990	0.506	0.0000	0.0000
2024/03/20	2040	08/05/2025	12.63 Call	Bond Future	1963.4400	1.9634	2077.9800	2.0780	5.834	0.0000	0.0000
2024/03/20	2040	08/05/2025	12.63 Put	Bond Future	6199.8600	6.1999	5978.4900	5.9785	3.571	0.0000	0.0000
2024/03/20	2044	02/05/2024	12.50 Call	Bond Future	417.5100	0.4175	474.2100	0.4742	13.581	0.0000	0.0000
2024/03/20	2044	02/05/2024	12.50 Put	Bond Future	2832.4100	2.8324	2610.8800	2.6109	7.821	0.0000	0.0000
2024/03/20	2044	02/05/2024	12.75 Call	Bond Future	858.9900	0.8590	956.0000	0.9560	11.293	0.0000	0.0000
2024/03/20	2044	02/05/2024	12.75 Put	Bond Future	1896.1300	1.8961	1714.9100	1.7149	9.557	0.0000	0.0000
2024/03/20	2044	02/05/2024	13.00 Call	Bond Future	1501.9700	1.5020	1642.7100	1.6427	9.370	0.0000	0.0000
2024/03/20	2044	02/05/2024	13.00 Put	Bond Future	1204.6700	1.2047	1067.1800	1.0672	11.413	0.0000	0.0000
2024/03/20	2044	02/05/2024		Bond Future	12.9436	72.6254	12.8912	72.9036	0.405	0.0000	0.0000
2024/03/20	2044	02/05/2024	11.66 Call	Bond Future	6.1400	0.0061	7.5500	0.0076	22.964	0.0000	0.0000
2024/03/20	2044	02/05/2024	11.66 Put	Bond Future	7391.1300	7.3911	7114.3100	7.1143	3.745	0.0000	0.0000
2024/03/20	2044	02/05/2024	11.67 Call	Bond Future	6.6000	0.0066	8.1000	0.0081	22.727	0.0000	0.0000
2024/03/20	2044	02/05/2024	11.67 Put	Bond Future	7329.1500	7.3292	7052.4200	7.0524	3.776	0.0000	0.0000
2024/03/20	2044	02/05/2024	11.65 Call	Bond Future	5.7200	0.0057	7.0300	0.0070	22.902	0.0000	0.0000
2024/03/20	2044	02/05/2024	11.65 Put	Bond Future	7453.2300	7.4532	7176.3100	7.1763	3.715	0.0000	0.0000
2024/03/20	2044	01/08/2024		Bond Future	13.0807	69.8349	13.0261	70.1192	0.417	0.0000	0.0000
2024/03/20	2044	01/08/2024	12.29 Call	Bond Future	702.6500	0.7027	764.3100	0.7643	8.775	0.0000	0.0000
2024/03/20	2044	01/08/2024	12.29 Put	Bond Future	5022.2000	5.0222	4799.5600	4.7996	4.433	0.0000	0.0000
2024/03/20	2044	01/08/2024	12.30 Call	Bond Future	716.9100	0.7169	779.4900	0.7795	8.729	0.0000	0.0000
2024/03/20	2044	01/08/2024	12.30 Put	Bond Future	4979.0500	4.9791	4757.3300	4.7573	4.453	0.0000	0.0000
2024/03/20	2044	01/08/2024	12.28 Call	Bond Future	688.5800	0.6886	749.3300	0.7493	8.823	0.0000	0.0000
2024/03/20	2044	01/08/2024	12.28 Put	Bond Future	5065.6000	5.0656	4842.0500	4.8421	4.413	0.0000	0.0000
2024/03/20	2044	07/11/2024	12.91 Call	Bond Future	2312.9300	2.3129	2435.6300	2.4356	5.305	0.0000	0.0000
2024/03/20	2044	07/11/2024	12.91 Put	Bond Future	3958.9900	3.9590	3790.4800	3.7905	4.256	0.0000	0.0000
2024/03/20	2044	07/11/2024	12.92 Call	Bond Future	2337.2900	2.3373	2460.7900	2.4608	5.284	0.0000	0.0000
2024/03/20	2044	07/11/2024	12.92 Put	Bond Future	3930.3500	3.9304	3762.6400	3.7626	4.267	0.0000	0.0000
2024/03/20	2044	07/11/2024	12.90 Call	Bond Future	2288.9100	2.2889	2410.8100	2.4108	5.326	0.0000	0.0000
2024/03/20	2044	07/11/2024	12.90 Put	Bond Future	3988.0400	3.9880	3818.7300	3.8187	4.245	0.0000	0.0000
2024/03/20	2044	07/11/2024		Bond Future	13.2266	71.4810	13.1696	71.7722	0.430	0.0000	0.0000
2024/03/20	2044	06/02/2025		Bond Future	13.3792	68.6239	13.3198	68.9216	0.444	0.0000	0.0000
2024/03/20	2044	06/02/2025	13.02 Call	Bond Future	2576.3200	2.5763	2704.0100	2.7040	4.956	0.0000	0.0000
2024/03/20	2044	06/02/2025	13.02 Put	Bond Future	4411.5500	4.4116	4241.4800	4.2415	3.855	0.0000	0.0000
2024/03/20	2044	08/05/2025		Bond Future	13.5507	70.0467	13.4887	70.3510	0.457	0.0000	0.0000
2024/03/20	2044	08/05/2025	12.72 Call	Bond Future	1912.2200	1.9122	2014.7100	2.0147	5.360	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
2024/03/20	2044	08/05/2025	12.72 Put	Bond Future		6190.3100	6.1903	5988.5000	5.9885	3.260	0.0000	0.0000
2024/03/20	2046	02/05/2024		Bond Future		113.1486	113.1486	113.3104	113.3104	0.143	0.0000	0.0000
2024/03/20	2046	01/08/2024		Bond Future		115.6547	115.6547	115.8203	115.8203	0.143	0.0000	0.0000
2024/03/20	2046	07/11/2024		Bond Future		116.2155	116.2155	116.3846	116.3846	0.146	0.0000	0.0000
2024/03/20	2046	06/02/2025		Bond Future		118.7302	118.7302	118.9035	118.9035	0.146	0.0000	0.0000
2024/03/20	2046	06/02/2025	114.01 Call	Bond Future		4720.1600	4.7202	4893.4500	4.8935	3.671	0.0000	0.0000
2024/03/20	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	2046	08/05/2025		Bond Future		118.9856	118.9856	119.1619	119.1619	0.148	0.0000	0.0000
2024/03/20	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	2046	08/05/2025	121.97 Put	Bond Future		2984.4400	2.9844	2808.0700	2.8081	5.910	0.0000	0.0000
2024/03/20	2050	02/05/2024		Bond Future		113.7965	113.7965	114.9395	114.9395	1.004	0.0000	0.0000
