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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/03/2024 TO 12/03/2024

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
2024/03/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/12	2025	02/05/2024		Bond Future	178.9829	178.9829	178.9478	0.020	0.0000	0.0000
2024/03/12	2025	01/08/2024		Bond Future	181.1217	181.1217	181.0858	0.020	0.0000	0.0000
2024/03/12	2025	07/11/2024		Bond Future	185.4273	185.4273	185.3911	0.020	0.0000	0.0000
2024/03/12	2029	02/05/2024		Bond Future	128.7491	128.7491	128.7949	0.036	0.0000	0.0000
2024/03/12	2029	01/08/2024		Bond Future	131.6056	131.6056	131.6525	0.036	0.0000	0.0000
2024/03/12	2029	07/11/2024		Bond Future	133.3364	133.3364	133.3847	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	
2024/03/12	2029	06/02/2025		Bond Future	136.2157	136.2157	136.2657	136.2657	0.037	0.0000	0.0000
2024/03/12	2029	06/02/2025	132.40 Call	Bond Future	3815.7200	3.8157	3865.6800	3.8657	1.309	0.0000	0.0000
2024/03/12	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	2029	08/05/2025		Bond Future	137.6461	137.6461	137.6976	137.6976	0.037	0.0000	0.0000
2024/03/12	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	2029	08/05/2025	137.85 Put	Bond Future	203.8700	0.2039	152.4100	0.1524	25.242	0.0000	0.0000
2024/03/12	2030	02/05/2024		Bond Future	10.1185	93.0590	10.1951	92.7511	0.757	0.0000	0.0000
2024/03/12	2030	02/05/2024	9.82 Call	Bond Future	466.5200	0.4665	370.4000	0.3704	20.604	0.0000	0.0000
2024/03/12	2030	02/05/2024	9.82 Put	Bond Future	1678.6900	1.6787	1890.4700	1.8905	12.616	0.0000	0.0000
2024/03/12	2030	02/05/2024	9.83 Call	Bond Future	480.6100	0.4806	382.4700	0.3825	20.420	0.0000	0.0000
2024/03/12	2030	02/05/2024	9.83 Put	Bond Future	1651.8400	1.6518	1861.6000	1.8616	12.699	0.0000	0.0000
2024/03/12	2030	02/05/2024	9.81 Call	Bond Future	452.5800	0.4526	358.4700	0.3585	20.794	0.0000	0.0000
2024/03/12	2030	02/05/2024	9.81 Put	Bond Future	1705.7100	1.7057	1919.5000	1.9195	12.534	0.0000	0.0000
2024/03/12	2030	02/05/2024	9.66 Put	Bond Future	2146.6700	2.1467	2388.8000	2.3888	11.279	0.0000	0.0000
2024/03/12	2030	02/05/2024	9.66 Call	Bond Future	276.4200	0.2764	210.6500	0.2107	23.794	0.0000	0.0000
2024/03/12	2030	02/05/2024	10.16 Put	Bond Future	926.3400	0.9263	1068.2800	1.0683	15.323	0.0000	0.0000
2024/03/12	2030	02/05/2024	10.16 Call	Bond Future	1093.4700	1.0935	927.5100	0.9275	15.177	0.0000	0.0000
2024/03/12	2030	02/05/2024	11.94 Call	Bond Future	6992.7600	6.9928	6687.2300	6.6872	4.369	0.0000	0.0000
2024/03/12	2030	02/05/2024	11.94 Put	Bond Future	9.8700	0.0099	12.2400	0.0122	24.012	0.0000	0.0000
2024/03/12	2030	02/05/2024	12.38 Call	Bond Future	8569.7800	8.5698	8262.3200	8.2623	3.588	0.0000	0.0000
2024/03/12	2030	02/05/2024	12.38 Put	Bond Future	1.6500	0.0017	2.0900	0.0021	26.667	0.0000	0.0000
2024/03/12	2030	02/05/2024	10.82 Put	Bond Future	232.1800	0.2322	277.0500	0.2771	19.326	0.0000	0.0000
2024/03/12	2030	02/05/2024	10.82 Call	Bond Future	3004.2700	3.0043	2741.2400	2.7412	8.755	0.0000	0.0000
