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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/03/2024 TO 22/03/2024

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
2024/03/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/22	2025	02/05/2024		Bond Future	179.0206	179.0206	179.0305	0.006	0.0000	0.0000
2024/03/22	2025	01/08/2024		Bond Future	181.1534	181.1534	181.1584	0.003	0.0000	0.0000
2024/03/22	2025	07/11/2024		Bond Future	185.4726	185.4726	185.4779	0.003	0.0000	0.0000
2024/03/22	2029	02/05/2024		Bond Future	128.6265	128.6265	129.1509	0.408	0.0000	0.0000
2024/03/22	2029	01/08/2024		Bond Future	131.4755	131.4755	132.0079	0.405	0.0000	0.0000
2024/03/22	2029	07/11/2024		Bond Future	133.2122	133.2122	133.7573	0.409	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	
2024/03/22	2029	06/02/2025		Bond Future	136.0961	136.0961	136.6606	136.6606	0.415	0.0000	0.0000
2024/03/22	2029	06/02/2025	132.40 Call	Bond Future	3696.1400	3.6961	4260.6400	4.2606	15.273	0.0000	0.0000
2024/03/22	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	2029	08/05/2025		Bond Future	137.5345	137.5345	138.1129	138.1129	0.421	0.0000	0.0000
2024/03/22	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	262.9000	0.2629	100.000	0.0000	0.0000
2024/03/22	2029	08/05/2025	137.85 Put	Bond Future	315.4600	0.3155	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/03/22	2030	02/05/2024		Bond Future	10.4629	91.6845	10.4524	91.7261	0.100	0.0000	0.0000
2024/03/22	2030	02/05/2024	9.82 Call	Bond Future	103.4700	0.1035	76.6600	0.0767	25.911	0.0000	0.0000
2024/03/22	2030	02/05/2024	9.82 Put	Bond Future	2690.0900	2.6901	2621.7300	2.6217	2.541	0.0000	0.0000
2024/03/22	2030	02/05/2024	9.83 Call	Bond Future	108.6500	0.1087	81.2000	0.0812	25.265	0.0000	0.0000
2024/03/22	2030	02/05/2024	9.83 Put	Bond Future	2654.3300	2.6543	2585.3300	2.5853	2.600	0.0000	0.0000
2024/03/22	2030	02/05/2024	9.81 Call	Bond Future	98.4800	0.0985	72.3600	0.0724	26.523	0.0000	0.0000
2024/03/22	2030	02/05/2024	9.81 Put	Bond Future	2726.0600	2.7261	2658.3900	2.6584	2.482	0.0000	0.0000
2024/03/22	2030	02/05/2024	9.66 Put	Bond Future	3288.0200	3.2880	3230.3700	3.2304	1.753	0.0000	0.0000
2024/03/22	2030	02/05/2024	9.66 Call	Bond Future	43.3200	0.0433	27.2200	0.0272	37.165	0.0000	0.0000
2024/03/22	2030	02/05/2024	10.16 Put	Bond Future	1612.6100	1.6126	1529.3500	1.5294	5.163	0.0000	0.0000
2024/03/22	2030	02/05/2024	10.16 Call	Bond Future	405.2900	0.4053	363.5800	0.3636	10.291	0.0000	0.0000
2024/03/22	2030	02/05/2024	11.94 Call	Bond Future	5631.1900	5.6312	5670.9100	5.6709	0.705	0.0000	0.0000
2024/03/22	2030	02/05/2024	11.94 Put	Bond Future	22.7500	0.0228	20.9200	0.0209	8.044	0.0000	0.0000
2024/03/22	2030	02/05/2024	12.38 Call	Bond Future	7197.6200	7.1976	7239.0700	7.2391	0.576	0.0000	0.0000
2024/03/22	2030	02/05/2024	12.38 Put	Bond Future	3.9400	0.0039	3.8400	0.0038	2.538	0.0000	0.0000
2024/03/22	2030	02/05/2024	10.82 Put	Bond Future	440.3800	0.4404	386.8300	0.3868	12.160	0.0000	0.0000
2024/03/22	2030	02/05/2024	10.82 Call	Bond Future	1838.0200	1.8380	1826.0200	1.8260	0.653	0.0000	0.0000
2024/03/22	2030	02/05/2024	10.62 Put	Bond Future	677.4600	0.6775	609.7500	0.6098	9.995	0.0000	0.0000
2024/03/22	2030	02/05/2024	10.62 Call	Bond Future	1295.6600	1.2957	1269.5000	1.2695	2.019	0.0000	0.0000
2024/03/22	2030	02/05/2024	11.12 Put	Bond Future	218.8500	0.2189	186.2100	0.1862	14.914	0.0000	0.0000
2024/03/22	2030	02/05/2024	11.12 Call	Bond Future	2769.7500	2.7698	2778.6600	2.7787	0.322	0.0000	0.0000
2024/03/22	2030	02/05/2024	13.15 Call	Bond Future	9878.6300	9.8786	9920.1800	9.9202	0.421	0.0000	0.0000
2024/03/22	2030	02/05/2024	13.15 Put	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0.0000	0.0000
2024/03/22	2030	01/08/2024	10.38 Call	Bond Future	1246.6200	1.2466	1218.6300	1.2186	2.245	0.0000	0.0000
2024/03/22	2030	01/08/2024	10.38 Put	Bond Future	1921.7300	1.9217	1853.8500	1.8539	3.532	0.0000	0.0000
2024/03/22	2030	01/08/2024	10.39 Call	Bond Future	1264.6900	1.2647	1236.5600	1.2366	2.224	0.0000	0.0000
2024/03/22	2030	01/08/2024	10.39 Put	Bond Future	1901.3200	1.9013	1833.3000	1.8333	3.578	0.0000	0.0000
2024/03/22	2030	01/08/2024	10.37 Call	Bond Future	1228.7000	1.2287	1200.6300	1.2006	2.285	0.0000	0.0000
2024/03/22	2030	01/08/2024	10.37 Put	Bond Future	1942.3000	1.9423	1874.3400	1.8743	3.499	0.0000	0.0000
2024/03/22	2030	01/08/2024		Bond Future	10.5562	89.6871	10.5458	89.7270	0.099	0.0000	0.0000
2024/03/22	2030	07/11/2024		Bond Future	10.6585	91.8020	10.6474	91.8430	0.105	0.0000	0.0000
2024/03/22	2030	07/11/2024	10.75 Call	Bond Future	2295.8700	2.2959	2259.5800	2.2596	1.581	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	
2024/03/22	2030	07/11/2024	10.75 Put	Bond Future	1961.2900	1.9613	1884.0000	1.8840	3.941	0.0000	0.0000
2024/03/22	2030	07/11/2024	10.76 Call	Bond Future	2316.6800	2.3167	2280.8300	2.2808	1.547	0.0000	0.0000
2024/03/22	2030	07/11/2024	10.76 Put	Bond Future	1945.6200	1.9456	1868.7700	1.8688	3.950	0.0000	0.0000
2024/03/22	2030	07/11/2024	10.74 Call	Bond Future	2274.8400	2.2748	2238.4200	2.2384	1.601	0.0000	0.0000
2024/03/22	2030	07/11/2024	10.74 Put	Bond Future	1976.7700	1.9768	1899.3500	1.8994	3.916	0.0000	0.0000
2024/03/22	2030	06/02/2025		Bond Future	10.7789	89.7569	10.7655	89.8041	0.124	0.0000	0.0000
2024/03/22	2030	06/02/2025	10.68 Call	Bond Future	2173.4200	2.1734	2124.1600	2.1242	2.266	0.0000	0.0000
2024/03/22	2030	06/02/2025	10.68 Put	Bond Future	2522.6000	2.5226	2426.1500	2.4262	3.823	0.0000	0.0000
2024/03/22	2030	08/05/2025		Bond Future	10.9372	91.6219	10.9224	91.6716	0.135	0.0000	0.0000
2024/03/22	2030	08/05/2025	9.93 Call	Bond Future	1040.4700	1.0405	1018.7000	1.0187	2.092	0.0000	0.0000
2024/03/22	2030	08/05/2025	9.93 Put	Bond Future	4516.1700	4.5162	4444.6100	4.4446	1.585	0.0000	0.0000
2024/03/22	2030	08/05/2025	11.86 Call	Bond Future	4570.9800	4.5710	4567.4700	4.5675	0.077	0.0000	0.0000
2024/03/22	2030	08/05/2025	11.86 Put	Bond Future	1526.3600	1.5264	1473.0600	1.4731	3.492	0.0000	0.0000
2024/03/22	2030	08/05/2025	10.31 Put	Bond Future	3681.1600	3.6812	3606.4400	3.6064	2.030	0.0000	0.0000
2024/03/22	2030	08/05/2025	10.31 Call	Bond Future	1536.0500	1.5361	1511.1200	1.5111	1.623	0.0000	0.0000
2024/03/22	2032	02/05/2024	11.28 Call	Bond Future	922.3200	0.9223	886.5500	0.8866	3.878	0.0000	0.0000
2024/03/22	2032	02/05/2024	11.28 Put	Bond Future	1060.3500	1.0604	1045.3900	1.0454	1.411	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.30 Put	Bond Future	4812.7500	4.8128	4832.2900	4.8323	0.406	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.30 Call	Bond Future	1.6800	0.0017	0.4100	0.0004	75.595	0.0000	0.0000
2024/03/22	2032	02/05/2024	11.81 Call	Bond Future	2596.1000	2.5961	2570.3200	2.5703	0.993	0.0000	0.0000
2024/03/22	2032	02/05/2024	11.81 Put	Bond Future	338.9400	0.3389	333.9700	0.3340	1.466	0.0000	0.0000
2024/03/22	2032	02/05/2024	11.21 Call	Bond Future	757.1200	0.7571	720.9000	0.7209	4.784	0.0000	0.0000