2024/03/20	2050	01/08/2024		Bond Future		114.0210	114.0210	115.1892	115.1892	1.024	0.0000	0.0000
2024/03/20	2050	07/11/2024		Bond Future		116.7391	116.7391	117.9355	117.9355	1.025	0.0000	0.0000
2024/03/20	2050	06/02/2025		Bond Future		116.9109	116.9109	118.1327	118.1327	1.045	0.0000	0.0000
2024/03/20	2050	06/02/2025	115.60 Call	Bond Future		1310.8600	1.3109	2532.6800	2.5327	93.208	0.0000	0.0000
2024/03/20	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	2050	08/05/2025		Bond Future		119.3711	119.3711	120.6193	120.6193	1.046	0.0000	0.0000
2024/03/20	2050	08/05/2025	121.16 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	2050	08/05/2025	121.16 Put	Bond Future		1788.8700	1.7889	540.6600	0.5407	69.776	0.0000	0.0000
2024/03/20	8607	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	8608	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	8657	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	AL37	02/05/2024		Index Future		937.1630	937.1630	939.0790	939.0790	0.204	0.0000	0.0000
2024/03/20	AL37	01/08/2024		Index Future		957.6910	957.6910	959.6500	959.6500	0.205	0.0000	0.0000
2024/03/20	AL37	07/11/2024		Index Future		980.2820	980.2820	982.2900	982.2900	0.205	0.0000	0.0000
2024/03/20	AL37	06/02/2025		Index Future		1001.2860	1001.2860	1003.3410	1003.3410	0.205	0.0000	0.0000
2024/03/20	AL37	08/05/2025		Index Future		1022.1740	1022.1740	1024.2750	1024.2750	0.206	0.0000	0.0000
2024/03/20	AL7T	02/05/2024		Index Future		1079.5170	1079.5170	1082.7040	1082.7040	0.295	0.0000	0.0000
2024/03/20	AL7T	01/08/2024		Index Future		1103.1640	1103.1640	1106.4200	1106.4200	0.295	0.0000	0.0000
2024/03/20	AL7T	07/11/2024		Index Future		1129.1870	1129.1870	1132.5230	1132.5230	0.295	0.0000	0.0000
2024/03/20	AL7T	06/02/2025		Index Future		1153.3810	1153.3810	1156.7930	1156.7930	0.296	0.0000	0.0000
2024/03/20	AL7T	08/05/2025		Index Future		1177.4420	1177.4420	1180.9300	1180.9300	0.296	0.0000	0.0000
2024/03/20	ALBI	02/05/2024		Index Future		937.6900	937.6900	940.4500	940.4500	0.294	0.0000	0.0000
2024/03/20	ALBI	01/08/2024		Index Future		958.2290	958.2290	961.0500	961.0500	0.294	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	
2024/03/20	ALBI	07/11/2024		Index Future	980.8330	980.8330	983.7230	983.7230	0.295	0.0000	0.0000
2024/03/20	ALBI	06/02/2025		Index Future	1001.8490	1001.8490	1004.8040	1004.8040	0.295	0.0000	0.0000
2024/03/20	ALBI	08/05/2025		Index Future	1022.7490	1022.7490	1025.7700	1025.7700	0.295	0.0000	0.0000
2024/03/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/03/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/20	ES33	02/05/2024		Bond Future	12.9389	72.0282	12.9116	72.1438	0.211	0.0000
2024/03/20	ES33	01/08/2024		Bond Future	13.1001	73.6236	13.0716	73.7417	0.217	0.0000
2024/03/20	ES33	07/11/2024		Bond Future	13.2907	71.5754	13.2608	71.6965	0.225	0.0000
2024/03/20	ES33	06/02/2025		Bond Future	13.4936	73.1226	13.4622	73.2466	0.233	0.0000
2024/03/20	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/20	ES33	06/02/2025	13.34 Put	Bond Future	609.0100	0.6090	484.9900	0.4850	20.364	0.0000
2024/03/20	ES33	08/05/2025		Bond Future	13.7135	70.8558	13.6805	70.9828	0.241	0.0000
2024/03/20	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/20	ES33	08/05/2025	12.73 Put	Bond Future	3916.2100	3.9162	3789.2100	3.7892	3.243	0.0000
2024/03/20	ES42	02/05/2024		Bond Future	13.3808	67.3533	13.2976	67.7617	0.622	0.0000
2024/03/20	ES42	01/08/2024		Bond Future	13.5281	68.8450	13.4415	69.2625	0.640	0.0000
2024/03/20	ES42	07/11/2024		Bond Future	13.6985	66.2172	13.6079	66.6450	0.661	0.0000
2024/03/20	ES42	06/02/2025		Bond Future	13.8708	67.6469	13.7763	68.0841	0.681	0.0000
2024/03/20	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/20	ES42	06/02/2025	13.71 Put	Bond Future	746.6000	0.7466	309.3500	0.3094	58.565	0.0000
2024/03/20	ES42	08/05/2025		Bond Future	14.0630	64.7988	13.9642	65.2456	0.703	0.0000
2024/03/20	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/20	ES42	08/05/2025	13.25 Put	Bond Future	3832.0900	3.8321	3385.2900	3.3853	11.659	0.0000
2024/03/20	GOVI	02/05/2024		GOVI	924.0150	924.0150	926.6700	926.6700	0.287	0.0000
2024/03/20	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/20	GOVI	02/05/2024	950.98 Put	GOVI	269650.0000	26.9650	243100.0000	24.3100	9.846	0.0000
2024/03/20	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/20	GOVI	02/05/2024	950.99 Put	GOVI	269750.0000	26.9750	243200.0000	24.3200	9.842	0.0000
