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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/03/2024 TO 11/03/2024

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
2024/03/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/11	2025	02/05/2024		Bond Future	179.0259	179.0259	178.9829	0.024	0.0000	0.0000
2024/03/11	2025	01/08/2024		Bond Future	181.1655	181.1655	181.1217	0.024	0.0000	0.0000
2024/03/11	2025	07/11/2024		Bond Future	185.4717	185.4717	185.4273	0.024	0.0000	0.0000
2024/03/11	2029	02/05/2024		Bond Future	128.7032	128.7032	128.7491	0.036	0.0000	0.0000
2024/03/11	2029	01/08/2024		Bond Future	131.5586	131.5586	131.6056	0.036	0.0000	0.0000
2024/03/11	2029	07/11/2024		Bond Future	133.2879	133.2879	133.3364	0.036	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	
2024/03/11	2029	06/02/2025		Bond Future	136.1657	136.1657	136.2157	136.2157	0.037	0.0000	0.0000
2024/03/11	2029	06/02/2025	132.40 Call	Bond Future	3765.7000	3.7657	3815.7200	3.8157	1.328	0.0000	0.0000
2024/03/11	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	2029	08/05/2025		Bond Future	137.5946	137.5946	137.6461	137.6461	0.037	0.0000	0.0000
2024/03/11	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	2029	08/05/2025	137.85 Put	Bond Future	255.4300	0.2554	203.8700	0.2039	20.186	0.0000	0.0000
2024/03/11	2030	02/05/2024		Bond Future	10.1193	93.0556	10.1185	93.0590	0.008	0.0000	0.0000
2024/03/11	2030	02/05/2024	9.82 Call	Bond Future	489.3500	0.4894	466.5200	0.4665	4.665	0.0000	0.0000
2024/03/11	2030	02/05/2024	9.82 Put	Bond Future	1704.9000	1.7049	1678.6900	1.6787	1.537	0.0000	0.0000
2024/03/11	2030	02/05/2024	9.83 Call	Bond Future	503.6700	0.5037	480.6100	0.4806	4.578	0.0000	0.0000
2024/03/11	2030	02/05/2024	9.83 Put	Bond Future	1678.2800	1.6783	1651.8400	1.6518	1.575	0.0000	0.0000
2024/03/11	2030	02/05/2024	9.81 Call	Bond Future	475.1700	0.4752	452.5800	0.4526	4.754	0.0000	0.0000
2024/03/11	2030	02/05/2024	9.81 Put	Bond Future	1731.6800	1.7317	1705.7100	1.7057	1.500	0.0000	0.0000
2024/03/11	2030	02/05/2024	9.66 Put	Bond Future	2168.5200	2.1685	2146.6700	2.1467	1.008	0.0000	0.0000
2024/03/11	2030	02/05/2024	9.66 Call	Bond Future	294.8900	0.2949	276.4200	0.2764	6.263	0.0000	0.0000
2024/03/11	2030	02/05/2024	10.16 Put	Bond Future	956.5200	0.9565	926.3400	0.9263	3.155	0.0000	0.0000
2024/03/11	2030	02/05/2024	10.16 Call	Bond Future	1120.2700	1.1203	1093.4700	1.0935	2.392	0.0000	0.0000
2024/03/11	2030	02/05/2024	11.94 Call	Bond Future	6991.8100	6.9918	6992.7600	6.9928	0.014	0.0000	0.0000
2024/03/11	2030	02/05/2024	11.94 Put	Bond Future	12.3000	0.0123	9.8700	0.0099	19.756	0.0000	0.0000
2024/03/11	2030	02/05/2024	12.38 Call	Bond Future	8566.9900	8.5670	8569.7800	8.5698	0.033	0.0000	0.0000
2024/03/11	2030	02/05/2024	12.38 Put	Bond Future	2.2400	0.0022	1.6500	0.0017	26.339	0.0000	0.0000
2024/03/11	2030	02/05/2024	10.82 Put	Bond Future	252.1400	0.2521	232.1800	0.2322	7.916	0.0000	0.0000
2024/03/11	2030	02/05/2024	10.82 Call	Bond Future	3020.8500	3.0209	3004.2700	3.0043	0.549	0.0000	0.0000
2024/03/11	2030	02/05/2024	10.62 Put	Bond Future	387.4200	0.3874	363.0600	0.3631	6.288	0.0000	0.0000
2024/03/11	2030	02/05/2024	10.62 Call	Bond Future	2376.6900	2.3767	2355.7100	2.3557	0.883	0.0000	0.0000
2024/03/11	2030	02/05/2024	11.12 Put	Bond Future	128.7900	0.1288	115.1900	0.1152	10.560	0.0000	0.0000
2024/03/11	2030	02/05/2024	11.12 Call	Bond Future	4050.7600	4.0508	4040.5400	4.0405	0.252	0.0000	0.0000
2024/03/11	2030	02/05/2024	13.15 Call	Bond Future	11249.6700	11.2497	11253.0300	11.2530	0.030	0.0000	0.0000
2024/03/11	2030	02/05/2024	13.15 Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000	0.0000
2024/03/11	2030	01/08/2024	10.38 Call	Bond Future	2062.3200	2.0623	2047.3400	2.0473	0.726	0.0000	0.0000
2024/03/11	2030	01/08/2024	10.38 Put	Bond Future	1332.8100	1.3328	1314.3300	1.3143	1.387	0.0000	0.0000
2024/03/11	2030	01/08/2024	10.39 Call	Bond Future	2085.7300	2.0857	2070.7800	2.0708	0.717	0.0000	0.0000
2024/03/11	2030	01/08/2024	10.39 Put	Bond Future	1317.7400	1.3177	1299.2900	1.2993	1.400	0.0000	0.0000
2024/03/11	2030	01/08/2024	10.37 Call	Bond Future	2039.0300	2.0390	2024.0200	2.0240	0.736	0.0000	0.0000
2024/03/11	2030	01/08/2024	10.37 Put	Bond Future	1348.0100	1.3480	1329.5000	1.3295	1.373	0.0000	0.0000
2024/03/11	2030	01/08/2024		Bond Future	10.1914	91.0918	10.1905	91.0953	0.009	0.0000	0.0000
2024/03/11	2030	07/11/2024		Bond Future	10.2721	93.2329	10.2711	93.2368	0.010	0.0000	0.0000
2024/03/11	2030	07/11/2024	10.75 Call	Bond Future	3229.5700	3.2296	3218.9000	3.2189	0.330	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	
2024/03/11	2030	07/11/2024	10.75 Put	Bond Future	1464.0300	1.4640	1449.5100	1.4495	0.992	0.0000	0.0000
2024/03/11	2030	07/11/2024	10.76 Call	Bond Future	3254.2300	3.2542	3243.5800	3.2436	0.327	0.0000	0.0000
2024/03/11	2030	07/11/2024	10.76 Put	Bond Future	1452.2100	1.4522	1437.7100	1.4377	0.998	0.0000	0.0000
2024/03/11	2030	07/11/2024	10.74 Call	Bond Future	3205.2600	3.2053	3194.5700	3.1946	0.334	0.0000	0.0000
2024/03/11	2030	07/11/2024	10.74 Put	Bond Future	1476.2300	1.4762	1461.6900	1.4617	0.985	0.0000	0.0000
2024/03/11	2030	06/02/2025		Bond Future	10.3695	91.2131	10.3683	91.2174	0.012	0.0000	0.0000
2024/03/11	2030	06/02/2025	10.68 Call	Bond Future	3019.3000	3.0193	3011.1200	3.0111	0.271	0.0000	0.0000
2024/03/11	2030	06/02/2025	10.68 Put	Bond Future	1912.2600	1.9123	1899.7700	1.8998	0.653	0.0000	0.0000
2024/03/11	2030	08/05/2025		Bond Future	10.5029	93.1004	10.5015	93.1052	0.013	0.0000	0.0000
2024/03/11	2030	08/05/2025	9.93 Call	Bond Future	1597.4000	1.5974	1591.0000	1.5910	0.401	0.0000	0.0000
2024/03/11	2030	08/05/2025	9.93 Put	Bond Future	3594.5600	3.5946	3583.3400	3.5833	0.312	0.0000	0.0000
2024/03/11	2032	02/05/2024	11.81 Call	Bond Future	4036.6300	4.0366	4022.5700	4.0226	0.348	0.0000	0.0000
2024/03/11	2032	02/05/2024	11.81 Put	Bond Future	206.7000	0.2067	187.5100	0.1875	9.284	0.0000	0.0000
2024/03/11	2032	02/05/2024	11.21 Call	Bond Future	1819.8000	1.8198	1792.7800	1.7928	1.485	0.0000	0.0000
2024/03/11	2032	02/05/2024	11.21 Put	Bond Future	708.1700	0.7082	676.0200	0.6760	4.540	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.57 Put	Bond Future	2244.2700	2.2443	2219.5600	2.2196	1.101	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.57 Call	Bond Future	326.1300	0.3261	306.5500	0.3066	6.004	0.0000	0.0000
2024/03/11	2032	02/05/2024	11.28 Call	Bond Future	2051.3500	2.0514	2025.4000	2.0254	1.265	0.0000	0.0000
2024/03/11	2032	02/05/2024	11.28 Put	Bond Future	616.6100	0.6166	585.5300	0.5855	5.040	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.30 Put	Bond Future	3329.8900	3.3299	3315.3200	3.3153	0.438	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.30 Call	Bond Future	91.5900	0.0916	82.1500	0.0822	10.307	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.55 Call	Bond Future	301.0500	0.3011	282.2100	0.2822	6.258	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.55 Put	Bond Future	2316.1100	2.3161	2292.1400	2.2921	1.035	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.56 Call	Bond Future	313.4300	0.3134	294.2100	0.2942	6.132	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.56 Put	Bond Future	2280.0200	2.2800	2255.6700	2.2557	1.068	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.54 Call	Bond Future	288.9000	0.2889	270.4400	0.2704	6.390	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.54 Put	Bond Future	2352.4800	2.3525	2328.8900	2.3289	1.003	0.0000	0.0000