2024/03/22	2032	02/05/2024	11.21 Put	Bond Future	1218.2600	1.2183	1202.8500	1.2029	1.265	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.57 Put	Bond Future	3520.5200	3.5205	3529.7600	3.5298	0.262	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.57 Call	Bond Future	29.6100	0.0296	18.0400	0.0180	39.075	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.55 Call	Bond Future	25.0300	0.0250	14.6400	0.0146	41.510	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.55 Put	Bond Future	3612.8600	3.6129	3623.2800	3.6233	0.288	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.56 Call	Bond Future	27.2500	0.0273	16.2700	0.0163	40.294	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.56 Put	Bond Future	3566.6100	3.5666	3576.4400	3.5764	0.276	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.54 Call	Bond Future	22.9900	0.0230	13.1500	0.0132	42.801	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.54 Put	Bond Future	3659.3400	3.6593	3670.3100	3.6703	0.300	0.0000	0.0000
2024/03/22	2032	02/05/2024		Bond Future	11.3100	85.1062	11.3145	85.0854	0.040	0.0000	0.0000
2024/03/22	2032	02/05/2024	13.35 Call	Bond Future	8739.0200	8.7390	8718.5100	8.7185	0.235	0.0000	0.0000
2024/03/22	2032	02/05/2024	13.35 Put	Bond Future	7.7200	0.0077	8.0200	0.0080	3.886	0.0000	0.0000
2024/03/22	2032	02/05/2024	11.35 Put	Bond Future	919.6900	0.9197	905.4900	0.9055	1.544	0.0000	0.0000
2024/03/22	2032	02/05/2024	11.35 Call	Bond Future	1103.1700	1.1032	1068.1600	1.0682	3.174	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.65 Put	Bond Future	3159.3200	3.1593	3163.5500	3.1636	0.134	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.65 Call	Bond Future	54.7100	0.0547	38.1300	0.0381	30.305	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	
2024/03/22	2032	02/05/2024	10.36 Put	Bond Future	4519.1200	4.5191	4537.4900	4.5375	0.406	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.36 Call	Bond Future	3.6200	0.0036	1.1800	0.0012	67.403	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.86 Put	Bond Future	2295.1600	2.2952	2286.9300	2.2869	0.359	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.86 Call	Bond Future	194.1900	0.1942	165.1500	0.1652	14.954	0.0000	0.0000
2024/03/22	2032	02/05/2024	12.90 Call	Bond Future	6936.4900	6.9365	6916.1300	6.9161	0.294	0.0000	0.0000
2024/03/22	2032	02/05/2024	12.90 Put	Bond Future	25.4200	0.0254	25.8700	0.0259	1.770	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.59 Put	Bond Future	3428.9200	3.4289	3436.9400	3.4369	0.234	0.0000	0.0000
2024/03/22	2032	02/05/2024	10.59 Call	Bond Future	34.7900	0.0348	22.0000	0.0220	36.763	0.0000	0.0000
2024/03/22	2032	02/05/2024	11.09 Put	Bond Future	1532.5500	1.5326	1517.4800	1.5175	0.983	0.0000	0.0000
2024/03/22	2032	02/05/2024	11.09 Call	Bond Future	513.7700	0.5138	477.8900	0.4779	6.984	0.0000	0.0000
2024/03/22	2032	02/05/2024	13.18 Call	Bond Future	8063.4300	8.0634	8043.0500	8.0431	0.253	0.0000	0.0000
2024/03/22	2032	02/05/2024	13.18 Put	Bond Future	13.0700	0.0131	13.5000	0.0135	3.290	0.0000	0.0000
2024/03/22	2032	01/08/2024	11.14 Call	Bond Future	1318.4300	1.3184	1244.3800	1.2444	5.617	0.0000	0.0000
2024/03/22	2032	01/08/2024	11.14 Put	Bond Future	2586.6100	2.5866	2536.2200	2.5362	1.948	0.0000	0.0000
2024/03/22	2032	01/08/2024	11.15 Call	Bond Future	1337.8900	1.3379	1263.1700	1.2632	5.585	0.0000	0.0000
2024/03/22	2032	01/08/2024	11.15 Put	Bond Future	2560.3900	2.5604	2509.3300	2.5093	1.994	0.0000	0.0000
2024/03/22	2032	01/08/2024	11.13 Call	Bond Future	1299.1400	1.2991	1225.7600	1.2258	5.648	0.0000	0.0000
2024/03/22	2032	01/08/2024	11.13 Put	Bond Future	2613.0300	2.6130	2563.3100	2.5633	1.903	0.0000	0.0000
2024/03/22	2032	01/08/2024		Bond Future	11.4202	86.9705	11.4255	86.9468	0.046	0.0000	0.0000
2024/03/22	2032	07/11/2024	13.36 Call	Bond Future	8014.6100	8.0146	7989.0700	7.9891	0.319	0.0000	0.0000
2024/03/22	2032	07/11/2024	13.36 Put	Bond Future	585.8300	0.5858	584.4200	0.5844	0.241	0.0000	0.0000
2024/03/22	2032	07/11/2024	11.64 Put	Bond Future	2363.9700	2.3640	2360.3500	2.3604	0.153	0.0000	0.0000
2024/03/22	2032	07/11/2024	11.64 Call	Bond Future	2754.4200	2.7544	2726.6700	2.7267	1.007	0.0000	0.0000
2024/03/22	2032	07/11/2024		Bond Future	11.5501	84.8542	11.5557	84.8301	0.048	0.0000	0.0000
2024/03/22	2032	07/11/2024	11.48 Call	Bond Future	2375.3800	2.3754	2347.1800	2.3472	1.187	0.0000	0.0000
2024/03/22	2032	07/11/2024	11.48 Put	Bond Future	2681.5500	2.6816	2677.4800	2.6775	0.152	0.0000	0.0000
2024/03/22	2032	07/11/2024	11.49 Call	Bond Future	2398.2600	2.3983	2369.9800	2.3700	1.179	0.0000	0.0000
2024/03/22	2032	07/11/2024	11.49 Put	Bond Future	2660.6800	2.6607	2656.5300	2.6565	0.156	0.0000	0.0000
2024/03/22	2032	07/11/2024	11.47 Call	Bond Future	2352.8800	2.3529	2324.7600	2.3248	1.195	0.0000	0.0000
2024/03/22	2032	07/11/2024	11.47 Put	Bond Future	2702.8400	2.7028	2698.8500	2.6989	0.148	0.0000	0.0000
2024/03/22	2032	06/02/2025		Bond Future	11.6911	86.6699	11.6958	86.6503	0.040	0.0000	0.0000
2024/03/22	2032	06/02/2025	11.72 Call	Bond Future	2876.8000	2.8768	2787.2700	2.7873	3.112	0.0000	0.0000
2024/03/22	2032	06/02/2025	11.72 Put	Bond Future	2754.6700	2.7547	2684.7500	2.6848	2.538	0.0000	0.0000
2024/03/22	2032	08/05/2025		Bond Future	11.8542	84.3065	11.8588	84.2879	0.038	0.0000	0.0000
2024/03/22	2032	08/05/2025	10.91 Call	Bond Future	1341.9300	1.3419	1284.1800	1.2842	4.304	0.0000	0.0000
2024/03/22	2032	08/05/2025	10.91 Put	Bond Future	5340.2800	5.3403	5301.0600	5.3011	0.734	0.0000	0.0000
2024/03/22	2033	02/05/2024		Bond Future	121.1611	121.1611	121.4331	121.4331	0.224	0.0000	0.0000
2024/03/22	2033	01/08/2024		Bond Future	123.8448	123.8448	124.1194	124.1194	0.222	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/03/22	2033	07/11/2024		Bond Future	125.3027	125.3027	125.5840	125.5840	0.224	0.0000	0.0000
2024/03/22	2033	06/02/2025		Bond Future	128.0155	128.0155	128.3099	128.3099	0.230	0.0000	0.0000
2024/03/22	2033	06/02/2025	124.94 Call	Bond Future	3075.5000	3.0755	3369.9100	3.3699	9.573	0.0000	0.0000
2024/03/22	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	2033	08/05/2025		Bond Future	129.1831	129.1831	129.4857	129.4857	0.234	0.0000	0.0000
2024/03/22	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	2033	08/05/2025	130.62 Put	Bond Future	1436.8800	1.4369	1134.3300	1.1343	21.056	0.0000	0.0000
2024/03/22	2037	02/05/2024		Bond Future	12.4860	77.1380	12.5359	76.8836	0.400	0.0000	0.0000
2024/03/22	2037	02/05/2024	11.44 Call	Bond Future	25.2100	0.0252	15.4500	0.0155	38.715	0.0000	0.0000
2024/03/22	2037	02/05/2024	11.44 Put	Bond Future	5656.7600	5.6568	5901.4500	5.9015	4.326	0.0000	0.0000
2024/03/22	2037	02/05/2024	11.45 Call	Bond Future	26.7100	0.0267	16.4600	0.0165	38.375	0.0000	0.0000
2024/03/22	2037	02/05/2024	11.45 Put	Bond Future	5601.5600	5.6016	5845.7600	5.8458	4.359	0.0000	0.0000
2024/03/22	2037	02/05/2024	11.43 Call	Bond Future	23.7900	0.0238	14.5000	0.0145	39.050	0.0000	0.0000
2024/03/22	2037	02/05/2024	11.43 Put	Bond Future	5712.0900	5.7121	5957.2500	5.9573	4.292	0.0000	0.0000
2024/03/22	2037	01/08/2024		Bond Future	12.6203	74.5716	12.6728	74.3094	0.416	0.0000	0.0000
2024/03/22	2037	01/08/2024	12.10 Call	Bond Future	1085.8100	1.0858	909.3400	0.9093	16.252	0.0000	0.0000