2024/03/20	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/20	GOVI	02/05/2024	950.97 Put	GOVI	269550.0000	26.9550	243000.0000	24.3000	9.850	0.0000
2024/03/20	GOVI	01/08/2024	943.38 Call	GOVI	8750.0000	0.8750	35890.0000	3.5890	310.171	0.0000
2024/03/20	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/20	GOVI	01/08/2024	943.39 Call	GOVI	8650.0000	0.8650	35790.0000	3.5790	313.757	0.0000
2024/03/20	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/20	GOVI	01/08/2024	943.37 Call	GOVI	8850.0000	0.8850	35990.0000	3.5990	306.667	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
2024/03/20	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	GOVI	01/08/2024		GOVI	944.2550	944.2550	946.9690	0.287	0.0000	0.0000
2024/03/20	GOVI	07/11/2024		GOVI	966.5300	966.5300	969.3090	0.288	0.0000	0.0000
2024/03/20	GOVI	07/11/2024	948.79 Call	GOVI	177400.0000	17.7400	205190.0000	20.5190	15.665	0.0000
2024/03/20	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/20	GOVI	07/11/2024	948.80 Call	GOVI	177300.0000	17.7300	205090.0000	20.5090	15.674	0.0000
2024/03/20	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/20	GOVI	07/11/2024	948.78 Call	GOVI	177500.0000	17.7500	205290.0000	20.5290	15.656	0.0000
2024/03/20	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/20	GOVI	06/02/2025		GOVI	987.2390	987.2390	990.0820	990.0820	0.288	0.0000
2024/03/20	GOVI	06/02/2025	972.00 Call	GOVI	152390.0000	15.2390	180820.0000	18.0820	18.656	0.0000
2024/03/20	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/20	GOVI	08/05/2025		GOVI	1007.8340	1007.8340	1010.7400	1010.7400	0.288	0.0000
2024/03/20	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/20	GOVI	08/05/2025	1,022.00 Put	GOVI	141660.0000	14.1660	112600.0000	11.2600	20.514	0.0000
2024/03/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/03/20	IGOV	02/05/2024		Index Future	345.8450	345.8450	347.2270	347.2270	0.400	0.0000
2024/03/20	IGOV	01/08/2024		Index Future	353.5050	353.5050	354.9180	354.9180	0.400	0.0000
2024/03/20	IGOV	07/11/2024		Index Future	361.9330	361.9330	363.3810	363.3810	0.400	0.0000
2024/03/20	IGOV	06/02/2025		Index Future	369.7680	369.7680	371.2490	371.2490	0.401	0.0000
2024/03/20	IGOV	08/05/2025		Index Future	377.5610	377.5610	379.0750	379.0750	0.401	0.0000
2024/03/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/03/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/03/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/03/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/03/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/03/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/03/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/03/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/03/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/03/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/03/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/03/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/03/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/03/20	JBAF	20/03/2024		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	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	
2024/03/20	JBAF		17/04/2024		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/03/20	JBAF		15/05/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/03/20	JBAF		19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3380	91.6620	0.024	0.0000	0.0000
2024/03/20	JBAF		17/07/2024		Jibar Tradeable Future	8.3400	91.6600	8.3300	91.6700	0.120	0.0000	0.0000
2024/03/20	JBAF		21/08/2024		Jibar Tradeable Future	8.2900	91.7100	8.2900	91.7100	0.000	0.0000	0.0000
2024/03/20	JBAF		18/09/2024		Jibar Tradeable Future	8.2700	91.7300	8.2650	91.7350	0.060	0.0000	0.0000
2024/03/20	JBAF		18/12/2024		Jibar Tradeable Future	8.0800	91.9200	8.0800	91.9200	0.000	0.0000	0.0000
2024/03/20	JBAF		19/03/2025		Jibar Tradeable Future	8.0000	92.0000	7.9850	92.0150	0.188	0.0000	0.0000
2024/03/20	JBAF		18/06/2025		Jibar Tradeable Future	7.9000	92.1000	7.8800	92.1200	0.253	0.0000	0.0000
2024/03/20	JBAF		17/09/2025		Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000
2024/03/20	JBAF		17/12/2025		Jibar Tradeable Future	7.9400	92.0600	7.9400	92.0600	0.000	0.0000	0.0000
2024/03/20	R035		02/05/2024		Bond Future	12.1419	82.2397	12.0743	82.5857	0.556	0.0000	0.0000
2024/03/20	R035		02/05/2024	11.20 Call	Bond Future	48.5700	0.0486	61.9500	0.0620	27.548	0.0000	0.0000
2024/03/20	R035		02/05/2024	11.20 Put	Bond Future	5065.7000	5.0657	4733.0500	4.7331	6.567	0.0000	0.0000