2024/03/11	2032	02/05/2024		Bond Future	10.9718	86.6790	10.9707	86.6841	0.010	0.0000	0.0000
2024/03/11	2032	02/05/2024	13.35 Call	Bond Future	10309.0200	10.3090	10312.9500	10.3130	0.038	0.0000	0.0000
2024/03/11	2032	02/05/2024	13.35 Put	Bond Future	4.9500	0.0050	3.7500	0.0038	24.242	0.0000	0.0000
2024/03/11	2032	02/05/2024	11.35 Put	Bond Future	535.8500	0.5359	506.0600	0.5061	5.559	0.0000	0.0000
2024/03/11	2032	02/05/2024	11.35 Call	Bond Future	2292.1000	2.2921	2267.4400	2.2674	1.076	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.65 Put	Bond Future	1972.0200	1.9720	1944.5400	1.9445	1.393	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.65 Call	Bond Future	440.1800	0.4402	417.8300	0.4178	5.077	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.36 Put	Bond Future	3069.1200	3.0691	3052.3900	3.0524	0.545	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.36 Call	Bond Future	126.3900	0.1264	114.7900	0.1148	9.178	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.86 Put	Bond Future	1371.7700	1.3718	1339.3400	1.3393	2.364	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.86 Call	Bond Future	843.5700	0.8436	816.2700	0.8163	3.236	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	
2024/03/11	2032	02/05/2024	12.90 Call	Bond Future	8503.6700	8.5037	8505.0600	8.5051	0.016	0.0000	0.0000
2024/03/11	2032	02/05/2024	12.90 Put	Bond Future	19.8300	0.0198	16.0900	0.0161	18.860	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.59 Put	Bond Future	2174.0100	2.1740	2148.5700	2.1486	1.170	0.0000	0.0000
2024/03/11	2032	02/05/2024	10.59 Call	Bond Future	352.6500	0.3527	332.3400	0.3323	5.759	0.0000	0.0000
2024/03/11	2032	02/05/2024	11.09 Put	Bond Future	893.7700	0.8938	860.4500	0.8605	3.728	0.0000	0.0000
2024/03/11	2032	02/05/2024	11.09 Call	Bond Future	1447.7600	1.4478	1419.5700	1.4196	1.947	0.0000	0.0000
2024/03/11	2032	02/05/2024	13.18 Call	Bond Future	9632.0300	9.6320	9635.2000	9.6352	0.033	0.0000	0.0000
2024/03/11	2032	02/05/2024	13.18 Put	Bond Future	8.9000	0.0089	6.9400	0.0069	22.022	0.0000	0.0000
2024/03/11	2032	01/08/2024	11.14 Call	Bond Future	2215.3900	2.2154	2197.2500	2.1973	0.819	0.0000	0.0000
2024/03/11	2032	01/08/2024	11.14 Put	Bond Future	1873.1200	1.8731	1849.6500	1.8497	1.253	0.0000	0.0000
2024/03/11	2032	01/08/2024	11.15 Call	Bond Future	2241.0000	2.2410	2222.8800	2.2229	0.809	0.0000	0.0000
2024/03/11	2032	01/08/2024	11.15 Put	Bond Future	1853.0500	1.8531	1829.6000	1.8296	1.265	0.0000	0.0000
2024/03/11	2032	01/08/2024	11.13 Call	Bond Future	2189.7000	2.1897	2171.5400	2.1715	0.829	0.0000	0.0000
2024/03/11	2032	01/08/2024	11.13 Put	Bond Future	1893.1400	1.8931	1869.6500	1.8697	1.241	0.0000	0.0000
2024/03/11	2032	01/08/2024		Bond Future	11.0653	88.5810	11.0641	88.5863	0.010	0.0000	0.0000
2024/03/11	2032	07/11/2024	13.36 Call	Bond Future	9501.8900	9.5019	9497.8600	9.4979	0.042	0.0000	0.0000
2024/03/11	2032	07/11/2024	13.36 Put	Bond Future	431.1800	0.4312	421.4700	0.4215	2.252	0.0000	0.0000
2024/03/11	2032	07/11/2024	11.64 Put	Bond Future	1806.8600	1.8069	1788.8600	1.7889	0.996	0.0000	0.0000
2024/03/11	2032	07/11/2024	11.64 Call	Bond Future	3839.2400	3.8392	3826.9200	3.8269	0.321	0.0000	0.0000
2024/03/11	2032	07/11/2024		Bond Future	11.1779	86.4961	11.1767	86.5018	0.011	0.0000	0.0000
2024/03/11	2032	07/11/2024	11.48 Call	Bond Future	3391.4700	3.3915	3378.7100	3.3787	0.376	0.0000	0.0000
2024/03/11	2032	07/11/2024	11.48 Put	Bond Future	2055.7100	2.0557	2037.2700	2.0373	0.897	0.0000	0.0000
2024/03/11	2032	07/11/2024	11.49 Call	Bond Future	3418.6500	3.4187	3405.9200	3.4059	0.372	0.0000	0.0000
2024/03/11	2032	07/11/2024	11.49 Put	Bond Future	2039.1400	2.0391	2020.7300	2.0207	0.903	0.0000	0.0000
2024/03/11	2032	07/11/2024	11.47 Call	Bond Future	3364.3700	3.3644	3351.5900	3.3516	0.380	0.0000	0.0000
2024/03/11	2032	07/11/2024	11.47 Put	Bond Future	2072.4000	2.0724	2053.9400	2.0539	0.891	0.0000	0.0000
2024/03/11	2032	06/02/2025		Bond Future	11.3014	88.3418	11.3000	88.3479	0.012	0.0000	0.0000
2024/03/11	2032	06/02/2025	11.72 Call	Bond Future	3902.3400	3.9023	3893.4000	3.8934	0.229	0.0000	0.0000
2024/03/11	2032	06/02/2025	11.72 Put	Bond Future	2108.3900	2.1084	2093.3200	2.0933	0.715	0.0000	0.0000
2024/03/11	2032	08/05/2025		Bond Future	11.4462	86.0052	11.4446	86.0119	0.014	0.0000	0.0000
2024/03/11	2032	08/05/2025	10.91 Call	Bond Future	2000.6700	2.0007	1993.2000	1.9932	0.373	0.0000	0.0000
2024/03/11	2032	08/05/2025	10.91 Put	Bond Future	4300.2500	4.3003	4286.0800	4.2861	0.330	0.0000	0.0000
2024/03/11	2033	02/05/2024		Bond Future	120.9416	120.9416	120.9292	120.9292	0.010	0.0000	0.0000
2024/03/11	2033	01/08/2024		Bond Future	123.6248	123.6248	123.6122	123.6122	0.010	0.0000	0.0000
2024/03/11	2033	07/11/2024		Bond Future	125.0688	125.0688	125.0562	125.0562	0.010	0.0000	0.0000
2024/03/11	2033	06/02/2025		Bond Future	127.7693	127.7693	127.7569	127.7569	0.010	0.0000	0.0000
2024/03/11	2033	06/02/2025	124.94 Call	Bond Future	2829.2700	2.8293	2816.8800	2.8169	0.438	0.0000	0.0000
2024/03/11	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	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	
2024/03/11	2033	08/05/2025		Bond Future	128.9216	128.9216	128.9093	128.9093	0.010	0.0000	0.0000
2024/03/11	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	2033	08/05/2025	130.62 Put	Bond Future	1698.4000	1.6984	1710.6900	1.7107	0.724	0.0000	0.0000
2024/03/11	2037	02/05/2024		Bond Future	12.1924	78.6594	12.2064	78.5858	0.115	0.0000	0.0000
2024/03/11	2037	02/05/2024	11.44 Call	Bond Future	178.4400	0.1784	153.6000	0.1536	13.921	0.0000	0.0000
2024/03/11	2037	02/05/2024	11.44 Put	Bond Future	4288.6200	4.2886	4337.4100	4.3374	1.138	0.0000	0.0000
2024/03/11	2037	02/05/2024	11.45 Call	Bond Future	185.4000	0.1854	159.9000	0.1599	13.754	0.0000	0.0000
2024/03/11	2037	02/05/2024	11.45 Put	Bond Future	4238.8800	4.2389	4287.0100	4.2870	1.135	0.0000	0.0000
2024/03/11	2037	02/05/2024	11.43 Call	Bond Future	171.6900	0.1717	147.5000	0.1475	14.089	0.0000	0.0000
2024/03/11	2037	02/05/2024	11.43 Put	Bond Future	4338.6200	4.3386	4388.0600	4.3881	1.140	0.0000	0.0000
2024/03/11	2037	01/08/2024		Bond Future	12.3141	76.1293	12.3287	76.0541	0.118	0.0000	0.0000
2024/03/11	2037	01/08/2024	12.10 Call	Bond Future	1834.7200	1.8347	1778.0700	1.7781	3.088	0.0000	0.0000
2024/03/11	2037	01/08/2024	12.10 Put	Bond Future	2952.1300	2.9521	2970.6700	2.9707	0.628	0.0000	0.0000
2024/03/11	2037	01/08/2024	12.11 Call	Bond Future	1859.4600	1.8595	1802.4700	1.8025	3.065	0.0000	0.0000