2024/03/22	2037	01/08/2024	12.10 Put	Bond Future	3760.8900	3.7609	3846.6200	3.8466	2.280	0.0000	0.0000
2024/03/22	2037	01/08/2024	12.11 Call	Bond Future	1104.2500	1.1043	926.1300	0.9261	16.130	0.0000	0.0000
2024/03/22	2037	01/08/2024	12.11 Put	Bond Future	3726.6100	3.7266	3810.6900	3.8107	2.256	0.0000	0.0000
2024/03/22	2037	01/08/2024	12.09 Call	Bond Future	1067.7200	1.0677	892.7400	0.8927	16.388	0.0000	0.0000
2024/03/22	2037	01/08/2024	12.09 Put	Bond Future	3795.5700	3.7956	3882.7900	3.8828	2.298	0.0000	0.0000
2024/03/22	2037	01/08/2024	13.82 Call	Bond Future	6302.6600	6.3027	6018.2000	6.0182	4.513	0.0000	0.0000
2024/03/22	2037	01/08/2024	13.82 Put	Bond Future	629.5100	0.6295	607.2500	0.6073	3.536	0.0000	0.0000
2024/03/22	2037	01/08/2024	13.17 Call	Bond Future	3963.8300	3.9638	3688.7900	3.6888	6.939	0.0000	0.0000
2024/03/22	2037	01/08/2024	13.17 Put	Bond Future	1282.1200	1.2821	1269.2800	1.2693	1.001	0.0000	0.0000
2024/03/22	2037	07/11/2024		Bond Future	12.7642	76.3297	12.8189	76.0615	0.429	0.0000	0.0000
2024/03/22	2037	07/11/2024	12.58 Call	Bond Future	2501.7300	2.5017	2330.0600	2.3301	6.862	0.0000	0.0000
2024/03/22	2037	07/11/2024	12.58 Put	Bond Future	3415.2500	3.4153	3511.7800	3.5118	2.826	0.0000	0.0000
2024/03/22	2037	07/11/2024	12.59 Call	Bond Future	2526.5400	2.5265	2354.3200	2.3543	6.816	0.0000	0.0000
2024/03/22	2037	07/11/2024	12.59 Put	Bond Future	3390.0500	3.3901	3486.0300	3.4860	2.831	0.0000	0.0000
2024/03/22	2037	07/11/2024	12.57 Call	Bond Future	2477.0500	2.4771	2305.9300	2.3059	6.908	0.0000	0.0000
2024/03/22	2037	07/11/2024	12.57 Put	Bond Future	3440.6200	3.4406	3537.7000	3.5377	2.822	0.0000	0.0000
2024/03/22	2037	06/02/2025		Bond Future	12.9163	73.7022	12.9724	73.4327	0.434	0.0000	0.0000
2024/03/22	2037	06/02/2025	12.76 Call	Bond Future	2919.6900	2.9197	2668.2100	2.6682	8.613	0.0000	0.0000
2024/03/22	2037	06/02/2025	12.76 Put	Bond Future	3678.1900	3.6782	3696.2200	3.6962	0.490	0.0000	0.0000
2024/03/22	2037	08/05/2025		Bond Future	13.0903	75.2316	13.1485	74.9578	0.445	0.0000	0.0000
2024/03/22	2037	08/05/2025	12.25 Call	Bond Future	1784.8900	1.7849	1598.1000	1.5981	10.465	0.0000	0.0000
2024/03/22	2037	08/05/2025	12.25 Put	Bond Future	5905.0500	5.9051	5992.0600	5.9921	1.473	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	
2024/03/22	2038	02/05/2024		Bond Future	132.0743	132.0743	132.3533	132.3533	0.211	0.0000	0.0000
2024/03/22	2038	01/08/2024		Bond Future	132.9381	132.9381	133.2195	133.2195	0.212	0.0000	0.0000
2024/03/22	2038	07/11/2024		Bond Future	136.1076	136.1076	136.3958	136.3958	0.212	0.0000	0.0000
2024/03/22	2038	06/02/2025		Bond Future	136.9407	136.9407	137.2424	137.2424	0.220	0.0000	0.0000
2024/03/22	2038	06/02/2025	135.23 Call	Bond Future	1710.6500	1.7107	2012.3600	2.0124	17.637	0.0000	0.0000
2024/03/22	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	2038	08/05/2025		Bond Future	139.8234	139.8234	140.1340	140.1340	0.222	0.0000	0.0000
2024/03/22	2038	08/05/2025	139.68 Call	Bond Future	143.4400	0.1434	454.0000	0.4540	216.509	0.0000	0.0000
2024/03/22	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	2040	02/05/2024		Bond Future	12.7725	77.0383	12.8071	76.8533	0.271	0.0000	0.0000
2024/03/22	2040	02/05/2024	11.61 Call	Bond Future	13.8700	0.0139	8.4900	0.0085	38.789	0.0000	0.0000
2024/03/22	2040	02/05/2024	11.61 Put	Bond Future	6669.4200	6.6694	6849.0400	6.8490	2.693	0.0000	0.0000
2024/03/22	2040	02/05/2024	11.62 Call	Bond Future	14.7800	0.0148	9.0900	0.0091	38.498	0.0000	0.0000
2024/03/22	2040	02/05/2024	11.62 Put	Bond Future	6609.2200	6.6092	6788.5300	6.7885	2.713	0.0000	0.0000
2024/03/22	2040	02/05/2024	11.60 Call	Bond Future	13.0100	0.0130	7.9100	0.0079	39.201	0.0000	0.0000
2024/03/22	2040	02/05/2024	11.60 Put	Bond Future	6729.7500	6.7298	6909.6500	6.9097	2.673	0.0000	0.0000
2024/03/22	2040	01/08/2024		Bond Future	12.9103	74.2194	12.9467	74.0282	0.282	0.0000	0.0000
2024/03/22	2040	01/08/2024	12.33 Call	Bond Future	993.1900	0.9932	893.7400	0.8937	10.013	0.0000	0.0000
2024/03/22	2040	01/08/2024	12.33 Put	Bond Future	4144.5700	4.1446	4236.3400	4.2363	2.214	0.0000	0.0000
2024/03/22	2040	01/08/2024	12.34 Call	Bond Future	1010.9700	1.0110	910.6900	0.9107	9.919	0.0000	0.0000
2024/03/22	2040	01/08/2024	12.34 Put	Bond Future	4106.2900	4.1063	4197.2300	4.1972	2.215	0.0000	0.0000
2024/03/22	2040	01/08/2024	12.32 Call	Bond Future	975.4500	0.9755	876.9900	0.8770	10.094	0.0000	0.0000
2024/03/22	2040	01/08/2024	12.32 Put	Bond Future	4182.9600	4.1830	4275.7200	4.2757	2.218	0.0000	0.0000
2024/03/22	2040	01/08/2024	12.28 Put	Bond Future	4339.3800	4.3394	4435.8200	4.4358	2.222	0.0000	0.0000
2024/03/22	2040	01/08/2024	12.28 Call	Bond Future	906.7300	0.9067	811.9500	0.8120	10.453	0.0000	0.0000
2024/03/22	2040	01/08/2024	12.88 Call	Bond Future	2262.1500	2.2622	2116.7000	2.1167	6.430	0.0000	0.0000
2024/03/22	2040	01/08/2024	12.88 Put	Bond Future	2421.5400	2.4215	2467.3100	2.4673	1.890	0.0000	0.0000
2024/03/22	2040	01/08/2024	13.48 Call	Bond Future	4190.4600	4.1905	4013.3500	4.0134	4.227	0.0000	0.0000
2024/03/22	2040	01/08/2024	13.48 Put	Bond Future	1288.1200	1.2881	1302.2300	1.3022	1.095	0.0000	0.0000
2024/03/22	2040	01/08/2024	12.95 Put	Bond Future	2253.5800	2.2536	2294.7900	2.2948	1.829	0.0000	0.0000
2024/03/22	2040	01/08/2024	12.95 Call	Bond Future	2461.9700	2.4620	2311.9600	2.3120	6.093	0.0000	0.0000
2024/03/22	2040	07/11/2024		Bond Future	13.0573	75.9691	13.0953	75.7736	0.291	0.0000	0.0000
2024/03/22	2040	07/11/2024	12.85 Call	Bond Future	2612.0900	2.6121	2462.0500	2.4621	5.744	0.0000	0.0000
2024/03/22	2040	07/11/2024	12.85 Put	Bond Future	3693.7400	3.6937	3739.2700	3.7393	1.233	0.0000	0.0000
2024/03/22	2040	07/11/2024	12.86 Call	Bond Future	2637.9500	2.6380	2487.3100	2.4873	5.710	0.0000	0.0000
2024/03/22	2040	07/11/2024	12.86 Put	Bond Future	3666.8500	3.6669	3711.7800	3.7118	1.225	0.0000	0.0000
2024/03/22	2040	07/11/2024	12.84 Call	Bond Future	2586.3500	2.5864	2436.9100	2.4369	5.778	0.0000	0.0000
2024/03/22	2040	07/11/2024	12.84 Put	Bond Future	3720.8100	3.7208	3766.9400	3.7669	1.240	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	
2024/03/22	2040	06/02/2025		Bond Future	13.2117	73.0830	13.2504	72.8878	0.293	0.0000	0.0000
2024/03/22	2040	06/02/2025	12.95 Call	Bond Future	2757.0400	2.7570	2595.0500	2.5951	5.876	0.0000	0.0000
2024/03/22	2040	06/02/2025	12.95 Put	Bond Future	4099.3800	4.0994	4132.6700	4.1327	0.812	0.0000	0.0000
2024/03/22	2040	08/05/2025		Bond Future	13.3863	74.5990	13.4264	74.4010	0.299	0.0000	0.0000
2024/03/22	2040	08/05/2025	12.63 Call	Bond Future	2077.9800	2.0780	1808.2300	1.8082	12.981	0.0000	0.0000
2024/03/22	2040	08/05/2025	12.63 Put	Bond Future	5978.4900	5.9785	5906.7800	5.9068	1.199	0.0000	0.0000
2024/03/22	2044	02/05/2024	12.50 Call	Bond Future	474.2100	0.4742	400.3600	0.4004	15.573	0.0000	0.0000
2024/03/22	2044	02/05/2024	12.50 Put	Bond Future	2610.8800	2.6109	2694.0300	2.6940	3.185	0.0000	0.0000
2024/03/22	2044	02/05/2024	12.75 Call	Bond Future	956.0000	0.9560	847.7100	0.8477	11.327	0.0000	0.0000
