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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/03/2024 TO 27/03/2024

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
2024/03/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/27	2025	02/05/2024		Bond Future	178.9475	178.9475	178.9897	0.024	0.0000	0.0000
2024/03/27	2025	01/08/2024		Bond Future	181.0734	181.0734	181.1166	0.024	0.0000	0.0000
2024/03/27	2025	07/11/2024		Bond Future	185.3933	185.3933	185.4381	0.024	0.0000	0.0000
2024/03/27	2029	02/05/2024		Bond Future	129.1353	129.1353	129.4364	0.233	0.0000	0.0000
2024/03/27	2029	01/08/2024		Bond Future	131.9921	131.9921	132.2999	0.233	0.0000	0.0000
2024/03/27	2029	07/11/2024		Bond Future	133.7425	133.7425	134.0581	0.236	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	
2024/03/27	2029	06/02/2025		Bond Future	136.6484	136.6484	136.9714	136.9714	0.236	0.0000	0.0000
2024/03/27	2029	06/02/2025	132.40 Call	Bond Future	4248.4300	4.2484	4571.3600	4.5714	7.601	0.0000	0.0000
2024/03/27	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	2029	08/05/2025		Bond Future	138.1032	138.1032	138.4338	138.4338	0.239	0.0000	0.0000
2024/03/27	2029	08/05/2025	137.85 Call	Bond Future	253.2000	0.2532	583.8400	0.5838	130.585	0.0000	0.0000
2024/03/27	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	2030	02/05/2024	10.62 Put	Bond Future	766.5200	0.7665	780.9100	0.7809	1.877	0.0000	0.0000
2024/03/27	2030	02/05/2024	10.62 Call	Bond Future	947.8700	0.9479	906.5700	0.9066	4.357	0.0000	0.0000
2024/03/27	2030	02/05/2024	11.12 Put	Bond Future	232.6500	0.2327	234.2600	0.2343	0.692	0.0000	0.0000
2024/03/27	2030	02/05/2024	11.12 Call	Bond Future	2346.7000	2.3467	2292.6200	2.2926	2.305	0.0000	0.0000
2024/03/27	2030	02/05/2024	13.15 Call	Bond Future	9441.7700	9.4418	9386.0700	9.3861	0.590	0.0000	0.0000
2024/03/27	2030	02/05/2024	13.15 Put	Bond Future	0.0800	0.0001	0.0700	0.0001	12.500	0.0000	0.0000
2024/03/27	2030	02/05/2024	9.82 Call	Bond Future	33.0100	0.0330	28.4000	0.0284	13.965	0.0000	0.0000
2024/03/27	2030	02/05/2024	9.82 Put	Bond Future	3056.4800	3.0565	3107.5600	3.1076	1.671	0.0000	0.0000
2024/03/27	2030	02/05/2024	9.83 Call	Bond Future	35.3800	0.0354	30.5200	0.0305	13.737	0.0000	0.0000
2024/03/27	2030	02/05/2024	9.83 Put	Bond Future	3017.9100	3.0179	3068.7400	3.0687	1.684	0.0000	0.0000
2024/03/27	2030	02/05/2024	9.81 Call	Bond Future	30.7900	0.0308	26.4200	0.0264	14.193	0.0000	0.0000
2024/03/27	2030	02/05/2024	9.81 Put	Bond Future	3095.2200	3.0952	3146.5400	3.1465	1.658	0.0000	0.0000
2024/03/27	2030	02/05/2024		Bond Future	10.5738	91.2477	10.5880	91.1920	0.134	0.0000	0.0000
2024/03/27	2030	02/05/2024	9.66 Put	Bond Future	3691.0000	3.6910	3745.0200	3.7450	1.464	0.0000	0.0000
2024/03/27	2030	02/05/2024	9.66 Call	Bond Future	9.4500	0.0095	7.7800	0.0078	17.672	0.0000	0.0000
2024/03/27	2030	02/05/2024	10.16 Put	Bond Future	1859.0100	1.8590	1896.5600	1.8966	2.020	0.0000	0.0000
2024/03/27	2030	02/05/2024	10.16 Call	Bond Future	214.8400	0.2148	196.7000	0.1967	8.443	0.0000	0.0000
2024/03/27	2030	02/05/2024	11.94 Call	Bond Future	5195.4700	5.1955	5139.0600	5.1391	1.086	0.0000	0.0000
2024/03/27	2030	02/05/2024	11.94 Put	Bond Future	23.8800	0.0239	23.1600	0.0232	3.015	0.0000	0.0000
2024/03/27	2030	02/05/2024	12.38 Call	Bond Future	6760.9300	6.7609	6705.0000	6.7050	0.827	0.0000	0.0000
2024/03/27	2030	02/05/2024	12.38 Put	Bond Future	4.1000	0.0041	3.8600	0.0039	5.854	0.0000	0.0000
2024/03/27	2030	02/05/2024	10.82 Put	Bond Future	487.6500	0.4877	495.1000	0.4951	1.528	0.0000	0.0000
2024/03/27	2030	02/05/2024	10.82 Call	Bond Future	1448.4400	1.4484	1400.2000	1.4002	3.330	0.0000	0.0000
2024/03/27	2030	01/08/2024	10.38 Call	Bond Future	992.9400	0.9929	965.4000	0.9654	2.774	0.0000	0.0000
2024/03/27	2030	01/08/2024	10.38 Put	Bond Future	2117.0000	2.1170	2146.3900	2.1464	1.388	0.0000	0.0000
2024/03/27	2030	01/08/2024	10.39 Call	Bond Future	1008.8200	1.0088	981.0200	0.9810	2.756	0.0000	0.0000
2024/03/27	2030	01/08/2024	10.39 Put	Bond Future	2094.4000	2.0944	2123.5300	2.1235	1.391	0.0000	0.0000
2024/03/27	2030	01/08/2024	10.37 Call	Bond Future	977.0200	0.9770	949.7300	0.9497	2.793	0.0000	0.0000
2024/03/27	2030	01/08/2024	10.37 Put	Bond Future	2139.5700	2.1396	2169.2100	2.1692	1.385	0.0000	0.0000
2024/03/27	2030	01/08/2024		Bond Future	10.6743	89.2382	10.6894	89.1813	0.141	0.0000	0.0000
2024/03/27	2030	07/11/2024		Bond Future	10.7839	91.3438	10.7998	91.2858	0.148	0.0000	0.0000
2024/03/27	2030	07/11/2024	10.75 Call	Bond Future	1981.5800	1.9816	1948.0700	1.9481	1.691	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	
2024/03/27	2030	07/11/2024	10.75 Put	Bond Future	2105.1200	2.1051	2129.6600	2.1297	1.166	0.0000	0.0000
2024/03/27	2030	07/11/2024	10.76 Call	Bond Future	2001.4000	2.0014	1967.7300	1.9677	1.682	0.0000	0.0000
2024/03/27	2030	07/11/2024	10.76 Put	Bond Future	2088.4600	2.0885	2112.8400	2.1128	1.167	0.0000	0.0000
2024/03/27	2030	07/11/2024	10.74 Call	Bond Future	1961.8400	1.9618	1928.5000	1.9285	1.699	0.0000	0.0000
2024/03/27	2030	07/11/2024	10.74 Put	Bond Future	2121.8900	2.1219	2146.6000	2.1466	1.165	0.0000	0.0000
2024/03/27	2030	06/02/2025		Bond Future	10.9102	89.2962	10.9271	89.2372	0.155	0.0000	0.0000
2024/03/27	2030	06/02/2025	10.68 Call	Bond Future	1869.5900	1.8696	1839.3400	1.8393	1.618	0.0000	0.0000
2024/03/27	2030	06/02/2025	10.68 Put	Bond Future	2679.4400	2.6794	2708.1900	2.7082	1.073	0.0000	0.0000
2024/03/27	2030	08/05/2025		Bond Future	11.0759	91.1557	11.0938	91.0959	0.161	0.0000	0.0000
2024/03/27	2030	08/05/2025	9.93 Call	Bond Future	867.4700	0.8675	849.7900	0.8498	2.038	0.0000	0.0000
2024/03/27	2030	08/05/2025	9.93 Put	Bond Future	4809.3200	4.8093	4851.4600	4.8515	0.876	0.0000	0.0000
2024/03/27	2030	08/05/2025	11.86 Call	Bond Future	4207.4100	4.2074	4164.8400	4.1648	1.012	0.0000	0.0000
2024/03/27	2030	08/05/2025	11.86 Put	Bond Future	1628.9400	1.6289	1646.1900	1.6462	1.059	0.0000	0.0000
2024/03/27	2030	08/05/2025	10.31 Put	Bond Future	3925.5800	3.9256	3962.2800	3.9623	0.935	0.0000	0.0000
2024/03/27	2030	08/05/2025	10.31 Call	Bond Future	1314.3200	1.3143	1291.2000	1.2912	1.759	0.0000	0.0000
2024/03/27	2032	02/05/2024	11.81 Call	Bond Future	2140.3500	2.1404	2081.1800	2.0812	2.765	0.0000	0.0000
2024/03/27	2032	02/05/2024	11.81 Put	Bond Future	405.7000	0.4057	410.2100	0.4102	1.112	0.0000	0.0000
2024/03/27	2032	02/05/2024	11.21 Call	Bond Future	485.6300	0.4856	453.7700	0.4538	6.561	0.0000	0.0000
2024/03/27	2032	02/05/2024	11.21 Put	Bond Future	1469.2800	1.4693	1501.1000	1.5011	2.166	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.57 Put	Bond Future	4018.9900	4.0190	4081.5400	4.0815	1.556	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.57 Call	Bond Future	5.5700	0.0056	4.4400	0.0044	20.287	0.0000	0.0000
2024/03/27	2032	02/05/2024	11.28 Call	Bond Future	620.4700	0.6205	584.0700	0.5841	5.867	0.0000	0.0000
2024/03/27	2032	02/05/2024	11.28 Put	Bond Future	1281.0100	1.2810	1308.2900	1.3083	2.130	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.30 Put	Bond Future	5333.6300	5.3336	5397.3000	5.3973	1.194	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.30 Call	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000	0.0000