2024/03/11	2037	01/08/2024	12.11 Put	Bond Future	2924.1500	2.9242	2942.3500	2.9424	0.622	0.0000	0.0000
2024/03/11	2037	01/08/2024	12.09 Call	Bond Future	1810.3400	1.8103	1754.0300	1.7540	3.110	0.0000	0.0000
2024/03/11	2037	01/08/2024	12.09 Put	Bond Future	2980.5200	2.9805	2999.4000	2.9994	0.633	0.0000	0.0000
2024/03/11	2037	01/08/2024	13.82 Call	Bond Future	7712.1700	7.7122	7631.3500	7.6314	1.048	0.0000	0.0000
2024/03/11	2037	01/08/2024	13.82 Put	Bond Future	481.3500	0.4814	475.7200	0.4757	1.170	0.0000	0.0000
2024/03/11	2037	01/08/2024	13.17 Call	Bond Future	5230.1200	5.2301	5151.7300	5.1517	1.499	0.0000	0.0000
2024/03/11	2037	01/08/2024	13.17 Put	Bond Future	990.7400	0.9907	987.5400	0.9875	0.323	0.0000	0.0000
2024/03/11	2037	07/11/2024		Bond Future	12.4459	77.9184	12.4611	77.8416	0.122	0.0000	0.0000
2024/03/11	2037	07/11/2024	12.58 Call	Bond Future	3471.8000	3.4718	3410.2100	3.4102	1.774	0.0000	0.0000
2024/03/11	2037	07/11/2024	12.58 Put	Bond Future	2796.6300	2.7966	2811.8200	2.8118	0.543	0.0000	0.0000
2024/03/11	2037	07/11/2024	12.59 Call	Bond Future	3500.8500	3.5009	3439.0600	3.4391	1.765	0.0000	0.0000
2024/03/11	2037	07/11/2024	12.59 Put	Bond Future	2775.6700	2.7757	2790.6600	2.7907	0.540	0.0000	0.0000
2024/03/11	2037	07/11/2024	12.57 Call	Bond Future	3442.8500	3.4429	3381.4600	3.3815	1.783	0.0000	0.0000
2024/03/11	2037	07/11/2024	12.57 Put	Bond Future	2817.7300	2.8177	2833.1200	2.8331	0.546	0.0000	0.0000
2024/03/11	2037	06/02/2025		Bond Future	12.5856	75.3203	12.6013	75.2423	0.125	0.0000	0.0000
2024/03/11	2037	06/02/2025	12.76 Call	Bond Future	3851.8800	3.8519	3792.9100	3.7929	1.531	0.0000	0.0000
2024/03/11	2037	06/02/2025	12.76 Put	Bond Future	2992.2400	2.9922	3011.3400	3.0113	0.638	0.0000	0.0000
2024/03/11	2037	08/05/2025		Bond Future	12.7468	76.8767	12.7631	76.7974	0.128	0.0000	0.0000
2024/03/11	2037	08/05/2025	12.25 Call	Bond Future	2497.0400	2.4970	2452.1300	2.4521	1.799	0.0000	0.0000
2024/03/11	2037	08/05/2025	12.25 Put	Bond Future	4972.1400	4.9721	5006.5400	5.0065	0.692	0.0000	0.0000
2024/03/11	2038	02/05/2024		Bond Future	131.8021	131.8021	131.9375	131.9375	0.103	0.0000	0.0000
2024/03/11	2038	01/08/2024		Bond Future	132.6651	132.6651	132.8034	132.8034	0.104	0.0000	0.0000
2024/03/11	2038	07/11/2024		Bond Future	135.8182	135.8182	135.9602	135.9602	0.105	0.0000	0.0000
2024/03/11	2038	06/02/2025		Bond Future	136.6378	136.6378	136.7832	136.7832	0.106	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	
2024/03/11	2038	06/02/2025	135.23 Call	Bond Future	1407.7800	1.4078	1553.2300	1.5532	10.332	0.0000	0.0000
2024/03/11	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	2038	08/05/2025		Bond Future	139.5024	139.5024	139.6516	139.6516	0.107	0.0000	0.0000
2024/03/11	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	2038	08/05/2025	139.68 Put	Bond Future	177.5900	0.1776	28.4000	0.0284	84.008	0.0000	0.0000
2024/03/11	2040	02/05/2024		Bond Future	12.5307	78.3513	12.5497	78.2465	0.152	0.0000	0.0000
2024/03/11	2040	02/05/2024	11.61 Call	Bond Future	101.6500	0.1017	83.1400	0.0831	18.210	0.0000	0.0000
2024/03/11	2040	02/05/2024	11.61 Put	Bond Future	5444.2500	5.4443	5530.5300	5.5305	1.585	0.0000	0.0000
2024/03/11	2040	02/05/2024	11.62 Call	Bond Future	106.1800	0.1062	87.0600	0.0871	18.007	0.0000	0.0000
2024/03/11	2040	02/05/2024	11.62 Put	Bond Future	5387.6700	5.3877	5473.3400	5.4733	1.590	0.0000	0.0000
2024/03/11	2040	02/05/2024	11.60 Call	Bond Future	97.2400	0.0972	79.3400	0.0793	18.408	0.0000	0.0000
2024/03/11	2040	02/05/2024	11.60 Put	Bond Future	5501.0300	5.5010	5587.9200	5.5879	1.580	0.0000	0.0000
2024/03/11	2040	01/08/2024		Bond Future	12.6580	75.5641	12.6779	75.4570	0.157	0.0000	0.0000
2024/03/11	2040	01/08/2024	12.33 Call	Bond Future	1621.5900	1.6216	1555.6100	1.5556	4.069	0.0000	0.0000
2024/03/11	2040	01/08/2024	12.33 Put	Bond Future	3428.2500	3.4283	3469.3600	3.4694	1.199	0.0000	0.0000
2024/03/11	2040	01/08/2024	12.34 Call	Bond Future	1645.2700	1.6453	1578.8000	1.5788	4.040	0.0000	0.0000
2024/03/11	2040	01/08/2024	12.34 Put	Bond Future	3395.8700	3.3959	3436.4900	3.4365	1.196	0.0000	0.0000
2024/03/11	2040	01/08/2024	12.32 Call	Bond Future	1598.1000	1.5981	1532.6100	1.5326	4.098	0.0000	0.0000
2024/03/11	2040	01/08/2024	12.32 Put	Bond Future	3460.8900	3.4609	3502.4900	3.5025	1.202	0.0000	0.0000
2024/03/11	2040	07/11/2024		Bond Future	12.7954	77.3398	12.8160	77.2304	0.161	0.0000	0.0000
2024/03/11	2040	07/11/2024	12.85 Call	Bond Future	3474.6600	3.4747	3395.8900	3.3959	2.267	0.0000	0.0000
2024/03/11	2040	07/11/2024	12.85 Put	Bond Future	3185.6200	3.1856	3216.2600	3.2163	0.962	0.0000	0.0000
2024/03/11	2040	07/11/2024	12.86 Call	Bond Future	3504.4500	3.5045	3425.4000	3.4254	2.256	0.0000	0.0000
2024/03/11	2040	07/11/2024	12.86 Put	Bond Future	3162.6600	3.1627	3193.0200	3.1930	0.960	0.0000	0.0000
2024/03/11	2040	07/11/2024	12.84 Call	Bond Future	3445.2100	3.4452	3366.7300	3.3667	2.278	0.0000	0.0000
2024/03/11	2040	07/11/2024	12.84 Put	Bond Future	3208.9800	3.2090	3239.9100	3.2399	0.964	0.0000	0.0000
2024/03/11	2040	06/02/2025		Bond Future	12.9398	74.4786	12.9612	74.3672	0.165	0.0000	0.0000
2024/03/11	2040	06/02/2025	12.95 Call	Bond Future	3541.1100	3.5411	3467.0700	3.4671	2.091	0.0000	0.0000
2024/03/11	2040	06/02/2025	12.95 Put	Bond Future	3487.9200	3.4879	3525.2500	3.5253	1.070	0.0000	0.0000
2024/03/11	2040	08/05/2025		Bond Future	13.1042	76.0169	13.1265	75.9035	0.170	0.0000	0.0000
2024/03/11	2040	08/05/2025	12.63 Call	Bond Future	2747.9500	2.7480	2687.1000	2.6871	2.214	0.0000	0.0000
2024/03/11	2040	08/05/2025	12.63 Put	Bond Future	5230.5800	5.2306	5283.1200	5.2831	1.004	0.0000	0.0000
2024/03/11	2044	02/05/2024	12.50 Call	Bond Future	1152.2600	1.1523	1079.0400	1.0790	6.354	0.0000	0.0000
2024/03/11	2044	02/05/2024	12.50 Put	Bond Future	1922.7600	1.9228	1926.3700	1.9264	0.188	0.0000	0.0000
2024/03/11	2044	02/05/2024	12.75 Call	Bond Future	1868.7500	1.8688	1782.7400	1.7827	4.603	0.0000	0.0000
2024/03/11	2044	02/05/2024	12.75 Put	Bond Future	1261.4900	1.2615	1252.3100	1.2523	0.728	0.0000	0.0000
2024/03/11	2044	02/05/2024	13.00 Call	Bond Future	2740.9800	2.7410	2648.5900	2.6486	3.371	0.0000	0.0000
2024/03/11	2044	02/05/2024	13.00 Put	Bond Future	799.2800	0.7993	783.7200	0.7837	1.947	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	
2024/03/11	2044	02/05/2024		Bond Future	12.6388	74.2698	12.6528	74.1929	0.111	0.0000	0.0000
2024/03/11	2044	02/05/2024	11.66 Call	Bond Future	71.5200	0.0715	58.5700	0.0586	18.107	0.0000	0.0000
2024/03/11	2044	02/05/2024	11.66 Put	Bond Future	5812.1100	5.8121	5875.9900	5.8760	1.099	0.0000	0.0000
2024/03/11	2044	02/05/2024	11.67 Call	Bond Future	74.9300	0.0749	61.5100	0.0615	17.910	0.0000	0.0000
2024/03/11	2044	02/05/2024	11.67 Put	Bond Future	5753.0800	5.7531	5816.4900	5.8165	1.102	0.0000	0.0000
2024/03/11	2044	02/05/2024	11.65 Call	Bond Future	68.2800	0.0683	55.7800	0.0558	18.307	0.0000	0.0000
2024/03/11	2044	02/05/2024	11.65 Put	Bond Future	5871.3900	5.8714	5935.7200	5.9357	1.096	0.0000	0.0000