2024/03/22	2044	02/05/2024	12.75 Put	Bond Future	1714.9100	1.7149	1763.6200	1.7636	2.840	0.0000	0.0000
2024/03/22	2044	02/05/2024	13.00 Call	Bond Future	1642.7100	1.6427	1507.0000	1.5070	8.261	0.0000	0.0000
2024/03/22	2044	02/05/2024	13.00 Put	Bond Future	1067.1800	1.0672	1088.4700	1.0885	1.995	0.0000	0.0000
2024/03/22	2044	02/05/2024		Bond Future	12.8912	72.9036	12.9207	72.7466	0.229	0.0000	0.0000
2024/03/22	2044	02/05/2024	11.66 Call	Bond Future	7.5500	0.0076	4.5300	0.0045	40.000	0.0000	0.0000
2024/03/22	2044	02/05/2024	11.66 Put	Bond Future	7114.3100	7.1143	7268.2900	7.2683	2.164	0.0000	0.0000
2024/03/22	2044	02/05/2024	11.67 Call	Bond Future	8.1000	0.0081	4.8900	0.0049	39.630	0.0000	0.0000
2024/03/22	2044	02/05/2024	11.67 Put	Bond Future	7052.4200	7.0524	7206.2100	7.2062	2.181	0.0000	0.0000
2024/03/22	2044	02/05/2024	11.65 Call	Bond Future	7.0300	0.0070	4.1900	0.0042	40.398	0.0000	0.0000
2024/03/22	2044	02/05/2024	11.65 Put	Bond Future	7176.3100	7.1763	7330.4700	7.3305	2.148	0.0000	0.0000
2024/03/22	2044	01/08/2024		Bond Future	13.0261	70.1192	13.0572	69.9568	0.239	0.0000	0.0000
2024/03/22	2044	01/08/2024	12.29 Call	Bond Future	764.3100	0.7643	688.0600	0.6881	9.976	0.0000	0.0000
2024/03/22	2044	01/08/2024	12.29 Put	Bond Future	4799.5600	4.7996	4885.7400	4.8857	1.796	0.0000	0.0000
2024/03/22	2044	01/08/2024	12.30 Call	Bond Future	779.4900	0.7795	702.3600	0.7024	9.895	0.0000	0.0000
2024/03/22	2044	01/08/2024	12.30 Put	Bond Future	4757.3300	4.7573	4842.6300	4.8426	1.793	0.0000	0.0000
2024/03/22	2044	01/08/2024	12.28 Call	Bond Future	749.3300	0.7493	673.9500	0.6740	10.060	0.0000	0.0000
2024/03/22	2044	01/08/2024	12.28 Put	Bond Future	4842.0500	4.8421	4929.1000	4.9291	1.798	0.0000	0.0000
2024/03/22	2044	07/11/2024		Bond Future	13.1696	71.7722	13.2020	71.6062	0.246	0.0000	0.0000
2024/03/22	2044	07/11/2024	12.91 Call	Bond Future	2435.6300	2.4356	2302.9700	2.3030	5.447	0.0000	0.0000
2024/03/22	2044	07/11/2024	12.91 Put	Bond Future	3790.4800	3.7905	3823.8800	3.8239	0.881	0.0000	0.0000
2024/03/22	2044	07/11/2024	12.92 Call	Bond Future	2460.7900	2.4608	2327.5900	2.3276	5.413	0.0000	0.0000
2024/03/22	2044	07/11/2024	12.92 Put	Bond Future	3762.6400	3.7626	3795.5000	3.7955	0.873	0.0000	0.0000
2024/03/22	2044	07/11/2024	12.90 Call	Bond Future	2410.8100	2.4108	2278.4600	2.2785	5.490	0.0000	0.0000
2024/03/22	2044	07/11/2024	12.90 Put	Bond Future	3818.7300	3.8187	3852.4400	3.8524	0.883	0.0000	0.0000
2024/03/22	2044	06/02/2025		Bond Future	13.3198	68.9216	13.3527	68.7562	0.247	0.0000	0.0000
2024/03/22	2044	06/02/2025	13.02 Call	Bond Future	2704.0100	2.7040	2692.9700	2.6930	0.408	0.0000	0.0000
2024/03/22	2044	06/02/2025	13.02 Put	Bond Future	4241.4800	4.2415	4395.9200	4.3959	3.641	0.0000	0.0000
2024/03/22	2044	08/05/2025		Bond Future	13.4887	70.3510	13.5228	70.1834	0.253	0.0000	0.0000
2024/03/22	2044	08/05/2025	12.72 Call	Bond Future	2014.7100	2.0147	2130.6100	2.1306	5.753	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	
2024/03/22	2044	08/05/2025	12.72 Put	Bond Future	5988.5000	5.9885	6272.0300	6.2720	4.735	0.0000	0.0000
2024/03/22	2046	02/05/2024		Bond Future	113.3104	113.3104	113.1223	113.1223	0.166	0.0000	0.0000
2024/03/22	2046	01/08/2024		Bond Future	115.8203	115.8203	115.6247	115.6247	0.169	0.0000	0.0000
2024/03/22	2046	07/11/2024		Bond Future	116.3846	116.3846	116.1845	116.1845	0.172	0.0000	0.0000
2024/03/22	2046	06/02/2025		Bond Future	118.9035	118.9035	118.7057	118.7057	0.166	0.0000	0.0000
2024/03/22	2046	06/02/2025	114.01 Call	Bond Future	4893.4500	4.8935	4695.6600	4.6957	4.042	0.0000	0.0000
2024/03/22	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	2046	08/05/2025		Bond Future	119.1619	119.1619	118.9612	118.9612	0.168	0.0000	0.0000
2024/03/22	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	2046	08/05/2025	121.97 Put	Bond Future	2808.0700	2.8081	3008.7600	3.0088	7.147	0.0000	0.0000
2024/03/22	2050	02/05/2024		Bond Future	114.9395	114.9395	114.5379	114.5379	0.349	0.0000	0.0000
2024/03/22	2050	01/08/2024		Bond Future	115.1892	115.1892	114.7753	114.7753	0.359	0.0000	0.0000
2024/03/22	2050	07/11/2024		Bond Future	117.9355	117.9355	117.5118	117.5118	0.359	0.0000	0.0000
2024/03/22	2050	06/02/2025		Bond Future	118.1327	118.1327	117.7064	117.7064	0.361	0.0000	0.0000
2024/03/22	2050	06/02/2025	115.60 Call	Bond Future	2532.6800	2.5327	2106.4400	2.1064	16.830	0.0000	0.0000
2024/03/22	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	2050	08/05/2025		Bond Future	120.6193	120.6193	120.1859	120.1859	0.359	0.0000	0.0000
2024/03/22	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	2050	08/05/2025	121.16 Put	Bond Future	540.6600	0.5407	974.1000	0.9741	80.169	0.0000	0.0000
2024/03/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	AL37	02/05/2024		Index Future	939.0790	939.0790	939.3350	939.3350	0.027	0.0000	0.0000
2024/03/22	AL37	01/08/2024		Index Future	959.6500	959.6500	959.8850	959.8850	0.024	0.0000	0.0000
2024/03/22	AL37	07/11/2024		Index Future	982.2900	982.2900	982.5340	982.5340	0.025	0.0000	0.0000
2024/03/22	AL37	06/02/2025		Index Future	1003.3410	1003.3410	1003.6490	1003.6490	0.031	0.0000	0.0000
2024/03/22	AL37	08/05/2025		Index Future	1024.2750	1024.2750	1024.6110	1024.6110	0.033	0.0000	0.0000
2024/03/22	AL7T	02/05/2024		Index Future	1082.7040	1082.7040	1081.8240	1081.8240	0.081	0.0000	0.0000
2024/03/22	AL7T	01/08/2024		Index Future	1106.4200	1106.4200	1105.4920	1105.4920	0.084	0.0000	0.0000
2024/03/22	AL7T	07/11/2024		Index Future	1132.5230	1132.5230	1131.5760	1131.5760	0.084	0.0000	0.0000
2024/03/22	AL7T	06/02/2025		Index Future	1156.7930	1156.7930	1155.8940	1155.8940	0.078	0.0000	0.0000
2024/03/22	AL7T	08/05/2025		Index Future	1180.9300	1180.9300	1180.0360	1180.0360	0.076	0.0000	0.0000
2024/03/22	ALBI	02/05/2024		Index Future	940.4500	940.4500	939.4500	939.4500	0.106	0.0000	0.0000
2024/03/22	ALBI	01/08/2024		Index Future	961.0500	961.0500	960.0030	960.0030	0.109	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	
2024/03/22	ALBI	07/11/2024		Index Future	983.7230	983.7230	982.6540	982.6540	0.109	0.0000	0.0000
2024/03/22	ALBI	06/02/2025		Index Future	1004.8040	1004.8040	1003.7720	1003.7720	0.103	0.0000	0.0000
2024/03/22	ALBI	08/05/2025		Index Future	1025.7700	1025.7700	1024.7370	1024.7370	0.101	0.0000	0.0000
2024/03/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/03/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/22	ES33	02/05/2024		Bond Future	12.9116	72.1438	12.9360	72.0405	0.189	0.0000
2024/03/22	ES33	01/08/2024		Bond Future	13.0716	73.7417	13.0975	73.6342	0.198	0.0000
2024/03/22	ES33	07/11/2024		Bond Future	13.2608	71.6965	13.2880	71.5865	0.205	0.0000
2024/03/22	ES33	06/02/2025		Bond Future	13.4622	73.2466	13.4896	73.1384	0.204	0.0000
2024/03/22	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/22	ES33	06/02/2025	13.34 Put	Bond Future	484.9900	0.4850	593.1600	0.5932	22.304	0.0000
2024/03/22	ES33	08/05/2025		Bond Future	13.6805	70.9828	13.7088	70.8736	0.208	0.0000
2024/03/22	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/22	ES33	08/05/2025	12.73 Put	Bond Future	3789.2100	3.7892	3898.3900	3.8984	2.881	0.0000