2024/03/27	2032	02/05/2024		Bond Future	11.4242	84.5837	11.4382	84.5200	0.122	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.55 Call	Bond Future	4.3200	0.0043	3.4100	0.0034	21.065	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.55 Put	Bond Future	4114.6600	4.1147	4177.4300	4.1774	1.526	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.56 Call	Bond Future	4.9100	0.0049	3.9000	0.0039	20.570	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.56 Put	Bond Future	4066.7800	4.0668	4129.4500	4.1295	1.541	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.54 Call	Bond Future	3.7800	0.0038	2.9700	0.0030	21.429	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.54 Put	Bond Future	4162.6400	4.1626	4225.5100	4.2255	1.510	0.0000	0.0000
2024/03/27	2032	02/05/2024	13.35 Call	Bond Future	8216.6800	8.2167	8152.5300	8.1525	0.781	0.0000	0.0000
2024/03/27	2032	02/05/2024	13.35 Put	Bond Future	7.8900	0.0079	7.4200	0.0074	5.957	0.0000	0.0000
2024/03/27	2032	02/05/2024	11.35 Put	Bond Future	1111.9700	1.1120	1134.9800	1.1350	2.069	0.0000	0.0000
2024/03/27	2032	02/05/2024	11.35 Call	Bond Future	772.9400	0.7729	732.2700	0.7323	5.262	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.65 Put	Bond Future	3641.0400	3.6410	3702.2900	3.7023	1.682	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.65 Call	Bond Future	13.9200	0.0139	11.4900	0.0115	17.457	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	
2024/03/27	2032	02/05/2024	10.36 Put	Bond Future	5038.2100	5.0382	5101.8300	5.1018	1.263	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.36 Call	Bond Future	0.2000	0.0002	0.1400	0.0001	30.000	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.86 Put	Bond Future	2706.2500	2.7063	2760.0800	2.7601	1.989	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.86 Call	Bond Future	82.7700	0.0828	72.9200	0.0729	11.900	0.0000	0.0000
2024/03/27	2032	02/05/2024	12.90 Call	Bond Future	6416.0600	6.4161	6351.4100	6.3514	1.008	0.0000	0.0000
2024/03/27	2032	02/05/2024	12.90 Put	Bond Future	27.5000	0.0275	26.5300	0.0265	3.527	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.59 Put	Bond Future	3923.7500	3.9238	3986.0400	3.9860	1.588	0.0000	0.0000
2024/03/27	2032	02/05/2024	10.59 Call	Bond Future	7.1100	0.0071	5.7200	0.0057	19.550	0.0000	0.0000
2024/03/27	2032	02/05/2024	11.09 Put	Bond Future	1838.8000	1.8388	1878.7000	1.8787	2.170	0.0000	0.0000
2024/03/27	2032	02/05/2024	11.09 Call	Bond Future	297.5100	0.2975	273.7300	0.2737	7.993	0.0000	0.0000
2024/03/27	2032	02/05/2024	13.18 Call	Bond Future	7541.5300	7.5415	7477.1700	7.4772	0.853	0.0000	0.0000
2024/03/27	2032	02/05/2024	13.18 Put	Bond Future	13.6800	0.0137	13.0000	0.0130	4.971	0.0000	0.0000
2024/03/27	2032	01/08/2024	11.14 Call	Bond Future	1025.7200	1.0257	996.5400	0.9965	2.845	0.0000	0.0000
2024/03/27	2032	01/08/2024	11.14 Put	Bond Future	2830.1900	2.8302	2866.1000	2.8661	1.269	0.0000	0.0000
2024/03/27	2032	01/08/2024	11.15 Call	Bond Future	1042.4000	1.0424	1012.9300	1.0129	2.827	0.0000	0.0000
2024/03/27	2032	01/08/2024	11.15 Put	Bond Future	2801.1900	2.8012	2836.8100	2.8368	1.272	0.0000	0.0000
2024/03/27	2032	01/08/2024	11.13 Call	Bond Future	1009.2200	1.0092	980.3200	0.9803	2.864	0.0000	0.0000
2024/03/27	2032	01/08/2024	11.13 Put	Bond Future	2859.4000	2.8594	2895.5900	2.8956	1.266	0.0000	0.0000
2024/03/27	2032	01/08/2024		Bond Future	11.5404	86.4342	11.5550	86.3691	0.127	0.0000	0.0000
2024/03/27	2032	07/11/2024		Bond Future	11.6764	84.3065	11.6917	84.2401	0.132	0.0000	0.0000
2024/03/27	2032	07/11/2024	13.36 Call	Bond Future	7528.9800	7.5290	7469.1000	7.4691	0.795	0.0000	0.0000
2024/03/27	2032	07/11/2024	13.36 Put	Bond Future	647.9300	0.6479	654.4600	0.6545	1.008	0.0000	0.0000
2024/03/27	2032	07/11/2024	11.64 Put	Bond Future	2588.7900	2.5888	2616.2600	2.6163	1.061	0.0000	0.0000
2024/03/27	2032	07/11/2024	11.64 Call	Bond Future	2431.5100	2.4315	2392.5700	2.3926	1.601	0.0000	0.0000
2024/03/27	2032	07/11/2024	11.48 Call	Bond Future	2075.7000	2.0757	2039.8700	2.0399	1.726	0.0000	0.0000
2024/03/27	2032	07/11/2024	11.48 Put	Bond Future	2929.6000	2.9296	2960.1800	2.9602	1.044	0.0000	0.0000
2024/03/27	2032	07/11/2024	11.49 Call	Bond Future	2096.9900	2.0970	2060.9600	2.0610	1.718	0.0000	0.0000
2024/03/27	2032	07/11/2024	11.49 Put	Bond Future	2907.1400	2.9071	2937.5200	2.9375	1.045	0.0000	0.0000
2024/03/27	2032	07/11/2024	11.47 Call	Bond Future	2054.7900	2.0548	2019.1600	2.0192	1.734	0.0000	0.0000
2024/03/27	2032	07/11/2024	11.47 Put	Bond Future	2952.4800	2.9525	2983.2600	2.9833	1.043	0.0000	0.0000
2024/03/27	2032	06/02/2025		Bond Future	11.8222	86.1173	11.8383	86.0498	0.136	0.0000	0.0000
2024/03/27	2032	06/02/2025	11.72 Call	Bond Future	2500.4000	2.5004	2463.1700	2.4632	1.489	0.0000	0.0000
2024/03/27	2032	06/02/2025	11.72 Put	Bond Future	2930.9400	2.9309	2961.2100	2.9612	1.033	0.0000	0.0000
2024/03/27	2032	08/05/2025		Bond Future	11.9912	83.7461	12.0080	83.6775	0.140	0.0000	0.0000
2024/03/27	2032	08/05/2025	10.91 Call	Bond Future	1116.7400	1.1167	1095.2600	1.0953	1.923	0.0000	0.0000
2024/03/27	2032	08/05/2025	10.91 Put	Bond Future	5675.4400	5.6754	5722.5300	5.7225	0.830	0.0000	0.0000
2024/03/27	2033	02/05/2024		Bond Future	121.1789	121.1789	121.1319	121.1319	0.039	0.0000	0.0000
2024/03/27	2033	01/08/2024		Bond Future	123.8597	123.8597	123.8117	123.8117	0.039	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	
2024/03/27	2033	07/11/2024		Bond Future	125.3193	125.3193	125.2705	125.2705	0.039	0.0000	0.0000
2024/03/27	2033	06/02/2025		Bond Future	128.0423	128.0423	127.9928	127.9928	0.039	0.0000	0.0000
2024/03/27	2033	06/02/2025	124.94 Call	Bond Future	3102.3100	3.1023	3052.8400	3.0528	1.595	0.0000	0.0000
2024/03/27	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	2033	08/05/2025		Bond Future	129.2150	129.2150	129.1653	129.1653	0.038	0.0000	0.0000
2024/03/27	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	2033	08/05/2025	130.62 Put	Bond Future	1405.0300	1.4050	1454.7500	1.4548	3.539	0.0000	0.0000
2024/03/27	2037	02/05/2024		Bond Future	12.6843	76.1350	12.6929	76.0921	0.068	0.0000	0.0000
2024/03/27	2037	02/05/2024	11.44 Call	Bond Future	4.2700	0.0043	3.5600	0.0036	16.628	0.0000	0.0000
2024/03/27	2037	02/05/2024	11.44 Put	Bond Future	6638.7900	6.6388	6681.0700	6.6811	0.637	0.0000	0.0000
2024/03/27	2037	02/05/2024	11.45 Call	Bond Future	4.6000	0.0046	3.8500	0.0039	16.304	0.0000	0.0000
2024/03/27	2037	02/05/2024	11.45 Put	Bond Future	6582.4200	6.5824	6624.6600	6.6247	0.642	0.0000	0.0000
2024/03/27	2037	02/05/2024	11.43 Call	Bond Future	3.9600	0.0040	3.2900	0.0033	16.919	0.0000	0.0000
2024/03/27	2037	02/05/2024	11.43 Put	Bond Future	6695.2300	6.6952	6737.5500	6.7376	0.632	0.0000	0.0000
2024/03/27	2037	01/08/2024		Bond Future	12.8274	73.5445	12.8363	73.5006	0.070	0.0000	0.0000
2024/03/27	2037	01/08/2024	12.10 Call	Bond Future	678.8200	0.6788	662.3200	0.6623	2.431	0.0000	0.0000