2024/03/20	R035		02/05/2024	11.21 Call	Bond Future	51.1800	0.0512	65.1800	0.0652	27.354	0.0000	0.0000
2024/03/20	R035		02/05/2024	11.21 Put	Bond Future	5012.8000	5.0128	4680.7700	4.6808	6.624	0.0000	0.0000
2024/03/20	R035		02/05/2024	11.19 Call	Bond Future	46.0400	0.0460	58.8300	0.0588	27.780	0.0000	0.0000
2024/03/20	R035		02/05/2024	11.19 Put	Bond Future	5118.7400	5.1187	4785.5000	4.7855	6.510	0.0000	0.0000
2024/03/20	R035		01/08/2024		Bond Future	12.2646	84.0412	12.1942	84.3948	0.574	0.0000	0.0000
2024/03/20	R035		01/08/2024	11.80 Call	Bond Future	1190.5800	1.1906	1308.7500	1.3088	9.925	0.0000	0.0000
2024/03/20	R035		01/08/2024	11.80 Put	Bond Future	3564.2900	3.5643	3328.8200	3.3288	6.606	0.0000	0.0000
2024/03/20	R035		01/08/2024	11.81 Call	Bond Future	1209.9900	1.2100	1329.4400	1.3294	9.872	0.0000	0.0000
2024/03/20	R035		01/08/2024	11.81 Put	Bond Future	3531.5800	3.5316	3297.3900	3.2974	6.631	0.0000	0.0000
2024/03/20	R035		01/08/2024	11.79 Call	Bond Future	1171.5400	1.1715	1288.4300	1.2884	9.977	0.0000	0.0000
2024/03/20	R035		01/08/2024	11.79 Put	Bond Future	3597.4100	3.5974	3360.6600	3.3607	6.581	0.0000	0.0000
2024/03/20	R035		07/11/2024		Bond Future	12.4118	81.5073	12.3381	81.8695	0.594	0.0000	0.0000
2024/03/20	R035		07/11/2024	12.18 Call	Bond Future	2359.4000	2.3594	2521.5300	2.5215	6.872	0.0000	0.0000
2024/03/20	R035		07/11/2024	12.18 Put	Bond Future	3505.6600	3.5057	3305.6200	3.3056	5.706	0.0000	0.0000
2024/03/20	R035		07/11/2024	12.19 Call	Bond Future	2383.5300	2.3835	2546.6600	2.5467	6.844	0.0000	0.0000
2024/03/20	R035		07/11/2024	12.19 Put	Bond Future	3479.8700	3.4799	3280.8300	3.2808	5.720	0.0000	0.0000
2024/03/20	R035		07/11/2024	12.17 Call	Bond Future	2335.4000	2.3354	2496.5200	2.4965	6.899	0.0000	0.0000
2024/03/20	R035		07/11/2024	12.17 Put	Bond Future	3531.6200	3.5316	3330.5700	3.3306	5.693	0.0000	0.0000
2024/03/20	R035		06/02/2025		Bond Future	12.5699	83.2513	12.4927	83.6215	0.614	0.0000	0.0000
2024/03/20	R035		06/02/2025	12.41 Call	Bond Future	2883.7700	2.8838	3060.5000	3.0605	6.128	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	
2024/03/20	R035	06/02/2025	12.41 Put	Bond Future	3653.6300	3.6536	3460.1300	3.4601	5.296	0.0000	0.0000
2024/03/20	R035	08/05/2025		Bond Future	12.7383	80.4668	12.6576	80.8451	0.633	0.0000	0.0000
2024/03/20	R035	08/05/2025	11.78 Call	Bond Future	1546.1600	1.5462	1662.5000	1.6625	7.524	0.0000	0.0000
2024/03/20	R035	08/05/2025	11.78 Put	Bond Future	6206.5100	6.2065	5944.4900	5.9445	4.222	0.0000	0.0000
2024/03/20	R053	02/05/2024	13.03 Call	Bond Future	2392.6100	2.3926	2769.0400	2.7690	15.733	0.0000	0.0000
2024/03/20	R053	02/05/2024	13.03 Put	Bond Future	1191.7200	1.1917	956.1700	0.9562	19.766	0.0000	0.0000
2024/03/20	R053	02/05/2024	13.04 Call	Bond Future	2435.7000	2.4357	2815.6700	2.8157	15.600	0.0000	0.0000
2024/03/20	R053	02/05/2024	13.04 Put	Bond Future	1167.3900	1.1674	935.3800	0.9354	19.874	0.0000	0.0000
2024/03/20	R053	02/05/2024	13.02 Call	Bond Future	2349.8500	2.3499	2722.7000	2.7227	15.867	0.0000	0.0000
2024/03/20	R053	02/05/2024	13.02 Put	Bond Future	1216.4800	1.2165	977.3500	0.9774	19.658	0.0000	0.0000
2024/03/20	R053	02/05/2024		Bond Future	12.8542	91.8447	12.7663	92.4567	0.684	0.0000	0.0000
2024/03/20	R053	01/08/2024		Bond Future	12.9823	93.8565	12.8908	94.4820	0.705	0.0000	0.0000
2024/03/20	R053	01/08/2024	13.14 Call	Bond Future	3647.4500	3.6475	4002.9500	4.0030	9.747	0.0000	0.0000
2024/03/20	R053	01/08/2024	13.14 Put	Bond Future	2588.6100	2.5886	2318.6800	2.3187	10.428	0.0000	0.0000
2024/03/20	R053	01/08/2024	13.15 Call	Bond Future	3687.0600	3.6871	4044.6300	4.0446	9.698	0.0000	0.0000
2024/03/20	R053	01/08/2024	13.15 Put	Bond Future	2561.8600	2.5619	2294.0000	2.2940	10.456	0.0000	0.0000
2024/03/20	R053	01/08/2024	13.13 Call	Bond Future	3607.7700	3.6078	3961.2000	3.9612	9.796	0.0000	0.0000
2024/03/20	R053	01/08/2024	13.13 Put	Bond Future	2615.3900	2.6154	2343.3900	2.3434	10.400	0.0000	0.0000
2024/03/20	R053	07/11/2024		Bond Future	13.1286	90.1973	13.0329	90.8377	0.729	0.0000	0.0000
2024/03/20	R053	07/11/2024	12.80 Call	Bond Future	2893.9500	2.8940	3169.8900	3.1699	9.535	0.0000	0.0000
2024/03/20	R053	07/11/2024	12.80 Put	Bond Future	5129.2500	5.1293	4764.7500	4.7648	7.106	0.0000	0.0000
2024/03/20	R053	07/11/2024	12.81 Call	Bond Future	2925.0800	2.9251	3202.8400	3.2028	9.496	0.0000	0.0000
2024/03/20	R053	07/11/2024	12.81 Put	Bond Future	5090.8200	5.0908	4728.1400	4.7281	7.124	0.0000	0.0000