2024/03/11	2044	01/08/2024		Bond Future	12.7630	71.5181	12.7776	71.4397	0.114	0.0000	0.0000
2024/03/11	2044	01/08/2024	12.29 Call	Bond Future	1336.1400	1.3361	1286.3400	1.2863	3.727	0.0000	0.0000
2024/03/11	2044	01/08/2024	12.29 Put	Bond Future	3972.4600	3.9725	4001.1400	4.0011	0.722	0.0000	0.0000
2024/03/11	2044	01/08/2024	12.30 Call	Bond Future	1357.3200	1.3573	1307.1200	1.3071	3.698	0.0000	0.0000
2024/03/11	2044	01/08/2024	12.30 Put	Bond Future	3936.2300	3.9362	3964.5100	3.9645	0.718	0.0000	0.0000
2024/03/11	2044	01/08/2024	12.28 Call	Bond Future	1315.1500	1.3152	1265.7600	1.2658	3.755	0.0000	0.0000
2024/03/11	2044	01/08/2024	12.28 Put	Bond Future	4008.9400	4.0089	4038.0300	4.0380	0.726	0.0000	0.0000
2024/03/11	2044	07/11/2024		Bond Future	12.8965	73.1987	12.9116	73.1186	0.117	0.0000	0.0000
2024/03/11	2044	07/11/2024	12.91 Call	Bond Future	3321.0400	3.3210	3258.8500	3.2589	1.873	0.0000	0.0000
2024/03/11	2044	07/11/2024	12.91 Put	Bond Future	3249.4300	3.2494	3267.3300	3.2673	0.551	0.0000	0.0000
2024/03/11	2044	07/11/2024	12.92 Call	Bond Future	3350.1700	3.3502	3287.7600	3.2878	1.863	0.0000	0.0000
2024/03/11	2044	07/11/2024	12.92 Put	Bond Future	3225.5600	3.2256	3243.2400	3.2432	0.548	0.0000	0.0000
2024/03/11	2044	07/11/2024	12.90 Call	Bond Future	3292.0000	3.2920	3230.0400	3.2300	1.882	0.0000	0.0000
2024/03/11	2044	07/11/2024	12.90 Put	Bond Future	3273.4600	3.2735	3291.5900	3.2916	0.554	0.0000	0.0000
2024/03/11	2044	06/02/2025		Bond Future	13.0362	70.3744	13.0519	70.2928	0.120	0.0000	0.0000
2024/03/11	2044	06/02/2025	13.02 Call	Bond Future	3525.9300	3.5259	3467.5900	3.4676	1.655	0.0000	0.0000
2024/03/11	2044	06/02/2025	13.02 Put	Bond Future	3610.6900	3.6107	3633.8600	3.6339	0.642	0.0000	0.0000
2024/03/11	2044	08/05/2025		Bond Future	13.1945	71.8277	13.2108	71.7448	0.123	0.0000	0.0000
2024/03/11	2044	08/05/2025	12.72 Call	Bond Future	2715.8600	2.7159	2667.9000	2.6679	1.766	0.0000	0.0000
2024/03/11	2044	08/05/2025	12.72 Put	Bond Future	5213.0300	5.2130	5247.9700	5.2480	0.670	0.0000	0.0000
2024/03/11	2046	02/05/2024		Bond Future	113.4637	113.4637	113.4522	113.4522	0.010	0.0000	0.0000
2024/03/11	2046	01/08/2024		Bond Future	115.9809	115.9809	115.9693	115.9693	0.010	0.0000	0.0000
2024/03/11	2046	07/11/2024		Bond Future	116.5410	116.5410	116.5294	116.5294	0.010	0.0000	0.0000
2024/03/11	2046	06/02/2025		Bond Future	119.0565	119.0565	119.0450	119.0450	0.010	0.0000	0.0000
2024/03/11	2046	06/02/2025	114.01 Call	Bond Future	5046.4600	5.0465	5034.9800	5.0350	0.227	0.0000	0.0000
2024/03/11	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	2046	08/05/2025		Bond Future	119.3087	119.3087	119.2974	119.2974	0.009	0.0000	0.0000
2024/03/11	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	2046	08/05/2025	121.97 Put	Bond Future	2661.3200	2.6613	2672.6000	2.6726	0.424	0.0000	0.0000
2024/03/11	2050	02/05/2024		Bond Future	114.4128	114.4128	114.6912	114.6912	0.243	0.0000	0.0000
2024/03/11	2050	01/08/2024		Bond Future	114.6552	114.6552	114.9398	114.9398	0.248	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	
2024/03/11	2050	07/11/2024		Bond Future	117.3802	117.3802	117.6720	117.6720	0.249	0.0000	0.0000
2024/03/11	2050	06/02/2025		Bond Future	117.5595	117.5595	117.8577	117.8577	0.254	0.0000	0.0000
2024/03/11	2050	06/02/2025	115.60 Call	Bond Future	1959.5300	1.9595	2257.6800	2.2577	15.215	0.0000	0.0000
2024/03/11	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	2050	08/05/2025		Bond Future	120.0237	120.0237	120.3287	120.3287	0.254	0.0000	0.0000
2024/03/11	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	2050	08/05/2025	121.16 Put	Bond Future	1136.3500	1.1364	831.2800	0.8313	26.846	0.0000	0.0000
2024/03/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	AL37	02/05/2024		Index Future	953.4630	953.4630	953.5770	953.5770	0.012	0.0000	0.0000
2024/03/11	AL37	01/08/2024		Index Future	974.3860	974.3860	974.5030	974.5030	0.012	0.0000	0.0000
2024/03/11	AL37	07/11/2024		Index Future	997.3060	997.3060	997.4340	997.4340	0.013	0.0000	0.0000
2024/03/11	AL37	06/02/2025		Index Future	1018.6270	1018.6270	1018.7690	1018.7690	0.014	0.0000	0.0000
2024/03/11	AL37	08/05/2025		Index Future	1039.8020	1039.8020	1039.9600	1039.9600	0.015	0.0000	0.0000
2024/03/11	AL7T	02/05/2024		Index Future	1102.6410	1102.6410	1102.1910	1102.1910	0.041	0.0000	0.0000
2024/03/11	AL7T	01/08/2024		Index Future	1126.8370	1126.8370	1126.3790	1126.3790	0.041	0.0000	0.0000
2024/03/11	AL7T	07/11/2024		Index Future	1153.3440	1153.3440	1152.8840	1152.8840	0.040	0.0000	0.0000
2024/03/11	AL7T	06/02/2025		Index Future	1178.0000	1178.0000	1177.5440	1177.5440	0.039	0.0000	0.0000
2024/03/11	AL7T	08/05/2025		Index Future	1202.4880	1202.4880	1202.0370	1202.0370	0.038	0.0000	0.0000
2024/03/11	ALBI	02/05/2024		Index Future	955.1640	955.1640	954.7110	954.7110	0.047	0.0000	0.0000
2024/03/11	ALBI	01/08/2024		Index Future	976.1230	976.1230	975.6620	975.6620	0.047	0.0000	0.0000
2024/03/11	ALBI	07/11/2024		Index Future	999.0850	999.0850	998.6210	998.6210	0.046	0.0000	0.0000
2024/03/11	ALBI	06/02/2025		Index Future	1020.4440	1020.4440	1019.9810	1019.9810	0.045	0.0000	0.0000
2024/03/11	ALBI	08/05/2025		Index Future	1041.6560	1041.6560	1041.1970	1041.1970	0.044	0.0000	0.0000
2024/03/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	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	
2024/03/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/11	ES33	02/05/2024		Bond Future	12.5799	73.5718	12.5937	73.5118	0.109	0.0000	0.0000
2024/03/11	ES33	01/08/2024		Bond Future	12.7245	75.2041	12.7388	75.1429	0.113	0.0000	0.0000
2024/03/11	ES33	07/11/2024		Bond Future	12.8979	73.1882	12.9129	73.1257	0.116	0.0000	0.0000
2024/03/11	ES33	06/02/2025		Bond Future	13.0831	74.7662	13.0987	74.7027	0.119	0.0000	0.0000
2024/03/11	ES33	06/02/2025	13.34 Call	Bond Future	1034.6500	1.0347	971.1300	0.9711	6.139	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	
2024/03/11	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	ES33	08/05/2025		Bond Future	13.2849	72.5279	13.3011	72.4635	0.123	0.0000	0.0000
2024/03/11	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	ES33	08/05/2025	12.73 Put	Bond Future	2244.0700	2.2441	2308.5400	2.3085	2.873	0.0000	0.0000
2024/03/11	ES42	02/05/2024		Bond Future	13.1753	68.3693	13.1891	68.3005	0.104	0.0000	0.0000
2024/03/11	ES42	01/08/2024		Bond Future	13.3138	69.8861	13.3281	69.8158	0.107	0.0000	0.0000
2024/03/11	ES42	07/11/2024		Bond Future	13.4756	67.2781	13.4905	67.2063	0.111	0.0000	0.0000
2024/03/11	ES42	06/02/2025		Bond Future	13.6392	68.7266	13.6547	68.6536	0.113	0.0000	0.0000
2024/03/11	ES42	06/02/2025	13.71 Call	Bond Future	333.1600	0.3332	260.1100	0.2601	21.926	0.0000	0.0000
2024/03/11	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	ES42	08/05/2025		Bond Future	13.8225	65.8953	13.8385	65.8211	0.116	0.0000	0.0000
2024/03/11	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	ES42	08/05/2025	13.25 Put	Bond Future	2735.5600	2.7356	2809.8000	2.8098	2.714	0.0000	0.0000