2024/03/27	2037	01/08/2024	12.10 Put	Bond Future	4381.0000	4.3810	4408.3800	4.4084	0.625	0.0000	0.0000
2024/03/27	2037	01/08/2024	12.11 Call	Bond Future	692.6200	0.6926	675.9100	0.6759	2.413	0.0000	0.0000
2024/03/27	2037	01/08/2024	12.11 Put	Bond Future	4342.0800	4.3421	4369.2500	4.3693	0.626	0.0000	0.0000
2024/03/27	2037	01/08/2024	12.09 Call	Bond Future	665.2000	0.6652	648.9000	0.6489	2.450	0.0000	0.0000
2024/03/27	2037	01/08/2024	12.09 Put	Bond Future	4420.1500	4.4202	4447.7300	4.4477	0.624	0.0000	0.0000
2024/03/27	2037	01/08/2024	13.82 Call	Bond Future	5371.7100	5.3717	5330.0300	5.3300	0.776	0.0000	0.0000
2024/03/27	2037	01/08/2024	13.82 Put	Bond Future	725.6600	0.7257	727.8600	0.7279	0.303	0.0000	0.0000
2024/03/27	2037	01/08/2024	13.17 Call	Bond Future	3155.3600	3.1554	3119.3700	3.1194	1.141	0.0000	0.0000
2024/03/27	2037	01/08/2024	13.17 Put	Bond Future	1500.7500	1.5008	1508.6400	1.5086	0.526	0.0000	0.0000
2024/03/27	2037	07/11/2024		Bond Future	12.9801	75.2796	12.9894	75.2348	0.072	0.0000	0.0000
2024/03/27	2037	07/11/2024	12.58 Call	Bond Future	1968.0900	1.9681	1943.7600	1.9438	1.236	0.0000	0.0000
2024/03/27	2037	07/11/2024	12.58 Put	Bond Future	3931.6900	3.9317	3952.1600	3.9522	0.521	0.0000	0.0000
2024/03/27	2037	07/11/2024	12.59 Call	Bond Future	1990.0700	1.9901	1965.5900	1.9656	1.230	0.0000	0.0000
2024/03/27	2037	07/11/2024	12.59 Put	Bond Future	3903.6600	3.9037	3923.9800	3.9240	0.521	0.0000	0.0000
2024/03/27	2037	07/11/2024	12.57 Call	Bond Future	1946.2400	1.9462	1922.0500	1.9221	1.243	0.0000	0.0000
2024/03/27	2037	07/11/2024	12.57 Put	Bond Future	3959.8900	3.9599	3980.5000	3.9805	0.520	0.0000	0.0000
2024/03/27	2037	06/02/2025		Bond Future	13.1402	72.6356	13.1498	72.5902	0.073	0.0000	0.0000
2024/03/27	2037	06/02/2025	12.76 Call	Bond Future	2290.9600	2.2910	2266.7500	2.2668	1.057	0.0000	0.0000
2024/03/27	2037	06/02/2025	12.76 Put	Bond Future	4116.0100	4.1160	4137.2800	4.1373	0.517	0.0000	0.0000
2024/03/27	2037	08/05/2025		Bond Future	13.3231	74.1462	13.3330	74.1002	0.075	0.0000	0.0000
2024/03/27	2037	08/05/2025	12.25 Call	Bond Future	1339.7600	1.3398	1323.4300	1.3234	1.219	0.0000	0.0000
2024/03/27	2037	08/05/2025	12.25 Put	Bond Future	6545.3300	6.5453	6575.0500	6.5751	0.454	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	
2024/03/27	2038	02/05/2024		Bond Future	132.1416	132.1416	131.9953	131.9953	0.111	0.0000	0.0000
2024/03/27	2038	01/08/2024		Bond Future	133.0027	133.0027	132.8535	132.8535	0.112	0.0000	0.0000
2024/03/27	2038	07/11/2024		Bond Future	136.1758	136.1758	136.0231	136.0231	0.112	0.0000	0.0000
2024/03/27	2038	06/02/2025		Bond Future	137.0194	137.0194	136.8643	136.8643	0.113	0.0000	0.0000
2024/03/27	2038	06/02/2025	135.23 Call	Bond Future	1789.4200	1.7894	1634.3400	1.6343	8.666	0.0000	0.0000
2024/03/27	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	2038	08/05/2025		Bond Future	139.9100	139.9100	139.7522	139.7522	0.113	0.0000	0.0000
2024/03/27	2038	08/05/2025	139.68 Call	Bond Future	230.0400	0.2300	72.2400	0.0722	68.597	0.0000	0.0000
2024/03/27	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	2040	02/05/2024	11.61 Call	Bond Future	1.9400	0.0019	1.7000	0.0017	12.371	0.0000	0.0000
2024/03/27	2040	02/05/2024	11.61 Put	Bond Future	7679.8500	7.6799	7671.2800	7.6713	0.112	0.0000	0.0000
2024/03/27	2040	02/05/2024	11.62 Call	Bond Future	2.1100	0.0021	1.8500	0.0019	12.322	0.0000	0.0000
2024/03/27	2040	02/05/2024	11.62 Put	Bond Future	7618.9100	7.6189	7610.3200	7.6103	0.113	0.0000	0.0000
2024/03/27	2040	02/05/2024	11.60 Call	Bond Future	1.7800	0.0018	1.5600	0.0016	12.360	0.0000	0.0000
2024/03/27	2040	02/05/2024	11.60 Put	Bond Future	7740.8800	7.7409	7732.3300	7.7323	0.110	0.0000	0.0000
2024/03/27	2040	02/05/2024		Bond Future	12.9654	76.0160	12.9639	76.0243	0.012	0.0000	0.0000
2024/03/27	2040	01/08/2024		Bond Future	13.1117	73.1725	13.1100	73.1811	0.013	0.0000	0.0000
2024/03/27	2040	01/08/2024	12.33 Call	Bond Future	651.5000	0.6515	647.3500	0.6474	0.637	0.0000	0.0000
2024/03/27	2040	01/08/2024	12.33 Put	Bond Future	4849.7300	4.8497	4837.0400	4.8370	0.262	0.0000	0.0000
2024/03/27	2040	01/08/2024	12.34 Call	Bond Future	665.1600	0.6652	660.9800	0.6610	0.628	0.0000	0.0000
2024/03/27	2040	01/08/2024	12.34 Put	Bond Future	4807.3300	4.8073	4794.6100	4.7946	0.265	0.0000	0.0000
2024/03/27	2040	01/08/2024	12.32 Call	Bond Future	638.0200	0.6380	633.9000	0.6339	0.646	0.0000	0.0000
2024/03/27	2040	01/08/2024	12.32 Put	Bond Future	4892.3800	4.8924	4879.7200	4.8797	0.259	0.0000	0.0000
2024/03/27	2040	01/08/2024	12.28 Put	Bond Future	5065.4300	5.0654	5052.9000	5.0529	0.247	0.0000	0.0000
2024/03/27	2040	01/08/2024	12.28 Call	Bond Future	585.9300	0.5859	581.9400	0.5819	0.681	0.0000	0.0000
2024/03/27	2040	01/08/2024	12.88 Call	Bond Future	1688.1500	1.6882	1683.2600	1.6833	0.290	0.0000	0.0000
2024/03/27	2040	01/08/2024	12.88 Put	Bond Future	2894.3900	2.8944	2880.9600	2.8810	0.464	0.0000	0.0000
2024/03/27	2040	01/08/2024	13.48 Call	Bond Future	3411.6700	3.4117	3408.3100	3.4083	0.098	0.0000	0.0000
2024/03/27	2040	01/08/2024	13.48 Put	Bond Future	1556.1800	1.5562	1544.2800	1.5443	0.765	0.0000	0.0000
2024/03/27	2040	01/08/2024	12.95 Put	Bond Future	2699.0600	2.6991	2685.6900	2.6857	0.495	0.0000	0.0000
2024/03/27	2040	01/08/2024	12.95 Call	Bond Future	1860.6000	1.8606	1855.7700	1.8558	0.260	0.0000	0.0000
2024/03/27	2040	07/11/2024		Bond Future	13.2672	74.8987	13.2654	74.9077	0.013	0.0000	0.0000
2024/03/27	2040	07/11/2024	12.85 Call	Bond Future	2059.5600	2.0596	2056.8100	2.0568	0.134	0.0000	0.0000
2024/03/27	2040	07/11/2024	12.85 Put	Bond Future	4211.6400	4.2116	4199.9100	4.1999	0.279	0.0000	0.0000
2024/03/27	2040	07/11/2024	12.86 Call	Bond Future	2082.3000	2.0823	2079.5500	2.0796	0.132	0.0000	0.0000
2024/03/27	2040	07/11/2024	12.86 Put	Bond Future	4181.6300	4.1816	4169.9000	4.1699	0.281	0.0000	0.0000
2024/03/27	2040	07/11/2024	12.84 Call	Bond Future	2036.9400	2.0369	2034.1800	2.0342	0.135	0.0000	0.0000
2024/03/27	2040	07/11/2024	12.84 Put	Bond Future	4241.8300	4.2418	4230.0900	4.2301	0.277	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	
2024/03/27	2040	06/02/2025		Bond Future	13.4293	71.9958	13.4274	72.0052	0.014	0.0000	0.0000
2024/03/27	2040	06/02/2025	12.95 Call	Bond Future	2194.3700	2.1944	2193.2500	2.1933	0.051	0.0000	0.0000
2024/03/27	2040	06/02/2025	12.95 Put	Bond Future	4623.9800	4.6240	4613.4700	4.6135	0.227	0.0000	0.0000
2024/03/27	2040	08/05/2025		Bond Future	13.6126	73.4925	13.6105	73.5024	0.015	0.0000	0.0000
2024/03/27	2040	08/05/2025	12.63 Call	Bond Future	1502.7000	1.5027	1502.1300	1.5021	0.038	0.0000	0.0000
2024/03/27	2040	08/05/2025	12.63 Put	Bond Future	6509.7600	6.5098	6499.2300	6.4992	0.162	0.0000	0.0000
2024/03/27	2044	02/05/2024	12.50 Call	Bond Future	208.5100	0.2085	208.6100	0.2086	0.048	0.0000	0.0000
2024/03/27	2044	02/05/2024	12.50 Put	Bond Future	3308.6900	3.3087	3247.8000	3.2478	1.840	0.0000	0.0000
2024/03/27	2044	02/05/2024	12.75 Call	Bond Future	516.3400	0.5163	520.3600	0.5204	0.779	0.0000	0.0000
2024/03/27	2044	02/05/2024	12.75 Put	Bond Future	2238.7600	2.2388	2181.7900	2.1818	2.545	0.0000	0.0000