2024/03/20	R053	07/11/2024	12.79 Call	Bond Future	2862.7000	2.8627	3136.8100	3.1368	9.575	0.0000	0.0000
2024/03/20	R053	07/11/2024	12.79 Put	Bond Future	5167.6500	5.1677	4801.3200	4.8013	7.089	0.0000	0.0000
2024/03/20	R053	06/02/2025		Bond Future	13.2784	92.1259	13.1785	92.7804	0.752	0.0000	0.0000
2024/03/20	R053	06/02/2025	12.94 Call	Bond Future	3514.2100	3.5142	3806.5300	3.8065	8.318	0.0000	0.0000
2024/03/20	R053	06/02/2025	12.94 Put	Bond Future	5768.5600	5.7686	5406.3900	5.4064	6.278	0.0000	0.0000
2024/03/20	R053	08/05/2025		Bond Future	13.4428	88.1691	13.3384	88.8376	0.777	0.0000	0.0000
2024/03/20	R053	08/05/2025	12.64 Call	Bond Future	2847.7000	2.8477	3091.1100	3.0911	8.548	0.0000	0.0000
2024/03/20	R053	08/05/2025	12.64 Put	Bond Future	8245.8600	8.2459	7820.7000	7.8207	5.156	0.0000	0.0000
2024/03/20	R186	02/05/2024		Bond Future	9.1898	106.9306	9.1630	106.9930	0.291	0.0000	0.0000
2024/03/20	R186	02/05/2024	10.40 Call	Bond Future	2794.0200	2.7940	2853.0300	2.8530	2.112	0.0000	0.0000
2024/03/20	R186	02/05/2024	10.40 Put	Bond Future	22.2000	0.0222	18.8000	0.0188	15.315	0.0000	0.0000
2024/03/20	R186	02/05/2024	9.73 Put	Bond Future	130.7800	0.1308	116.2600	0.1163	11.103	0.0000	0.0000
2024/03/20	R186	02/05/2024	9.73 Call	Bond Future	1380.0000	1.3800	1427.8900	1.4279	3.470	0.0000	0.0000
2024/03/20	R186	02/05/2024	8.00 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/03/20	R186	02/05/2024	8.00 Put	Bond Future	2820.6000	2.8206	2758.1900	2.7582	2.213	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
2024/03/20	R186	02/05/2024	8.01 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.0000	0.0000
2024/03/20	R186	02/05/2024	8.01 Put	Bond Future	2796.4800	2.7965	2734.0700	2.7341	2.232	0.0000
2024/03/20	R186	02/05/2024	7.99 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2024/03/20	R186	02/05/2024	7.99 Put	Bond Future	2844.7200	2.8447	2782.3100	2.7823	2.194	0.0000
2024/03/20	R186	01/08/2024		Bond Future	9.2235	103.9647	9.1936	104.0285	0.325	0.0000
2024/03/20	R186	01/08/2024	8.69 Call	Bond Future	307.0300	0.3070	322.4600	0.3225	5.026	0.0000
2024/03/20	R186	01/08/2024	8.69 Put	Bond Future	1450.2100	1.4502	1401.8300	1.4018	3.336	0.0000
2024/03/20	R186	01/08/2024	8.70 Call	Bond Future	314.3100	0.3143	329.9900	0.3300	4.989	0.0000
2024/03/20	R186	01/08/2024	8.70 Put	Bond Future	1435.9100	1.4359	1387.7800	1.3878	3.352	0.0000
2024/03/20	R186	01/08/2024	8.68 Call	Bond Future	300.0600	0.3001	315.2400	0.3152	5.059	0.0000
2024/03/20	R186	01/08/2024	8.68 Put	Bond Future	1464.8200	1.4648	1416.1900	1.4162	3.320	0.0000
2024/03/20	R186	07/11/2024	9.14 Call	Bond Future	853.3300	0.8533	882.0300	0.8820	3.363	0.0000
2024/03/20	R186	07/11/2024	9.14 Put	Bond Future	1101.9100	1.1019	1065.0200	1.0650	3.348	0.0000
2024/03/20	R186	07/11/2024	9.15 Call	Bond Future	864.0700	0.8641	892.9800	0.8930	3.346	0.0000
2024/03/20	R186	07/11/2024	9.15 Put	Bond Future	1093.5500	1.0936	1056.8700	1.0569	3.354	0.0000
2024/03/20	R186	07/11/2024	9.13 Call	Bond Future	842.6400	0.8426	871.1300	0.8711	3.381	0.0000
2024/03/20	R186	07/11/2024	9.13 Put	Bond Future	1110.3300	1.1103	1073.2300	1.0732	3.341	0.0000
2024/03/20	R186	07/11/2024		Bond Future	9.2703	106.4163	9.2359	106.4819	0.371	0.0000
2024/03/20	R186	06/02/2025		Bond Future	9.3603	103.3780	9.3205	103.4454	0.425	0.0000
2024/03/20	R186	06/02/2025	9.03 Call	Bond Future	758.5900	0.7586	785.5400	0.7855	3.553	0.0000
2024/03/20	R186	06/02/2025	9.03 Put	Bond Future	1319.6700	1.3197	1279.2200	1.2792	3.065	0.0000
2024/03/20	R186	08/05/2025		Bond Future	9.5250	105.5262	9.4780	105.5955	0.493	0.0000
2024/03/20	R186	08/05/2025	8.47 Call	Bond Future	355.2200	0.3552	372.3600	0.3724	4.825	0.0000
2024/03/20	R186	08/05/2025	8.47 Put	Bond Future	1927.0900	1.9271	1874.9200	1.8749	2.707	0.0000
2024/03/20	R202	02/05/2024		Bond Future	259.4809	259.4809	260.0721	260.0721	0.228	0.0000
2024/03/20	R202	01/08/2024		Bond Future	260.1516	260.1516	260.7557	260.7557	0.232	0.0000
2024/03/20	R202	07/11/2024		Bond Future	266.3536	266.3536	266.9727	266.9727	0.232	0.0000
2024/03/20	R202	06/02/2025		Bond Future	266.9103	266.9103	267.5423	267.5423	0.237	0.0000
2024/03/20	R202	06/02/2025	266.79 Call	Bond Future	120.3000	0.1203	752.3000	0.7523	525.353	0.0000
2024/03/20	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/20	R202	08/05/2025		Bond Future	272.5286	272.5286	273.1749	273.1749	0.237	0.0000
2024/03/20	R202	08/05/2025	272.31 Call	Bond Future	218.5700	0.2186	864.9100	0.8649	295.713	0.0000
2024/03/20	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/20	R209	02/05/2024		Bond Future	12.2488	63.5444	12.1916	63.8019	0.467	0.0000