2024/03/11	GOVI	02/05/2024		GOVI	941.3330	941.3330	940.8880	940.8880	0.047	0.0000	0.0000
2024/03/11	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	GOVI	02/05/2024	950.98 Put	GOVI	96470.0000	9.6470	100920.0000	10.0920	4.613	0.0000	0.0000
2024/03/11	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	GOVI	02/05/2024	950.99 Put	GOVI	96570.0000	9.6570	101020.0000	10.1020	4.608	0.0000	0.0000
2024/03/11	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	GOVI	02/05/2024	950.97 Put	GOVI	96370.0000	9.6370	100820.0000	10.0820	4.618	0.0000	0.0000
2024/03/11	GOVI	01/08/2024	943.38 Call	GOVI	186090.0000	18.6090	181550.0000	18.1550	2.440	0.0000	0.0000
2024/03/11	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	GOVI	01/08/2024	943.39 Call	GOVI	185990.0000	18.5990	181450.0000	18.1450	2.441	0.0000	0.0000
2024/03/11	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	GOVI	01/08/2024	943.37 Call	GOVI	186190.0000	18.6190	181650.0000	18.1650	2.438	0.0000	0.0000
2024/03/11	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	GOVI	01/08/2024		GOVI	961.9890	961.9890	961.5350	961.5350	0.047	0.0000	0.0000
2024/03/11	GOVI	07/11/2024		GOVI	984.6180	984.6180	984.1610	984.1610	0.046	0.0000	0.0000
2024/03/11	GOVI	07/11/2024	948.79 Call	GOVI	358280.0000	35.8280	353710.0000	35.3710	1.276	0.0000	0.0000
2024/03/11	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	GOVI	07/11/2024	948.80 Call	GOVI	358180.0000	35.8180	353610.0000	35.3610	1.276	0.0000	0.0000
2024/03/11	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	GOVI	07/11/2024	948.78 Call	GOVI	358380.0000	35.8380	353810.0000	35.3810	1.275	0.0000	0.0000
2024/03/11	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	GOVI	06/02/2025		GOVI	1005.6680	1005.6680	1005.2120	1005.2120	0.045	0.0000	0.0000
2024/03/11	GOVI	06/02/2025	972.00 Call	GOVI	336680.0000	33.6680	332120.0000	33.2120	1.354	0.0000	0.0000
2024/03/11	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	GOVI	08/05/2025		GOVI	1026.5730	1026.5730	1026.1210	1026.1210	0.044	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	
2024/03/11	GOVI	08/05/2025	1,022. Call 00	GOVI	45730.0000	4.5730	41210.0000	4.1210	9.884	0.0000	0.0000
2024/03/11	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/03/11	IGOV	02/05/2024		Index Future	346.7070	346.7070	346.7710	346.7710	0.018	0.0000	0.0000
2024/03/11	IGOV	01/08/2024		Index Future	354.3990	354.3990	354.4650	354.4650	0.019	0.0000	0.0000
2024/03/11	IGOV	07/11/2024		Index Future	362.8240	362.8240	362.8950	362.8950	0.020	0.0000	0.0000
2024/03/11	IGOV	06/02/2025		Index Future	370.6610	370.6610	370.7370	370.7370	0.021	0.0000	0.0000
2024/03/11	IGOV	08/05/2025		Index Future	378.4450	378.4450	378.5280	378.5280	0.022	0.0000	0.0000
2024/03/11	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/03/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/03/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/03/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/03/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/03/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/03/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/03/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/03/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/03/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/03/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/03/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/03/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/03/11	JBAF	20/03/2024		Jibar Tradeable Future	8.3510	91.6490	8.3520	91.6480	0.012	0.0000	0.0000
2024/03/11	JBAF	17/04/2024		Jibar Tradeable Future	8.3550	91.6450	8.3580	91.6420	0.036	0.0000	0.0000
2024/03/11	JBAF	15/05/2024		Jibar Tradeable Future	8.3300	91.6700	8.3290	91.6710	0.012	0.0000	0.0000
2024/03/11	JBAF	19/06/2024		Jibar Tradeable Future	8.3120	91.6880	8.3140	91.6860	0.024	0.0000	0.0000
2024/03/11	JBAF	17/07/2024		Jibar Tradeable Future	8.2320	91.7680	8.2420	91.7580	0.121	0.0000	0.0000
2024/03/11	JBAF	21/08/2024		Jibar Tradeable Future	8.2450	91.7550	8.2350	91.7650	0.121	0.0000	0.0000
2024/03/11	JBAF	18/09/2024		Jibar Tradeable Future	8.0650	91.9350	8.0630	91.9370	0.025	0.0000	0.0000
2024/03/11	JBAF	18/12/2024		Jibar Tradeable Future	7.7690	92.2310	7.7550	92.2450	0.180	0.0000	0.0000
2024/03/11	JBAF	19/03/2025		Jibar Tradeable Future	7.6250	92.3750	7.6220	92.3780	0.039	0.0000	0.0000
2024/03/11	JBAF	18/06/2025		Jibar Tradeable Future	7.5300	92.4700	7.5220	92.4780	0.106	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	
2024/03/11	JBAF	17/09/2025		Jibar Tradeable Future	7.5750	92.4250	7.5750	92.4250	0.000	0.0000	0.0000
2024/03/11	JBAF	17/12/2025		Jibar Tradeable Future	7.6450	92.3550	7.6370	92.3630	0.105	0.0000	0.0000
2024/03/11	R035	02/05/2024		Bond Future	11.7735	84.1521	11.7928	84.0504	0.164	0.0000	0.0000
2024/03/11	R035	02/05/2024	11.20 Call	Bond Future	328.6400	0.3286	286.8000	0.2868	12.731	0.0000	0.0000
2024/03/11	R035	02/05/2024	11.20 Put	Bond Future	3433.3800	3.4334	3493.2300	3.4932	1.743	0.0000	0.0000
2024/03/11	R035	02/05/2024	11.21 Call	Bond Future	339.6600	0.3397	296.9300	0.2969	12.580	0.0000	0.0000
2024/03/11	R035	02/05/2024	11.21 Put	Bond Future	3388.8900	3.3889	3447.8500	3.4479	1.740	0.0000	0.0000
2024/03/11	R035	02/05/2024	11.19 Call	Bond Future	317.8700	0.3179	276.9200	0.2769	12.883	0.0000	0.0000
2024/03/11	R035	02/05/2024	11.19 Put	Bond Future	3478.1800	3.4782	3538.9200	3.5389	1.746	0.0000	0.0000
2024/03/11	R035	01/08/2024	11.80 Call	Bond Future	2148.1700	2.1482	2073.9400	2.0739	3.455	0.0000	0.0000
2024/03/11	R035	01/08/2024	11.80 Put	Bond Future	2564.3400	2.5643	2594.0300	2.5940	1.158	0.0000	0.0000
2024/03/11	R035	01/08/2024	11.81 Call	Bond Future	2174.9700	2.1750	2100.3200	2.1003	3.432	0.0000	0.0000
2024/03/11	R035	01/08/2024	11.81 Put	Bond Future	2539.0200	2.5390	2568.2900	2.5683	1.153	0.0000	0.0000
2024/03/11	R035	01/08/2024	11.79 Call	Bond Future	2121.3300	2.1213	2047.5000	2.0475	3.480	0.0000	0.0000
2024/03/11	R035	01/08/2024	11.79 Put	Bond Future	2589.6600	2.5897	2619.7500	2.6198	1.162	0.0000	0.0000
2024/03/11	R035	01/08/2024		Bond Future	11.8801	85.9987	11.9002	85.8948	0.169	0.0000	0.0000
2024/03/11	R035	07/11/2024		Bond Future	12.0107	83.5050	12.0317	83.3989	0.175	0.0000	0.0000
2024/03/11	R035	07/11/2024	12.18 Call	Bond Future	3598.7000	3.5987	3520.0400	3.5200	2.186	0.0000	0.0000
2024/03/11	R035	07/11/2024	12.18 Put	Bond Future	2747.2600	2.7473	2774.7100	2.7747	0.999	0.0000	0.0000
2024/03/11	R035	07/11/2024	12.19 Call	Bond Future	3628.1400	3.6281	3549.2200	3.5492	2.175	0.0000	0.0000
2024/03/11	R035	07/11/2024	12.19 Put	Bond Future	2726.7800	2.7268	2753.9700	2.7540	0.997	0.0000	0.0000
2024/03/11	R035	07/11/2024	12.17 Call	Bond Future	3569.3600	3.5694	3490.9600	3.4910	2.196	0.0000	0.0000
2024/03/11	R035	07/11/2024	12.17 Put	Bond Future	2767.8800	2.7679	2795.5900	2.7956	1.001	0.0000	0.0000
2024/03/11	R035	06/02/2025		Bond Future	12.1517	85.2872	12.1735	85.1792	0.180	0.0000	0.0000