2024/03/27	2044	02/05/2024	13.00 Call	Bond Future	1031.5900	1.0316	1043.3000	1.0433	1.135	0.0000	0.0000
2024/03/27	2044	02/05/2024	13.00 Put	Bond Future	1419.5700	1.4196	1370.2900	1.3703	3.471	0.0000	0.0000
2024/03/27	2044	02/05/2024		Bond Future	13.0742	71.9401	13.0625	72.0011	0.090	0.0000	0.0000
2024/03/27	2044	02/05/2024	11.66 Call	Bond Future	0.9400	0.0009	0.8700	0.0009	7.447	0.0000	0.0000
2024/03/27	2044	02/05/2024	11.66 Put	Bond Future	8071.2100	8.0712	8010.1500	8.0102	0.757	0.0000	0.0000
2024/03/27	2044	02/05/2024	11.67 Call	Bond Future	1.0300	0.0010	0.9600	0.0010	6.796	0.0000	0.0000
2024/03/27	2044	02/05/2024	11.67 Put	Bond Future	8008.8600	8.0089	7947.8000	7.9478	0.762	0.0000	0.0000
2024/03/27	2044	02/05/2024	11.65 Call	Bond Future	0.8500	0.0009	0.7900	0.0008	7.059	0.0000	0.0000
2024/03/27	2044	02/05/2024	11.65 Put	Bond Future	8133.6400	8.1336	8072.5900	8.0726	0.751	0.0000	0.0000
2024/03/27	2044	01/08/2024		Bond Future	13.2170	69.1327	13.2048	69.1950	0.092	0.0000	0.0000
2024/03/27	2044	01/08/2024	12.29 Call	Bond Future	494.7300	0.4947	500.8300	0.5008	1.233	0.0000	0.0000
2024/03/27	2044	01/08/2024	12.29 Put	Bond Future	5516.5300	5.5165	5460.2900	5.4603	1.019	0.0000	0.0000
2024/03/27	2044	01/08/2024	12.30 Call	Bond Future	506.0600	0.5061	512.3000	0.5123	1.233	0.0000	0.0000
2024/03/27	2044	01/08/2024	12.30 Put	Bond Future	5470.4500	5.4705	5414.3500	5.4144	1.026	0.0000	0.0000
2024/03/27	2044	01/08/2024	12.28 Call	Bond Future	483.5700	0.4836	489.5500	0.4896	1.237	0.0000	0.0000
2024/03/27	2044	01/08/2024	12.28 Put	Bond Future	5562.8400	5.5628	5506.4800	5.5065	1.013	0.0000	0.0000
2024/03/27	2044	07/11/2024	12.91 Call	Bond Future	1925.8500	1.9259	1944.9700	1.9450	0.993	0.0000	0.0000
2024/03/27	2044	07/11/2024	12.91 Put	Bond Future	4289.4200	4.2894	4244.5800	4.2446	1.045	0.0000	0.0000
2024/03/27	2044	07/11/2024	12.92 Call	Bond Future	1947.9900	1.9480	1967.2700	1.9673	0.990	0.0000	0.0000
2024/03/27	2044	07/11/2024	12.92 Put	Bond Future	4258.5600	4.2586	4213.8800	4.2139	1.049	0.0000	0.0000
2024/03/27	2044	07/11/2024	12.90 Call	Bond Future	1903.8400	1.9038	1922.7900	1.9228	0.995	0.0000	0.0000
2024/03/27	2044	07/11/2024	12.90 Put	Bond Future	4320.4800	4.3205	4275.4700	4.2755	1.042	0.0000	0.0000
2024/03/27	2044	07/11/2024		Bond Future	13.3685	70.7635	13.3558	70.8275	0.095	0.0000	0.0000
2024/03/27	2044	06/02/2025		Bond Future	13.5259	67.8970	13.5126	67.9626	0.099	0.0000	0.0000
2024/03/27	2044	06/02/2025	13.02 Call	Bond Future	2304.9600	2.3050	2326.5600	2.3266	0.937	0.0000	0.0000
2024/03/27	2044	06/02/2025	13.02 Put	Bond Future	4867.0400	4.8670	4823.0700	4.8231	0.903	0.0000	0.0000
2024/03/27	2044	08/05/2025		Bond Future	13.7031	69.3083	13.6891	69.3756	0.102	0.0000	0.0000
2024/03/27	2044	08/05/2025	12.72 Call	Bond Future	1815.5200	1.8155	1833.3000	1.8333	0.979	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	
2024/03/27	2044	08/05/2025	12.72 Put	Bond Future	6832.0900	6.8321	6782.5400	6.7825	0.725	0.0000	0.0000
2024/03/27	2046	02/05/2024		Bond Future	113.4140	113.4140	113.4152	113.4152	0.001	0.0000	0.0000
2024/03/27	2046	01/08/2024		Bond Future	115.9229	115.9229	115.9243	115.9243	0.001	0.0000	0.0000
2024/03/27	2046	07/11/2024		Bond Future	116.4906	116.4906	116.4924	116.4924	0.002	0.0000	0.0000
2024/03/27	2046	06/02/2025		Bond Future	119.0210	119.0210	119.0234	119.0234	0.002	0.0000	0.0000
2024/03/27	2046	06/02/2025	114.01 Call	Bond Future	5011.0400	5.0110	5013.4400	5.0134	0.048	0.0000	0.0000
2024/03/27	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	2046	08/05/2025		Bond Future	119.2852	119.2852	119.2886	119.2886	0.003	0.0000	0.0000
2024/03/27	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	2046	08/05/2025	121.97 Put	Bond Future	2684.8500	2.6849	2681.4300	2.6814	0.127	0.0000	0.0000
2024/03/27	2050	02/05/2024		Bond Future	115.0630	115.0630	114.6777	114.6777	0.335	0.0000	0.0000
2024/03/27	2050	01/08/2024		Bond Future	115.3117	115.3117	114.9181	114.9181	0.341	0.0000	0.0000
2024/03/27	2050	07/11/2024		Bond Future	118.0627	118.0627	117.6599	117.6599	0.341	0.0000	0.0000
2024/03/27	2050	06/02/2025		Bond Future	118.2705	118.2705	117.8597	117.8597	0.347	0.0000	0.0000
2024/03/27	2050	06/02/2025	115.60 Call	Bond Future	2670.4900	2.6705	2259.6600	2.2597	15.384	0.0000	0.0000
2024/03/27	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	2050	08/05/2025		Bond Future	120.7652	120.7652	120.3462	120.3462	0.347	0.0000	0.0000
2024/03/27	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	2050	08/05/2025	121.16 Put	Bond Future	394.8000	0.3948	813.7600	0.8138	106.120	0.0000	0.0000
2024/03/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	AL37	02/05/2024		Index Future	934.1950	934.1950	933.6020	933.6020	0.063	0.0000	0.0000
2024/03/27	AL37	01/08/2024		Index Future	954.6330	954.6330	954.0270	954.0270	0.063	0.0000	0.0000
2024/03/27	AL37	07/11/2024		Index Future	977.1660	977.1660	976.5470	976.5470	0.063	0.0000	0.0000
2024/03/27	AL37	06/02/2025		Index Future	998.1790	998.1790	997.5500	997.5500	0.063	0.0000	0.0000
2024/03/27	AL37	08/05/2025		Index Future	1019.0440	1019.0440	1018.4070	1018.4070	0.063	0.0000	0.0000
2024/03/27	AL7T	02/05/2024		Index Future	1071.8560	1071.8560	1071.9910	1071.9910	0.013	0.0000	0.0000
2024/03/27	AL7T	01/08/2024		Index Future	1095.3050	1095.3050	1095.4430	1095.4430	0.013	0.0000	0.0000
2024/03/27	AL7T	07/11/2024		Index Future	1121.1580	1121.1580	1121.3020	1121.3020	0.013	0.0000	0.0000
2024/03/27	AL7T	06/02/2025		Index Future	1145.2680	1145.2680	1145.4180	1145.4180	0.013	0.0000	0.0000
2024/03/27	AL7T	08/05/2025		Index Future	1169.2080	1169.2080	1169.3670	1169.3670	0.014	0.0000	0.0000
2024/03/27	ALBI	02/05/2024		Index Future	931.8240	931.8240	931.9570	931.9570	0.014	0.0000	0.0000
2024/03/27	ALBI	01/08/2024		Index Future	952.2100	952.2100	952.3460	952.3460	0.014	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	
2024/03/27	ALBI	07/11/2024		Index Future	974.6850	974.6850	974.8270	974.8270	0.015	0.0000	0.0000
2024/03/27	ALBI	06/02/2025		Index Future	995.6450	995.6450	995.7930	995.7930	0.015	0.0000	0.0000
2024/03/27	ALBI	08/05/2025		Index Future	1016.4580	1016.4580	1016.6130	1016.6130	0.015	0.0000	0.0000
2024/03/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	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
2024/03/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/27	ES33	02/05/2024		Bond Future	13.0779	71.4420	13.0965	71.3645	0.142	0.0000
2024/03/27	ES33	01/08/2024		Bond Future	13.2459	73.0225	13.2652	72.9433	0.146	0.0000
2024/03/27	ES33	07/11/2024		Bond Future	13.4435	70.9612	13.4637	70.8803	0.151	0.0000
2024/03/27	ES33	06/02/2025		Bond Future	13.6521	72.5012	13.6733	72.4188	0.155	0.0000
2024/03/27	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/27	ES33	06/02/2025	13.34 Put	Bond Future	1230.4000	1.2304	1312.8200	1.3128	6.699	0.0000
2024/03/27	ES33	08/05/2025		Bond Future	13.8787	70.2249	13.9009	70.1411	0.159	0.0000
2024/03/27	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/27	ES33	08/05/2025	12.73 Put	Bond Future	4547.0800	4.5471	4630.9100	4.6309	1.844	0.0000