2024/03/20	R209	02/05/2024	11.18 Call	Bond Future	18.4300	0.0184	22.9700	0.0230	24.634	0.0000
2024/03/20	R209	02/05/2024	11.18 Put	Bond Future	5080.2600	5.0803	4827.3500	4.8274	4.978	0.0000
2024/03/20	R209	02/05/2024	11.19 Call	Bond Future	19.5700	0.0196	24.3700	0.0244	24.527	0.0000
2024/03/20	R209	02/05/2024	11.19 Put	Bond Future	5031.5000	5.0315	4778.8500	4.7789	5.021	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
2024/03/20	R209	02/05/2024	11.17 Call	Bond Future		17.3600	0.0174	21.6600	0.0217	24.770	0.0000	0.0000
2024/03/20	R209	02/05/2024	11.17 Put	Bond Future		5129.1500	5.1292	4876.0000	4.8760	4.936	0.0000	0.0000
2024/03/20	R209	01/08/2024		Bond Future		12.3645	64.9364	12.3052	65.1995	0.480	0.0000	0.0000
2024/03/20	R209	01/08/2024	11.79 Call	Bond Future		787.8500	0.7879	861.8100	0.8618	9.388	0.0000	0.0000
2024/03/20	R209	01/08/2024	11.79 Put	Bond Future		3399.8300	3.3998	3210.6900	3.2107	5.563	0.0000	0.0000
2024/03/20	R209	01/08/2024	11.80 Call	Bond Future		802.4600	0.8025	877.3800	0.8774	9.336	0.0000	0.0000
2024/03/20	R209	01/08/2024	11.80 Put	Bond Future		3367.7100	3.3677	3179.5300	3.1795	5.588	0.0000	0.0000
2024/03/20	R209	01/08/2024	11.78 Call	Bond Future		773.4000	0.7734	846.4100	0.8464	9.440	0.0000	0.0000
2024/03/20	R209	01/08/2024	11.78 Put	Bond Future		3432.1500	3.4322	3242.0600	3.2421	5.539	0.0000	0.0000
2024/03/20	R209	07/11/2024		Bond Future		12.4975	63.3105	12.4357	63.5800	0.495	0.0000	0.0000
2024/03/20	R209	07/11/2024	12.22 Call	Bond Future		1957.8600	1.9579	2074.1300	2.0741	5.939	0.0000	0.0000
2024/03/20	R209	07/11/2024	12.22 Put	Bond Future		3179.3400	3.1793	3026.1200	3.0261	4.819	0.0000	0.0000
2024/03/20	R209	07/11/2024	12.23 Call	Bond Future		1978.3300	1.9783	2095.3700	2.0954	5.916	0.0000	0.0000
2024/03/20	R209	07/11/2024	12.23 Put	Bond Future		3155.2300	3.1552	3002.7800	3.0028	4.832	0.0000	0.0000
2024/03/20	R209	07/11/2024	12.21 Call	Bond Future		1937.2900	1.9373	2052.8000	2.0528	5.962	0.0000	0.0000
2024/03/20	R209	07/11/2024	12.21 Put	Bond Future		3203.4000	3.2034	3049.4200	3.0494	4.807	0.0000	0.0000
2024/03/20	R209	06/02/2025		Bond Future		12.6357	64.6650	12.5714	64.9405	0.509	0.0000	0.0000
2024/03/20	R209	06/02/2025	12.44 Call	Bond Future		2380.9600	2.3810	2509.2100	2.5092	5.386	0.0000	0.0000
2024/03/20	R209	06/02/2025	12.44 Put	Bond Future		3223.9100	3.2239	3076.6900	3.0767	4.567	0.0000	0.0000
2024/03/20	R209	08/05/2025		Bond Future		12.7892	62.8534	12.7222	63.1350	0.524	0.0000	0.0000
2024/03/20	R209	08/05/2025	11.89 Call	Bond Future		1466.5500	1.4666	1556.3700	1.5564	6.125	0.0000	0.0000
2024/03/20	R209	08/05/2025	11.89 Put	Bond Future		5392.9300	5.3929	5201.2000	5.2012	3.555	0.0000	0.0000
2024/03/20	R210	02/05/2024		Bond Future		232.5142	232.5142	232.9236	232.9236	0.176	0.0000	0.0000
2024/03/20	R210	01/08/2024		Bond Future		237.6643	237.6643	238.0828	238.0828	0.176	0.0000	0.0000
2024/03/20	R210	07/11/2024		Bond Future		240.0007	240.0007	240.4290	240.4290	0.178	0.0000	0.0000
2024/03/20	R210	06/02/2025		Bond Future		245.1949	245.1949	245.6335	245.6335	0.179	0.0000	0.0000
2024/03/20	R210	06/02/2025	239.61 Call	Bond Future		5584.9300	5.5849	6023.5000	6.0235	7.853	0.0000	0.0000
2024/03/20	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	R210	08/05/2025		Bond Future		246.9566	246.9566	247.4038	247.4038	0.181	0.0000	0.0000
2024/03/20	R210	08/05/2025	248.03 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	R210	08/05/2025	248.03 Put	Bond Future		1073.4500	1.0735	626.1800	0.6262	41.667	0.0000	0.0000
2024/03/20	R213	02/05/2024		Bond Future		10.9752	82.5535	10.9332	82.7273	0.382	0.0000	0.0000
2024/03/20	R213	02/05/2024	10.29 Call	Bond Future		96.3100	0.0963	109.6000	0.1096	13.799	0.0000	0.0000
2024/03/20	R213	02/05/2024	10.29 Put	Bond Future		2993.5700	2.9936	2833.0500	2.8331	5.362	0.0000	0.0000
2024/03/20	R213	02/05/2024	10.30 Call	Bond Future		101.4400	0.1014	115.3100	0.1153	13.673	0.0000	0.0000
2024/03/20	R213	02/05/2024	10.30 Put	Bond Future		2955.4900	2.9555	2795.5500	2.7956	5.412	0.0000	0.0000
2024/03/20	R213	02/05/2024	10.28 Call	Bond Future		91.3700	0.0914	104.1000	0.1041	13.932	0.0000	0.0000
2024/03/20	R213	02/05/2024	10.28 Put	Bond Future		3031.8600	3.0319	2870.7800	2.8708	5.313	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	
2024/03/20	R213	01/08/2024	10.87 Call	Bond Future	1336.4500	1.3365	1408.8000	1.4088	5.414	0.0000	0.0000