2024/03/12	2030	02/05/2024	10.62 Put	Bond Future	363.0600	0.3631	429.5300	0.4295	18.308	0.0000	0.0000
2024/03/12	2030	02/05/2024	10.62 Call	Bond Future	2355.7100	2.3557	2114.2800	2.1143	10.249	0.0000	0.0000
2024/03/12	2030	02/05/2024	11.12 Put	Bond Future	115.1900	0.1152	138.7500	0.1388	20.453	0.0000	0.0000
2024/03/12	2030	02/05/2024	11.12 Call	Bond Future	4040.5400	4.0405	3756.2000	3.7562	7.037	0.0000	0.0000
2024/03/12	2030	02/05/2024	13.15 Call	Bond Future	11253.0300	11.2530	10945.1400	10.9451	2.736	0.0000	0.0000
2024/03/12	2030	02/05/2024	13.15 Put	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0.0000	0.0000
2024/03/12	2030	01/08/2024	10.38 Call	Bond Future	2047.3400	2.0473	1864.0700	1.8641	8.952	0.0000	0.0000
2024/03/12	2030	01/08/2024	10.38 Put	Bond Future	1314.3300	1.3143	1445.6700	1.4457	9.993	0.0000	0.0000
2024/03/12	2030	01/08/2024	10.39 Call	Bond Future	2070.7800	2.0708	1886.3800	1.8864	8.905	0.0000	0.0000
2024/03/12	2030	01/08/2024	10.39 Put	Bond Future	1299.2900	1.2993	1429.5000	1.4295	10.022	0.0000	0.0000
2024/03/12	2030	01/08/2024	10.37 Call	Bond Future	2024.0200	2.0240	1841.9000	1.8419	8.998	0.0000	0.0000
2024/03/12	2030	01/08/2024	10.37 Put	Bond Future	1329.5000	1.3295	1461.9900	1.4620	9.965	0.0000	0.0000
2024/03/12	2030	01/08/2024		Bond Future	10.1905	91.0953	10.2716	90.7806	0.796	0.0000	0.0000
2024/03/12	2030	07/11/2024		Bond Future	10.2711	93.2368	10.3573	92.9150	0.840	0.0000	0.0000
2024/03/12	2030	07/11/2024	10.75 Call	Bond Future	3218.9000	3.2189	3013.3100	3.0133	6.387	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	
2024/03/12	2030	07/11/2024	10.75 Put	Bond Future	1449.5100	1.4495	1565.6700	1.5657	8.014	0.0000	0.0000
2024/03/12	2030	07/11/2024	10.76 Call	Bond Future	3243.5800	3.2436	3037.2200	3.0372	6.362	0.0000	0.0000
2024/03/12	2030	07/11/2024	10.76 Put	Bond Future	1437.7100	1.4377	1553.1000	1.5531	8.026	0.0000	0.0000
2024/03/12	2030	07/11/2024	10.74 Call	Bond Future	3194.5700	3.1946	2989.7500	2.9898	6.412	0.0000	0.0000
2024/03/12	2030	07/11/2024	10.74 Put	Bond Future	1461.6900	1.4617	1578.6200	1.5786	8.000	0.0000	0.0000
2024/03/12	2030	06/02/2025		Bond Future	10.3683	91.2174	10.4599	90.8891	0.883	0.0000	0.0000
2024/03/12	2030	06/02/2025	10.68 Call	Bond Future	3011.1200	3.0111	2818.6500	2.8187	6.392	0.0000	0.0000
2024/03/12	2030	06/02/2025	10.68 Put	Bond Future	1899.7700	1.8998	2035.5800	2.0356	7.149	0.0000	0.0000
2024/03/12	2030	08/05/2025		Bond Future	10.5015	93.1052	10.5991	92.7705	0.929	0.0000	0.0000
2024/03/12	2030	08/05/2025	9.93 Call	Bond Future	1591.0000	1.5910	1462.6600	1.4627	8.067	0.0000	0.0000
2024/03/12	2030	08/05/2025	9.93 Put	Bond Future	3583.3400	3.5833	3789.7100	3.7897	5.759	0.0000	0.0000
2024/03/12	2032	02/05/2024	11.81 Call	Bond Future	4022.5700	4.0226	3724.8100	3.7248	7.402	0.0000	0.0000
2024/03/12	2032	02/05/2024	11.81 Put	Bond Future	187.5100	0.1875	221.9900	0.2220	18.388	0.0000	0.0000
2024/03/12	2032	02/05/2024	11.21 Call	Bond Future	1792.7800	1.7928	1570.9100	1.5709	12.376	0.0000	0.0000