2024/03/27	ES42	02/05/2024		Bond Future	13.4693	66.9234	13.4625	66.9564	0.051	0.0000
2024/03/27	ES42	01/08/2024		Bond Future	13.6205	68.4039	13.6134	68.4377	0.052	0.0000
2024/03/27	ES42	07/11/2024		Bond Future	13.7949	65.7670	13.7875	65.8017	0.054	0.0000
2024/03/27	ES42	06/02/2025		Bond Future	13.9701	67.1927	13.9622	67.2285	0.056	0.0000
2024/03/27	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/27	ES42	06/02/2025	13.71 Put	Bond Future	1200.7700	1.2008	1165.0000	1.1650	2.979	0.0000
2024/03/27	ES42	08/05/2025		Bond Future	14.1660	64.3386	14.1577	64.3754	0.058	0.0000
2024/03/27	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/27	ES42	08/05/2025	13.25 Put	Bond Future	4292.2500	4.2923	4255.4500	4.2555	0.857	0.0000
2024/03/27	GOVI	02/05/2024		GOVI	918.2510	918.2510	918.2710	918.2710	0.002	0.0000
2024/03/27	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/27	GOVI	02/05/2024	950.98 Put	GOVI	327290.0000	32.7290	327090.0000	32.7090	0.061	0.0000
2024/03/27	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/27	GOVI	02/05/2024	950.99 Put	GOVI	327390.0000	32.7390	327190.0000	32.7190	0.061	0.0000
2024/03/27	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/27	GOVI	02/05/2024	950.97 Put	GOVI	327190.0000	32.7190	326990.0000	32.6990	0.061	0.0000
2024/03/27	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/27	GOVI	01/08/2024	943.38 Put	GOVI	50400.0000	5.0400	50190.0000	5.0190	0.417	0.0000
2024/03/27	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/27	GOVI	01/08/2024	943.39 Put	GOVI	50500.0000	5.0500	50290.0000	5.0290	0.416	0.0000
2024/03/27	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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	
2024/03/27	GOVI	01/08/2024	943.37 Put	GOVI	50300.0000	5.0300	50090.0000	5.0090	0.417	0.0000	0.0000
2024/03/27	GOVI	01/08/2024		GOVI	938.3400	938.3400	938.3610	938.3610	0.002	0.0000	0.0000
2024/03/27	GOVI	07/11/2024		GOVI	960.4880	960.4880	960.5120	960.5120	0.002	0.0000	0.0000
2024/03/27	GOVI	07/11/2024	948.79 Call	GOVI	116980.0000	11.6980	117220.0000	11.7220	0.205	0.0000	0.0000
2024/03/27	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	GOVI	07/11/2024	948.80 Call	GOVI	116880.0000	11.6880	117120.0000	11.7120	0.205	0.0000	0.0000
2024/03/27	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	GOVI	07/11/2024	948.78 Call	GOVI	117080.0000	11.7080	117320.0000	11.7320	0.205	0.0000	0.0000
2024/03/27	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	GOVI	06/02/2025		GOVI	981.1420	981.1420	981.1700	981.1700	0.003	0.0000	0.0000
2024/03/27	GOVI	06/02/2025	972.00 Call	GOVI	91420.0000	9.1420	91700.0000	9.1700	0.306	0.0000	0.0000
2024/03/27	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	GOVI	08/05/2025		GOVI	1001.6520	1001.6520	1001.6840	1001.6840	0.003	0.0000	0.0000
2024/03/27	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	GOVI	08/05/2025	1,022.00 Put	GOVI	203480.0000	20.3480	203160.0000	20.3160	0.157	0.0000	0.0000
2024/03/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/03/27	IGOV	02/05/2024		Index Future	349.1430	349.1430	347.1490	347.1490	0.571	0.0000	0.0000
2024/03/27	IGOV	01/08/2024		Index Future	356.8670	356.8670	354.8280	354.8280	0.571	0.0000	0.0000
2024/03/27	IGOV	07/11/2024		Index Future	365.3810	365.3810	363.2940	363.2940	0.571	0.0000	0.0000
2024/03/27	IGOV	06/02/2025		Index Future	373.3200	373.3200	371.1890	371.1890	0.571	0.0000	0.0000
2024/03/27	IGOV	08/05/2025		Index Future	381.2030	381.2030	379.0290	379.0290	0.570	0.0000	0.0000
2024/03/27	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/03/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/03/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/03/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/03/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/03/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/03/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/03/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/03/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/03/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/03/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/03/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/03/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/03/27	JBAF	20/03/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/27	JBAF	17/04/2024		Jibar Tradeable Future	8.3530	91.6470	8.3530	91.6470	0.000	0.0000	0.0000
2024/03/27	JBAF	15/05/2024		Jibar Tradeable Future	8.3500	91.6500	8.3480	91.6520	0.024	0.0000	0.0000
2024/03/27	JBAF	19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3410	91.6590	0.012	0.0000	0.0000
2024/03/27	JBAF	17/07/2024		Jibar Tradeable Future	8.3330	91.6670	8.3380	91.6620	0.060	0.0000	0.0000
2024/03/27	JBAF	21/08/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/03/27	JBAF	18/09/2024		Jibar Tradeable Future	8.3050	91.6950	8.3080	91.6920	0.036	0.0000	0.0000
2024/03/27	JBAF	18/12/2024		Jibar Tradeable Future	8.2600	91.7400	8.2690	91.7310	0.109	0.0000	0.0000
2024/03/27	JBAF	19/03/2025		Jibar Tradeable Future	8.1050	91.8950	8.0990	91.9010	0.074	0.0000	0.0000
2024/03/27	JBAF	18/06/2025		Jibar Tradeable Future	8.0250	91.9750	8.0380	91.9620	0.162	0.0000	0.0000
2024/03/27	JBAF	17/09/2025		Jibar Tradeable Future	7.8800	92.1200	7.8830	92.1170	0.038	0.0000	0.0000
2024/03/27	JBAF	17/12/2025		Jibar Tradeable Future	7.8500	92.1500	7.8530	92.1470	0.038	0.0000	0.0000
2024/03/27	JBAF	18/03/2026		Jibar Tradeable Future	7.9250	92.0750	7.9390	92.0610	0.177	0.0000	0.0000
2024/03/27	R035	02/05/2024		Bond Future	12.2637	81.6211	12.2876	81.5001	0.196	0.0000	0.0000
2024/03/27	R035	02/05/2024	11.20 Call	Bond Future	14.7300	0.0147	11.6300	0.0116	21.045	0.0000	0.0000
2024/03/27	R035	02/05/2024	11.20 Put	Bond Future	5650.4200	5.6504	5768.3300	5.7683	2.087	0.0000	0.0000
2024/03/27	R035	02/05/2024	11.21 Call	Bond Future	15.7400	0.0157	12.4600	0.0125	20.839	0.0000	0.0000
2024/03/27	R035	02/05/2024	11.21 Put	Bond Future	5595.9200	5.5959	5713.6500	5.7137	2.104	0.0000	0.0000
2024/03/27	R035	02/05/2024	11.19 Call	Bond Future	13.7700	0.0138	10.8400	0.0108	21.278	0.0000	0.0000
2024/03/27	R035	02/05/2024	11.19 Put	Bond Future	5705.0300	5.7050	5823.1100	5.8231	2.070	0.0000	0.0000
2024/03/27	R035	01/08/2024		Bond Future	12.3920	83.4068	12.4170	83.2832	0.202	0.0000	0.0000
2024/03/27	R035	01/08/2024	11.80 Call	Bond Future	865.2700	0.8653	823.8200	0.8238	4.790	0.0000	0.0000
2024/03/27	R035	01/08/2024	11.80 Put	Bond Future	3873.3800	3.8734	3955.5300	3.9555	2.121	0.0000	0.0000
2024/03/27	R035	01/08/2024	11.81 Call	Bond Future	881.6200	0.8816	839.6600	0.8397	4.759	0.0000	0.0000
2024/03/27	R035	01/08/2024	11.81 Put	Bond Future	3837.6100	3.8376	3919.2500	3.9193	2.127	0.0000	0.0000
2024/03/27	R035	01/08/2024	11.79 Call	Bond Future	849.1000	0.8491	808.1600	0.8082	4.822	0.0000	0.0000
2024/03/27	R035	01/08/2024	11.79 Put	Bond Future	3909.3700	3.9094	3992.0300	3.9920	2.114	0.0000	0.0000
2024/03/27	R035	07/11/2024		Bond Future	12.5449	80.8594	12.5710	80.7330	0.208	0.0000	0.0000