2024/03/22	ES42	02/05/2024		Bond Future	13.2976	67.7617	13.3321	67.5920	0.259	0.0000
2024/03/22	ES42	01/08/2024		Bond Future	13.4415	69.2625	13.4777	69.0872	0.270	0.0000
2024/03/22	ES42	07/11/2024		Bond Future	13.6079	66.6450	13.6458	66.4655	0.278	0.0000
2024/03/22	ES42	06/02/2025		Bond Future	13.7763	68.0841	13.8149	67.9049	0.280	0.0000
2024/03/22	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/22	ES42	06/02/2025	13.71 Put	Bond Future	309.3500	0.3094	488.6300	0.4886	57.954	0.0000
2024/03/22	ES42	08/05/2025		Bond Future	13.9642	65.2456	14.0043	65.0638	0.287	0.0000
2024/03/22	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/22	ES42	08/05/2025	13.25 Put	Bond Future	3385.2900	3.3853	3567.1000	3.5671	5.371	0.0000
2024/03/22	GOVI	02/05/2024		GOVI	926.6700	926.6700	925.7010	925.7010	0.105	0.0000
2024/03/22	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/22	GOVI	02/05/2024	950.98 Put	GOVI	243100.0000	24.3100	252790.0000	25.2790	3.986	0.0000
2024/03/22	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/22	GOVI	02/05/2024	950.99 Put	GOVI	243200.0000	24.3200	252890.0000	25.2890	3.984	0.0000
2024/03/22	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/22	GOVI	02/05/2024	950.97 Put	GOVI	243000.0000	24.3000	252690.0000	25.2690	3.988	0.0000
2024/03/22	GOVI	01/08/2024	943.38 Call	GOVI	35890.0000	3.5890	25730.0000	2.5730	28.309	0.0000
2024/03/22	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/22	GOVI	01/08/2024	943.39 Call	GOVI	35790.0000	3.5790	25630.0000	2.5630	28.388	0.0000
2024/03/22	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/22	GOVI	01/08/2024	943.37 Call	GOVI	35990.0000	3.5990	25830.0000	2.5830	28.230	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
2024/03/22	GOVI	01/08/2024	943.37 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	GOVI	01/08/2024		GOVI		946.9690	946.9690	945.9530	945.9530	0.107	0.0000	0.0000
2024/03/22	GOVI	07/11/2024		GOVI		969.3090	969.3090	968.2730	968.2730	0.107	0.0000	0.0000
2024/03/22	GOVI	07/11/2024	948.79 Call	GOVI		205190.0000	20.5190	194830.0000	19.4830	5.049	0.0000	0.0000
2024/03/22	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	GOVI	07/11/2024	948.80 Call	GOVI		205090.0000	20.5090	194730.0000	19.4730	5.051	0.0000	0.0000
2024/03/22	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	GOVI	07/11/2024	948.78 Call	GOVI		205290.0000	20.5290	194930.0000	19.4930	5.047	0.0000	0.0000
2024/03/22	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	GOVI	06/02/2025		GOVI		990.0820	990.0820	989.0810	989.0810	0.101	0.0000	0.0000
2024/03/22	GOVI	06/02/2025	972.00 Call	GOVI		180820.0000	18.0820	170810.0000	17.0810	5.536	0.0000	0.0000
2024/03/22	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	GOVI	08/05/2025		GOVI		1010.7400	1010.7400	1009.7400	1009.7400	0.099	0.0000	0.0000
2024/03/22	GOVI	08/05/2025	1,022.00 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	GOVI	08/05/2025	1,022.00 Put	GOVI		112600.0000	11.2600	122600.0000	12.2600	8.881	0.0000	0.0000
2024/03/22	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/03/22	IGOV	02/05/2024		Index Future		347.2270	347.2270	347.2250	347.2250	0.001	0.0000	0.0000
2024/03/22	IGOV	01/08/2024		Index Future		354.9180	354.9180	354.9070	354.9070	0.003	0.0000	0.0000
2024/03/22	IGOV	07/11/2024		Index Future		363.3810	363.3810	363.3700	363.3700	0.003	0.0000	0.0000
2024/03/22	IGOV	06/02/2025		Index Future		371.2490	371.2490	371.2600	371.2600	0.003	0.0000	0.0000
2024/03/22	IGOV	08/05/2025		Index Future		379.0750	379.0750	379.0940	379.0940	0.005	0.0000	0.0000
2024/03/22	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/03/22	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/03/22	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/03/22	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/03/22	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/03/22	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/03/22	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/03/22	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/03/22	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/03/22	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/03/22	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/03/22	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/03/22	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/03/22	JBAF	20/03/2024		Jibar Tradeable Future		8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/22	JBAF	17/04/2024		Jibar Tradeable Future	8.3500	91.6500	8.3550	91.6450	0.060	0.0000	0.0000
2024/03/22	JBAF	15/05/2024		Jibar Tradeable Future	8.3400	91.6600	8.3500	91.6500	0.120	0.0000	0.0000
2024/03/22	JBAF	19/06/2024		Jibar Tradeable Future	8.3380	91.6620	8.3400	91.6600	0.024	0.0000	0.0000
2024/03/22	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3380	91.6620	0.096	0.0000	0.0000
2024/03/22	JBAF	21/08/2024		Jibar Tradeable Future	8.2900	91.7100	8.3300	91.6700	0.483	0.0000	0.0000
2024/03/22	JBAF	18/09/2024		Jibar Tradeable Future	8.2650	91.7350	8.3050	91.6950	0.484	0.0000	0.0000
2024/03/22	JBAF	18/12/2024		Jibar Tradeable Future	8.0800	91.9200	8.2650	91.7350	2.290	0.0000	0.0000
2024/03/22	JBAF	19/03/2025		Jibar Tradeable Future	7.9850	92.0150	8.1050	91.8950	1.503	0.0000	0.0000
2024/03/22	JBAF	18/06/2025		Jibar Tradeable Future	7.8800	92.1200	8.0350	91.9650	1.967	0.0000	0.0000
2024/03/22	JBAF	17/09/2025		Jibar Tradeable Future	7.8500	92.1500	7.8800	92.1200	0.382	0.0000	0.0000
2024/03/22	JBAF	17/12/2025		Jibar Tradeable Future	7.9400	92.0600	7.8500	92.1500	1.134	0.0000	0.0000
2024/03/22	JBAF	18/03/2026		Jibar Tradeable Future	7.9400	7.9400	7.9400	92.0600	0.000	0.0000	0.0000
2024/03/22	R035	02/05/2024		Bond Future	12.0743	82.5857	12.0990	82.4590	0.204	0.0000	0.0000
2024/03/22	R035	02/05/2024	11.20 Call	Bond Future	61.9500	0.0620	47.0700	0.0471	24.019	0.0000	0.0000
2024/03/22	R035	02/05/2024	11.20 Put	Bond Future	4733.0500	4.7331	4844.8700	4.8449	2.363	0.0000	0.0000
2024/03/22	R035	02/05/2024	11.21 Call	Bond Future	65.1800	0.0652	49.7000	0.0497	23.750	0.0000	0.0000
2024/03/22	R035	02/05/2024	11.21 Put	Bond Future	4680.7700	4.6808	4791.9900	4.7920	2.376	0.0000	0.0000
2024/03/22	R035	02/05/2024	11.19 Call	Bond Future	58.8300	0.0588	44.5300	0.0445	24.307	0.0000	0.0000
2024/03/22	R035	02/05/2024	11.19 Put	Bond Future	4785.5000	4.7855	4897.9000	4.8979	2.349	0.0000	0.0000
2024/03/22	R035	01/08/2024	11.80 Call	Bond Future	1308.7500	1.3088	1165.3200	1.1653	10.959	0.0000	0.0000
2024/03/22	R035	01/08/2024	11.80 Put	Bond Future	3328.8200	3.3288	3317.2200	3.3172	0.348	0.0000	0.0000
2024/03/22	R035	01/08/2024	11.81 Call	Bond Future	1329.4400	1.3294	1185.1400	1.1851	10.854	0.0000	0.0000
2024/03/22	R035	01/08/2024	11.81 Put	Bond Future	3297.3900	3.2974	3284.9200	3.2849	0.378	0.0000	0.0000
2024/03/22	R035	01/08/2024	11.79 Call	Bond Future	1288.4300	1.2884	1145.7000	1.1457	11.078	0.0000	0.0000
2024/03/22	R035	01/08/2024	11.79 Put	Bond Future	3360.6600	3.3607	3349.7600	3.3498	0.324	0.0000	0.0000
2024/03/22	R035	01/08/2024		Bond Future	12.1942	84.3948	12.2204	84.2630	0.215	0.0000	0.0000