2024/03/12	2032	02/05/2024	11.21 Put	Bond Future	676.0200	0.6760	786.3900	0.7864	16.326	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.57 Put	Bond Future	2219.5600	2.2196	2478.3100	2.4783	11.658	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.57 Call	Bond Future	306.5500	0.3066	233.0600	0.2331	23.973	0.0000	0.0000
2024/03/12	2032	02/05/2024	11.28 Call	Bond Future	2025.4000	2.0254	1790.8000	1.7908	11.583	0.0000	0.0000
2024/03/12	2032	02/05/2024	11.28 Put	Bond Future	585.5300	0.5855	683.1700	0.6832	16.675	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.30 Put	Bond Future	3315.3200	3.3153	3621.4500	3.6215	9.234	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.30 Call	Bond Future	82.1500	0.0822	56.0400	0.0560	31.783	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.55 Call	Bond Future	282.2100	0.2822	213.0800	0.2131	24.496	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.55 Put	Bond Future	2292.1400	2.2921	2555.2500	2.5553	11.479	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.56 Call	Bond Future	294.2100	0.2942	222.9100	0.2229	24.234	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.56 Put	Bond Future	2255.6700	2.2557	2516.6100	2.5166	11.568	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.54 Call	Bond Future	270.4400	0.2704	203.4700	0.2035	24.763	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.54 Put	Bond Future	2328.8900	2.3289	2594.1600	2.5942	11.390	0.0000	0.0000
2024/03/12	2032	02/05/2024		Bond Future	10.9707	86.6841	11.0415	86.3519	0.645	0.0000	0.0000
2024/03/12	2032	02/05/2024	13.35 Call	Bond Future	10312.9500	10.3130	9981.4200	9.9814	3.215	0.0000	0.0000
2024/03/12	2032	02/05/2024	13.35 Put	Bond Future	3.7500	0.0038	4.4600	0.0045	18.933	0.0000	0.0000
2024/03/12	2032	02/05/2024	11.35 Put	Bond Future	506.0600	0.5061	592.0800	0.5921	16.998	0.0000	0.0000
2024/03/12	2032	02/05/2024	11.35 Call	Bond Future	2267.4400	2.2674	2021.2200	2.0212	10.859	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.65 Put	Bond Future	1944.5400	1.9445	2184.8800	2.1849	12.360	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.65 Call	Bond Future	417.8300	0.4178	325.9300	0.3259	21.995	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.36 Put	Bond Future	3052.3900	3.0524	3350.3200	3.3503	9.761	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.36 Call	Bond Future	114.7900	0.1148	80.4800	0.0805	29.889	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.86 Put	Bond Future	1339.3400	1.3393	1527.9300	1.5279	14.081	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.86 Call	Bond Future	816.2700	0.8163	672.6200	0.6726	17.598	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	
2024/03/12	2032	02/05/2024	12.90 Call	Bond Future	8505.0600	8.5051	8175.7500	8.1758	3.872	0.0000	0.0000
2024/03/12	2032	02/05/2024	12.90 Put	Bond Future	16.0900	0.0161	19.0200	0.0190	18.210	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.59 Put	Bond Future	2148.5700	2.1486	2402.8400	2.4028	11.834	0.0000	0.0000
2024/03/12	2032	02/05/2024	10.59 Call	Bond Future	332.3400	0.3323	254.3700	0.2544	23.461	0.0000	0.0000
2024/03/12	2032	02/05/2024	11.09 Put	Bond Future	860.4500	0.8605	995.1700	0.9952	15.657	0.0000	0.0000