2024/03/27	R035	07/11/2024	12.18 Call	Bond Future	2011.6100	2.0116	1953.4100	1.9534	2.893	0.0000	0.0000
2024/03/27	R035	07/11/2024	12.18 Put	Bond Future	3805.8100	3.8058	3873.9600	3.8740	1.791	0.0000	0.0000
2024/03/27	R035	07/11/2024	12.19 Call	Bond Future	2033.7900	2.0338	1975.2200	1.9752	2.880	0.0000	0.0000
2024/03/27	R035	07/11/2024	12.19 Put	Bond Future	3778.0700	3.7781	3845.8500	3.8459	1.794	0.0000	0.0000
2024/03/27	R035	07/11/2024	12.17 Call	Bond Future	1989.5600	1.9896	1931.7400	1.9317	2.906	0.0000	0.0000
2024/03/27	R035	07/11/2024	12.17 Put	Bond Future	3833.7200	3.8337	3902.2500	3.9023	1.788	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	
2024/03/27	R035	06/02/2025		Bond Future	12.7076	82.5963	12.7348	82.4675	0.215	0.0000	0.0000
2024/03/27	R035	06/02/2025	12.41 Call	Bond Future	2398.0000	2.3980	2336.4900	2.3365	2.565	0.0000	0.0000
2024/03/27	R035	06/02/2025	12.41 Put	Bond Future	3822.8300	3.8228	3890.0900	3.8901	1.759	0.0000	0.0000
2024/03/27	R035	08/05/2025		Bond Future	12.8813	79.8022	12.9097	79.6711	0.221	0.0000	0.0000
2024/03/27	R035	08/05/2025	11.78 Call	Bond Future	1197.8900	1.1979	1160.1200	1.1601	3.153	0.0000	0.0000
2024/03/27	R035	08/05/2025	11.78 Put	Bond Future	6522.8000	6.5228	6616.1200	6.6161	1.431	0.0000	0.0000
2024/03/27	R053	02/05/2024	13.03 Call	Bond Future	1879.7700	1.8798	1924.6800	1.9247	2.389	0.0000	0.0000
2024/03/27	R053	02/05/2024	13.03 Put	Bond Future	1268.0500	1.2681	1198.9900	1.1990	5.446	0.0000	0.0000
2024/03/27	R053	02/05/2024	13.04 Call	Bond Future	1919.6200	1.9196	1965.3400	1.9653	2.382	0.0000	0.0000
2024/03/27	R053	02/05/2024	13.04 Put	Bond Future	1240.4800	1.2405	1172.2300	1.1722	5.502	0.0000	0.0000
2024/03/27	R053	02/05/2024	13.02 Call	Bond Future	1840.3200	1.8403	1884.4200	1.8844	2.396	0.0000	0.0000
2024/03/27	R053	02/05/2024	13.02 Put	Bond Future	1296.1200	1.2961	1226.2500	1.2263	5.391	0.0000	0.0000
2024/03/27	R053	02/05/2024		Bond Future	12.9399	91.2555	12.9233	91.3695	0.129	0.0000	0.0000
2024/03/27	R053	01/08/2024		Bond Future	13.0719	93.2520	13.0546	93.3685	0.133	0.0000	0.0000
2024/03/27	R053	01/08/2024	13.14 Call	Bond Future	3087.2100	3.0872	3139.4400	3.1394	1.692	0.0000	0.0000
2024/03/27	R053	01/08/2024	13.14 Put	Bond Future	2632.9300	2.6329	2568.6300	2.5686	2.442	0.0000	0.0000
2024/03/27	R053	01/08/2024	13.15 Call	Bond Future	3124.8900	3.1249	3177.5500	3.1776	1.685	0.0000	0.0000
2024/03/27	R053	01/08/2024	13.15 Put	Bond Future	2604.2500	2.6043	2540.3800	2.5404	2.453	0.0000	0.0000
2024/03/27	R053	01/08/2024	13.13 Call	Bond Future	3049.7100	3.0497	3101.5200	3.1015	1.699	0.0000	0.0000
2024/03/27	R053	01/08/2024	13.13 Put	Bond Future	2661.8900	2.6619	2597.1700	2.5972	2.431	0.0000	0.0000
2024/03/27	R053	07/11/2024		Bond Future	13.2221	89.5801	13.2039	89.6995	0.137	0.0000	0.0000
2024/03/27	R053	07/11/2024	12.80 Call	Bond Future	2511.1200	2.5111	2551.3400	2.5513	1.602	0.0000	0.0000
2024/03/27	R053	07/11/2024	12.80 Put	Bond Future	5363.6300	5.3636	5284.4200	5.2844	1.477	0.0000	0.0000
2024/03/27	R053	07/11/2024	12.81 Call	Bond Future	2540.2000	2.5402	2580.7500	2.5808	1.596	0.0000	0.0000
2024/03/27	R053	07/11/2024	12.81 Put	Bond Future	5323.1500	5.3232	5244.2700	5.2443	1.482	0.0000	0.0000
2024/03/27	R053	07/11/2024	12.79 Call	Bond Future	2481.9400	2.4819	2521.8300	2.5218	1.607	0.0000	0.0000
2024/03/27	R053	07/11/2024	12.79 Put	Bond Future	5404.1000	5.4041	5324.5600	5.3246	1.472	0.0000	0.0000
2024/03/27	R053	06/02/2025		Bond Future	13.3747	91.5032	13.3557	91.6255	0.142	0.0000	0.0000
2024/03/27	R053	06/02/2025	12.94 Call	Bond Future	3195.7000	3.1957	3240.7800	3.2408	1.411	0.0000	0.0000
2024/03/27	R053	06/02/2025	12.94 Put	Bond Future	6072.8000	6.0728	5995.5900	5.9956	1.271	0.0000	0.0000
2024/03/27	R053	08/05/2025		Bond Future	13.5427	87.5379	13.5228	87.6632	0.147	0.0000	0.0000
2024/03/27	R053	08/05/2025	12.64 Call	Bond Future	2620.4900	2.6205	2658.1700	2.6582	1.438	0.0000	0.0000
2024/03/27	R053	08/05/2025	12.64 Put	Bond Future	8649.8600	8.6499	8562.2300	8.5622	1.013	0.0000	0.0000
2024/03/27	R186	02/05/2024		Bond Future	9.2652	106.7549	9.2698	106.7442	0.050	0.0000	0.0000
2024/03/27	R186	02/05/2024	10.40 Call	Bond Future	2611.4100	2.6114	2599.8200	2.5998	0.444	0.0000	0.0000
2024/03/27	R186	02/05/2024	10.40 Put	Bond Future	15.2600	0.0153	14.3500	0.0144	5.963	0.0000	0.0000
2024/03/27	R186	02/05/2024	9.73 Put	Bond Future	115.5700	0.1156	113.2800	0.1133	1.981	0.0000	0.0000
2024/03/27	R186	02/05/2024	9.73 Call	Bond Future	1189.1200	1.1891	1176.1500	1.1762	1.091	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
2024/03/27	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	R186	02/05/2024	8.00 Put	Bond Future	2996.2600	2.9963	3006.9400	3.0069	0.356	0.0000
2024/03/27	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/27	R186	02/05/2024	8.01 Put	Bond Future	2972.1400	2.9721	2982.8200	2.9828	0.359	0.0000
2024/03/27	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/27	R186	02/05/2024	7.99 Put	Bond Future	3020.3800	3.0204	3031.0600	3.0311	0.354	0.0000
2024/03/27	R186	01/08/2024		Bond Future	9.3093	103.7824	9.3145	103.7715	0.055	0.0000
2024/03/27	R186	01/08/2024	8.69 Call	Bond Future	208.5600	0.2086	204.2600	0.2043	2.062	0.0000
2024/03/27	R186	01/08/2024	8.69 Put	Bond Future	1534.0900	1.5341	1540.6800	1.5407	0.430	0.0000
2024/03/27	R186	01/08/2024	8.70 Call	Bond Future	214.1300	0.2141	209.7600	0.2098	2.041	0.0000
2024/03/27	R186	01/08/2024	8.70 Put	Bond Future	1518.0800	1.5181	1524.6000	1.5246	0.429	0.0000
2024/03/27	R186	01/08/2024	8.68 Call	Bond Future	203.2600	0.2033	199.0300	0.1990	2.081	0.0000
2024/03/27	R186	01/08/2024	8.68 Put	Bond Future	1550.3700	1.5504	1557.0300	1.5570	0.430	0.0000
2024/03/27	R186	07/11/2024	9.14 Call	Bond Future	754.6000	0.7546	747.8100	0.7478	0.900	0.0000
2024/03/27	R186	07/11/2024	9.14 Put	Bond Future	1187.9400	1.1879	1192.0600	1.1921	0.347	0.0000
2024/03/27	R186	07/11/2024	9.15 Call	Bond Future	764.7000	0.7647	757.8700	0.7579	0.893	0.0000
2024/03/27	R186	07/11/2024	9.15 Put	Bond Future	1178.9400	1.1789	1183.0200	1.1830	0.346	0.0000
2024/03/27	R186	07/11/2024	9.13 Call	Bond Future	744.2300	0.7442	737.4900	0.7375	0.906	0.0000
2024/03/27	R186	07/11/2024	9.13 Put	Bond Future	1196.6800	1.1967	1200.8500	1.2009	0.348	0.0000
2024/03/27	R186	07/11/2024		Bond Future	9.3674	106.2315	9.3732	106.2206	0.061	0.0000
2024/03/27	R186	06/02/2025		Bond Future	9.4667	103.1982	9.4730	103.1874	0.067	0.0000
2024/03/27	R186	06/02/2025	9.03 Call	Bond Future	671.7500	0.6718	666.0800	0.6661	0.844	0.0000
2024/03/27	R186	06/02/2025	9.03 Put	Bond Future	1412.6900	1.4127	1417.7800	1.4178	0.360	0.0000
2024/03/27	R186	08/05/2025		Bond Future	9.6461	105.3479	9.6532	105.3374	0.074	0.0000
2024/03/27	R186	08/05/2025	8.47 Call	Bond Future	286.6400	0.2866	283.4900	0.2835	1.099	0.0000
2024/03/27	R186	08/05/2025	8.47 Put	Bond Future	2036.8200	2.0368	2044.1600	2.0442	0.360	0.0000
2024/03/27	R202	02/05/2024		Bond Future	259.7017	259.7017	259.0892	259.0892	0.236	0.0000
2024/03/27	R202	01/08/2024		Bond Future	260.3693	260.3693	259.7435	259.7435	0.240	0.0000
2024/03/27	R202	07/11/2024		Bond Future	266.5812	266.5812	265.9409	265.9409	0.240	0.0000
