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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/03/2024 TO 26/03/2024

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
2024/03/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/26	2025	02/05/2024		Bond Future	179.0905	179.0905	178.9475	0.080	0.0000	0.0000
2024/03/26	2025	01/08/2024		Bond Future	181.2196	181.2196	181.0734	0.081	0.0000	0.0000
2024/03/26	2025	07/11/2024		Bond Future	185.5409	185.5409	185.3933	0.080	0.0000	0.0000
2024/03/26	2029	02/05/2024		Bond Future	129.0753	129.0753	129.1353	0.046	0.0000	0.0000
2024/03/26	2029	01/08/2024		Bond Future	131.9307	131.9307	131.9921	0.047	0.0000	0.0000
2024/03/26	2029	07/11/2024		Bond Future	133.6783	133.6783	133.7425	0.048	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	
2024/03/26	2029	06/02/2025		Bond Future	136.5804	136.5804	136.6484	136.6484	0.050	0.0000	0.0000
2024/03/26	2029	06/02/2025	132.40 Call	Bond Future	4180.4000	4.1804	4248.4300	4.2484	1.627	0.0000	0.0000
2024/03/26	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	2029	08/05/2025		Bond Future	138.0312	138.0312	138.1032	138.1032	0.052	0.0000	0.0000
2024/03/26	2029	08/05/2025	137.85 Call	Bond Future	181.1500	0.1812	253.2000	0.2532	39.774	0.0000	0.0000
2024/03/26	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	2030	02/05/2024	10.62 Put	Bond Future	599.1600	0.5992	766.5200	0.7665	27.932	0.0000	0.0000
2024/03/26	2030	02/05/2024	10.62 Call	Bond Future	1202.3400	1.2023	947.8700	0.9479	21.165	0.0000	0.0000
2024/03/26	2030	02/05/2024	11.12 Put	Bond Future	173.3100	0.1733	232.6500	0.2327	34.239	0.0000	0.0000
2024/03/26	2030	02/05/2024	11.12 Call	Bond Future	2709.1900	2.7092	2346.7000	2.3467	13.380	0.0000	0.0000
2024/03/26	2030	02/05/2024	13.15 Call	Bond Future	9863.5700	9.8636	9441.7700	9.4418	4.276	0.0000	0.0000
2024/03/26	2030	02/05/2024	13.15 Put	Bond Future	0.0500	0.0001	0.0800	0.0001	60.000	0.0000	0.0000
2024/03/26	2030	02/05/2024	9.82 Call	Bond Future	61.3400	0.0613	33.0100	0.0330	46.185	0.0000	0.0000
2024/03/26	2030	02/05/2024	9.82 Put	Bond Future	2662.9800	2.6630	3056.4800	3.0565	14.777	0.0000	0.0000
2024/03/26	2030	02/05/2024	9.83 Call	Bond Future	65.2300	0.0652	35.3800	0.0354	45.761	0.0000	0.0000
2024/03/26	2030	02/05/2024	9.83 Put	Bond Future	2625.9300	2.6259	3017.9100	3.0179	14.927	0.0000	0.0000
2024/03/26	2030	02/05/2024	9.81 Call	Bond Future	57.6600	0.0577	30.7900	0.0308	46.601	0.0000	0.0000
2024/03/26	2030	02/05/2024	9.81 Put	Bond Future	2700.2600	2.7003	3095.2200	3.0952	14.627	0.0000	0.0000
2024/03/26	2030	02/05/2024		Bond Future	10.4667	91.6695	10.5738	91.2477	1.023	0.0000	0.0000
2024/03/26	2030	02/05/2024	9.66 Put	Bond Future	3279.9400	3.2799	3691.0000	3.6910	12.533	0.0000	0.0000
2024/03/26	2030	02/05/2024	9.66 Call	Bond Future	20.2200	0.0202	9.4500	0.0095	53.264	0.0000	0.0000
2024/03/26	2030	02/05/2024	10.16 Put	Bond Future	1544.5400	1.5445	1859.0100	1.8590	20.360	0.0000	0.0000
2024/03/26	2030	02/05/2024	10.16 Call	Bond Future	322.2000	0.3222	214.8400	0.2148	33.321	0.0000	0.0000
2024/03/26	2030	02/05/2024	11.94 Call	Bond Future	5610.5700	5.6106	5195.4700	5.1955	7.399	0.0000	0.0000
2024/03/26	2030	02/05/2024	11.94 Put	Bond Future	17.1500	0.0172	23.8800	0.0239	39.242	0.0000	0.0000
2024/03/26	2030	02/05/2024	12.38 Call	Bond Future	7181.5100	7.1815	6760.9300	6.7609	5.856	0.0000	0.0000
2024/03/26	2030	02/05/2024	12.38 Put	Bond Future	2.8500	0.0029	4.1000	0.0041	43.860	0.0000	0.0000
2024/03/26	2030	02/05/2024	10.82 Put	Bond Future	372.9600	0.3730	487.6500	0.4877	30.751	0.0000	0.0000
2024/03/26	2030	02/05/2024	10.82 Call	Bond Future	1755.5800	1.7556	1448.4400	1.4484	17.495	0.0000	0.0000
2024/03/26	2030	01/08/2024	10.38 Call	Bond Future	1176.2400	1.1762	992.9400	0.9929	15.584	0.0000	0.0000
2024/03/26	2030	01/08/2024	10.38 Put	Bond Future	1869.2700	1.8693	2117.0000	2.1170	13.253	0.0000	0.0000
2024/03/26	2030	01/08/2024	10.39 Call	Bond Future	1193.8900	1.1939	1008.8200	1.0088	15.501	0.0000	0.0000
2024/03/26	2030	01/08/2024	10.39 Put	Bond Future	1848.4400	1.8484	2094.4000	2.0944	13.306	0.0000	0.0000
2024/03/26	2030	01/08/2024	10.37 Call	Bond Future	1158.5300	1.1585	977.0200	0.9770	15.667	0.0000	0.0000
2024/03/26	2030	01/08/2024	10.37 Put	Bond Future	1890.0500	1.8901	2139.5700	2.1396	13.202	0.0000	0.0000
2024/03/26	2030	01/08/2024		Bond Future	10.5609	89.6692	10.6743	89.2382	1.074	0.0000	0.0000
2024/03/26	2030	07/11/2024		Bond Future	10.6634	91.7840	10.7839	91.3438	1.129	0.0000	0.0000
2024/03/26	2030	07/11/2024	10.75 Call	Bond Future	2214.3800	2.2144	1981.5800	1.9816	10.513	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	
2024/03/26	2030	07/11/2024	10.75 Put	Bond Future	1897.7600	1.8978	2105.1200	2.1051	10.927	0.0000	0.0000
2024/03/26	2030	07/11/2024	10.76 Call	Bond Future	2235.4600	2.2355	2001.4000	2.0014	10.470	0.0000	0.0000
2024/03/26	2030	07/11/2024	10.76 Put	Bond Future	1882.3600	1.8824	2088.4600	2.0885	10.949	0.0000	0.0000
2024/03/26	2030	07/11/2024	10.74 Call	Bond Future	2193.3900	2.1934	1961.8400	1.9618	10.557	0.0000	0.0000
2024/03/26	2030	07/11/2024	10.74 Put	Bond Future	1913.2800	1.9133	2121.8900	2.1219	10.903	0.0000	0.0000
2024/03/26	2030	06/02/2025		Bond Future	10.7825	89.7442	10.9102	89.2962	1.184	0.0000	0.0000
2024/03/26	2030	06/02/2025	10.68 Call	Bond Future	2084.2400	2.0842	1869.5900	1.8696	10.299	0.0000	0.0000
2024/03/26	2030	06/02/2025	10.68 Put	Bond Future	2446.1300	2.4461	2679.4400	2.6794	9.538	0.0000	0.0000
2024/03/26	2030	08/05/2025		Bond Future	10.9404	91.6109	11.0759	91.1557	1.239	0.0000	0.0000
2024/03/26	2030	08/05/2025	9.93 Call	Bond Future	994.0100	0.9940	867.4700	0.8675	12.730	0.0000	0.0000
2024/03/26	2030	08/05/2025	9.93 Put	Bond Future	4480.6300	4.4806	4809.3200	4.8093	7.336	0.0000	0.0000
2024/03/26	2030	08/05/2025	11.86 Call	Bond Future	4516.7700	4.5168	4207.4100	4.2074	6.849	0.0000	0.0000
2024/03/26	2030	08/05/2025	11.86 Put	Bond Future	1483.0700	1.4831	1628.9400	1.6289	9.836	0.0000	0.0000
2024/03/26	2030	08/05/2025	10.31 Put	Bond Future	3636.1200	3.6361	3925.5800	3.9256	7.961	0.0000	0.0000
2024/03/26	2030	08/05/2025	10.31 Call	Bond Future	1480.0900	1.4801	1314.3200	1.3143	11.200	0.0000	0.0000
2024/03/26	2032	02/05/2024	11.81 Call	Bond Future	2545.1600	2.5452	2140.3500	2.1404	15.905	0.0000	0.0000
2024/03/26	2032	02/05/2024	11.81 Put	Bond Future	303.1600	0.3032	405.7000	0.4057	33.824	0.0000	0.0000
2024/03/26	2032	02/05/2024	11.21 Call	Bond Future	688.9100	0.6889	485.6300	0.4856	29.507	0.0000	0.0000
2024/03/26	2032	02/05/2024	11.21 Put	Bond Future	1165.2100	1.1652	1469.2800	1.4693	26.096	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.57 Put	Bond Future	3520.4200	3.5204	4018.9900	4.0190	14.162	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.57 Call	Bond Future	14.3500	0.0144	5.5700	0.0056	61.185	0.0000	0.0000
2024/03/26	2032	02/05/2024	11.28 Call	Bond Future	853.4100	0.8534	620.4700	0.6205	27.295	0.0000	0.0000
2024/03/26	2032	02/05/2024	11.28 Put	Bond Future	1006.6000	1.0066	1281.0100	1.2810	27.261	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.30 Put	Bond Future	4826.4900	4.8265	5333.6300	5.3336	10.507	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.30 Call	Bond Future	0.2600	0.0003	0.0500	0.0001	80.769	0.0000	0.0000