2024/03/12	2032	02/05/2024	11.09 Call	Bond Future	1419.5700	1.4196	1222.0500	1.2221	13.914	0.0000	0.0000
2024/03/12	2032	02/05/2024	13.18 Call	Bond Future	9635.2000	9.6352	9304.2500	9.3043	3.435	0.0000	0.0000
2024/03/12	2032	02/05/2024	13.18 Put	Bond Future	6.9400	0.0069	8.2300	0.0082	18.588	0.0000	0.0000
2024/03/12	2032	01/08/2024	11.14 Call	Bond Future	2197.2500	2.1973	2011.8200	2.0118	8.439	0.0000	0.0000
2024/03/12	2032	01/08/2024	11.14 Put	Bond Future	1849.6500	1.8497	2003.7300	2.0037	8.330	0.0000	0.0000
2024/03/12	2032	01/08/2024	11.15 Call	Bond Future	2222.8800	2.2229	2036.2200	2.0362	8.397	0.0000	0.0000
2024/03/12	2032	01/08/2024	11.15 Put	Bond Future	1829.6000	1.8296	1982.4500	1.9825	8.354	0.0000	0.0000
2024/03/12	2032	01/08/2024	11.13 Call	Bond Future	2171.5400	2.1715	1987.3400	1.9873	8.482	0.0000	0.0000
2024/03/12	2032	01/08/2024	11.13 Put	Bond Future	1869.6500	1.8697	2024.9600	2.0250	8.307	0.0000	0.0000
2024/03/12	2032	01/08/2024		Bond Future	11.0641	88.5863	11.1382	88.2468	0.670	0.0000	0.0000
2024/03/12	2032	07/11/2024	13.36 Call	Bond Future	9497.8600	9.4979	9185.6700	9.1857	3.287	0.0000	0.0000
2024/03/12	2032	07/11/2024	13.36 Put	Bond Future	421.4700	0.4215	456.5000	0.4565	8.311	0.0000	0.0000
2024/03/12	2032	07/11/2024	11.64 Put	Bond Future	1788.8600	1.7889	1913.9600	1.9140	6.993	0.0000	0.0000
2024/03/12	2032	07/11/2024	11.64 Call	Bond Future	3826.9200	3.8269	3604.8000	3.6048	5.804	0.0000	0.0000
2024/03/12	2032	07/11/2024		Bond Future	11.1767	86.5018	11.2546	86.1546	0.697	0.0000	0.0000
2024/03/12	2032	07/11/2024	11.48 Call	Bond Future	3378.7100	3.3787	3170.1900	3.1702	6.172	0.0000	0.0000
2024/03/12	2032	07/11/2024	11.48 Put	Bond Future	2037.2700	2.0373	2175.9700	2.1760	6.808	0.0000	0.0000
2024/03/12	2032	07/11/2024	11.49 Call	Bond Future	3405.9200	3.4059	3196.5300	3.1965	6.148	0.0000	0.0000
2024/03/12	2032	07/11/2024	11.49 Put	Bond Future	2020.7300	2.0207	2158.5600	2.1586	6.821	0.0000	0.0000
2024/03/12	2032	07/11/2024	11.47 Call	Bond Future	3351.5900	3.3516	3143.9500	3.1440	6.195	0.0000	0.0000
2024/03/12	2032	07/11/2024	11.47 Put	Bond Future	2053.9400	2.0539	2193.5200	2.1935	6.796	0.0000	0.0000
2024/03/12	2032	06/02/2025		Bond Future	11.3000	88.3479	11.3818	87.9936	0.724	0.0000	0.0000
2024/03/12	2032	06/02/2025	11.72 Call	Bond Future	3893.4000	3.8934	3675.0000	3.6750	5.609	0.0000	0.0000
2024/03/12	2032	06/02/2025	11.72 Put	Bond Future	2093.3200	2.0933	2229.2100	2.2292	6.492	0.0000	0.0000
2024/03/12	2032	08/05/2025		Bond Future	11.4446	86.0119	11.5305	85.6507	0.750	0.0000	0.0000
2024/03/12	2032	08/05/2025	10.91 Call	Bond Future	1993.2000	1.9932	1849.9000	1.8499	7.189	0.0000	0.0000
2024/03/12	2032	08/05/2025	10.91 Put	Bond Future	4286.0800	4.2861	4504.0000	4.5040	5.084	0.0000	0.0000
2024/03/12	2033	02/05/2024		Bond Future	120.9292	120.9292	120.9168	120.9168	0.010	0.0000	0.0000
2024/03/12	2033	01/08/2024		Bond Future	123.6122	123.6122	123.5997	123.5997	0.010	0.0000	0.0000
2024/03/12	2033	07/11/2024		Bond Future	125.0562	125.0562	125.0436	125.0436	0.010	0.0000	0.0000