2024/03/27	R202	06/02/2025		Bond Future	267.1600	267.1600	266.5073	266.5073	0.244	0.0000
2024/03/27	R202	06/02/2025	266.79 Call	Bond Future	370.0100	0.3700	0.0000	0.0000	(100.000)	0.0000
2024/03/27	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	282.6600	0.2827	100.000	0.0000
2024/03/27	R202	08/05/2025		Bond Future	272.7966	272.7966	272.1312	272.1312	0.244	0.0000
2024/03/27	R202	08/05/2025	272.31 Call	Bond Future	486.6100	0.4866	0.0000	0.0000	(100.000)	0.0000
2024/03/27	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	178.7600	0.1788	100.000	0.0000
2024/03/27	R209	02/05/2024		Bond Future	12.3608	63.0446	12.3797	62.9605	0.153	0.0000
2024/03/27	R209	02/05/2024	11.18 Call	Bond Future	3.8500	0.0039	2.9800	0.0030	22.597	0.0000
2024/03/27	R209	02/05/2024	11.18 Put	Bond Future	5565.5500	5.5656	5648.7700	5.6488	1.495	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
2024/03/27	R209	02/05/2024	11.19 Call	Bond Future		4.1200	0.0041	3.2000	0.0032	22.330	0.0000	0.0000
2024/03/27	R209	02/05/2024	11.19 Put	Bond Future		5515.9200	5.5159	5599.0900	5.5991	1.508	0.0000	0.0000
2024/03/27	R209	02/05/2024	11.17 Call	Bond Future		3.5900	0.0036	2.7800	0.0028	22.563	0.0000	0.0000
2024/03/27	R209	02/05/2024	11.17 Put	Bond Future		5615.2500	5.6153	5698.5300	5.6985	1.483	0.0000	0.0000
2024/03/27	R209	01/08/2024		Bond Future		12.4811	64.4238	12.5008	64.3379	0.158	0.0000	0.0000
2024/03/27	R209	01/08/2024	11.79 Call	Bond Future		594.0600	0.5941	568.1700	0.5682	4.358	0.0000	0.0000
2024/03/27	R209	01/08/2024	11.79 Put	Bond Future		3718.6300	3.7186	3778.6300	3.7786	1.613	0.0000	0.0000
2024/03/27	R209	01/08/2024	11.80 Call	Bond Future		606.3400	0.6063	580.0900	0.5801	4.329	0.0000	0.0000
2024/03/27	R209	01/08/2024	11.80 Put	Bond Future		3684.1800	3.6842	3743.8200	3.7438	1.619	0.0000	0.0000
2024/03/27	R209	01/08/2024	11.78 Call	Bond Future		581.9400	0.5819	556.4100	0.5564	4.387	0.0000	0.0000
2024/03/27	R209	01/08/2024	11.78 Put	Bond Future		3753.2800	3.7533	3813.6400	3.8136	1.608	0.0000	0.0000
2024/03/27	R209	07/11/2024		Bond Future		12.6188	62.7870	12.6392	62.6992	0.162	0.0000	0.0000
2024/03/27	R209	07/11/2024	12.22 Call	Bond Future		1608.4400	1.6084	1568.3100	1.5683	2.495	0.0000	0.0000
2024/03/27	R209	07/11/2024	12.22 Put	Bond Future		3353.4900	3.3535	3401.1200	3.4011	1.420	0.0000	0.0000
2024/03/27	R209	07/11/2024	12.23 Call	Bond Future		1627.1700	1.6272	1586.7600	1.5868	2.483	0.0000	0.0000
2024/03/27	R209	07/11/2024	12.23 Put	Bond Future		3327.6400	3.3276	3374.9900	3.3750	1.423	0.0000	0.0000
2024/03/27	R209	07/11/2024	12.21 Call	Bond Future		1589.8300	1.5898	1549.9700	1.5500	2.507	0.0000	0.0000
2024/03/27	R209	07/11/2024	12.21 Put	Bond Future		3379.5100	3.3795	3427.4100	3.4274	1.417	0.0000	0.0000
2024/03/27	R209	06/02/2025		Bond Future		12.7605	64.1355	12.7817	64.0461	0.166	0.0000	0.0000
2024/03/27	R209	06/02/2025	12.44 Call	Bond Future		2063.4500	2.0635	2020.2000	2.0202	2.096	0.0000	0.0000
2024/03/27	R209	06/02/2025	12.44 Put	Bond Future		3435.9100	3.4359	3482.0800	3.4821	1.344	0.0000	0.0000
2024/03/27	R209	08/05/2025		Bond Future		12.9183	62.3160	12.9403	62.2250	0.170	0.0000	0.0000
2024/03/27	R209	08/05/2025	11.89 Call	Bond Future		1145.0700	1.1451	1116.6500	1.1167	2.482	0.0000	0.0000
2024/03/27	R209	08/05/2025	11.89 Put	Bond Future		5608.8400	5.6088	5671.4200	5.6714	1.116	0.0000	0.0000
2024/03/27	R210	02/05/2024		Bond Future		233.5375	233.5375	233.3621	233.3621	0.075	0.0000	0.0000
2024/03/27	R210	01/08/2024		Bond Future		238.7039	238.7039	238.5247	238.5247	0.075	0.0000	0.0000
2024/03/27	R210	07/11/2024		Bond Future		241.0670	241.0670	240.8843	240.8843	0.076	0.0000	0.0000
2024/03/27	R210	06/02/2025		Bond Future		246.3044	246.3044	246.1186	246.1186	0.075	0.0000	0.0000
2024/03/27	R210	06/02/2025	239.61 Call	Bond Future		6694.3600	6.6944	6508.5800	6.5086	2.775	0.0000	0.0000
2024/03/27	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	R210	08/05/2025		Bond Future		248.0966	248.0966	247.9087	247.9087	0.076	0.0000	0.0000
2024/03/27	R210	08/05/2025	248.03 Call	Bond Future		66.6400	0.0666	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/03/27	R210	08/05/2025	248.03 Put	Bond Future		0.0000	0.0000	121.3000	0.1213	100.000	0.0000	0.0000
2024/03/27	R213	02/05/2024		Bond Future		11.0538	82.2292	11.0679	82.1710	0.128	0.0000	0.0000
2024/03/27	R213	02/05/2024	10.29 Call	Bond Future		46.0600	0.0461	40.1100	0.0401	12.918	0.0000	0.0000
2024/03/27	R213	02/05/2024	10.29 Put	Bond Future		3267.6100	3.2676	3319.8400	3.3198	1.598	0.0000	0.0000
2024/03/27	R213	02/05/2024	10.30 Call	Bond Future		49.1600	0.0492	42.9100	0.0429	12.714	0.0000	0.0000
2024/03/27	R213	02/05/2024	10.30 Put	Bond Future		3227.5000	3.2275	3279.4300	3.2794	1.609	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	
2024/03/27	R213	02/05/2024	10.28 Call	Bond Future	43.1200	0.0431	37.4700	0.0375	13.103	0.0000	0.0000
2024/03/27	R213	02/05/2024	10.28 Put	Bond Future	3307.9000	3.3079	3360.4300	3.3604	1.588	0.0000	0.0000
2024/03/27	R213	01/08/2024	10.87 Call	Bond Future	1107.3400	1.1073	1077.8100	1.0778	2.667	0.0000	0.0000
2024/03/27	R213	01/08/2024	10.87 Put	Bond Future	2258.0400	2.2580	2287.9900	2.2880	1.326	0.0000	0.0000
2024/03/27	R213	01/08/2024	10.88 Call	Bond Future	1124.6000	1.1246	1094.8100	1.0948	2.649	0.0000	0.0000
2024/03/27	R213	01/08/2024	10.88 Put	Bond Future	2234.5600	2.2346	2264.2500	2.2643	1.329	0.0000	0.0000
2024/03/27	R213	01/08/2024	10.86 Call	Bond Future	1090.2400	1.0902	1060.9700	1.0610	2.685	0.0000	0.0000
2024/03/27	R213	01/08/2024	10.86 Put	Bond Future	2281.7100	2.2817	2311.9200	2.3119	1.324	0.0000	0.0000
2024/03/27	R213	01/08/2024		Bond Future	11.1548	84.0282	11.1697	83.9687	0.133	0.0000	0.0000
2024/03/27	R213	07/11/2024		Bond Future	11.2814	82.4496	11.2970	82.3889	0.139	0.0000	0.0000
2024/03/27	R213	07/11/2024	11.22 Call	Bond Future	2113.4800	2.1135	2078.5400	2.0785	1.653	0.0000	0.0000
2024/03/27	R213	07/11/2024	11.22 Put	Bond Future	2352.1200	2.3521	2377.8800	2.3779	1.095	0.0000	0.0000
2024/03/27	R213	07/11/2024	11.23 Call	Bond Future	2134.1400	2.1341	2099.0300	2.0990	1.645	0.0000	0.0000
2024/03/27	R213	07/11/2024	11.23 Put	Bond Future	2333.8500	2.3339	2359.4400	2.3594	1.096	0.0000	0.0000
2024/03/27	R213	07/11/2024	11.21 Call	Bond Future	2092.9100	2.0929	2058.1500	2.0582	1.661	0.0000	0.0000
2024/03/27	R213	07/11/2024	11.21 Put	Bond Future	2370.5100	2.3705	2396.4500	2.3965	1.094	0.0000	0.0000
2024/03/27	R213	06/02/2025		Bond Future	11.4232	84.2213	11.4396	84.1596	0.144	0.0000	0.0000
2024/03/27	R213	06/02/2025	11.35 Call	Bond Future	2444.3000	2.4443	2409.6200	2.4096	1.419	0.0000	0.0000
2024/03/27	R213	06/02/2025	11.35 Put	Bond Future	2719.6600	2.7197	2746.6700	2.7467	0.993	0.0000	0.0000
2024/03/27	R213	08/05/2025		Bond Future	11.5818	82.4164	11.5990	82.3538	0.149	0.0000	0.0000
2024/03/27	R213	08/05/2025	10.52 Call	Bond Future	1060.7100	1.0607	1040.5800	1.0406	1.898	0.0000	0.0000
2024/03/27	R213	08/05/2025	10.52 Put	Bond Future	5034.1100	5.0341	5076.5800	5.0766	0.844	0.0000	0.0000