2024/03/11	R035	06/02/2025	12.41 Call	Bond Future	4036.8700	4.0369	3959.6100	3.9596	1.914	0.0000	0.0000
2024/03/11	R035	06/02/2025	12.41 Put	Bond Future	2770.7600	2.7708	2801.5600	2.8016	1.112	0.0000	0.0000
2024/03/11	R035	08/05/2025		Bond Future	12.3030	82.5383	12.3257	82.4284	0.185	0.0000	0.0000
2024/03/11	R035	08/05/2025	11.78 Call	Bond Future	2438.4300	2.4384	2381.8600	2.3819	2.320	0.0000	0.0000
2024/03/11	R035	08/05/2025	11.78 Put	Bond Future	5027.2400	5.0272	5080.5800	5.0806	1.061	0.0000	0.0000
2024/03/11	R053	02/05/2024	13.03 Call	Bond Future	4482.4000	4.4824	4359.8800	4.3599	2.733	0.0000	0.0000
2024/03/11	R053	02/05/2024	13.03 Put	Bond Future	683.2400	0.6832	662.8600	0.6629	2.983	0.0000	0.0000
2024/03/11	R053	02/05/2024	13.04 Call	Bond Future	4536.0800	4.5361	4413.5400	4.4135	2.701	0.0000	0.0000
2024/03/11	R053	02/05/2024	13.04 Put	Bond Future	669.5000	0.6695	649.1000	0.6491	3.047	0.0000	0.0000
2024/03/11	R053	02/05/2024	13.02 Call	Bond Future	4429.0000	4.4290	4306.5100	4.3065	2.766	0.0000	0.0000
2024/03/11	R053	02/05/2024	13.02 Put	Bond Future	697.3600	0.6974	677.0100	0.6770	2.918	0.0000	0.0000
2024/03/11	R053	02/05/2024		Bond Future	12.4883	94.4430	12.5023	94.3408	0.112	0.0000	0.0000
2024/03/11	R053	01/08/2024	13.14 Call	Bond Future	5569.3700	5.5694	5466.1600	5.4662	1.853	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	
2024/03/11	R053	01/08/2024	13.14 Put	Bond Future	1851.6600	1.8517	1852.8200	1.8528	0.063	0.0000	0.0000
2024/03/11	R053	01/08/2024	13.15 Call	Bond Future	5616.6600	5.6167	5513.2400	5.5132	1.841	0.0000	0.0000
2024/03/11	R053	01/08/2024	13.15 Put	Bond Future	1832.5900	1.8326	1833.5400	1.8335	0.052	0.0000	0.0000
2024/03/11	R053	01/08/2024	13.13 Call	Bond Future	5522.4000	5.5224	5419.3900	5.4194	1.865	0.0000	0.0000
2024/03/11	R053	01/08/2024	13.13 Put	Bond Future	1871.1500	1.8712	1872.5100	1.8725	0.073	0.0000	0.0000
2024/03/11	R053	01/08/2024		Bond Future	12.6011	96.5154	12.6157	96.4110	0.116	0.0000	0.0000
2024/03/11	R053	07/11/2024		Bond Future	12.7315	92.9118	12.7467	92.8053	0.119	0.0000	0.0000
2024/03/11	R053	07/11/2024	12.80 Call	Bond Future	4465.7000	4.4657	4382.3500	4.3824	1.866	0.0000	0.0000
2024/03/11	R053	07/11/2024	12.80 Put	Bond Future	3986.4600	3.9865	4009.6100	4.0096	0.581	0.0000	0.0000
2024/03/11	R053	07/11/2024	12.81 Call	Bond Future	4504.7600	4.5048	4421.1100	4.4211	1.857	0.0000	0.0000
2024/03/11	R053	07/11/2024	12.81 Put	Bond Future	3955.9600	3.9560	3978.8100	3.9788	0.578	0.0000	0.0000
2024/03/11	R053	07/11/2024	12.79 Call	Bond Future	4426.7700	4.4268	4343.7100	4.3437	1.876	0.0000	0.0000
2024/03/11	R053	07/11/2024	12.79 Put	Bond Future	4017.1800	4.0172	4040.6200	4.0406	0.583	0.0000	0.0000
2024/03/11	R053	06/02/2025		Bond Future	12.8652	94.8931	12.8809	94.7848	0.122	0.0000	0.0000
2024/03/11	R053	06/02/2025	12.94 Call	Bond Future	5210.9000	5.2109	5130.1400	5.1301	1.550	0.0000	0.0000
2024/03/11	R053	06/02/2025	12.94 Put	Bond Future	4698.0600	4.6981	4725.6700	4.7257	0.588	0.0000	0.0000
2024/03/11	R053	08/05/2025		Bond Future	13.0128	90.9857	13.0291	90.8755	0.126	0.0000	0.0000
2024/03/11	R053	08/05/2025	12.64 Call	Bond Future	4169.3500	4.1694	4101.1700	4.1012	1.635	0.0000	0.0000
2024/03/11	R053	08/05/2025	12.64 Put	Bond Future	6750.8700	6.7509	6792.8700	6.7929	0.622	0.0000	0.0000
2024/03/11	R186	02/05/2024		Bond Future	8.9176	107.5673	8.9174	107.5678	0.002	0.0000	0.0000
2024/03/11	R186	02/05/2024	8.00 Call	Bond Future	2.0600	0.0021	1.6100	0.0016	21.845	0.0000	0.0000
2024/03/11	R186	02/05/2024	8.00 Put	Bond Future	2185.9100	2.1859	2184.9900	2.1850	0.042	0.0000	0.0000
2024/03/11	R186	02/05/2024	8.01 Call	Bond Future	2.3000	0.0023	1.8200	0.0018	20.870	0.0000	0.0000
2024/03/11	R186	02/05/2024	8.01 Put	Bond Future	2162.0300	2.1620	2161.0800	2.1611	0.044	0.0000	0.0000
2024/03/11	R186	02/05/2024	7.99 Call	Bond Future	1.9300	0.0019	1.5100	0.0015	21.762	0.0000	0.0000
2024/03/11	R186	02/05/2024	7.99 Put	Bond Future	2209.9000	2.2099	2209.0100	2.2090	0.040	0.0000	0.0000
2024/03/11	R186	02/05/2024	10.40 Call	Bond Future	3422.6400	3.4226	3420.7500	3.4208	0.055	0.0000	0.0000
2024/03/11	R186	02/05/2024	10.40 Put	Bond Future	14.0800	0.0141	11.7200	0.0117	16.761	0.0000	0.0000
2024/03/11	R186	02/05/2024	9.73 Put	Bond Future	75.0100	0.0750	67.6100	0.0676	9.865	0.0000	0.0000
2024/03/11	R186	02/05/2024	9.73 Call	Bond Future	1960.9700	1.9610	1954.0400	1.9540	0.353	0.0000	0.0000
2024/03/11	R186	01/08/2024	8.69 Call	Bond Future	563.5400	0.5635	555.9300	0.5559	1.350	0.0000	0.0000
2024/03/11	R186	01/08/2024	8.69 Put	Bond Future	1052.0400	1.0520	1043.8700	1.0439	0.777	0.0000	0.0000
2024/03/11	R186	01/08/2024	8.70 Call	Bond Future	573.7300	0.5737	566.0700	0.5661	1.335	0.0000	0.0000
2024/03/11	R186	01/08/2024	8.70 Put	Bond Future	1040.6500	1.0407	1032.4300	1.0324	0.790	0.0000	0.0000
2024/03/11	R186	01/08/2024	8.68 Call	Bond Future	553.2100	0.5532	545.6300	0.5456	1.370	0.0000	0.0000
2024/03/11	R186	01/08/2024	8.68 Put	Bond Future	1063.2900	1.0633	1055.1500	1.0552	0.766	0.0000	0.0000
2024/03/11	R186	01/08/2024		Bond Future	8.9171	104.6194	8.9168	104.6200	0.003	0.0000	0.0000
2024/03/11	R186	07/11/2024		Bond Future	8.9239	107.0789	8.9234	107.0798	0.005	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	
2024/03/11	R186	07/11/2024	9.14 Call	Bond Future	1270.6100	1.2706	1264.7000	1.2647	0.465	0.0000	0.0000
2024/03/11	R186	07/11/2024	9.14 Put	Bond Future	856.5800	0.8566	849.8000	0.8498	0.792	0.0000	0.0000
2024/03/11	R186	07/11/2024	9.15 Call	Bond Future	1283.3500	1.2834	1277.4400	1.2774	0.461	0.0000	0.0000
2024/03/11	R186	07/11/2024	9.15 Put	Bond Future	850.2200	0.8502	843.4400	0.8434	0.797	0.0000	0.0000
2024/03/11	R186	07/11/2024	9.13 Call	Bond Future	1257.9100	1.2579	1252.0100	1.2520	0.469	0.0000	0.0000
2024/03/11	R186	07/11/2024	9.13 Put	Bond Future	862.9900	0.8630	856.2200	0.8562	0.784	0.0000	0.0000
2024/03/11	R186	06/02/2025		Bond Future	8.9656	104.0490	8.9648	104.0503	0.008	0.0000	0.0000
2024/03/11	R186	06/02/2025	9.03 Call	Bond Future	1130.1500	1.1302	1126.0000	1.1260	0.367	0.0000	0.0000
2024/03/11	R186	06/02/2025	9.03 Put	Bond Future	1020.2600	1.0203	1014.8200	1.0148	0.533	0.0000	0.0000
2024/03/11	R186	08/05/2025		Bond Future	9.0685	106.2023	9.0673	106.2042	0.014	0.0000	0.0000
2024/03/11	R186	08/05/2025	8.47 Call	Bond Future	592.6600	0.5927	590.1100	0.5901	0.430	0.0000	0.0000
2024/03/11	R186	08/05/2025	8.47 Put	Bond Future	1488.3800	1.4884	1484.0000	1.4840	0.294	0.0000	0.0000
2024/03/11	R202	02/05/2024		Bond Future	259.5970	259.5970	259.1583	259.1583	0.169	0.0000	0.0000
2024/03/11	R202	01/08/2024		Bond Future	260.2799	260.2799	259.8315	259.8315	0.172	0.0000	0.0000
2024/03/11	R202	07/11/2024		Bond Future	266.4664	266.4664	266.0079	266.0079	0.172	0.0000	0.0000
2024/03/11	R202	06/02/2025		Bond Future	267.0108	267.0108	266.5432	266.5432	0.175	0.0000	0.0000
2024/03/11	R202	06/02/2025	266.79 Call	Bond Future	220.7600	0.2208	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/03/11	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	246.8300	0.2468	100.000	0.0000	0.0000