2024/03/26	2032	02/05/2024		Bond Future	11.3133	85.0911	11.4242	84.5837	0.980	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.55 Call	Bond Future	11.5000	0.0115	4.3200	0.0043	62.435	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.55 Put	Bond Future	3614.4900	3.6145	4114.6600	4.1147	13.838	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.56 Call	Bond Future	12.8600	0.0129	4.9100	0.0049	61.820	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.56 Put	Bond Future	3567.3800	3.5674	4066.7800	4.0668	13.999	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.54 Call	Bond Future	10.2600	0.0103	3.7800	0.0038	63.158	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.54 Put	Bond Future	3661.7700	3.6618	4162.6400	4.1626	13.678	0.0000	0.0000
2024/03/26	2032	02/05/2024	13.35 Call	Bond Future	8721.8600	8.7219	8216.6800	8.2167	5.792	0.0000	0.0000
2024/03/26	2032	02/05/2024	13.35 Put	Bond Future	5.7200	0.0057	7.8900	0.0079	37.937	0.0000	0.0000
2024/03/26	2032	02/05/2024	11.35 Put	Bond Future	866.2300	0.8662	1111.9700	1.1120	28.369	0.0000	0.0000
2024/03/26	2032	02/05/2024	11.35 Call	Bond Future	1034.5500	1.0346	772.9400	0.7729	25.287	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.65 Put	Bond Future	3151.4300	3.1514	3641.0400	3.6410	15.536	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.65 Call	Bond Future	31.6600	0.0317	13.9200	0.0139	56.033	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	
2024/03/26	2032	02/05/2024	10.36 Put	Bond Future	4531.4500	4.5315	5038.2100	5.0382	11.183	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.36 Call	Bond Future	0.7900	0.0008	0.2000	0.0002	74.684	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.86 Put	Bond Future	2264.2100	2.2642	2706.2500	2.7063	19.523	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.86 Call	Bond Future	148.0800	0.1481	82.7700	0.0828	44.105	0.0000	0.0000
2024/03/26	2032	02/05/2024	12.90 Call	Bond Future	6915.8700	6.9159	6416.0600	6.4161	7.227	0.0000	0.0000
2024/03/26	2032	02/05/2024	12.90 Put	Bond Future	19.9600	0.0200	27.5000	0.0275	37.776	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.59 Put	Bond Future	3426.9900	3.4270	3923.7500	3.9238	14.496	0.0000	0.0000
2024/03/26	2032	02/05/2024	10.59 Call	Bond Future	17.7000	0.0177	7.1100	0.0071	59.831	0.0000	0.0000
2024/03/26	2032	02/05/2024	11.09 Put	Bond Future	1483.4300	1.4834	1838.8000	1.8388	23.956	0.0000	0.0000
2024/03/26	2032	02/05/2024	11.09 Call	Bond Future	449.4900	0.4495	297.5100	0.2975	33.812	0.0000	0.0000
2024/03/26	2032	02/05/2024	13.18 Call	Bond Future	8045.1700	8.0452	7541.5300	7.5415	6.260	0.0000	0.0000
2024/03/26	2032	02/05/2024	13.18 Put	Bond Future	9.9700	0.0100	13.6800	0.0137	37.212	0.0000	0.0000
2024/03/26	2032	01/08/2024	11.14 Call	Bond Future	1226.7300	1.2267	1025.7200	1.0257	16.386	0.0000	0.0000
2024/03/26	2032	01/08/2024	11.14 Put	Bond Future	2512.7900	2.5128	2830.1900	2.8302	12.631	0.0000	0.0000
2024/03/26	2032	01/08/2024	11.15 Call	Bond Future	1245.4800	1.2455	1042.4000	1.0424	16.305	0.0000	0.0000
2024/03/26	2032	01/08/2024	11.15 Put	Bond Future	2485.8600	2.4859	2801.1900	2.8012	12.685	0.0000	0.0000
2024/03/26	2032	01/08/2024	11.13 Call	Bond Future	1208.1600	1.2082	1009.2200	1.0092	16.466	0.0000	0.0000
2024/03/26	2032	01/08/2024	11.13 Put	Bond Future	2539.9300	2.5399	2859.4000	2.8594	12.578	0.0000	0.0000
2024/03/26	2032	01/08/2024		Bond Future	11.4242	86.9526	11.5404	86.4342	1.017	0.0000	0.0000
2024/03/26	2032	07/11/2024		Bond Future	11.5542	84.8362	11.6764	84.3065	1.057	0.0000	0.0000
2024/03/26	2032	07/11/2024	13.36 Call	Bond Future	7983.0900	7.9831	7528.9800	7.5290	5.688	0.0000	0.0000
2024/03/26	2032	07/11/2024	13.36 Put	Bond Future	572.3000	0.5723	647.9300	0.6479	13.215	0.0000	0.0000
2024/03/26	2032	07/11/2024	11.64 Put	Bond Future	2340.9400	2.3409	2588.7900	2.5888	10.588	0.0000	0.0000
2024/03/26	2032	07/11/2024	11.64 Call	Bond Future	2713.4000	2.7134	2431.5100	2.4315	10.389	0.0000	0.0000
2024/03/26	2032	07/11/2024	11.48 Call	Bond Future	2333.8300	2.3338	2075.7000	2.0757	11.060	0.0000	0.0000
2024/03/26	2032	07/11/2024	11.48 Put	Bond Future	2657.9900	2.6580	2929.6000	2.9296	10.219	0.0000	0.0000
2024/03/26	2032	07/11/2024	11.49 Call	Bond Future	2356.6200	2.3566	2096.9900	2.0970	11.017	0.0000	0.0000
2024/03/26	2032	07/11/2024	11.49 Put	Bond Future	2637.0300	2.6370	2907.1400	2.9071	10.243	0.0000	0.0000
2024/03/26	2032	07/11/2024	11.47 Call	Bond Future	2311.4000	2.3114	2054.7900	2.0548	11.102	0.0000	0.0000
2024/03/26	2032	07/11/2024	11.47 Put	Bond Future	2679.3500	2.6794	2952.4800	2.9525	10.194	0.0000	0.0000
2024/03/26	2032	06/02/2025		Bond Future	11.6942	86.6568	11.8222	86.1173	1.094	0.0000	0.0000
2024/03/26	2032	06/02/2025	11.72 Call	Bond Future	2777.8600	2.7779	2500.4000	2.5004	9.988	0.0000	0.0000
2024/03/26	2032	06/02/2025	11.72 Put	Bond Future	2668.8200	2.6688	2930.9400	2.9309	9.822	0.0000	0.0000
2024/03/26	2032	08/05/2025		Bond Future	11.8570	84.2950	11.9912	83.7461	1.131	0.0000	0.0000
2024/03/26	2032	08/05/2025	10.91 Call	Bond Future	1277.4300	1.2774	1116.7400	1.1167	12.579	0.0000	0.0000
2024/03/26	2032	08/05/2025	10.91 Put	Bond Future	5287.2500	5.2873	5675.4400	5.6754	7.342	0.0000	0.0000
2024/03/26	2033	02/05/2024		Bond Future	121.2280	121.2280	121.1789	121.1789	0.041	0.0000	0.0000
2024/03/26	2033	01/08/2024		Bond Future	123.9098	123.9098	123.8597	123.8597	0.040	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	
2024/03/26	2033	07/11/2024		Bond Future	125.3693	125.3693	125.3193	125.3193	0.040	0.0000	0.0000
2024/03/26	2033	06/02/2025		Bond Future	128.0911	128.0911	128.0423	128.0423	0.038	0.0000	0.0000
2024/03/26	2033	06/02/2025	124.94 Call	Bond Future	3151.0700	3.1511	3102.3100	3.1023	1.547	0.0000	0.0000
2024/03/26	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	2033	08/05/2025		Bond Future	129.2623	129.2623	129.2150	129.2150	0.037	0.0000	0.0000
2024/03/26	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	2033	08/05/2025	130.62 Put	Bond Future	1357.6800	1.3577	1405.0300	1.4050	3.488	0.0000	0.0000
2024/03/26	2037	02/05/2024		Bond Future	12.5751	76.6848	12.6843	76.1350	0.868	0.0000	0.0000
2024/03/26	2037	02/05/2024	11.44 Call	Bond Future	9.3400	0.0093	4.2700	0.0043	54.283	0.0000	0.0000
2024/03/26	2037	02/05/2024	11.44 Put	Bond Future	6094.1500	6.0942	6638.7900	6.6388	8.937	0.0000	0.0000
2024/03/26	2037	02/05/2024	11.45 Call	Bond Future	10.0100	0.0100	4.6000	0.0046	54.046	0.0000	0.0000
2024/03/26	2037	02/05/2024	11.45 Put	Bond Future	6038.1200	6.0381	6582.4200	6.5824	9.014	0.0000	0.0000
2024/03/26	2037	02/05/2024	11.43 Call	Bond Future	8.7200	0.0087	3.9600	0.0040	54.587	0.0000	0.0000
2024/03/26	2037	02/05/2024	11.43 Put	Bond Future	6150.2800	6.1503	6695.2300	6.6952	8.861	0.0000	0.0000
2024/03/26	2037	01/08/2024		Bond Future	12.7136	74.1063	12.8274	73.5445	0.895	0.0000	0.0000
2024/03/26	2037	01/08/2024	12.10 Call	Bond Future	831.3000	0.8313	678.8200	0.6788	18.342	0.0000	0.0000
2024/03/26	2037	01/08/2024	12.10 Put	Bond Future	3971.7100	3.9717	4381.0000	4.3810	10.305	0.0000	0.0000