2024/03/22	R035	07/11/2024		Bond Future	12.3381	81.8695	12.3655	81.7347	0.222	0.0000	0.0000
2024/03/22	R035	07/11/2024	12.18 Call	Bond Future	2521.5300	2.5215	2422.4500	2.4225	3.929	0.0000	0.0000
2024/03/22	R035	07/11/2024	12.18 Put	Bond Future	3305.6200	3.3056	3341.3300	3.3413	1.080	0.0000	0.0000
2024/03/22	R035	07/11/2024	12.19 Call	Bond Future	2546.6600	2.5467	2447.1700	2.4472	3.907	0.0000	0.0000
2024/03/22	R035	07/11/2024	12.19 Put	Bond Future	3280.8300	3.2808	3316.1300	3.3161	1.076	0.0000	0.0000
2024/03/22	R035	07/11/2024	12.17 Call	Bond Future	2496.5200	2.4965	2397.8500	2.3979	3.952	0.0000	0.0000
2024/03/22	R035	07/11/2024	12.17 Put	Bond Future	3330.5700	3.3306	3366.6900	3.3667	1.084	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	
2024/03/22	R035	06/02/2025		Bond Future	12.4927	83.6215	12.5203	83.4887	0.221	0.0000	0.0000
2024/03/22	R035	06/02/2025	12.41 Call	Bond Future	3060.5000	3.0605	2834.5600	2.8346	7.382	0.0000	0.0000
2024/03/22	R035	06/02/2025	12.41 Put	Bond Future	3460.1300	3.4601	3367.0200	3.3670	2.691	0.0000	0.0000
2024/03/22	R035	08/05/2025		Bond Future	12.6576	80.8451	12.6862	80.7110	0.226	0.0000	0.0000
2024/03/22	R035	08/05/2025	11.78 Call	Bond Future	1662.5000	1.6625	1472.3300	1.4723	11.439	0.0000	0.0000
2024/03/22	R035	08/05/2025	11.78 Put	Bond Future	5944.4900	5.9445	5888.4900	5.8885	0.942	0.0000	0.0000
2024/03/22	R053	02/05/2024	13.03 Call	Bond Future	2769.0400	2.7690	2618.7200	2.6187	5.429	0.0000	0.0000
2024/03/22	R053	02/05/2024	13.03 Put	Bond Future	956.1700	0.9562	941.8800	0.9419	1.495	0.0000	0.0000
2024/03/22	R053	02/05/2024	13.04 Call	Bond Future	2815.6700	2.8157	2664.9500	2.6650	5.353	0.0000	0.0000
2024/03/22	R053	02/05/2024	13.04 Put	Bond Future	935.3800	0.9354	920.6900	0.9207	1.570	0.0000	0.0000
2024/03/22	R053	02/05/2024	13.02 Call	Bond Future	2722.7000	2.7227	2572.8100	2.5728	5.505	0.0000	0.0000
2024/03/22	R053	02/05/2024	13.02 Put	Bond Future	977.3500	0.9774	963.4900	0.9635	1.418	0.0000	0.0000
2024/03/22	R053	02/05/2024		Bond Future	12.7663	92.4567	12.7857	92.3207	0.152	0.0000	0.0000
2024/03/22	R053	01/08/2024	13.14 Call	Bond Future	4002.9500	4.0030	3751.5400	3.7515	6.281	0.0000	0.0000
2024/03/22	R053	01/08/2024	13.14 Put	Bond Future	2318.6800	2.3187	2208.8000	2.2088	4.739	0.0000	0.0000
2024/03/22	R053	01/08/2024	13.15 Call	Bond Future	4044.6300	4.0446	3793.0900	3.7931	6.219	0.0000	0.0000
2024/03/22	R053	01/08/2024	13.15 Put	Bond Future	2294.0000	2.2940	2183.9900	2.1840	4.796	0.0000	0.0000
2024/03/22	R053	01/08/2024	13.13 Call	Bond Future	3961.2000	3.9612	3710.1500	3.7102	6.338	0.0000	0.0000
2024/03/22	R053	01/08/2024	13.13 Put	Bond Future	2343.3900	2.3434	2233.8700	2.2339	4.674	0.0000	0.0000
2024/03/22	R053	01/08/2024		Bond Future	12.8908	94.4820	12.9114	94.3404	0.160	0.0000	0.0000
2024/03/22	R053	07/11/2024		Bond Future	13.0329	90.8377	13.0544	90.6929	0.165	0.0000	0.0000
2024/03/22	R053	07/11/2024	12.80 Call	Bond Future	3169.8900	3.1699	3016.3400	3.0163	4.844	0.0000	0.0000
2024/03/22	R053	07/11/2024	12.80 Put	Bond Future	4764.7500	4.7648	4756.0200	4.7560	0.183	0.0000	0.0000
2024/03/22	R053	07/11/2024	12.81 Call	Bond Future	3202.8400	3.2028	3048.7700	3.0488	4.810	0.0000	0.0000
2024/03/22	R053	07/11/2024	12.81 Put	Bond Future	4728.1400	4.7281	4718.8900	4.7189	0.196	0.0000	0.0000
2024/03/22	R053	07/11/2024	12.79 Call	Bond Future	3136.8100	3.1368	2983.7800	2.9838	4.879	0.0000	0.0000
2024/03/22	R053	07/11/2024	12.79 Put	Bond Future	4801.3200	4.8013	4793.1100	4.7931	0.171	0.0000	0.0000
2024/03/22	R053	06/02/2025		Bond Future	13.1785	92.7804	13.2001	92.6379	0.164	0.0000	0.0000
2024/03/22	R053	06/02/2025	12.94 Call	Bond Future	3806.5300	3.8065	3726.1600	3.7262	2.111	0.0000	0.0000
2024/03/22	R053	06/02/2025	12.94 Put	Bond Future	5406.3900	5.4064	5468.5100	5.4685	1.149	0.0000	0.0000
2024/03/22	R053	08/05/2025		Bond Future	13.3384	88.8376	13.3607	88.6938	0.167	0.0000	0.0000
2024/03/22	R053	08/05/2025	12.64 Call	Bond Future	3091.1100	3.0911	3060.7700	3.0608	0.982	0.0000	0.0000
2024/03/22	R053	08/05/2025	12.64 Put	Bond Future	7820.7000	7.8207	7934.1600	7.9342	1.451	0.0000	0.0000
2024/03/22	R186	02/05/2024		Bond Future	9.1630	106.9930	9.1588	107.0027	0.045	0.0000	0.0000
2024/03/22	R186	02/05/2024	8.00 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/03/22	R186	02/05/2024	8.00 Put	Bond Future	2758.1900	2.7582	2748.4900	2.7485	0.352	0.0000	0.0000
2024/03/22	R186	02/05/2024	8.01 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/03/22	R186	02/05/2024	8.01 Put	Bond Future	2734.0700	2.7341	2724.3700	2.7244	0.355	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
2024/03/22	R186	02/05/2024	7.99 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.0000	0.0000
2024/03/22	R186	02/05/2024	7.99 Put	Bond Future	2782.3100	2.7823	2772.6100	2.7726	0.349	0.0000
2024/03/22	R186	02/05/2024	10.40 Call	Bond Future	2853.0300	2.8530	2857.1500	2.8572	0.144	0.0000
2024/03/22	R186	02/05/2024	10.40 Put	Bond Future	18.8000	0.0188	13.2200	0.0132	29.681	0.0000
2024/03/22	R186	02/05/2024	9.73 Put	Bond Future	116.2600	0.1163	91.1000	0.0911	21.641	0.0000
2024/03/22	R186	02/05/2024	9.73 Call	Bond Future	1427.8900	1.4279	1412.4300	1.4124	1.083	0.0000
2024/03/22	R186	01/08/2024	8.69 Call	Bond Future	322.4600	0.3225	278.3500	0.2784	13.679	0.0000
2024/03/22	R186	01/08/2024	8.69 Put	Bond Future	1401.8300	1.4018	1350.7000	1.3507	3.647	0.0000
2024/03/22	R186	01/08/2024	8.70 Call	Bond Future	329.9900	0.3300	285.1200	0.2851	13.597	0.0000
2024/03/22	R186	01/08/2024	8.70 Put	Bond Future	1387.7800	1.3878	1335.8900	1.3359	3.739	0.0000
2024/03/22	R186	01/08/2024	8.68 Call	Bond Future	315.2400	0.3152	271.8900	0.2719	13.751	0.0000
2024/03/22	R186	01/08/2024	8.68 Put	Bond Future	1416.1900	1.4162	1365.8200	1.3658	3.557	0.0000
2024/03/22	R186	01/08/2024		Bond Future	9.1936	104.0285	9.1903	104.0356	0.036	0.0000
2024/03/22	R186	07/11/2024		Bond Future	9.2359	106.4819	9.2320	106.4892	0.042	0.0000
2024/03/22	R186	07/11/2024	9.14 Call	Bond Future	882.0300	0.8820	879.9900	0.8800	0.231	0.0000
2024/03/22	R186	07/11/2024	9.14 Put	Bond Future	1065.0200	1.0650	1055.6200	1.0556	0.883	0.0000
2024/03/22	R186	07/11/2024	9.15 Call	Bond Future	892.9800	0.8930	890.9600	0.8910	0.226	0.0000
2024/03/22	R186	07/11/2024	9.15 Put	Bond Future	1056.8700	1.0569	1047.4900	1.0475	0.888	0.0000
2024/03/22	R186	07/11/2024	9.13 Call	Bond Future	871.1300	0.8711	868.7500	0.8688	0.273	0.0000
2024/03/22	R186	07/11/2024	9.13 Put	Bond Future	1073.2300	1.0732	1063.4900	1.0635	0.908	0.0000
2024/03/22	R186	06/02/2025		Bond Future	9.3205	103.4454	9.3124	103.4591	0.087	0.0000
2024/03/22	R186	06/02/2025	9.03 Call	Bond Future	785.5400	0.7855	784.5100	0.7845	0.131	0.0000
2024/03/22	R186	06/02/2025	9.03 Put	Bond Future	1279.2200	1.2792	1264.5200	1.2645	1.149	0.0000
2024/03/22	R186	08/05/2025		Bond Future	9.4780	105.5955	9.4673	105.6113	0.113	0.0000
2024/03/22	R186	08/05/2025	8.47 Call	Bond Future	372.3600	0.3724	353.8000	0.3538	4.984	0.0000
2024/03/22	R186	08/05/2025	8.47 Put	Bond Future	1874.9200	1.8749	1840.5600	1.8406	1.833	0.0000
2024/03/22	R202	02/05/2024		Bond Future	260.0721	260.0721	259.8306	259.8306	0.093	0.0000