2024/03/20	R213	01/08/2024	10.87 Put	Bond Future	2153.5000	2.1535	2048.2200	2.0482	4.889	0.0000	0.0000
2024/03/20	R213	01/08/2024	10.88 Call	Bond Future	1355.4400	1.3554	1428.4500	1.4285	5.386	0.0000	0.0000
2024/03/20	R213	01/08/2024	10.88 Put	Bond Future	2131.7500	2.1318	2027.1300	2.0271	4.908	0.0000	0.0000
2024/03/20	R213	01/08/2024	10.86 Call	Bond Future	1317.6000	1.3176	1389.2800	1.3893	5.440	0.0000	0.0000
2024/03/20	R213	01/08/2024	10.86 Put	Bond Future	2175.4200	2.1754	2069.4700	2.0695	4.870	0.0000	0.0000
2024/03/20	R213	01/08/2024		Bond Future	11.0717	84.3618	11.0277	84.5395	0.398	0.0000	0.0000
2024/03/20	R213	07/11/2024		Bond Future	11.1940	82.7897	11.1474	82.9717	0.416	0.0000	0.0000
2024/03/20	R213	07/11/2024	11.22 Call	Bond Future	2377.4600	2.3775	2468.4100	2.4684	3.826	0.0000	0.0000
2024/03/20	R213	07/11/2024	11.22 Put	Bond Future	2276.0000	2.2760	2184.9400	2.1849	4.001	0.0000	0.0000
2024/03/20	R213	07/11/2024	11.23 Call	Bond Future	2399.0700	2.3991	2490.5000	2.4905	3.811	0.0000	0.0000
2024/03/20	R213	07/11/2024	11.23 Put	Bond Future	2258.6800	2.2587	2168.1000	2.1681	4.010	0.0000	0.0000
2024/03/20	R213	07/11/2024	11.21 Call	Bond Future	2355.9300	2.3559	2446.4100	2.4464	3.841	0.0000	0.0000
2024/03/20	R213	07/11/2024	11.21 Put	Bond Future	2293.4300	2.2934	2201.9000	2.2019	3.991	0.0000	0.0000
2024/03/20	R213	06/02/2025		Bond Future	11.3327	84.5618	11.2835	84.7480	0.435	0.0000	0.0000
2024/03/20	R213	06/02/2025	11.35 Call	Bond Future	2627.8300	2.6278	2721.6000	2.7216	3.568	0.0000	0.0000
2024/03/20	R213	06/02/2025	11.35 Put	Bond Future	2562.6900	2.5627	2470.2300	2.4702	3.608	0.0000	0.0000
2024/03/20	R213	08/05/2025		Bond Future	11.4875	82.7599	11.4354	82.9504	0.453	0.0000	0.0000
2024/03/20	R213	08/05/2025	10.52 Call	Bond Future	1241.3800	1.2414	1298.1700	1.2982	4.575	0.0000	0.0000
2024/03/20	R213	08/05/2025	10.52 Put	Bond Future	4871.3000	4.8713	4737.5900	4.7376	2.745	0.0000	0.0000
2024/03/20	R214	02/05/2024	13.52 Call	Bond Future	3759.0700	3.7591	4088.8100	4.0888	8.772	0.0000	0.0000
2024/03/20	R214	02/05/2024	13.52 Put	Bond Future	176.4500	0.1765	132.2200	0.1322	25.067	0.0000	0.0000
2024/03/20	R214	02/05/2024	12.87 Call	Bond Future	1602.6200	1.6026	1832.9700	1.8330	14.373	0.0000	0.0000
2024/03/20	R214	02/05/2024	12.87 Put	Bond Future	772.4400	0.7724	628.8200	0.6288	18.593	0.0000	0.0000
2024/03/20	R214	02/05/2024	12.12 Put	Bond Future	2852.6600	2.8527	2539.1500	2.5392	10.990	0.0000	0.0000
2024/03/20	R214	02/05/2024	12.12 Call	Bond Future	222.3900	0.2224	282.8500	0.2829	27.186	0.0000	0.0000
2024/03/20	R214	02/05/2024	12.14 Put	Bond Future	2773.4300	2.7734	2463.5100	2.4635	11.175	0.0000	0.0000
2024/03/20	R214	02/05/2024	12.14 Call	Bond Future	239.6700	0.2397	303.7200	0.3037	26.724	0.0000	0.0000
2024/03/20	R214	02/05/2024		Bond Future	12.6837	58.6022	12.6011	58.9762	0.651	0.0000	0.0000
2024/03/20	R214	02/05/2024	11.47 Call	Bond Future	7.5600	0.0076	11.0100	0.0110	45.635	0.0000	0.0000
2024/03/20	R214	02/05/2024	11.47 Put	Bond Future	5909.3400	5.9093	5538.8200	5.5388	6.270	0.0000	0.0000
2024/03/20	R214	02/05/2024	11.48 Call	Bond Future	8.0900	0.0081	11.7500	0.0118	45.241	0.0000	0.0000
2024/03/20	R214	02/05/2024	11.48 Put	Bond Future	5857.4900	5.8575	5487.1800	5.4872	6.322	0.0000	0.0000
2024/03/20	R214	02/05/2024	11.46 Call	Bond Future	7.0600	0.0071	10.3000	0.0103	45.892	0.0000	0.0000
2024/03/20	R214	02/05/2024	11.46 Put	Bond Future	5961.2800	5.9613	5590.5500	5.5906	6.219	0.0000	0.0000
2024/03/20	R214	01/08/2024		Bond Future	12.7990	59.8859	12.7134	60.2680	0.669	0.0000	0.0000
2024/03/20	R214	01/08/2024	12.17 Call	Bond Future	781.5800	0.7816	888.9700	0.8890	13.740	0.0000	0.0000
2024/03/20	R214	01/08/2024	12.17 Put	Bond Future	3685.5300	3.6855	3410.7500	3.4108	7.456	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	
2024/03/20	R214	01/08/2024	12.18 Call	Bond Future	795.9700	0.7960	904.7300	0.9047	13.664	0.0000	0.0000
2024/03/20	R214	01/08/2024	12.18 Put	Bond Future	3651.9800	3.6520	3378.5700	3.3786	7.487	0.0000	0.0000
2024/03/20	R214	01/08/2024	12.16 Call	Bond Future	767.2200	0.7672	873.2400	0.8732	13.819	0.0000	0.0000
2024/03/20	R214	01/08/2024	12.16 Put	Bond Future	3719.1700	3.7192	3443.0200	3.4430	7.425	0.0000	0.0000
2024/03/20	R214	07/11/2024		Bond Future	12.9344	57.9908	12.8453	58.3821	0.688	0.0000	0.0000
2024/03/20	R214	07/11/2024	12.61 Call	Bond Future	1970.1900	1.9702	2139.5500	2.1396	8.596	0.0000	0.0000
2024/03/20	R214	07/11/2024	12.61 Put	Bond Future	3416.0600	3.4161	3194.1100	3.1941	6.497	0.0000	0.0000