2024/03/26	2037	01/08/2024	12.11 Call	Bond Future	847.1900	0.8472	692.6200	0.6926	18.245	0.0000	0.0000
2024/03/26	2037	01/08/2024	12.11 Put	Bond Future	3934.8800	3.9349	4342.0800	4.3421	10.348	0.0000	0.0000
2024/03/26	2037	01/08/2024	12.09 Call	Bond Future	815.6100	0.8156	665.2000	0.6652	18.441	0.0000	0.0000
2024/03/26	2037	01/08/2024	12.09 Put	Bond Future	4008.7900	4.0088	4420.1500	4.4202	10.261	0.0000	0.0000
2024/03/26	2037	01/08/2024	13.82 Call	Bond Future	5832.4200	5.8324	5371.7100	5.3717	7.899	0.0000	0.0000
2024/03/26	2037	01/08/2024	13.82 Put	Bond Future	624.6000	0.6246	725.6600	0.7257	16.180	0.0000	0.0000
2024/03/26	2037	01/08/2024	13.17 Call	Bond Future	3528.2400	3.5282	3155.3600	3.1554	10.568	0.0000	0.0000
2024/03/26	2037	01/08/2024	13.17 Put	Bond Future	1311.8600	1.3119	1500.7500	1.5008	14.399	0.0000	0.0000
2024/03/26	2037	07/11/2024		Bond Future	12.8615	75.8538	12.9801	75.2796	0.922	0.0000	0.0000
2024/03/26	2037	07/11/2024	12.58 Call	Bond Future	2218.5200	2.2185	1968.0900	1.9681	11.288	0.0000	0.0000
2024/03/26	2037	07/11/2024	12.58 Put	Bond Future	3608.0000	3.6080	3931.6900	3.9317	8.971	0.0000	0.0000
2024/03/26	2037	07/11/2024	12.59 Call	Bond Future	2242.1500	2.2422	1990.0700	1.9901	11.243	0.0000	0.0000
2024/03/26	2037	07/11/2024	12.59 Put	Bond Future	3581.6200	3.5816	3903.6600	3.9037	8.991	0.0000	0.0000
2024/03/26	2037	07/11/2024	12.57 Call	Bond Future	2195.0200	2.1950	1946.2400	1.9462	11.334	0.0000	0.0000
2024/03/26	2037	07/11/2024	12.57 Put	Bond Future	3634.5500	3.6346	3959.8900	3.9599	8.951	0.0000	0.0000
2024/03/26	2037	06/02/2025		Bond Future	13.0168	73.2207	13.1402	72.6356	0.948	0.0000	0.0000
2024/03/26	2037	06/02/2025	12.76 Call	Bond Future	2555.2500	2.5553	2290.9600	2.2910	10.343	0.0000	0.0000
2024/03/26	2037	06/02/2025	12.76 Put	Bond Future	3795.2200	3.7952	4116.0100	4.1160	8.452	0.0000	0.0000
2024/03/26	2037	08/05/2025		Bond Future	13.1947	74.7418	13.3231	74.1462	0.973	0.0000	0.0000
2024/03/26	2037	08/05/2025	12.25 Call	Bond Future	1519.6300	1.5196	1339.7600	1.3398	11.836	0.0000	0.0000
2024/03/26	2037	08/05/2025	12.25 Put	Bond Future	6129.6500	6.1297	6545.3300	6.5453	6.781	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	
2024/03/26	2038	02/05/2024		Bond Future	132.3403	132.3403	132.1416	132.1416	0.150	0.0000	0.0000
2024/03/26	2038	01/08/2024		Bond Future	133.2060	133.2060	133.0027	133.0027	0.153	0.0000	0.0000
2024/03/26	2038	07/11/2024		Bond Future	136.3821	136.3821	136.1758	136.1758	0.151	0.0000	0.0000
2024/03/26	2038	06/02/2025		Bond Future	137.2285	137.2285	137.0194	137.0194	0.152	0.0000	0.0000
2024/03/26	2038	06/02/2025	135.23 Call	Bond Future	1998.4700	1.9985	1789.4200	1.7894	10.461	0.0000	0.0000
2024/03/26	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	2038	08/05/2025		Bond Future	140.1203	140.1203	139.9100	139.9100	0.150	0.0000	0.0000
2024/03/26	2038	08/05/2025	139.68 Call	Bond Future	440.2900	0.4403	230.0400	0.2300	47.753	0.0000	0.0000
2024/03/26	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	2040	02/05/2024	11.61 Call	Bond Future	5.1600	0.0052	1.9400	0.0019	62.403	0.0000	0.0000
2024/03/26	2040	02/05/2024	11.61 Put	Bond Future	7000.1700	7.0002	7679.8500	7.6799	9.709	0.0000	0.0000
2024/03/26	2040	02/05/2024	11.62 Call	Bond Future	5.5600	0.0056	2.1100	0.0021	62.050	0.0000	0.0000
2024/03/26	2040	02/05/2024	11.62 Put	Bond Future	6939.4600	6.9395	7618.9100	7.6189	9.791	0.0000	0.0000
2024/03/26	2040	02/05/2024	11.60 Call	Bond Future	4.7800	0.0048	1.7800	0.0018	62.762	0.0000	0.0000
2024/03/26	2040	02/05/2024	11.60 Put	Bond Future	7060.9800	7.0610	7740.8800	7.7409	9.629	0.0000	0.0000
2024/03/26	2040	02/05/2024		Bond Future	12.8361	76.6989	12.9654	76.0160	1.008	0.0000	0.0000
2024/03/26	2040	01/08/2024		Bond Future	12.9769	73.8704	13.1117	73.1725	1.038	0.0000	0.0000
2024/03/26	2040	01/08/2024	12.33 Call	Bond Future	830.1200	0.8301	651.5000	0.6515	21.517	0.0000	0.0000
2024/03/26	2040	01/08/2024	12.33 Put	Bond Future	4330.5100	4.3305	4849.7300	4.8497	11.990	0.0000	0.0000
2024/03/26	2040	01/08/2024	12.34 Call	Bond Future	846.3200	0.8463	665.1600	0.6652	21.406	0.0000	0.0000
2024/03/26	2040	01/08/2024	12.34 Put	Bond Future	4290.6500	4.2907	4807.3300	4.8073	12.042	0.0000	0.0000
2024/03/26	2040	01/08/2024	12.32 Call	Bond Future	814.1100	0.8141	638.0200	0.6380	21.630	0.0000	0.0000
2024/03/26	2040	01/08/2024	12.32 Put	Bond Future	4370.6300	4.3706	4892.3800	4.8924	11.938	0.0000	0.0000
2024/03/26	2040	01/08/2024	12.28 Put	Bond Future	4533.6900	4.5337	5065.4300	5.0654	11.729	0.0000	0.0000
2024/03/26	2040	01/08/2024	12.28 Call	Bond Future	752.0300	0.7520	585.9300	0.5859	22.087	0.0000	0.0000
2024/03/26	2040	01/08/2024	12.88 Call	Bond Future	2014.0800	2.0141	1688.1500	1.6882	16.183	0.0000	0.0000
2024/03/26	2040	01/08/2024	12.88 Put	Bond Future	2522.4800	2.5225	2894.3900	2.8944	14.744	0.0000	0.0000
2024/03/26	2040	01/08/2024	13.48 Call	Bond Future	3880.3600	3.8804	3411.6700	3.4117	12.079	0.0000	0.0000
2024/03/26	2040	01/08/2024	13.48 Put	Bond Future	1327.0300	1.3270	1556.1800	1.5562	17.268	0.0000	0.0000
2024/03/26	2040	01/08/2024	12.95 Put	Bond Future	2345.6200	2.3456	2699.0600	2.6991	15.068	0.0000	0.0000
2024/03/26	2040	01/08/2024	12.95 Call	Bond Future	2205.0000	2.2050	1860.6000	1.8606	15.619	0.0000	0.0000
2024/03/26	2040	07/11/2024		Bond Future	13.1267	75.6122	13.2672	74.8987	1.070	0.0000	0.0000
2024/03/26	2040	07/11/2024	12.85 Call	Bond Future	2369.9000	2.3699	2059.5600	2.0596	13.095	0.0000	0.0000
2024/03/26	2040	07/11/2024	12.85 Put	Bond Future	3808.4700	3.8085	4211.6400	4.2116	10.586	0.0000	0.0000
2024/03/26	2040	07/11/2024	12.86 Call	Bond Future	2394.6700	2.3947	2082.3000	2.0823	13.044	0.0000	0.0000
2024/03/26	2040	07/11/2024	12.86 Put	Bond Future	3780.4900	3.7805	4181.6300	4.1816	10.611	0.0000	0.0000
2024/03/26	2040	07/11/2024	12.84 Call	Bond Future	2345.2600	2.3453	2036.9400	2.0369	13.147	0.0000	0.0000
2024/03/26	2040	07/11/2024	12.84 Put	Bond Future	3836.6400	3.8366	4241.8300	4.2418	10.561	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	
2024/03/26	2040	06/02/2025		Bond Future	13.2832	72.7232	13.4293	71.9958	1.100	0.0000	0.0000
2024/03/26	2040	06/02/2025	12.95 Call	Bond Future	2506.7400	2.5067	2194.3700	2.1944	12.461	0.0000	0.0000
2024/03/26	2040	06/02/2025	12.95 Put	Bond Future	4208.9300	4.2089	4623.9800	4.6240	9.861	0.0000	0.0000
2024/03/26	2040	08/05/2025		Bond Future	13.4605	74.2333	13.6126	73.4925	1.130	0.0000	0.0000
2024/03/26	2040	08/05/2025	12.63 Call	Bond Future	1740.6000	1.7406	1502.7000	1.5027	13.668	0.0000	0.0000
2024/03/26	2040	08/05/2025	12.63 Put	Bond Future	6006.7900	6.0068	6509.7600	6.5098	8.373	0.0000	0.0000
2024/03/26	2044	02/05/2024	12.50 Call	Bond Future	327.7000	0.3277	208.5100	0.2085	36.372	0.0000	0.0000
2024/03/26	2044	02/05/2024	12.50 Put	Bond Future	2801.9800	2.8020	3308.6900	3.3087	18.084	0.0000	0.0000
2024/03/26	2044	02/05/2024	12.75 Call	Bond Future	734.8700	0.7349	516.3400	0.5163	29.737	0.0000	0.0000
2024/03/26	2044	02/05/2024	12.75 Put	Bond Future	1831.3900	1.8314	2238.7600	2.2388	22.244	0.0000	0.0000
2024/03/26	2044	02/05/2024	13.00 Call	Bond Future	1360.0100	1.3600	1031.5900	1.0316	24.148	0.0000	0.0000