2024/03/22	R202	01/08/2024		Bond Future	260.7557	260.7557	260.5017	260.5017	0.097	0.0000
2024/03/22	R202	07/11/2024		Bond Future	266.9727	266.9727	266.7128	266.7128	0.097	0.0000
2024/03/22	R202	06/02/2025		Bond Future	267.5423	267.5423	267.2911	267.2911	0.094	0.0000
2024/03/22	R202	06/02/2025	266.79 Call	Bond Future	752.3000	0.7523	501.1400	0.5011	33.386	0.0000
2024/03/22	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/22	R202	08/05/2025		Bond Future	273.1749	273.1749	272.9232	272.9232	0.092	0.0000
2024/03/22	R202	08/05/2025	272.31 Call	Bond Future	864.9100	0.8649	613.2200	0.6132	29.100	0.0000
2024/03/22	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/22	R209	02/05/2024		Bond Future	12.1916	63.8019	12.2163	63.6907	0.202	0.0000
2024/03/22	R209	02/05/2024	11.18 Call	Bond Future	22.9700	0.0230	14.0200	0.0140	38.964	0.0000
2024/03/22	R209	02/05/2024	11.18 Put	Bond Future	4827.3500	4.8274	4929.5400	4.9295	2.117	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	
2024/03/22	R209	02/05/2024	11.19 Call	Bond Future	24.3700	0.0244	14.8600	0.0149	39.023	0.0000	0.0000
2024/03/22	R209	02/05/2024	11.19 Put	Bond Future	4778.8500	4.7789	4880.4800	4.8805	2.127	0.0000	0.0000
2024/03/22	R209	02/05/2024	11.17 Call	Bond Future	21.6600	0.0217	13.2400	0.0132	38.873	0.0000	0.0000
2024/03/22	R209	02/05/2024	11.17 Put	Bond Future	4876.0000	4.8760	4978.7200	4.9787	2.107	0.0000	0.0000
2024/03/22	R209	01/08/2024		Bond Future	12.3052	65.1995	12.3312	65.0841	0.211	0.0000	0.0000
2024/03/22	R209	01/08/2024	11.79 Call	Bond Future	861.8100	0.8618	795.5900	0.7956	7.684	0.0000	0.0000
2024/03/22	R209	01/08/2024	11.79 Put	Bond Future	3210.6900	3.2107	3259.8200	3.2598	1.530	0.0000	0.0000
2024/03/22	R209	01/08/2024	11.80 Call	Bond Future	877.3800	0.8774	810.5300	0.8105	7.619	0.0000	0.0000
2024/03/22	R209	01/08/2024	11.80 Put	Bond Future	3179.5300	3.1795	3228.0300	3.2280	1.525	0.0000	0.0000
2024/03/22	R209	01/08/2024	11.78 Call	Bond Future	846.4100	0.8464	780.8200	0.7808	7.749	0.0000	0.0000
2024/03/22	R209	01/08/2024	11.78 Put	Bond Future	3242.0600	3.2421	3291.8200	3.2918	1.535	0.0000	0.0000
2024/03/22	R209	07/11/2024		Bond Future	12.4357	63.5800	12.4627	63.4620	0.217	0.0000	0.0000
2024/03/22	R209	07/11/2024	12.22 Call	Bond Future	2074.1300	2.0741	1916.3000	1.9163	7.609	0.0000	0.0000
2024/03/22	R209	07/11/2024	12.22 Put	Bond Future	3026.1200	3.0261	2986.2800	2.9863	1.317	0.0000	0.0000
2024/03/22	R209	07/11/2024	12.23 Call	Bond Future	2095.3700	2.0954	1937.0900	1.9371	7.554	0.0000	0.0000
2024/03/22	R209	07/11/2024	12.23 Put	Bond Future	3002.7800	3.0028	2962.4900	2.9625	1.342	0.0000	0.0000
2024/03/22	R209	07/11/2024	12.21 Call	Bond Future	2052.8000	2.0528	1895.6100	1.8956	7.657	0.0000	0.0000
2024/03/22	R209	07/11/2024	12.21 Put	Bond Future	3049.4200	3.0494	3010.2200	3.0102	1.285	0.0000	0.0000
2024/03/22	R209	06/02/2025		Bond Future	12.5714	64.9405	12.5986	64.8237	0.217	0.0000	0.0000
2024/03/22	R209	06/02/2025	12.44 Call	Bond Future	2509.2100	2.5092	2397.1700	2.3972	4.465	0.0000	0.0000
2024/03/22	R209	06/02/2025	12.44 Put	Bond Future	3076.6900	3.0767	3081.4200	3.0814	0.154	0.0000	0.0000
2024/03/22	R209	08/05/2025		Bond Future	12.7222	63.1350	12.7502	63.0169	0.221	0.0000	0.0000
2024/03/22	R209	08/05/2025	11.89 Call	Bond Future	1556.3700	1.5564	1368.1500	1.3682	12.094	0.0000	0.0000
2024/03/22	R209	08/05/2025	11.89 Put	Bond Future	5201.2000	5.2012	5131.0700	5.1311	1.348	0.0000	0.0000
2024/03/22	R210	02/05/2024		Bond Future	232.9236	232.9236	233.0634	233.0634	0.060	0.0000	0.0000
2024/03/22	R210	01/08/2024		Bond Future	238.0828	238.0828	238.2191	238.2191	0.057	0.0000	0.0000
2024/03/22	R210	07/11/2024		Bond Future	240.4290	240.4290	240.5684	240.5684	0.058	0.0000	0.0000
2024/03/22	R210	06/02/2025		Bond Future	245.6335	245.6335	245.7897	245.7897	0.064	0.0000	0.0000
2024/03/22	R210	06/02/2025	239.61 Call	Bond Future	6023.5000	6.0235	6179.6900	6.1797	2.593	0.0000	0.0000
2024/03/22	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	R210	08/05/2025		Bond Future	247.4038	247.4038	247.5665	247.5665	0.066	0.0000	0.0000
2024/03/22	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	R210	08/05/2025	248.03 Put	Bond Future	626.1800	0.6262	463.4600	0.4635	25.986	0.0000	0.0000
2024/03/22	R213	02/05/2024	10.29 Call	Bond Future	109.6000	0.1096	97.5300	0.0975	11.013	0.0000	0.0000
2024/03/22	R213	02/05/2024	10.29 Put	Bond Future	2833.0500	2.8331	2840.6300	2.8406	0.268	0.0000	0.0000
2024/03/22	R213	02/05/2024	10.30 Call	Bond Future	115.3100	0.1153	102.9800	0.1030	10.693	0.0000	0.0000
2024/03/22	R213	02/05/2024	10.30 Put	Bond Future	2795.5500	2.7956	2802.8700	2.8029	0.262	0.0000	0.0000
2024/03/22	R213	02/05/2024	10.28 Call	Bond Future	104.1000	0.1041	92.2900	0.0923	11.345	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	
2024/03/22	R213	02/05/2024	10.28 Put	Bond Future	2870.7800	2.8708	2878.6200	2.8786	0.273	0.0000	0.0000
2024/03/22	R213	02/05/2024		Bond Future	10.9332	82.7273	10.9380	82.7077	0.043	0.0000	0.0000
2024/03/22	R213	01/08/2024		Bond Future	11.0277	84.5395	11.0332	84.5171	0.050	0.0000	0.0000
2024/03/22	R213	01/08/2024	10.87 Call	Bond Future	1408.8000	1.4088	1338.0400	1.3380	5.023	0.0000	0.0000
2024/03/22	R213	01/08/2024	10.87 Put	Bond Future	2048.2200	2.0482	1999.8600	1.9999	2.361	0.0000	0.0000
2024/03/22	R213	01/08/2024	10.88 Call	Bond Future	1428.4500	1.4285	1357.3200	1.3573	4.980	0.0000	0.0000
2024/03/22	R213	01/08/2024	10.88 Put	Bond Future	2027.1300	2.0271	1978.4000	1.9784	2.404	0.0000	0.0000
2024/03/22	R213	01/08/2024	10.86 Call	Bond Future	1389.2800	1.3893	1318.9200	1.3189	5.064	0.0000	0.0000
2024/03/22	R213	01/08/2024	10.86 Put	Bond Future	2069.4700	2.0695	2021.5100	2.0215	2.318	0.0000	0.0000
2024/03/22	R213	07/11/2024		Bond Future	11.1474	82.9717	11.1532	82.9489	0.052	0.0000	0.0000
2024/03/22	R213	07/11/2024	11.22 Call	Bond Future	2468.4100	2.4684	2389.9500	2.3900	3.179	0.0000	0.0000
2024/03/22	R213	07/11/2024	11.22 Put	Bond Future	2184.9400	2.1849	2129.2800	2.1293	2.547	0.0000	0.0000
2024/03/22	R213	07/11/2024	11.23 Call	Bond Future	2490.5000	2.4905	2412.0100	2.4120	3.152	0.0000	0.0000
2024/03/22	R213	07/11/2024	11.23 Put	Bond Future	2168.1000	2.1681	2112.4100	2.1124	2.569	0.0000	0.0000
2024/03/22	R213	07/11/2024	11.21 Call	Bond Future	2446.4100	2.4464	2367.9800	2.3680	3.206	0.0000	0.0000
2024/03/22	R213	07/11/2024	11.21 Put	Bond Future	2201.9000	2.2019	2146.2700	2.1463	2.526	0.0000	0.0000
2024/03/22	R213	06/02/2025		Bond Future	11.2835	84.7480	11.2884	84.7295	0.043	0.0000	0.0000
2024/03/22	R213	06/02/2025	11.35 Call	Bond Future	2721.6000	2.7216	2721.8100	2.7218	0.008	0.0000	0.0000
2024/03/22	R213	06/02/2025	11.35 Put	Bond Future	2470.2300	2.4702	2488.8800	2.4889	0.755	0.0000	0.0000
2024/03/22	R213	08/05/2025		Bond Future	11.4354	82.9504	11.4401	82.9330	0.041	0.0000	0.0000
2024/03/22	R213	08/05/2025	10.52 Call	Bond Future	1298.1700	1.2982	1224.5100	1.2245	5.674	0.0000	0.0000
2024/03/22	R213	08/05/2025	10.52 Put	Bond Future	4737.5900	4.7376	4681.2900	4.6813	1.188	0.0000	0.0000