2024/03/27	R214	02/05/2024	13.52 Call	Bond Future	3339.0900	3.3391	3356.7400	3.3567	0.529	0.0000	0.0000
2024/03/27	R214	02/05/2024	13.52 Put	Bond Future	167.1300	0.1671	156.3500	0.1564	6.450	0.0000	0.0000
2024/03/27	R214	02/05/2024	12.87 Call	Bond Future	1251.5900	1.2516	1254.1800	1.2542	0.207	0.0000	0.0000
2024/03/27	R214	02/05/2024	12.87 Put	Bond Future	832.0700	0.8321	806.2300	0.8062	3.106	0.0000	0.0000
2024/03/27	R214	02/05/2024	12.12 Put	Bond Future	3154.8200	3.1548	3123.6400	3.1236	0.988	0.0000	0.0000
2024/03/27	R214	02/05/2024	12.12 Call	Bond Future	113.8900	0.1139	111.1400	0.1111	2.415	0.0000	0.0000
2024/03/27	R214	02/05/2024	12.14 Put	Bond Future	3069.3500	3.0694	3038.0600	3.0381	1.019	0.0000	0.0000
2024/03/27	R214	02/05/2024	12.14 Call	Bond Future	124.9300	0.1249	122.0700	0.1221	2.289	0.0000	0.0000
2024/03/27	R214	02/05/2024		Bond Future	12.7753	58.1915	12.7689	58.2200	0.050	0.0000	0.0000
2024/03/27	R214	02/05/2024	11.47 Call	Bond Future	1.6500	0.0017	1.4900	0.0015	9.697	0.0000	0.0000
2024/03/27	R214	02/05/2024	11.47 Put	Bond Future	6314.0900	6.3141	6285.5000	6.2855	0.453	0.0000	0.0000
2024/03/27	R214	02/05/2024	11.48 Call	Bond Future	1.8000	0.0018	1.6300	0.0016	9.444	0.0000	0.0000
2024/03/27	R214	02/05/2024	11.48 Put	Bond Future	6261.8600	6.2619	6233.2600	6.2333	0.457	0.0000	0.0000
2024/03/27	R214	02/05/2024	11.46 Call	Bond Future	1.5100	0.0015	1.3700	0.0014	9.272	0.0000	0.0000
2024/03/27	R214	02/05/2024	11.46 Put	Bond Future	6366.3900	6.3664	6337.8200	6.3378	0.449	0.0000	0.0000
2024/03/27	R214	01/08/2024		Bond Future	12.8944	59.4646	12.8878	59.4936	0.051	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	
2024/03/27	R214	01/08/2024	12.17 Call	Bond Future	608.0700	0.6081	609.7400	0.6097	0.275	0.0000	0.0000
2024/03/27	R214	01/08/2024	12.17 Put	Bond Future	3933.3000	3.9333	3905.9400	3.9059	0.696	0.0000	0.0000
2024/03/27	R214	01/08/2024	12.18 Call	Bond Future	620.4700	0.6205	622.1800	0.6222	0.276	0.0000	0.0000
2024/03/27	R214	01/08/2024	12.18 Put	Bond Future	3897.7600	3.8978	3870.4400	3.8704	0.701	0.0000	0.0000
2024/03/27	R214	01/08/2024	12.16 Call	Bond Future	595.7300	0.5957	597.3400	0.5973	0.270	0.0000	0.0000
2024/03/27	R214	01/08/2024	12.16 Put	Bond Future	3968.9600	3.9690	3941.5400	3.9415	0.691	0.0000	0.0000
2024/03/27	R214	07/11/2024		Bond Future	13.0334	57.5606	13.0265	57.5905	0.053	0.0000	0.0000
2024/03/27	R214	07/11/2024	12.61 Call	Bond Future	1710.8200	1.7108	1717.5600	1.7176	0.394	0.0000	0.0000
2024/03/27	R214	07/11/2024	12.61 Put	Bond Future	3586.8800	3.5869	3563.7600	3.5638	0.645	0.0000	0.0000
2024/03/27	R214	07/11/2024	12.62 Call	Bond Future	1730.2100	1.7302	1737.0200	1.7370	0.394	0.0000	0.0000
2024/03/27	R214	07/11/2024	12.62 Put	Bond Future	3560.8400	3.5608	3537.7900	3.5378	0.647	0.0000	0.0000
2024/03/27	R214	07/11/2024	12.60 Call	Bond Future	1691.5500	1.6916	1698.2100	1.6982	0.394	0.0000	0.0000
2024/03/27	R214	07/11/2024	12.60 Put	Bond Future	3613.0800	3.6131	3589.8800	3.5899	0.642	0.0000	0.0000
2024/03/27	R214	06/02/2025		Bond Future	13.1782	58.7970	13.1710	58.8277	0.055	0.0000	0.0000
2024/03/27	R214	06/02/2025	12.71 Call	Bond Future	1906.8000	1.9068	1915.1200	1.9151	0.436	0.0000	0.0000
2024/03/27	R214	06/02/2025	12.71 Put	Bond Future	3950.4100	3.9504	3928.0300	3.9280	0.567	0.0000	0.0000
2024/03/27	R214	08/05/2025		Bond Future	13.3299	56.7151	13.3223	56.7468	0.057	0.0000	0.0000
2024/03/27	R214	08/05/2025	12.40 Call	Bond Future	1415.5800	1.4156	1422.4400	1.4224	0.485	0.0000	0.0000
2024/03/27	R214	08/05/2025	12.40 Put	Bond Future	5514.7600	5.5148	5489.9800	5.4900	0.449	0.0000	0.0000
2024/03/27	R248	02/05/2024	11.40 Put	Bond Future	9340.0900	9.3401	9305.7200	9.3057	0.368	0.0000	0.0000
2024/03/27	R248	02/05/2024	11.40 Call	Bond Future	0.2200	0.0002	0.1900	0.0002	13.636	0.0000	0.0000
2024/03/27	R248	02/05/2024	12.40 Put	Bond Future	3390.8700	3.3909	3352.3700	3.3524	1.135	0.0000	0.0000
2024/03/27	R248	02/05/2024	12.40 Call	Bond Future	224.3800	0.2244	220.2200	0.2202	1.854	0.0000	0.0000
2024/03/27	R248	02/05/2024	13.16 Call	Bond Future	1839.8800	1.8399	1844.7400	1.8447	0.264	0.0000	0.0000
2024/03/27	R248	02/05/2024	13.16 Put	Bond Future	862.9000	0.8629	833.4200	0.8334	3.416	0.0000	0.0000
2024/03/27	R248	02/05/2024		Bond Future	12.9735	70.6765	12.9670	70.7108	0.050	0.0000	0.0000
2024/03/27	R248	02/05/2024	11.47 Call	Bond Future	0.4500	0.0005	0.4000	0.0004	11.111	0.0000	0.0000
2024/03/27	R248	02/05/2024	11.47 Put	Bond Future	8878.6800	8.8787	8844.2900	8.8443	0.387	0.0000	0.0000
2024/03/27	R248	02/05/2024	11.48 Call	Bond Future	0.5000	0.0005	0.4400	0.0004	12.000	0.0000	0.0000
2024/03/27	R248	02/05/2024	11.48 Put	Bond Future	8813.1700	8.8132	8778.7700	8.7788	0.390	0.0000	0.0000
2024/03/27	R248	02/05/2024	11.46 Call	Bond Future	0.4100	0.0004	0.3600	0.0004	12.195	0.0000	0.0000
2024/03/27	R248	02/05/2024	11.46 Put	Bond Future	8944.3000	8.9443	8909.9100	8.9099	0.384	0.0000	0.0000
2024/03/27	R248	01/08/2024		Bond Future	13.1015	72.2227	13.0948	72.2578	0.051	0.0000	0.0000
2024/03/27	R248	01/08/2024	12.31 Call	Bond Future	644.4000	0.6444	646.0500	0.6461	0.256	0.0000	0.0000
2024/03/27	R248	01/08/2024	12.31 Put	Bond Future	5002.2600	5.0023	4968.8200	4.9688	0.668	0.0000	0.0000
2024/03/27	R248	01/08/2024	12.32 Call	Bond Future	658.2800	0.6583	659.9900	0.6600	0.260	0.0000	0.0000
2024/03/27	R248	01/08/2024	12.32 Put	Bond Future	4958.0400	4.9580	4924.6600	4.9247	0.673	0.0000	0.0000
2024/03/27	R248	01/08/2024	12.30 Call	Bond Future	630.8300	0.6308	632.4300	0.6324	0.254	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	
2024/03/27	R248	01/08/2024	12.30 Put	Bond Future	5046.8700	5.0469	5013.3800	5.0134	0.664	0.0000	0.0000
2024/03/27	R248	07/11/2024		Bond Future	13.2506	69.4749	13.2436	69.5110	0.053	0.0000	0.0000
2024/03/27	R248	07/11/2024	12.79 Call	Bond Future	1990.4800	1.9905	1998.3700	1.9984	0.396	0.0000	0.0000
2024/03/27	R248	07/11/2024	12.79 Put	Bond Future	4418.5700	4.4186	4390.3800	4.3904	0.638	0.0000	0.0000
2024/03/27	R248	07/11/2024	12.80 Call	Bond Future	2013.2300	2.0132	2021.2100	2.0212	0.396	0.0000	0.0000
2024/03/27	R248	07/11/2024	12.80 Put	Bond Future	4386.9700	4.3870	4358.8700	4.3589	0.641	0.0000	0.0000
2024/03/27	R248	07/11/2024	12.78 Call	Bond Future	1968.0600	1.9681	1975.8700	1.9759	0.397	0.0000	0.0000
2024/03/27	R248	07/11/2024	12.78 Put	Bond Future	4450.5800	4.4506	4422.3100	4.4223	0.635	0.0000	0.0000
2024/03/27	R248	06/02/2025		Bond Future	13.4060	70.9670	13.3986	71.0041	0.055	0.0000	0.0000
2024/03/27	R248	06/02/2025	12.71 Call	Bond Future	2028.0500	2.0281	2036.4100	2.0364	0.412	0.0000	0.0000
2024/03/27	R248	06/02/2025	12.71 Put	Bond Future	5677.4500	5.6775	5648.7300	5.6487	0.506	0.0000	0.0000
2024/03/27	R248	08/05/2025		Bond Future	13.5684	67.9933	13.5606	68.0316	0.058	0.0000	0.0000
2024/03/27	R248	08/05/2025	12.60 Call	Bond Future	1992.3900	1.9924	2000.8400	2.0008	0.424	0.0000	0.0000
2024/03/27	R248	08/05/2025	12.60 Put	Bond Future	7055.5900	7.0556	7025.7700	7.0258	0.423	0.0000	0.0000
2024/03/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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