2024/03/26	2044	02/05/2024	13.00 Put	Bond Future	1122.0900	1.1221	1419.5700	1.4196	26.511	0.0000	0.0000
2024/03/26	2044	02/05/2024		Bond Future	12.9548	72.5660	13.0742	71.9401	0.921	0.0000	0.0000
2024/03/26	2044	02/05/2024	11.66 Call	Bond Future	2.5200	0.0025	0.9400	0.0009	62.698	0.0000	0.0000
2024/03/26	2044	02/05/2024	11.66 Put	Bond Future	7446.8900	7.4469	8071.2100	8.0712	8.384	0.0000	0.0000
2024/03/26	2044	02/05/2024	11.67 Call	Bond Future	2.7400	0.0027	1.0300	0.0010	62.409	0.0000	0.0000
2024/03/26	2044	02/05/2024	11.67 Put	Bond Future	7384.6700	7.3847	8008.8600	8.0089	8.453	0.0000	0.0000
2024/03/26	2044	02/05/2024	11.65 Call	Bond Future	2.3200	0.0023	0.8500	0.0009	63.362	0.0000	0.0000
2024/03/26	2044	02/05/2024	11.65 Put	Bond Future	7509.2100	7.5092	8133.6400	8.1336	8.316	0.0000	0.0000
2024/03/26	2044	01/08/2024		Bond Future	13.0928	69.7722	13.2170	69.1327	0.949	0.0000	0.0000
2024/03/26	2044	01/08/2024	12.29 Call	Bond Future	628.4400	0.6284	494.7300	0.4947	21.276	0.0000	0.0000
2024/03/26	2044	01/08/2024	12.29 Put	Bond Future	5010.6800	5.0107	5516.5300	5.5165	10.095	0.0000	0.0000
2024/03/26	2044	01/08/2024	12.30 Call	Bond Future	641.9200	0.6419	506.0600	0.5061	21.165	0.0000	0.0000
2024/03/26	2044	01/08/2024	12.30 Put	Bond Future	4966.7500	4.9668	5470.4500	5.4705	10.141	0.0000	0.0000
2024/03/26	2044	01/08/2024	12.28 Call	Bond Future	615.1400	0.6151	483.5700	0.4836	21.389	0.0000	0.0000
2024/03/26	2044	01/08/2024	12.28 Put	Bond Future	5054.8500	5.0549	5562.8400	5.5628	10.050	0.0000	0.0000
2024/03/26	2044	07/11/2024	12.91 Call	Bond Future	2201.6800	2.2017	1925.8500	1.9259	12.528	0.0000	0.0000
2024/03/26	2044	07/11/2024	12.91 Put	Bond Future	3911.3600	3.9114	4289.4200	4.2894	9.666	0.0000	0.0000
2024/03/26	2044	07/11/2024	12.92 Call	Bond Future	2225.7200	2.2257	1947.9900	1.9480	12.478	0.0000	0.0000
2024/03/26	2044	07/11/2024	12.92 Put	Bond Future	3882.4000	3.8824	4258.5600	4.2586	9.689	0.0000	0.0000
2024/03/26	2044	07/11/2024	12.90 Call	Bond Future	2177.7700	2.1778	1903.8400	1.9038	12.578	0.0000	0.0000
2024/03/26	2044	07/11/2024	12.90 Put	Bond Future	3940.5200	3.9405	4320.4800	4.3205	9.642	0.0000	0.0000
2024/03/26	2044	07/11/2024		Bond Future	13.2390	71.4174	13.3685	70.7635	0.978	0.0000	0.0000
2024/03/26	2044	06/02/2025		Bond Future	13.3912	68.5636	13.5259	67.8970	1.006	0.0000	0.0000
2024/03/26	2044	06/02/2025	13.02 Call	Bond Future	2591.8300	2.5918	2304.9600	2.3050	11.068	0.0000	0.0000
2024/03/26	2044	06/02/2025	13.02 Put	Bond Future	4487.3300	4.4873	4867.0400	4.8670	8.462	0.0000	0.0000
2024/03/26	2044	08/05/2025		Bond Future	13.5629	69.9871	13.7031	69.3083	1.033	0.0000	0.0000
2024/03/26	2044	08/05/2025	12.72 Call	Bond Future	2048.3000	2.0483	1815.5200	1.8155	11.365	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/03/26	2044	08/05/2025	12.72 Put			Bond Future	6385.9800	6.3860	6832.0900	6.8321	6.986	0.0000	0.0000
2024/03/26	2046	02/05/2024				Bond Future	113.2841	113.2841	113.4140	113.4140	0.115	0.0000	0.0000
2024/03/26	2046	01/08/2024				Bond Future	115.7901	115.7901	115.9229	115.9229	0.115	0.0000	0.0000
2024/03/26	2046	07/11/2024				Bond Future	116.3536	116.3536	116.4906	116.4906	0.118	0.0000	0.0000
2024/03/26	2046	06/02/2025				Bond Future	118.8790	118.8790	119.0210	119.0210	0.119	0.0000	0.0000
2024/03/26	2046	06/02/2025	114.01 Call			Bond Future	4868.9800	4.8690	5011.0400	5.0110	2.918	0.0000	0.0000
2024/03/26	2046	06/02/2025	114.01 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	2046	08/05/2025				Bond Future	119.1380	119.1380	119.2852	119.2852	0.124	0.0000	0.0000
2024/03/26	2046	08/05/2025	121.97 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	2046	08/05/2025	121.97 Put			Bond Future	2831.9900	2.8320	2684.8500	2.6849	5.196	0.0000	0.0000
2024/03/26	2050	02/05/2024				Bond Future	114.9130	114.9130	115.0630	115.0630	0.131	0.0000	0.0000
2024/03/26	2050	01/08/2024				Bond Future	115.1585	115.1585	115.3117	115.3117	0.133	0.0000	0.0000
2024/03/26	2050	07/11/2024				Bond Future	117.9045	117.9045	118.0627	118.0627	0.134	0.0000	0.0000
2024/03/26	2050	06/02/2025				Bond Future	118.1073	118.1073	118.2705	118.2705	0.138	0.0000	0.0000
2024/03/26	2050	06/02/2025	115.60 Call			Bond Future	2507.3000	2.5073	2670.4900	2.6705	6.509	0.0000	0.0000
2024/03/26	2050	06/02/2025	115.60 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	2050	08/05/2025				Bond Future	120.5959	120.5959	120.7652	120.7652	0.140	0.0000	0.0000
2024/03/26	2050	08/05/2025	121.16 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	2050	08/05/2025	121.16 Put			Bond Future	564.1500	0.5642	394.8000	0.3948	30.019	0.0000	0.0000
2024/03/26	8607	21/12/2026				Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	8608	21/12/2026				Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	8657	21/12/2026				Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	AL37	02/05/2024				Index Future	938.9780	938.9780	934.1950	934.1950	0.509	0.0000	0.0000
2024/03/26	AL37	01/08/2024				Index Future	959.5200	959.5200	954.6330	954.6330	0.509	0.0000	0.0000
2024/03/26	AL37	07/11/2024				Index Future	982.1660	982.1660	977.1660	977.1660	0.509	0.0000	0.0000
2024/03/26	AL37	06/02/2025				Index Future	1003.2830	1003.2830	998.1790	998.1790	0.509	0.0000	0.0000
2024/03/26	AL37	08/05/2025				Index Future	1024.2510	1024.2510	1019.0440	1019.0440	0.508	0.0000	0.0000
2024/03/26	AL7T	02/05/2024				Index Future	1080.6940	1080.6940	1071.8560	1071.8560	0.818	0.0000	0.0000
2024/03/26	AL7T	01/08/2024				Index Future	1104.3370	1104.3370	1095.3050	1095.3050	0.818	0.0000	0.0000
2024/03/26	AL7T	07/11/2024				Index Future	1130.4010	1130.4010	1121.1580	1121.1580	0.818	0.0000	0.0000
2024/03/26	AL7T	06/02/2025				Index Future	1154.7050	1154.7050	1145.2680	1145.2680	0.817	0.0000	0.0000
2024/03/26	AL7T	08/05/2025				Index Future	1178.8380	1178.8380	1169.2080	1169.2080	0.817	0.0000	0.0000
2024/03/26	ALBI	02/05/2024				Index Future	938.2580	938.2580	931.8240	931.8240	0.686	0.0000	0.0000
2024/03/26	ALBI	01/08/2024				Index Future	958.7850	958.7850	952.2100	952.2100	0.686	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	
2024/03/26	ALBI	07/11/2024		Index Future	981.4130	981.4130	974.6850	974.6850	0.686	0.0000	0.0000
2024/03/26	ALBI	06/02/2025		Index Future	1002.5150	1002.5150	995.6450	995.6450	0.685	0.0000	0.0000
2024/03/26	ALBI	08/05/2025		Index Future	1023.4660	1023.4660	1016.4580	1016.4580	0.685	0.0000	0.0000
2024/03/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	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
2024/03/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/26	ES33	02/05/2024		Bond Future	12.9750	71.8754	13.0779	0.794	0.0000	0.0000
2024/03/26	ES33	01/08/2024		Bond Future	13.1383	73.4654	13.2459	0.819	0.0000	0.0000
2024/03/26	ES33	07/11/2024		Bond Future	13.3307	71.4139	13.4435	0.846	0.0000	0.0000
2024/03/26	ES33	06/02/2025		Bond Future	13.5343	72.9624	13.6521	0.871	0.0000	0.0000
2024/03/26	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	ES33	06/02/2025	13.34 Put	Bond Future	769.2400	0.7692	1230.4000	1.2304	59.950	0.0000
2024/03/26	ES33	08/05/2025		Bond Future	13.7556	70.6942	13.8787	0.895	0.0000	0.0000