2024/03/22	R214	02/05/2024	13.52 Call	Bond Future	4088.8100	4.0888	3927.5400	3.9275	3.944	0.0000	0.0000
2024/03/22	R214	02/05/2024	13.52 Put	Bond Future	132.2200	0.1322	128.8900	0.1289	2.519	0.0000	0.0000
2024/03/22	R214	02/05/2024	12.87 Call	Bond Future	1832.9700	1.8330	1690.4000	1.6904	7.778	0.0000	0.0000
2024/03/22	R214	02/05/2024	12.87 Put	Bond Future	628.8200	0.6288	644.1900	0.6442	2.444	0.0000	0.0000
2024/03/22	R214	02/05/2024	12.12 Put	Bond Future	2539.1500	2.5392	2641.6300	2.6416	4.036	0.0000	0.0000
2024/03/22	R214	02/05/2024	12.12 Call	Bond Future	282.8500	0.2829	227.3900	0.2274	19.608	0.0000	0.0000
2024/03/22	R214	02/05/2024	12.14 Put	Bond Future	2463.5100	2.4635	2563.3300	2.5633	4.052	0.0000	0.0000
2024/03/22	R214	02/05/2024	12.14 Call	Bond Future	303.7200	0.3037	245.6000	0.2456	19.136	0.0000	0.0000
2024/03/22	R214	02/05/2024	11.47 Call	Bond Future	11.0100	0.0110	6.6200	0.0066	39.873	0.0000	0.0000
2024/03/22	R214	02/05/2024	11.47 Put	Bond Future	5538.8200	5.5388	5692.3700	5.6924	2.772	0.0000	0.0000
2024/03/22	R214	02/05/2024	11.48 Call	Bond Future	11.7500	0.0118	7.1100	0.0071	39.489	0.0000	0.0000
2024/03/22	R214	02/05/2024	11.48 Put	Bond Future	5487.1800	5.4872	5640.4800	5.6405	2.794	0.0000	0.0000
2024/03/22	R214	02/05/2024	11.46 Call	Bond Future	10.3000	0.0103	6.1600	0.0062	40.194	0.0000	0.0000
2024/03/22	R214	02/05/2024	11.46 Put	Bond Future	5590.5500	5.5906	5744.3500	5.7444	2.751	0.0000	0.0000
2024/03/22	R214	02/05/2024		Bond Future	12.6011	58.9762	12.6359	58.8182	0.276	0.0000	0.0000
2024/03/22	R214	01/08/2024		Bond Future	12.7134	60.2680	12.7498	60.1050	0.286	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	
2024/03/22	R214	01/08/2024	12.17 Call	Bond Future	888.9700	0.8890	802.0300	0.8020	9.780	0.0000	0.0000
2024/03/22	R214	01/08/2024	12.17 Put	Bond Future	3410.7500	3.4108	3486.8300	3.4868	2.231	0.0000	0.0000
2024/03/22	R214	01/08/2024	12.18 Call	Bond Future	904.7300	0.9047	816.9600	0.8170	9.701	0.0000	0.0000
2024/03/22	R214	01/08/2024	12.18 Put	Bond Future	3378.5700	3.3786	3453.8200	3.4538	2.227	0.0000	0.0000
2024/03/22	R214	01/08/2024	12.16 Call	Bond Future	873.2400	0.8732	787.1500	0.7872	9.859	0.0000	0.0000
2024/03/22	R214	01/08/2024	12.16 Put	Bond Future	3443.0200	3.4430	3519.9500	3.5200	2.234	0.0000	0.0000
2024/03/22	R214	07/11/2024		Bond Future	12.8453	58.3821	12.8832	58.2153	0.295	0.0000	0.0000
2024/03/22	R214	07/11/2024	12.61 Call	Bond Future	2139.5500	2.1396	2011.4200	2.0114	5.989	0.0000	0.0000
2024/03/22	R214	07/11/2024	12.61 Put	Bond Future	3194.1100	3.1941	3232.7700	3.2328	1.210	0.0000	0.0000
2024/03/22	R214	07/11/2024	12.62 Call	Bond Future	2161.2200	2.1612	2032.7500	2.0328	5.944	0.0000	0.0000
2024/03/22	R214	07/11/2024	12.62 Put	Bond Future	3170.3500	3.1704	3208.6700	3.2087	1.209	0.0000	0.0000
2024/03/22	R214	07/11/2024	12.60 Call	Bond Future	2117.8100	2.1178	1990.2100	1.9902	6.025	0.0000	0.0000
2024/03/22	R214	07/11/2024	12.60 Put	Bond Future	3217.8400	3.2178	3257.0300	3.2570	1.218	0.0000	0.0000
2024/03/22	R214	06/02/2025		Bond Future	12.9839	59.6314	13.0224	59.4645	0.297	0.0000	0.0000
2024/03/22	R214	06/02/2025	12.71 Call	Bond Future	2298.3300	2.2983	2209.5700	2.2096	3.862	0.0000	0.0000
2024/03/22	R214	06/02/2025	12.71 Put	Bond Future	3507.5100	3.5075	3585.6500	3.5857	2.228	0.0000	0.0000
2024/03/22	R214	08/05/2025		Bond Future	13.1287	57.5644	13.1684	57.3950	0.303	0.0000	0.0000
2024/03/22	R214	08/05/2025	12.40 Call	Bond Future	1776.5900	1.7766	1656.5200	1.6565	6.758	0.0000	0.0000
2024/03/22	R214	08/05/2025	12.40 Put	Bond Future	5026.5400	5.0265	5075.8100	5.0758	0.980	0.0000	0.0000
2024/03/22	R248	02/05/2024	11.40 Put	Bond Future	8381.3200	8.3813	8541.1100	8.5411	1.907	0.0000	0.0000
2024/03/22	R248	02/05/2024	11.40 Call	Bond Future	2.4200	0.0024	1.3100	0.0013	45.868	0.0000	0.0000
2024/03/22	R248	02/05/2024	12.40 Put	Bond Future	2702.6900	2.7027	2786.1000	2.7861	3.086	0.0000	0.0000
2024/03/22	R248	02/05/2024	12.40 Call	Bond Future	497.1700	0.4972	419.6800	0.4197	15.586	0.0000	0.0000
2024/03/22	R248	02/05/2024	13.16 Call	Bond Future	2595.1500	2.5952	2437.0000	2.4370	6.094	0.0000	0.0000
2024/03/22	R248	02/05/2024	13.16 Put	Bond Future	657.2000	0.6572	659.9500	0.6600	0.418	0.0000	0.0000
2024/03/22	R248	02/05/2024		Bond Future	12.7946	71.6375	12.8242	71.4766	0.232	0.0000	0.0000
2024/03/22	R248	02/05/2024	11.47 Call	Bond Future	4.1900	0.0042	2.3800	0.0024	43.198	0.0000	0.0000
2024/03/22	R248	02/05/2024	11.47 Put	Bond Future	7921.4500	7.9215	8080.5400	8.0805	2.008	0.0000	0.0000
2024/03/22	R248	02/05/2024	11.48 Call	Bond Future	4.5200	0.0045	2.5800	0.0026	42.920	0.0000	0.0000
2024/03/22	R248	02/05/2024	11.48 Put	Bond Future	7856.2200	7.8562	8015.1800	8.0152	2.023	0.0000	0.0000
2024/03/22	R248	02/05/2024	11.46 Call	Bond Future	3.8800	0.0039	2.1900	0.0022	43.557	0.0000	0.0000
2024/03/22	R248	02/05/2024	11.46 Put	Bond Future	7986.8000	7.9868	8146.0100	8.1460	1.993	0.0000	0.0000
2024/03/22	R248	01/08/2024		Bond Future	12.9151	73.2067	12.9463	73.0403	0.242	0.0000	0.0000
2024/03/22	R248	01/08/2024	12.31 Call	Bond Future	962.3000	0.9623	871.9400	0.8719	9.390	0.0000	0.0000
2024/03/22	R248	01/08/2024	12.31 Put	Bond Future	4336.1600	4.3362	4412.2500	4.4123	1.755	0.0000	0.0000
2024/03/22	R248	01/08/2024	12.32 Call	Bond Future	980.2800	0.9803	889.0000	0.8890	9.312	0.0000	0.0000
2024/03/22	R248	01/08/2024	12.32 Put	Bond Future	4296.0400	4.2960	4371.2100	4.3712	1.750	0.0000	0.0000
2024/03/22	R248	01/08/2024	12.30 Call	Bond Future	944.6700	0.9447	855.2200	0.8552	9.469	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	
2024/03/22	R248	01/08/2024	12.30 Put	Bond Future	4376.7100	4.3767	4453.7100	4.4537	1.759	0.0000	0.0000
2024/03/22	R248	07/11/2024	12.79 Call	Bond Future	2503.9600	2.5040	2366.1200	2.3661	5.505	0.0000	0.0000
2024/03/22	R248	07/11/2024	12.79 Put	Bond Future	3925.9300	3.9259	3958.3200	3.9583	0.825	0.0000	0.0000
2024/03/22	R248	07/11/2024	12.80 Call	Bond Future	2529.7200	2.5297	2391.3300	2.3913	5.471	0.0000	0.0000
2024/03/22	R248	07/11/2024	12.80 Put	Bond Future	3897.3400	3.8973	3929.1800	3.9292	0.817	0.0000	0.0000
2024/03/22	R248	07/11/2024	12.78 Call	Bond Future	2478.5400	2.4785	2341.2600	2.3413	5.539	0.0000	0.0000
2024/03/22	R248	07/11/2024	12.78 Put	Bond Future	3954.9400	3.9549	3987.8900	3.9879	0.833	0.0000	0.0000
2024/03/22	R248	07/11/2024		Bond Future	13.0562	70.4810	13.0888	70.3108	0.249	0.0000	0.0000
2024/03/22	R248	06/02/2025		Bond Future	13.2044	71.9890	13.2375	71.8193	0.251	0.0000	0.0000
2024/03/22	R248	06/02/2025	12.71 Call	Bond Future	2371.5600	2.3716	2375.5800	2.3756	0.170	0.0000	0.0000
2024/03/22	R248	06/02/2025	12.71 Put	Bond Future	4998.9600	4.9990	5172.6900	5.1727	3.475	0.0000	0.0000
2024/03/22	R248	08/05/2025		Bond Future	13.3590	69.0335	13.3932	68.8615	0.256	0.0000	0.0000
2024/03/22	R248	08/05/2025	12.60 Call	Bond Future	2241.3200	2.2413	2314.5600	2.3146	3.268	0.0000	0.0000
2024/03/22	R248	08/05/2025	12.60 Put	Bond Future	6264.3700	6.2644	6509.5700	6.5096	3.914	0.0000	0.0000
2024/03/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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