2024/03/11	R202	08/05/2025		Bond Future	272.6093	272.6093	272.1331	272.1331	0.175	0.0000	0.0000
2024/03/11	R202	08/05/2025	272.31 Call	Bond Future	299.2900	0.2993	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/03/11	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	176.9200	0.1769	100.000	0.0000	0.0000
2024/03/11	R209	02/05/2024		Bond Future	11.8866	65.1999	11.9007	65.1342	0.119	0.0000	0.0000
2024/03/11	R209	02/05/2024	11.18 Call	Bond Future	168.1100	0.1681	145.0900	0.1451	13.693	0.0000	0.0000
2024/03/11	R209	02/05/2024	11.18 Put	Bond Future	3574.4200	3.5744	3617.1900	3.6172	1.197	0.0000	0.0000
2024/03/11	R209	02/05/2024	11.19 Call	Bond Future	174.5400	0.1745	150.9300	0.1509	13.527	0.0000	0.0000
2024/03/11	R209	02/05/2024	11.19 Put	Bond Future	3530.9500	3.5310	3573.1300	3.5731	1.195	0.0000	0.0000
2024/03/11	R209	02/05/2024	11.17 Call	Bond Future	161.8600	0.1619	139.4300	0.1394	13.858	0.0000	0.0000
2024/03/11	R209	02/05/2024	11.17 Put	Bond Future	3618.1300	3.6181	3661.4900	3.6615	1.198	0.0000	0.0000
2024/03/11	R209	01/08/2024		Bond Future	11.9882	66.6306	12.0029	66.5635	0.122	0.0000	0.0000
2024/03/11	R209	01/08/2024	11.79 Call	Bond Future	1529.8200	1.5298	1480.6900	1.4807	3.211	0.0000	0.0000
2024/03/11	R209	01/08/2024	11.79 Put	Bond Future	2447.5500	2.4476	2465.5900	2.4656	0.737	0.0000	0.0000
2024/03/11	R209	01/08/2024	11.80 Call	Bond Future	1551.6300	1.5516	1502.1800	1.5022	3.187	0.0000	0.0000
2024/03/11	R209	01/08/2024	11.80 Put	Bond Future	2422.6300	2.4226	2440.3500	2.4404	0.731	0.0000	0.0000
2024/03/11	R209	01/08/2024	11.78 Call	Bond Future	1508.1800	1.5082	1459.3600	1.4594	3.237	0.0000	0.0000
2024/03/11	R209	01/08/2024	11.78 Put	Bond Future	2472.6800	2.4727	2491.0300	2.4910	0.742	0.0000	0.0000
2024/03/11	R209	07/11/2024		Bond Future	12.1067	65.0400	12.1219	64.9714	0.126	0.0000	0.0000
2024/03/11	R209	07/11/2024	12.22 Call	Bond Future	2950.7100	2.9507	2896.5700	2.8966	1.835	0.0000	0.0000
2024/03/11	R209	07/11/2024	12.22 Put	Bond Future	2442.7100	2.4427	2457.1400	2.4571	0.591	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
2024/03/11	R209	07/11/2024	12.23 Call	Bond Future		2976.2100	2.9762	2921.8800	2.9219	1.825	0.0000	0.0000
2024/03/11	R209	07/11/2024	12.23 Put	Bond Future		2423.6300	2.4236	2437.8700	2.4379	0.588	0.0000	0.0000
2024/03/11	R209	07/11/2024	12.21 Call	Bond Future		2925.3100	2.9253	2871.3500	2.8714	1.845	0.0000	0.0000
2024/03/11	R209	07/11/2024	12.21 Put	Bond Future		2461.9400	2.4619	2476.5500	2.4766	0.593	0.0000	0.0000
2024/03/11	R209	06/02/2025		Bond Future		12.2305	66.4277	12.2462	66.3580	0.129	0.0000	0.0000
2024/03/11	R209	06/02/2025	12.44 Call	Bond Future		3374.2900	3.3743	3321.6400	3.3216	1.560	0.0000	0.0000
2024/03/11	R209	06/02/2025	12.44 Put	Bond Future		2454.4900	2.4545	2471.6100	2.4716	0.697	0.0000	0.0000
2024/03/11	R209	08/05/2025		Bond Future		12.3691	64.6473	12.3854	64.5764	0.132	0.0000	0.0000
2024/03/11	R209	08/05/2025	11.89 Call	Bond Future		2194.4500	2.1945	2154.3700	2.1544	1.826	0.0000	0.0000
2024/03/11	R209	08/05/2025	11.89 Put	Bond Future		4326.9500	4.3270	4357.7800	4.3578	0.713	0.0000	0.0000
2024/03/11	R210	02/05/2024		Bond Future		232.9327	232.9327	232.9937	232.9937	0.026	0.0000	0.0000
2024/03/11	R210	01/08/2024		Bond Future		238.1005	238.1005	238.1632	238.1632	0.026	0.0000	0.0000
2024/03/11	R210	07/11/2024		Bond Future		240.4303	240.4303	240.4949	240.4949	0.027	0.0000	0.0000
2024/03/11	R210	06/02/2025		Bond Future		245.6207	245.6207	245.6877	245.6877	0.027	0.0000	0.0000
2024/03/11	R210	06/02/2025	239.61 Call	Bond Future		6010.7000	6.0107	6077.6700	6.0777	1.114	0.0000	0.0000
2024/03/11	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	R210	08/05/2025		Bond Future		247.3710	247.3710	247.4402	247.4402	0.028	0.0000	0.0000
2024/03/11	R210	08/05/2025	248.03 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	R210	08/05/2025	248.03 Put	Bond Future		658.9800	0.6590	589.7700	0.5898	10.503	0.0000	0.0000
2024/03/11	R213	02/05/2024	10.29 Call	Bond Future		498.9000	0.4989	474.9200	0.4749	4.807	0.0000	0.0000
2024/03/11	R213	02/05/2024	10.29 Put	Bond Future		1876.4900	1.8765	1848.7400	1.8487	1.479	0.0000	0.0000
2024/03/11	R213	02/05/2024	10.30 Call	Bond Future		513.8200	0.5138	489.5800	0.4896	4.718	0.0000	0.0000
2024/03/11	R213	02/05/2024	10.30 Put	Bond Future		1848.2000	1.8482	1820.1900	1.8202	1.516	0.0000	0.0000
2024/03/11	R213	02/05/2024	10.28 Call	Bond Future		484.1500	0.4842	460.4300	0.4604	4.899	0.0000	0.0000
2024/03/11	R213	02/05/2024	10.28 Put	Bond Future		1904.9700	1.9050	1877.4800	1.8775	1.443	0.0000	0.0000
2024/03/11	R213	02/05/2024		Bond Future		10.6121	84.0732	10.6112	84.0769	0.008	0.0000	0.0000
2024/03/11	R213	01/08/2024		Bond Future		10.6897	85.9180	10.6887	85.9219	0.009	0.0000	0.0000
2024/03/11	R213	01/08/2024	10.87 Call	Bond Future		2234.0900	2.2341	2217.5600	2.2176	0.740	0.0000	0.0000
2024/03/11	R213	01/08/2024	10.87 Put	Bond Future		1494.9600	1.4950	1474.5500	1.4746	1.365	0.0000	0.0000
2024/03/11	R213	01/08/2024	10.88 Call	Bond Future		2258.8200	2.2588	2242.3100	2.2423	0.731	0.0000	0.0000
2024/03/11	R213	01/08/2024	10.88 Put	Bond Future		1478.9500	1.4790	1458.5600	1.4586	1.379	0.0000	0.0000
2024/03/11	R213	01/08/2024	10.86 Call	Bond Future		2209.7000	2.2097	2193.1400	2.1931	0.749	0.0000	0.0000
2024/03/11	R213	01/08/2024	10.86 Put	Bond Future		1511.3400	1.5113	1490.9000	1.4909	1.352	0.0000	0.0000
2024/03/11	R213	07/11/2024		Bond Future		10.7920	84.3767	10.7909	84.3809	0.010	0.0000	0.0000
2024/03/11	R213	07/11/2024	11.22 Call	Bond Future		3389.3200	3.3893	3377.3800	3.3774	0.352	0.0000	0.0000
2024/03/11	R213	07/11/2024	11.22 Put	Bond Future		1700.8700	1.7009	1684.7400	1.6847	0.948	0.0000	0.0000
2024/03/11	R213	07/11/2024	11.23 Call	Bond Future		3414.8500	3.4149	3402.9200	3.4029	0.349	0.0000	0.0000
2024/03/11	R213	07/11/2024	11.23 Put	Bond Future		1687.4700	1.6875	1671.3500	1.6714	0.955	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	
2024/03/11	R213	07/11/2024	11.21 Call	Bond Future	3363.8700	3.3639	3351.9000	3.3519	0.356	0.0000	0.0000
2024/03/11	R213	07/11/2024	11.21 Put	Bond Future	1714.3800	1.7144	1698.2200	1.6982	0.943	0.0000	0.0000
2024/03/11	R213	06/02/2025		Bond Future	10.9099	86.1782	10.9087	86.1828	0.011	0.0000	0.0000
2024/03/11	R213	06/02/2025	11.35 Call	Bond Future	3613.9900	3.6140	3605.1300	3.6051	0.245	0.0000	0.0000
2024/03/11	R213	06/02/2025	11.35 Put	Bond Future	1932.4400	1.9324	1918.9700	1.9190	0.697	0.0000	0.0000
2024/03/11	R213	08/05/2025		Bond Future	11.0431	84.4031	11.0417	84.4082	0.012	0.0000	0.0000
2024/03/11	R213	08/05/2025	10.52 Call	Bond Future	1894.7200	1.8947	1887.3800	1.8874	0.387	0.0000	0.0000
2024/03/11	R213	08/05/2025	10.52 Put	Bond Future	3881.4300	3.8814	3869.0000	3.8690	0.320	0.0000	0.0000
2024/03/11	R214	02/05/2024	13.52 Call	Bond Future	5154.0100	5.1540	5077.7000	5.0777	1.481	0.0000	0.0000