2024/03/26	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	ES33	08/05/2025	12.73 Put	Bond Future	4077.8400	4.0778	4547.0800	4.5471	11.507	0.0000
2024/03/26	ES42	02/05/2024		Bond Future	13.3609	67.4504	13.4693	0.811	0.0000	0.0000
2024/03/26	ES42	01/08/2024		Bond Future	13.5078	68.9425	13.6205	0.835	0.0000	0.0000
2024/03/26	ES42	07/11/2024		Bond Future	13.6772	66.3176	13.7949	0.861	0.0000	0.0000
2024/03/26	ES42	06/02/2025		Bond Future	13.8475	67.7540	13.9701	0.885	0.0000	0.0000
2024/03/26	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	ES42	06/02/2025	13.71 Put	Bond Future	639.4900	0.6395	1200.7700	1.2008	87.770	0.0000
2024/03/26	ES42	08/05/2025		Bond Future	14.0383	64.9100	14.1660	0.910	0.0000	0.0000
2024/03/26	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	ES42	08/05/2025	13.25 Put	Bond Future	3720.8600	3.7209	4292.2500	4.2923	15.356	0.0000
2024/03/26	GOVI	02/05/2024		GOVI	924.5410	924.5410	918.2510	0.680	0.0000	0.0000
2024/03/26	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	GOVI	02/05/2024	950.98 Put	GOVI	264390.0000	26.4390	327290.0000	32.7290	23.791	0.0000
2024/03/26	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	GOVI	02/05/2024	950.99 Put	GOVI	264490.0000	26.4490	327390.0000	32.7390	23.782	0.0000
2024/03/26	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	GOVI	02/05/2024	950.97 Put	GOVI	264290.0000	26.4290	327190.0000	32.7190	23.800	0.0000
2024/03/26	GOVI	01/08/2024	943.38 Call	GOVI	13870.0000	1.3870	0.0000	0.0000	(100.000)	0.0000
2024/03/26	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	50400.0000	5.0400	100.000	0.0000
2024/03/26	GOVI	01/08/2024	943.39 Call	GOVI	13770.0000	1.3770	0.0000	0.0000	(100.000)	0.0000
2024/03/26	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	50500.0000	5.0500	100.000	0.0000
2024/03/26	GOVI	01/08/2024	943.37 Call	GOVI	13970.0000	1.3970	0.0000	0.0000	(100.000)	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/03/26	GOVI	01/08/2024	943.37 Put	GOVI		0.0000	0.0000	50300.0000	5.0300	100.000	0.0000	0.0000
2024/03/26	GOVI	01/08/2024		GOVI		944.7670	944.7670	938.3400	938.3400	0.680	0.0000	0.0000
2024/03/26	GOVI	07/11/2024		GOVI		967.0650	967.0650	960.4880	960.4880	0.680	0.0000	0.0000
2024/03/26	GOVI	07/11/2024	948.79 Call	GOVI		182750.0000	18.2750	116980.0000	11.6980	35.989	0.0000	0.0000
2024/03/26	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	GOVI	07/11/2024	948.80 Call	GOVI		182650.0000	18.2650	116880.0000	11.6880	36.009	0.0000	0.0000
2024/03/26	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	GOVI	07/11/2024	948.78 Call	GOVI		182850.0000	18.2850	117080.0000	11.7080	35.969	0.0000	0.0000
2024/03/26	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	GOVI	06/02/2025		GOVI		987.8580	987.8580	981.1420	981.1420	0.680	0.0000	0.0000
2024/03/26	GOVI	06/02/2025	972.00 Call	GOVI		158580.0000	15.8580	91420.0000	9.1420	42.351	0.0000	0.0000
2024/03/26	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	GOVI	08/05/2025		GOVI		1008.5030	1008.5030	1001.6520	1001.6520	0.679	0.0000	0.0000
2024/03/26	GOVI	08/05/2025	1,022.00 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	GOVI	08/05/2025	1,022.00 Put	GOVI		134970.0000	13.4970	203480.0000	20.3480	50.759	0.0000	0.0000
2024/03/26	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/03/26	IGOV	02/05/2024		Index Future		347.2970	347.2970	349.1430	349.1430	0.532	0.0000	0.0000
2024/03/26	IGOV	01/08/2024		Index Future		354.9800	354.9800	356.8670	356.8670	0.532	0.0000	0.0000
2024/03/26	IGOV	07/11/2024		Index Future		363.4480	363.4480	365.3810	365.3810	0.532	0.0000	0.0000
2024/03/26	IGOV	06/02/2025		Index Future		371.3430	371.3430	373.3200	373.3200	0.532	0.0000	0.0000
2024/03/26	IGOV	08/05/2025		Index Future		379.1840	379.1840	381.2030	381.2030	0.532	0.0000	0.0000
2024/03/26	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/03/26	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/03/26	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/03/26	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/03/26	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/03/26	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/03/26	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/03/26	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/03/26	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/03/26	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/03/26	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/03/26	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/03/26	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/03/26	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	
2024/03/26	JBAF	17/04/2024		Jibar Tradeable Future	8.3530	91.6470	8.3530	91.6470	0.000	0.0000	0.0000
2024/03/26	JBAF	15/05/2024		Jibar Tradeable Future	8.3490	91.6510	8.3500	91.6500	0.012	0.0000	0.0000
2024/03/26	JBAF	19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/03/26	JBAF	17/07/2024		Jibar Tradeable Future	8.3380	91.6620	8.3330	91.6670	0.060	0.0000	0.0000
2024/03/26	JBAF	21/08/2024		Jibar Tradeable Future	8.3310	91.6690	8.3300	91.6700	0.012	0.0000	0.0000
2024/03/26	JBAF	18/09/2024		Jibar Tradeable Future	8.3080	91.6920	8.3050	91.6950	0.036	0.0000	0.0000
2024/03/26	JBAF	18/12/2024		Jibar Tradeable Future	8.2680	91.7320	8.2600	91.7400	0.097	0.0000	0.0000
2024/03/26	JBAF	19/03/2025		Jibar Tradeable Future	8.1030	91.8970	8.1050	91.8950	0.025	0.0000	0.0000
2024/03/26	JBAF	18/06/2025		Jibar Tradeable Future	8.0380	91.9620	8.0250	91.9750	0.162	0.0000	0.0000
2024/03/26	JBAF	17/09/2025		Jibar Tradeable Future	7.8830	92.1170	7.8800	92.1200	0.038	0.0000	0.0000
2024/03/26	JBAF	17/12/2025		Jibar Tradeable Future	7.8530	92.1470	7.8500	92.1500	0.038	0.0000	0.0000
2024/03/26	JBAF	18/03/2026		Jibar Tradeable Future	7.9430	92.0570	7.9250	92.0750	0.227	0.0000	0.0000
2024/03/26	R035	02/05/2024		Bond Future	12.1384	82.2575	12.2637	81.6211	1.032	0.0000	0.0000
2024/03/26	R035	02/05/2024	11.20 Call	Bond Future	31.4300	0.0314	14.7300	0.0147	53.134	0.0000	0.0000
2024/03/26	R035	02/05/2024	11.20 Put	Bond Future	5030.7300	5.0307	5650.4200	5.6504	12.318	0.0000	0.0000
2024/03/26	R035	02/05/2024	11.21 Call	Bond Future	33.3500	0.0334	15.7400	0.0157	52.804	0.0000	0.0000
2024/03/26	R035	02/05/2024	11.21 Put	Bond Future	4977.1400	4.9771	5595.9200	5.5959	12.432	0.0000	0.0000
2024/03/26	R035	02/05/2024	11.19 Call	Bond Future	29.5800	0.0296	13.7700	0.0138	53.448	0.0000	0.0000
2024/03/26	R035	02/05/2024	11.19 Put	Bond Future	5084.4500	5.0845	5705.0300	5.7050	12.205	0.0000	0.0000
2024/03/26	R035	01/08/2024		Bond Future	12.2614	84.0571	12.3920	83.4068	1.065	0.0000	0.0000
2024/03/26	R035	01/08/2024	11.80 Call	Bond Future	1073.5700	1.0736	865.2700	0.8653	19.403	0.0000	0.0000
2024/03/26	R035	01/08/2024	11.80 Put	Bond Future	3431.3600	3.4314	3873.3800	3.8734	12.882	0.0000	0.0000
2024/03/26	R035	01/08/2024	11.81 Call	Bond Future	1092.4600	1.0925	881.6200	0.8816	19.300	0.0000	0.0000
2024/03/26	R035	01/08/2024	11.81 Put	Bond Future	3398.1300	3.3981	3837.6100	3.8376	12.933	0.0000	0.0000
2024/03/26	R035	01/08/2024	11.79 Call	Bond Future	1054.8700	1.0549	849.1000	0.8491	19.507	0.0000	0.0000