2024/03/20	R214	07/11/2024	12.62 Call	Bond Future	1990.7800	1.9908	2161.2200	2.1612	8.561	0.0000	0.0000
2024/03/20	R214	07/11/2024	12.62 Put	Bond Future	3391.2200	3.3912	3170.3500	3.1704	6.513	0.0000	0.0000
2024/03/20	R214	07/11/2024	12.60 Call	Bond Future	1949.5400	1.9495	2117.8100	2.1178	8.631	0.0000	0.0000
2024/03/20	R214	07/11/2024	12.60 Put	Bond Future	3440.8800	3.4409	3217.8400	3.2178	6.482	0.0000	0.0000
2024/03/20	R214	06/02/2025		Bond Future	13.0764	59.2315	12.9839	59.6314	0.708	0.0000	0.0000
2024/03/20	R214	06/02/2025	12.71 Call	Bond Future	2124.4700	2.1245	2298.3300	2.2983	8.184	0.0000	0.0000
2024/03/20	R214	06/02/2025	12.71 Put	Bond Future	3733.5500	3.7336	3507.5100	3.5075	6.054	0.0000	0.0000
2024/03/20	R214	08/05/2025		Bond Future	13.2249	57.1558	13.1287	57.5644	0.727	0.0000	0.0000
2024/03/20	R214	08/05/2025	12.40 Call	Bond Future	1635.1300	1.6351	1776.5900	1.7766	8.651	0.0000	0.0000
2024/03/20	R214	08/05/2025	12.40 Put	Bond Future	5293.6200	5.2936	5026.5400	5.0265	5.045	0.0000	0.0000
2024/03/20	R248	02/05/2024	11.40 Put	Bond Future	8691.2000	8.6912	8381.3200	8.3813	3.565	0.0000	0.0000
2024/03/20	R248	02/05/2024	11.40 Call	Bond Future	1.8900	0.0019	2.4200	0.0024	28.042	0.0000	0.0000
2024/03/20	R248	02/05/2024	12.40 Put	Bond Future	2948.7100	2.9487	2702.6900	2.7027	8.343	0.0000	0.0000
2024/03/20	R248	02/05/2024	12.40 Call	Bond Future	432.7800	0.4328	497.1700	0.4972	14.878	0.0000	0.0000
2024/03/20	R248	02/05/2024	13.16 Call	Bond Future	2392.4500	2.3925	2595.1500	2.5952	8.472	0.0000	0.0000
2024/03/20	R248	02/05/2024	13.16 Put	Bond Future	764.9100	0.7649	657.2000	0.6572	14.081	0.0000	0.0000
2024/03/20	R248	02/05/2024		Bond Future	12.8519	71.3271	12.7946	71.6375	0.446	0.0000	0.0000
2024/03/20	R248	02/05/2024	11.47 Call	Bond Future	3.2900	0.0033	4.1900	0.0042	27.356	0.0000	0.0000
2024/03/20	R248	02/05/2024	11.47 Put	Bond Future	8230.9600	8.2310	7921.4500	7.9215	3.760	0.0000	0.0000
2024/03/20	R248	02/05/2024	11.48 Call	Bond Future	3.5600	0.0036	4.5200	0.0045	26.966	0.0000	0.0000
2024/03/20	R248	02/05/2024	11.48 Put	Bond Future	8165.6700	8.1657	7856.2200	7.8562	3.790	0.0000	0.0000
2024/03/20	R248	02/05/2024	11.46 Call	Bond Future	3.0500	0.0031	3.8800	0.0039	27.213	0.0000	0.0000
2024/03/20	R248	02/05/2024	11.46 Put	Bond Future	8296.3800	8.2964	7986.8000	7.9868	3.732	0.0000	0.0000
2024/03/20	R248	01/08/2024		Bond Future	12.9747	72.8895	12.9151	73.2067	0.459	0.0000	0.0000
2024/03/20	R248	01/08/2024	12.31 Call	Bond Future	880.6200	0.8806	962.3000	0.9623	9.275	0.0000	0.0000
2024/03/20	R248	01/08/2024	12.31 Put	Bond Future	4571.7200	4.5717	4336.1600	4.3362	5.153	0.0000	0.0000
2024/03/20	R248	01/08/2024	12.32 Call	Bond Future	897.4900	0.8975	980.2800	0.9803	9.225	0.0000	0.0000
2024/03/20	R248	01/08/2024	12.32 Put	Bond Future	4530.4900	4.5305	4296.0400	4.2960	5.175	0.0000	0.0000
2024/03/20	R248	01/08/2024	12.30 Call	Bond Future	864.1000	0.8641	944.6700	0.9447	9.324	0.0000	0.0000
2024/03/20	R248	01/08/2024	12.30 Put	Bond Future	4613.3800	4.6134	4376.7100	4.3767	5.130	0.0000	0.0000
2024/03/20	R248	07/11/2024		Bond Future	13.1184	70.1562	13.0562	70.4810	0.474	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	
2024/03/20	R248	07/11/2024	12.79 Call	Bond Future	2366.7800	2.3668	2503.9600	2.5040	5.796	0.0000	0.0000
2024/03/20	R248	07/11/2024	12.79 Put	Bond Future	4113.6000	4.1136	3925.9300	3.9259	4.562	0.0000	0.0000
2024/03/20	R248	07/11/2024	12.80 Call	Bond Future	2391.6500	2.3917	2529.7200	2.5297	5.773	0.0000	0.0000
2024/03/20	R248	07/11/2024	12.80 Put	Bond Future	4084.1200	4.0841	3897.3400	3.8973	4.573	0.0000	0.0000
2024/03/20	R248	07/11/2024	12.78 Call	Bond Future	2342.2500	2.3423	2478.5400	2.4785	5.819	0.0000	0.0000
2024/03/20	R248	07/11/2024	12.78 Put	Bond Future	4143.5000	4.1435	3954.9400	3.9549	4.551	0.0000	0.0000
2024/03/20	R248	06/02/2025		Bond Future	13.2693	71.6569	13.2044	71.9890	0.489	0.0000	0.0000
2024/03/20	R248	06/02/2025	12.71 Call	Bond Future	2244.1300	2.2441	2371.5600	2.3716	5.678	0.0000	0.0000
2024/03/20	R248	06/02/2025	12.71 Put	Bond Future	5203.6400	5.2036	4998.9600	4.9990	3.933	0.0000	0.0000
2024/03/20	R248	08/05/2025		Bond Future	13.4267	68.6942	13.3590	69.0335	0.504	0.0000	0.0000
2024/03/20	R248	08/05/2025	12.60 Call	Bond Future	2123.1800	2.1232	2241.3200	2.2413	5.564	0.0000	0.0000
2024/03/20	R248	08/05/2025	12.60 Put	Bond Future	6485.5700	6.4856	6264.3700	6.2644	3.411	0.0000	0.0000
2024/03/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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