2024/03/11	R214	02/05/2024	13.52 Put	Bond Future	138.5900	0.1386	128.5300	0.1285	7.259	0.0000	0.0000
2024/03/11	R214	02/05/2024	12.87 Call	Bond Future	2794.6800	2.7947	2714.0700	2.7141	2.884	0.0000	0.0000
2024/03/11	R214	02/05/2024	12.87 Put	Bond Future	531.7000	0.5317	517.3400	0.5173	2.701	0.0000	0.0000
2024/03/11	R214	02/05/2024	12.12 Put	Bond Future	1971.7900	1.9718	1981.3000	1.9813	0.482	0.0000	0.0000
2024/03/11	R214	02/05/2024	12.12 Call	Bond Future	774.3200	0.7743	717.5800	0.7176	7.328	0.0000	0.0000
2024/03/11	R214	02/05/2024	12.14 Put	Bond Future	1912.4900	1.9125	1920.7800	1.9208	0.433	0.0000	0.0000
2024/03/11	R214	02/05/2024	12.14 Call	Bond Future	811.5300	0.8115	753.5700	0.7536	7.142	0.0000	0.0000
2024/03/11	R214	02/05/2024	11.47 Call	Bond Future	92.3300	0.0923	77.2200	0.0772	16.365	0.0000	0.0000
2024/03/11	R214	02/05/2024	11.47 Put	Bond Future	4561.3100	4.5613	4612.4500	4.6125	1.121	0.0000	0.0000
2024/03/11	R214	02/05/2024	11.48 Call	Bond Future	96.4100	0.0964	80.8200	0.0808	16.171	0.0000	0.0000
2024/03/11	R214	02/05/2024	11.48 Put	Bond Future	4513.0100	4.5130	4563.6700	4.5637	1.123	0.0000	0.0000
2024/03/11	R214	02/05/2024	11.46 Call	Bond Future	88.3800	0.0884	73.7500	0.0738	16.554	0.0000	0.0000
2024/03/11	R214	02/05/2024	11.46 Put	Bond Future	4609.8000	4.6098	4661.4200	4.6614	1.120	0.0000	0.0000
2024/03/11	R214	02/05/2024		Bond Future	12.3718	60.0350	12.3859	59.9687	0.114	0.0000	0.0000
2024/03/11	R214	01/08/2024		Bond Future	12.4753	61.3523	12.4900	61.2847	0.118	0.0000	0.0000
2024/03/11	R214	01/08/2024	12.17 Call	Bond Future	1418.7900	1.4188	1371.1300	1.3711	3.359	0.0000	0.0000
2024/03/11	R214	01/08/2024	12.17 Put	Bond Future	2856.2800	2.8563	2876.3000	2.8763	0.701	0.0000	0.0000
2024/03/11	R214	01/08/2024	12.18 Call	Bond Future	1439.3900	1.4394	1391.4000	1.3914	3.334	0.0000	0.0000
2024/03/11	R214	01/08/2024	12.18 Put	Bond Future	2828.9400	2.8289	2848.6300	2.8486	0.696	0.0000	0.0000
2024/03/11	R214	01/08/2024	12.16 Call	Bond Future	1398.3500	1.3984	1351.0200	1.3510	3.385	0.0000	0.0000
2024/03/11	R214	01/08/2024	12.16 Put	Bond Future	2883.8400	2.8838	2904.1900	2.9042	0.706	0.0000	0.0000
2024/03/11	R214	07/11/2024		Bond Future	12.5988	59.4876	12.6140	59.4185	0.121	0.0000	0.0000
2024/03/11	R214	07/11/2024	12.61 Call	Bond Future	2834.1000	2.8341	2780.5600	2.7806	1.889	0.0000	0.0000
2024/03/11	R214	07/11/2024	12.61 Put	Bond Future	2783.1700	2.7832	2798.7400	2.7987	0.559	0.0000	0.0000
2024/03/11	R214	07/11/2024	12.62 Call	Bond Future	2858.8400	2.8588	2805.1100	2.8051	1.879	0.0000	0.0000
2024/03/11	R214	07/11/2024	12.62 Put	Bond Future	2762.4800	2.7625	2777.8600	2.7779	0.557	0.0000	0.0000
2024/03/11	R214	07/11/2024	12.60 Call	Bond Future	2809.4700	2.8095	2756.1200	2.7561	1.899	0.0000	0.0000
2024/03/11	R214	07/11/2024	12.60 Put	Bond Future	2804.0100	2.8040	2819.7700	2.8198	0.562	0.0000	0.0000
2024/03/11	R214	06/02/2025		Bond Future	12.7286	60.7572	12.7444	60.6868	0.124	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	
2024/03/11	R214	06/02/2025	12.71 Call	Bond Future	2935.3500	2.9354	2885.5600	2.8856	1.696	0.0000	0.0000
2024/03/11	R214	06/02/2025	12.71 Put	Bond Future	3018.8200	3.0188	3039.4000	3.0394	0.682	0.0000	0.0000
2024/03/11	R214	08/05/2025		Bond Future	12.8650	58.7084	12.8812	58.6368	0.126	0.0000	0.0000
2024/03/11	R214	08/05/2025	12.40 Call	Bond Future	2327.5700	2.3276	2286.1400	2.2861	1.780	0.0000	0.0000
2024/03/11	R214	08/05/2025	12.40 Put	Bond Future	4433.5400	4.4335	4463.6300	4.4636	0.679	0.0000	0.0000
2024/03/11	R248	02/05/2024	11.40 Put	Bond Future	7062.7100	7.0627	7162.9400	7.1629	1.419	0.0000	0.0000
2024/03/11	R248	02/05/2024	11.40 Call	Bond Future	33.0300	0.0330	25.2900	0.0253	23.433	0.0000	0.0000
2024/03/11	R248	02/05/2024	12.40 Put	Bond Future	2033.7200	2.0337	2054.4500	2.0545	1.019	0.0000	0.0000
2024/03/11	R248	02/05/2024	12.40 Call	Bond Future	1177.4200	1.1774	1090.1800	1.0902	7.409	0.0000	0.0000
2024/03/11	R248	02/05/2024	13.16 Call	Bond Future	3813.3000	3.8133	3693.6200	3.6936	3.138	0.0000	0.0000
2024/03/11	R248	02/05/2024	13.16 Put	Bond Future	526.1300	0.5261	514.4200	0.5144	2.226	0.0000	0.0000
2024/03/11	R248	02/05/2024		Bond Future	12.5506	72.9867	12.5699	72.8787	0.153	0.0000	0.0000
2024/03/11	R248	02/05/2024	11.47 Call	Bond Future	47.4900	0.0475	37.1300	0.0371	21.815	0.0000	0.0000
2024/03/11	R248	02/05/2024	11.47 Put	Bond Future	6615.5300	6.6155	6713.1400	6.7131	1.475	0.0000	0.0000
2024/03/11	R248	02/05/2024	11.48 Call	Bond Future	49.9200	0.0499	39.1400	0.0391	21.595	0.0000	0.0000
2024/03/11	R248	02/05/2024	11.48 Put	Bond Future	6552.4000	6.5524	6649.5900	6.6496	1.483	0.0000	0.0000
2024/03/11	R248	02/05/2024	11.46 Call	Bond Future	45.1600	0.0452	35.2100	0.0352	22.033	0.0000	0.0000
2024/03/11	R248	02/05/2024	11.46 Put	Bond Future	6678.8600	6.6789	6776.8800	6.7769	1.468	0.0000	0.0000
2024/03/11	R248	01/08/2024		Bond Future	12.6611	74.5883	12.6811	74.4780	0.158	0.0000	0.0000
2024/03/11	R248	01/08/2024	12.31 Call	Bond Future	1685.8100	1.6858	1617.6900	1.6177	4.041	0.0000	0.0000
2024/03/11	R248	01/08/2024	12.31 Put	Bond Future	3678.1300	3.6781	3720.3100	3.7203	1.147	0.0000	0.0000
2024/03/11	R248	01/08/2024	12.32 Call	Bond Future	1710.2200	1.7102	1641.6000	1.6416	4.012	0.0000	0.0000
2024/03/11	R248	01/08/2024	12.32 Put	Bond Future	3644.4400	3.6444	3686.1200	3.6861	1.144	0.0000	0.0000
2024/03/11	R248	01/08/2024	12.30 Call	Bond Future	1661.5900	1.6616	1593.9600	1.5940	4.070	0.0000	0.0000
2024/03/11	R248	01/08/2024	12.30 Put	Bond Future	3712.0900	3.7121	3754.7600	3.7548	1.149	0.0000	0.0000
2024/03/11	R248	07/11/2024	12.79 Call	Bond Future	3392.5700	3.3926	3313.0000	3.3130	2.345	0.0000	0.0000
2024/03/11	R248	07/11/2024	12.79 Put	Bond Future	3405.7300	3.4057	3438.8700	3.4389	0.973	0.0000	0.0000
2024/03/11	R248	07/11/2024	12.80 Call	Bond Future	3422.0100	3.4220	3342.1300	3.3421	2.334	0.0000	0.0000
2024/03/11	R248	07/11/2024	12.80 Put	Bond Future	3380.8200	3.3808	3413.6500	3.4137	0.971	0.0000	0.0000
2024/03/11	R248	07/11/2024	12.78 Call	Bond Future	3363.0000	3.3630	3283.7400	3.2837	2.357	0.0000	0.0000
2024/03/11	R248	07/11/2024	12.78 Put	Bond Future	3430.5900	3.4306	3464.0400	3.4640	0.975	0.0000	0.0000
2024/03/11	R248	07/11/2024		Bond Future	12.7924	71.8898	12.8132	71.7771	0.162	0.0000	0.0000
2024/03/11	R248	06/02/2025		Bond Future	12.9303	73.4238	12.9519	73.3089	0.167	0.0000	0.0000
2024/03/11	R248	06/02/2025	12.71 Call	Bond Future	3243.8600	3.2439	3172.5700	3.1726	2.198	0.0000	0.0000
2024/03/11	R248	06/02/2025	12.71 Put	Bond Future	4436.4600	4.4365	4480.0200	4.4800	0.982	0.0000	0.0000
2024/03/11	R248	08/05/2025		Bond Future	13.0748	70.4919	13.0972	70.3750	0.171	0.0000	0.0000
2024/03/11	R248	08/05/2025	12.60 Call	Bond Future	2969.5700	2.9696	2905.5100	2.9055	2.157	0.0000	0.0000
2024/03/11	R248	08/05/2025	12.60 Put	Bond Future	5534.2300	5.5342	5587.0400	5.5870	0.954	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	
2024/03/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

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