2024/03/26	R035	01/08/2024	11.79 Put	Bond Future	3464.8200	3.4648	3909.3700	3.9094	12.830	0.0000	0.0000
2024/03/26	R035	07/11/2024		Bond Future	12.4084	81.5241	12.5449	80.8594	1.100	0.0000	0.0000
2024/03/26	R035	07/11/2024	12.18 Call	Bond Future	2307.0600	2.3071	2011.6100	2.0116	12.806	0.0000	0.0000
2024/03/26	R035	07/11/2024	12.18 Put	Bond Future	3436.5300	3.4365	3805.8100	3.8058	10.746	0.0000	0.0000
2024/03/26	R035	07/11/2024	12.19 Call	Bond Future	2331.1500	2.3312	2033.7900	2.0338	12.756	0.0000	0.0000
2024/03/26	R035	07/11/2024	12.19 Put	Bond Future	3410.7000	3.4107	3778.0700	3.7781	10.771	0.0000	0.0000
2024/03/26	R035	07/11/2024	12.17 Call	Bond Future	2283.0900	2.2831	1989.5600	1.9896	12.857	0.0000	0.0000
2024/03/26	R035	07/11/2024	12.17 Put	Bond Future	3462.5200	3.4625	3833.7200	3.8337	10.721	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	
2024/03/26	R035	06/02/2025		Bond Future	12.5651	83.2738	12.7076	82.5963	1.133	0.0000	0.0000
2024/03/26	R035	06/02/2025	12.41 Call	Bond Future	2715.8700	2.7159	2398.0000	2.3980	11.704	0.0000	0.0000
2024/03/26	R035	06/02/2025	12.41 Put	Bond Future	3463.1400	3.4631	3822.8300	3.8228	10.386	0.0000	0.0000
2024/03/26	R035	08/05/2025		Bond Future	12.7329	80.4920	12.8813	79.8022	1.166	0.0000	0.0000
2024/03/26	R035	08/05/2025	11.78 Call	Bond Future	1396.0000	1.3960	1197.8900	1.1979	14.191	0.0000	0.0000
2024/03/26	R035	08/05/2025	11.78 Put	Bond Future	6031.1000	6.0311	6522.8000	6.5228	8.153	0.0000	0.0000
2024/03/26	R053	02/05/2024	13.03 Call	Bond Future	2404.9200	2.4049	1879.7700	1.8798	21.836	0.0000	0.0000
2024/03/26	R053	02/05/2024	13.03 Put	Bond Future	966.5000	0.9665	1268.0500	1.2681	31.200	0.0000	0.0000
2024/03/26	R053	02/05/2024	13.04 Call	Bond Future	2450.0200	2.4500	1919.6200	1.9196	21.649	0.0000	0.0000
2024/03/26	R053	02/05/2024	13.04 Put	Bond Future	944.1800	0.9442	1240.4800	1.2405	31.382	0.0000	0.0000
2024/03/26	R053	02/05/2024	13.02 Call	Bond Future	2360.1500	2.3602	1840.3200	1.8403	22.025	0.0000	0.0000
2024/03/26	R053	02/05/2024	13.02 Put	Bond Future	989.2500	0.9893	1296.1200	1.2961	31.020	0.0000	0.0000
2024/03/26	R053	02/05/2024		Bond Future	12.8200	92.0822	12.9399	91.2555	0.936	0.0000	0.0000
2024/03/26	R053	01/08/2024		Bond Future	12.9470	94.0967	13.0719	93.2520	0.965	0.0000	0.0000
2024/03/26	R053	01/08/2024	13.14 Call	Bond Future	3574.4400	3.5744	3087.2100	3.0872	13.631	0.0000	0.0000
2024/03/26	R053	01/08/2024	13.14 Put	Bond Future	2275.4100	2.2754	2632.9300	2.6329	15.712	0.0000	0.0000
2024/03/26	R053	01/08/2024	13.15 Call	Bond Future	3615.1700	3.6152	3124.8900	3.1249	13.562	0.0000	0.0000
2024/03/26	R053	01/08/2024	13.15 Put	Bond Future	2249.7800	2.2498	2604.2500	2.6043	15.756	0.0000	0.0000
2024/03/26	R053	01/08/2024	13.13 Call	Bond Future	3533.8900	3.5339	3049.7100	3.0497	13.701	0.0000	0.0000
2024/03/26	R053	01/08/2024	13.13 Put	Bond Future	2301.3200	2.3013	2661.8900	2.6619	15.668	0.0000	0.0000
2024/03/26	R053	07/11/2024		Bond Future	13.0916	90.4437	13.2221	89.5801	0.996	0.0000	0.0000
2024/03/26	R053	07/11/2024	12.80 Call	Bond Future	2881.4100	2.8814	2511.1200	2.5111	12.851	0.0000	0.0000
2024/03/26	R053	07/11/2024	12.80 Put	Bond Future	4870.2800	4.8703	5363.6300	5.3636	10.130	0.0000	0.0000
2024/03/26	R053	07/11/2024	12.81 Call	Bond Future	2913.0600	2.9131	2540.2000	2.5402	12.800	0.0000	0.0000
2024/03/26	R053	07/11/2024	12.81 Put	Bond Future	4832.3700	4.8324	5323.1500	5.3232	10.156	0.0000	0.0000
2024/03/26	R053	07/11/2024	12.79 Call	Bond Future	2849.6400	2.8496	2481.9400	2.4819	12.903	0.0000	0.0000
2024/03/26	R053	07/11/2024	12.79 Put	Bond Future	4908.1600	4.9082	5404.1000	5.4041	10.104	0.0000	0.0000
2024/03/26	R053	06/02/2025		Bond Future	13.2389	92.3837	13.3747	91.5032	1.026	0.0000	0.0000
2024/03/26	R053	06/02/2025	12.94 Call	Bond Future	3588.6000	3.5886	3195.7000	3.1957	10.949	0.0000	0.0000
2024/03/26	R053	06/02/2025	12.94 Put	Bond Future	5585.1500	5.5852	6072.8000	6.0728	8.731	0.0000	0.0000
2024/03/26	R053	08/05/2025		Bond Future	13.4011	88.4347	13.5427	87.5379	1.057	0.0000	0.0000
2024/03/26	R053	08/05/2025	12.64 Call	Bond Future	2946.3100	2.9463	2620.4900	2.6205	11.059	0.0000	0.0000
2024/03/26	R053	08/05/2025	12.64 Put	Bond Future	8078.8200	8.0788	8649.8600	8.6499	7.068	0.0000	0.0000
2024/03/26	R186	02/05/2024		Bond Future	9.1740	106.9672	9.2652	106.7549	0.994	0.0000	0.0000
2024/03/26	R186	02/05/2024	10.40 Call	Bond Future	2819.5700	2.8196	2611.4100	2.6114	7.383	0.0000	0.0000
2024/03/26	R186	02/05/2024	10.40 Put	Bond Future	11.1000	0.0111	15.2600	0.0153	37.477	0.0000	0.0000
2024/03/26	R186	02/05/2024	9.73 Put	Bond Future	85.7000	0.0857	115.5700	0.1156	34.854	0.0000	0.0000
2024/03/26	R186	02/05/2024	9.73 Call	Bond Future	1371.5700	1.3716	1189.1200	1.1891	13.302	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
2024/03/26	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/03/26	R186	02/05/2024	8.00 Put	Bond Future	2783.9400	2.7839	2996.2600	2.9963	7.627	0.0000
2024/03/26	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/26	R186	02/05/2024	8.01 Put	Bond Future	2759.8200	2.7598	2972.1400	2.9721	7.693	0.0000
2024/03/26	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/26	R186	02/05/2024	7.99 Put	Bond Future	2808.0600	2.8081	3020.3800	3.0204	7.561	0.0000
2024/03/26	R186	01/08/2024		Bond Future	9.2073	103.9993	9.3093	103.7824	1.109	0.0000
2024/03/26	R186	01/08/2024	8.69 Call	Bond Future	262.3900	0.2624	208.5600	0.2086	20.515	0.0000
2024/03/26	R186	01/08/2024	8.69 Put	Bond Future	1370.9700	1.3710	1534.0900	1.5341	11.898	0.0000
2024/03/26	R186	01/08/2024	8.70 Call	Bond Future	268.9300	0.2689	214.1300	0.2141	20.377	0.0000
2024/03/26	R186	01/08/2024	8.70 Put	Bond Future	1355.9300	1.3559	1518.0800	1.5181	11.959	0.0000
2024/03/26	R186	01/08/2024	8.68 Call	Bond Future	256.1600	0.2562	203.2600	0.2033	20.651	0.0000
2024/03/26	R186	01/08/2024	8.68 Put	Bond Future	1386.3200	1.3863	1550.3700	1.5504	11.833	0.0000
2024/03/26	R186	07/11/2024	9.14 Call	Bond Future	856.2900	0.8563	754.6000	0.7546	11.876	0.0000
2024/03/26	R186	07/11/2024	9.14 Put	Bond Future	1068.7800	1.0688	1187.9400	1.1879	11.149	0.0000
2024/03/26	R186	07/11/2024	9.15 Call	Bond Future	867.1100	0.8671	764.7000	0.7647	11.810	0.0000
2024/03/26	R186	07/11/2024	9.15 Put	Bond Future	1060.5000	1.0605	1178.9400	1.1789	11.168	0.0000
2024/03/26	R186	07/11/2024	9.13 Call	Bond Future	845.1800	0.8452	744.2300	0.7442	11.944	0.0000
2024/03/26	R186	07/11/2024	9.13 Put	Bond Future	1076.7800	1.0768	1196.6800	1.1967	11.135	0.0000
2024/03/26	R186	07/11/2024		Bond Future	9.2514	106.4524	9.3674	106.2315	1.255	0.0000
2024/03/26	R186	06/02/2025		Bond Future	9.3344	103.4218	9.4667	103.1982	1.417	0.0000
2024/03/26	R186	06/02/2025	9.03 Call	Bond Future	764.0000	0.7640	671.7500	0.6718	12.075	0.0000
2024/03/26	R186	06/02/2025	9.03 Put	Bond Future	1281.2800	1.2813	1412.6900	1.4127	10.256	0.0000
2024/03/26	R186	08/05/2025		Bond Future	9.4927	105.5738	9.6461	105.3479	1.615	0.0000
2024/03/26	R186	08/05/2025	8.47 Call	Bond Future	341.4600	0.3415	286.6400	0.2866	16.055	0.0000
2024/03/26	R186	08/05/2025	8.47 Put	Bond Future	1865.7600	1.8658	2036.8200	2.0368	9.168	0.0000
2024/03/26	R202	02/05/2024		Bond Future	259.3931	259.3931	259.7017	259.7017	0.119	0.0000
2024/03/26	R202	01/08/2024		Bond Future	260.0540	260.0540	260.3693	260.3693	0.121	0.0000
2024/03/26	R202	07/11/2024		Bond Future	266.2553	266.2553	266.5812	266.5812	0.122	0.0000
2024/03/26	R202	06/02/2025		Bond Future	266.8232	266.8232	267.1600	267.1600	0.126	0.0000
2024/03/26	R202	06/02/2025	266.79 Call	Bond Future	33.1900	0.0332	370.0100	0.3700	1,014.824	0.0000
2024/03/26	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/26	R202	08/05/2025		Bond Future	272.4465	272.4465	272.7966	272.7966	0.129	0.0000
2024/03/26	R202	08/05/2025	272.31 Call	Bond Future	136.4900	0.1365	486.6100	0.4866	256.517	0.0000
2024/03/26	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/26	R209	02/05/2024		Bond Future	12.2556	63.5138	12.3608	63.0446	0.858	0.0000
2024/03/26	R209	02/05/2024	11.18 Call	Bond Future	8.4300	0.0084	3.8500	0.0039	54.330	0.0000
2024/03/26	R209	02/05/2024	11.18 Put	Bond Future	5100.9100	5.1009	5565.5500	5.5656	9.109	0.0000



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
2024/03/26	R209	02/05/2024	11.19 Call	Bond Future		8.9800	0.0090	4.1200	0.0041	54.120	0.0000	0.0000
2024/03/26	R209	02/05/2024	11.19 Put	Bond Future		5051.5600	5.0516	5515.9200	5.5159	9.192	0.0000	0.0000
2024/03/26	R209	02/05/2024	11.17 Call	Bond Future		7.9200	0.0079	3.5900	0.0036	54.672	0.0000	0.0000
2024/03/26	R209	02/05/2024	11.17 Put	Bond Future		5150.3600	5.1504	5615.2500	5.6153	9.026	0.0000	0.0000
2024/03/26	R209	01/08/2024		Bond Future		12.3720	64.9033	12.4811	64.4238	0.882	0.0000	0.0000
2024/03/26	R209	01/08/2024	11.79 Call	Bond Future		725.9500	0.7260	594.0600	0.5941	18.168	0.0000	0.0000
2024/03/26	R209	01/08/2024	11.79 Put	Bond Future		3371.0300	3.3710	3718.6300	3.7186	10.311	0.0000	0.0000
2024/03/26	R209	01/08/2024	11.80 Call	Bond Future		740.0700	0.7401	606.3400	0.6063	18.070	0.0000	0.0000
2024/03/26	R209	01/08/2024	11.80 Put	Bond Future		3338.4200	3.3384	3684.1800	3.6842	10.357	0.0000	0.0000
2024/03/26	R209	01/08/2024	11.78 Call	Bond Future		712.0100	0.7120	581.9400	0.5819	18.268	0.0000	0.0000
2024/03/26	R209	01/08/2024	11.78 Put	Bond Future		3403.8600	3.4039	3753.2800	3.7533	10.265	0.0000	0.0000
2024/03/26	R209	07/11/2024		Bond Future		12.5052	63.2771	12.6188	62.7870	0.908	0.0000	0.0000
2024/03/26	R209	07/11/2024	12.22 Call	Bond Future		1819.0500	1.8191	1608.4400	1.6084	11.578	0.0000	0.0000
2024/03/26	R209	07/11/2024	12.22 Put	Bond Future		3074.0000	3.0740	3353.4900	3.3535	9.092	0.0000	0.0000
2024/03/26	R209	07/11/2024	12.23 Call	Bond Future		1839.2600	1.8393	1627.1700	1.6272	11.531	0.0000	0.0000
2024/03/26	R209	07/11/2024	12.23 Put	Bond Future		3049.6300	3.0496	3327.6400	3.3276	9.116	0.0000	0.0000
2024/03/26	R209	07/11/2024	12.21 Call	Bond Future		1798.9500	1.7990	1589.8300	1.5898	11.625	0.0000	0.0000
2024/03/26	R209	07/11/2024	12.21 Put	Bond Future		3098.5300	3.0985	3379.5100	3.3795	9.068	0.0000	0.0000
2024/03/26	R209	06/02/2025		Bond Future		12.6427	64.6350	12.7605	64.1355	0.931	0.0000	0.0000
2024/03/26	R209	06/02/2025	12.44 Call	Bond Future		2294.8200	2.2948	2063.4500	2.0635	10.082	0.0000	0.0000
2024/03/26	R209	06/02/2025	12.44 Put	Bond Future		3167.7700	3.1678	3435.9100	3.4359	8.465	0.0000	0.0000
2024/03/26	R209	08/05/2025		Bond Future		12.7961	62.8245	12.9183	62.3160	0.955	0.0000	0.0000
2024/03/26	R209	08/05/2025	11.89 Call	Bond Future		1298.6200	1.2986	1145.0700	1.1451	11.824	0.0000	0.0000
2024/03/26	R209	08/05/2025	11.89 Put	Bond Future		5253.9300	5.2539	5608.8400	5.6088	6.755	0.0000	0.0000
2024/03/26	R210	02/05/2024		Bond Future		233.3856	233.3856	233.5375	233.5375	0.065	0.0000	0.0000
2024/03/26	R210	01/08/2024		Bond Future		238.5486	238.5486	238.7039	238.7039	0.065	0.0000	0.0000
2024/03/26	R210	07/11/2024		Bond Future		240.9056	240.9056	241.0670	241.0670	0.067	0.0000	0.0000
2024/03/26	R210	06/02/2025		Bond Future		246.1351	246.1351	246.3044	246.3044	0.069	0.0000	0.0000
2024/03/26	R210	06/02/2025	239.61 Call	Bond Future		6525.0600	6.5251	6694.3600	6.6944	2.595	0.0000	0.0000
2024/03/26	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	R210	08/05/2025		Bond Future		247.9193	247.9193	248.0966	248.0966	0.072	0.0000	0.0000
2024/03/26	R210	08/05/2025	248.03 Call	Bond Future		0.0000	0.0000	66.6400	0.0666	100.000	0.0000	0.0000
2024/03/26	R210	08/05/2025	248.03 Put	Bond Future		110.7400	0.1107	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/03/26	R213	02/05/2024		Bond Future		10.9420	82.6909	11.0538	82.2292	1.021	0.0000	0.0000
2024/03/26	R213	02/05/2024	10.29 Call	Bond Future		82.8200	0.0828	46.0600	0.0461	44.385	0.0000	0.0000
2024/03/26	R213	02/05/2024	10.29 Put	Bond Future		2842.6700	2.8427	3267.6100	3.2676	14.949	0.0000	0.0000
2024/03/26	R213	02/05/2024	10.30 Call	Bond Future		87.7200	0.0877	49.1600	0.0492	43.958	0.0000	0.0000
2024/03/26	R213	02/05/2024	10.30 Put	Bond Future		2804.3600	2.8044	3227.5000	3.2275	15.089	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	
2024/03/26	R213	02/05/2024	10.28 Call	Bond Future	78.1200	0.0781	43.1200	0.0431	44.803	0.0000	0.0000
2024/03/26	R213	02/05/2024	10.28 Put	Bond Future	2881.2000	2.8812	3307.9000	3.3079	14.810	0.0000	0.0000
2024/03/26	R213	01/08/2024	10.87 Call	Bond Future	1311.8600	1.3119	1107.3400	1.1073	15.590	0.0000	0.0000
2024/03/26	R213	01/08/2024	10.87 Put	Bond Future	1990.7800	1.9908	2258.0400	2.2580	13.425	0.0000	0.0000
2024/03/26	R213	01/08/2024	10.88 Call	Bond Future	1331.0200	1.3310	1124.6000	1.1246	15.508	0.0000	0.0000
2024/03/26	R213	01/08/2024	10.88 Put	Bond Future	1969.2000	1.9692	2234.5600	2.2346	13.476	0.0000	0.0000
2024/03/26	R213	01/08/2024	10.86 Call	Bond Future	1292.8500	1.2929	1090.2400	1.0902	15.672	0.0000	0.0000
2024/03/26	R213	01/08/2024	10.86 Put	Bond Future	2012.5400	2.0125	2281.7100	2.2817	13.375	0.0000	0.0000
2024/03/26	R213	01/08/2024		Bond Future	11.0374	84.5000	11.1548	84.0282	1.063	0.0000	0.0000
2024/03/26	R213	07/11/2024		Bond Future	11.1576	82.9316	11.2814	82.4496	1.109	0.0000	0.0000
2024/03/26	R213	07/11/2024	11.22 Call	Bond Future	2366.0000	2.3660	2113.4800	2.1135	10.673	0.0000	0.0000
2024/03/26	R213	07/11/2024	11.22 Put	Bond Future	2122.6500	2.1227	2352.1200	2.3521	10.811	0.0000	0.0000
2024/03/26	R213	07/11/2024	11.23 Call	Bond Future	2388.0000	2.3880	2134.1400	2.1341	10.631	0.0000	0.0000
2024/03/26	R213	07/11/2024	11.23 Put	Bond Future	2105.7200	2.1057	2333.8500	2.3339	10.834	0.0000	0.0000
2024/03/26	R213	07/11/2024	11.21 Call	Bond Future	2344.0800	2.3441	2092.9100	2.0929	10.715	0.0000	0.0000
2024/03/26	R213	07/11/2024	11.21 Put	Bond Future	2139.6900	2.1397	2370.5100	2.3705	10.788	0.0000	0.0000
2024/03/26	R213	06/02/2025		Bond Future	11.2930	84.7121	11.4232	84.2213	1.153	0.0000	0.0000
2024/03/26	R213	06/02/2025	11.35 Call	Bond Future	2700.4200	2.7004	2444.3000	2.4443	9.484	0.0000	0.0000
2024/03/26	R213	06/02/2025	11.35 Put	Bond Future	2484.9000	2.4849	2719.6600	2.7197	9.447	0.0000	0.0000
2024/03/26	R213	08/05/2025		Bond Future	11.4449	82.9156	11.5818	82.4164	1.196	0.0000	0.0000
2024/03/26	R213	08/05/2025	10.52 Call	Bond Future	1210.9200	1.2109	1060.7100	1.0607	12.405	0.0000	0.0000
2024/03/26	R213	08/05/2025	10.52 Put	Bond Future	4685.0900	4.6851	5034.1100	5.0341	7.450	0.0000	0.0000
2024/03/26	R214	02/05/2024	13.52 Call	Bond Future	3789.1500	3.7892	3339.0900	3.3391	11.878	0.0000	0.0000
2024/03/26	R214	02/05/2024	13.52 Put	Bond Future	122.6600	0.1227	167.1300	0.1671	36.255	0.0000	0.0000
2024/03/26	R214	02/05/2024	12.87 Call	Bond Future	1566.4000	1.5664	1251.5900	1.2516	20.098	0.0000	0.0000
2024/03/26	R214	02/05/2024	12.87 Put	Bond Future	652.3500	0.6524	832.0700	0.8321	27.550	0.0000	0.0000
2024/03/26	R214	02/05/2024	12.12 Put	Bond Future	2729.6200	2.7296	3154.8200	3.1548	15.577	0.0000	0.0000
2024/03/26	R214	02/05/2024	12.12 Call	Bond Future	183.2200	0.1832	113.8900	0.1139	37.840	0.0000	0.0000
2024/03/26	R214	02/05/2024	12.14 Put	Bond Future	2648.9700	2.6490	3069.3500	3.0694	15.870	0.0000	0.0000
2024/03/26	R214	02/05/2024	12.14 Call	Bond Future	199.0800	0.1991	124.9300	0.1249	37.246	0.0000	0.0000
2024/03/26	R214	02/05/2024		Bond Future	12.6651	58.6861	12.7753	58.1915	0.870	0.0000	0.0000
2024/03/26	R214	02/05/2024	11.47 Call	Bond Future	3.9800	0.0040	1.6500	0.0017	58.543	0.0000	0.0000
2024/03/26	R214	02/05/2024	11.47 Put	Bond Future	5821.8900	5.8219	6314.0900	6.3141	8.454	0.0000	0.0000
2024/03/26	R214	02/05/2024	11.48 Call	Bond Future	4.3000	0.0043	1.8000	0.0018	58.140	0.0000	0.0000
2024/03/26	R214	02/05/2024	11.48 Put	Bond Future	5769.8300	5.7698	6261.8600	6.2619	8.528	0.0000	0.0000
2024/03/26	R214	02/05/2024	11.46 Call	Bond Future	3.6800	0.0037	1.5100	0.0015	58.967	0.0000	0.0000
2024/03/26	R214	02/05/2024	11.46 Put	Bond Future	5874.0300	5.8740	6366.3900	6.3664	8.382	0.0000	0.0000
2024/03/26	R214	01/08/2024		Bond Future	12.7801	59.9700	12.8944	59.4646	0.894	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	
2024/03/26	R214	01/08/2024	12.17 Call	Bond Future	745.7300	0.7457	608.0700	0.6081	18.460	0.0000	0.0000
2024/03/26	R214	01/08/2024	12.17 Put	Bond Future	3565.5900	3.5656	3933.3000	3.9333	10.313	0.0000	0.0000
2024/03/26	R214	01/08/2024	12.18 Call	Bond Future	760.0200	0.7600	620.4700	0.6205	18.361	0.0000	0.0000
2024/03/26	R214	01/08/2024	12.18 Put	Bond Future	3531.9400	3.5319	3897.7600	3.8978	10.357	0.0000	0.0000
2024/03/26	R214	01/08/2024	12.16 Call	Bond Future	731.4900	0.7315	595.7300	0.5957	18.559	0.0000	0.0000
2024/03/26	R214	01/08/2024	12.16 Put	Bond Future	3599.3500	3.5994	3968.9600	3.9690	10.269	0.0000	0.0000
2024/03/26	R214	07/11/2024		Bond Future	12.9146	58.0772	13.0334	57.5606	0.920	0.0000	0.0000
2024/03/26	R214	07/11/2024	12.61 Call	Bond Future	1933.8900	1.9339	1710.8200	1.7108	11.535	0.0000	0.0000
2024/03/26	R214	07/11/2024	12.61 Put	Bond Future	3293.3300	3.2933	3586.8800	3.5869	8.913	0.0000	0.0000
2024/03/26	R214	07/11/2024	12.62 Call	Bond Future	1954.7800	1.9548	1730.2100	1.7302	11.488	0.0000	0.0000
2024/03/26	R214	07/11/2024	12.62 Put	Bond Future	3268.7900	3.2688	3560.8400	3.5608	8.934	0.0000	0.0000
2024/03/26	R214	07/11/2024	12.60 Call	Bond Future	1913.1100	1.9131	1691.5500	1.6916	11.581	0.0000	0.0000
2024/03/26	R214	07/11/2024	12.60 Put	Bond Future	3318.0200	3.3180	3613.0800	3.6131	8.893	0.0000	0.0000
2024/03/26	R214	06/02/2025		Bond Future	13.0550	59.3237	13.1782	58.7970	0.943	0.0000	0.0000
2024/03/26	R214	06/02/2025	12.71 Call	Bond Future	2134.1800	2.1342	1906.8000	1.9068	10.654	0.0000	0.0000
2024/03/26	R214	06/02/2025	12.71 Put	Bond Future	3651.1200	3.6511	3950.4100	3.9504	8.197	0.0000	0.0000
2024/03/26	R214	08/05/2025		Bond Future	13.2023	57.2515	13.3299	56.7151	0.967	0.0000	0.0000
2024/03/26	R214	08/05/2025	12.40 Call	Bond Future	1596.4500	1.5965	1415.5800	1.4156	11.330	0.0000	0.0000
2024/03/26	R214	08/05/2025	12.40 Put	Bond Future	5159.2800	5.1593	5514.7600	5.5148	6.890	0.0000	0.0000
2024/03/26	R248	02/05/2024	11.40 Put	Bond Future	8725.4400	8.7254	9340.0900	9.3401	7.044	0.0000	0.0000
2024/03/26	R248	02/05/2024	11.40 Call	Bond Future	0.6500	0.0007	0.2200	0.0002	66.154	0.0000	0.0000
2024/03/26	R248	02/05/2024	12.40 Put	Bond Future	2895.6600	2.8957	3390.8700	3.3909	17.102	0.0000	0.0000
2024/03/26	R248	02/05/2024	12.40 Call	Bond Future	344.2500	0.3443	224.3800	0.2244	34.821	0.0000	0.0000
2024/03/26	R248	02/05/2024	13.16 Call	Bond Future	2262.5300	2.2625	1839.8800	1.8399	18.680	0.0000	0.0000
2024/03/26	R248	02/05/2024	13.16 Put	Bond Future	670.4700	0.6705	862.9000	0.8629	28.701	0.0000	0.0000
2024/03/26	R248	02/05/2024		Bond Future	12.8585	71.2916	12.9735	70.6765	0.895	0.0000	0.0000
2024/03/26	R248	02/05/2024	11.47 Call	Bond Future	1.2500	0.0013	0.4500	0.0005	64.000	0.0000	0.0000
2024/03/26	R248	02/05/2024	11.47 Put	Bond Future	8264.4000	8.2644	8878.6800	8.8787	7.433	0.0000	0.0000
2024/03/26	R248	02/05/2024	11.48 Call	Bond Future	1.3600	0.0014	0.5000	0.0005	63.235	0.0000	0.0000
2024/03/26	R248	02/05/2024	11.48 Put	Bond Future	8198.9500	8.1990	8813.1700	8.8132	7.491	0.0000	0.0000
2024/03/26	R248	02/05/2024	11.46 Call	Bond Future	1.1400	0.0011	0.4100	0.0004	64.035	0.0000	0.0000
2024/03/26	R248	02/05/2024	11.46 Put	Bond Future	8329.9500	8.3300	8944.3000	8.9443	7.375	0.0000	0.0000
2024/03/26	R248	01/08/2024		Bond Future	12.9819	72.8512	13.1015	72.2227	0.921	0.0000	0.0000
2024/03/26	R248	01/08/2024	12.31 Call	Bond Future	801.4500	0.8015	644.4000	0.6444	19.596	0.0000	0.0000
2024/03/26	R248	01/08/2024	12.31 Put	Bond Future	4530.8100	4.5308	5002.2600	5.0023	10.405	0.0000	0.0000
2024/03/26	R248	01/08/2024	12.32 Call	Bond Future	817.6400	0.8176	658.2800	0.6583	19.490	0.0000	0.0000
2024/03/26	R248	01/08/2024	12.32 Put	Bond Future	4488.9000	4.4889	4958.0400	4.9580	10.451	0.0000	0.0000
2024/03/26	R248	01/08/2024	12.30 Call	Bond Future	785.6000	0.7856	630.8300	0.6308	19.701	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	
2024/03/26	R248	01/08/2024	12.30 Put	Bond Future	4573.1400	4.5731	5046.8700	5.0469	10.359	0.0000	0.0000
2024/03/26	R248	07/11/2024		Bond Future	13.1259	70.1174	13.2506	69.4749	0.950	0.0000	0.0000
2024/03/26	R248	07/11/2024	12.79 Call	Bond Future	2262.2800	2.2623	1990.4800	1.9905	12.014	0.0000	0.0000
2024/03/26	R248	07/11/2024	12.79 Put	Bond Future	4047.8200	4.0478	4418.5700	4.4186	9.159	0.0000	0.0000
2024/03/26	R248	07/11/2024	12.80 Call	Bond Future	2286.8900	2.2869	2013.2300	2.0132	11.966	0.0000	0.0000
2024/03/26	R248	07/11/2024	12.80 Put	Bond Future	4018.0800	4.0181	4386.9700	4.3870	9.181	0.0000	0.0000
2024/03/26	R248	07/11/2024	12.78 Call	Bond Future	2238.0100	2.2380	1968.0600	1.9681	12.062	0.0000	0.0000
2024/03/26	R248	07/11/2024	12.78 Put	Bond Future	4077.9800	4.0780	4450.5800	4.4506	9.137	0.0000	0.0000
2024/03/26	R248	06/02/2025		Bond Future	13.2761	71.6220	13.4060	70.9670	0.978	0.0000	0.0000
2024/03/26	R248	06/02/2025	12.71 Call	Bond Future	2281.1700	2.2812	2028.0500	2.0281	11.096	0.0000	0.0000
2024/03/26	R248	06/02/2025	12.71 Put	Bond Future	5275.5600	5.2756	5677.4500	5.6775	7.618	0.0000	0.0000
2024/03/26	R248	08/05/2025		Bond Future	13.4334	68.6605	13.5684	67.9933	1.005	0.0000	0.0000
2024/03/26	R248	08/05/2025	12.60 Call	Bond Future	2227.9600	2.2280	1992.3900	1.9924	10.573	0.0000	0.0000
2024/03/26	R248	08/05/2025	12.60 Put	Bond Future	6624.0200	6.6240	7055.5900	7.0556	6.515	0.0000	0.0000
2024/03/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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