2024/03/12	2033	06/02/2025		Bond Future	127.7569	127.7569	127.7444	127.7444	0.010	0.0000	0.0000
2024/03/12	2033	06/02/2025	124.94 Call	Bond Future	2816.8800	2.8169	2804.4300	2.8044	0.442	0.0000	0.0000
2024/03/12	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	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	
2024/03/12	2033	08/05/2025		Bond Future	128.9093	128.9093	128.8971	128.8971	0.009	0.0000	0.0000
2024/03/12	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	2033	08/05/2025	130.62 Put	Bond Future	1710.6900	1.7107	1722.8700	1.7229	0.712	0.0000	0.0000
2024/03/12	2037	02/05/2024		Bond Future	12.2064	78.5858	12.2818	78.1914	0.617	0.0000	0.0000
2024/03/12	2037	02/05/2024	11.44 Call	Bond Future	153.6000	0.1536	112.4700	0.1125	26.777	0.0000	0.0000
2024/03/12	2037	02/05/2024	11.44 Put	Bond Future	4337.4100	4.3374	4690.5900	4.6906	8.143	0.0000	0.0000
2024/03/12	2037	02/05/2024	11.45 Call	Bond Future	159.9000	0.1599	117.4000	0.1174	26.579	0.0000	0.0000
2024/03/12	2037	02/05/2024	11.45 Put	Bond Future	4287.0100	4.2870	4638.8200	4.6388	8.206	0.0000	0.0000
2024/03/12	2037	02/05/2024	11.43 Call	Bond Future	147.5000	0.1475	107.7100	0.1077	26.976	0.0000	0.0000
2024/03/12	2037	02/05/2024	11.43 Put	Bond Future	4388.0600	4.3881	4742.5800	4.7426	8.079	0.0000	0.0000
2024/03/12	2037	01/08/2024		Bond Future	12.3287	76.0541	12.4071	75.6511	0.636	0.0000	0.0000
2024/03/12	2037	01/08/2024	12.10 Call	Bond Future	1778.0700	1.7781	1600.9100	1.6009	9.964	0.0000	0.0000
2024/03/12	2037	01/08/2024	12.10 Put	Bond Future	2970.6700	2.9707	3196.5000	3.1965	7.602	0.0000	0.0000
2024/03/12	2037	01/08/2024	12.11 Call	Bond Future	1802.4700	1.8025	1623.8100	1.6238	9.912	0.0000	0.0000
2024/03/12	2037	01/08/2024	12.11 Put	Bond Future	2942.3500	2.9424	3166.6800	3.1667	7.624	0.0000	0.0000
2024/03/12	2037	01/08/2024	12.09 Call	Bond Future	1754.0300	1.7540	1578.3600	1.5784	10.015	0.0000	0.0000
2024/03/12	2037	01/08/2024	12.09 Put	Bond Future	2999.4000	2.9994	3226.7200	3.2267	7.579	0.0000	0.0000
2024/03/12	2037	01/08/2024	13.82 Call	Bond Future	7631.3500	7.6314	7278.0500	7.2781	4.630	0.0000	0.0000
2024/03/12	2037	01/08/2024	13.82 Put	Bond Future	475.7200	0.4757	525.4100	0.5254	10.445	0.0000	0.0000
2024/03/12	2037	01/08/2024	13.17 Call	Bond Future	5151.7300	5.1517	4843.3000	4.8433	5.987	0.0000	0.0000
2024/03/12	2037	01/08/2024	13.17 Put	Bond Future	987.5400	0.9875	1082.1000	1.0821	9.575	0.0000	0.0000
2024/03/12	2037	07/11/2024		Bond Future	12.4611	77.8416	12.5429	77.4295	0.656	0.0000	0.0000
2024/03/12	2037	07/11/2024	12.58 Call	Bond Future	3410.2100	3.4102	3181.1900	3.1812	6.716	0.0000	0.0000
2024/03/12	2037	07/11/2024	12.58 Put	Bond Future	2811.8200	2.8118	2994.9800	2.9950	6.514	0.0000	0.0000
2024/03/12	2037	07/11/2024	12.59 Call	Bond Future	3439.0600	3.4391	3208.9900	3.2090	6.690	0.0000	0.0000
2024/03/12	2037	07/11/2024	12.59 Put	Bond Future	2790.6600	2.7907	2972.7700	2.9728	6.526	0.0000	0.0000
2024/03/12	2037	07/11/2024	12.57 Call	Bond Future	3381.4600	3.3815	3153.5000	3.1535	6.741	0.0000	0.0000
2024/03/12	2037	07/11/2024	12.57 Put	Bond Future	2833.1200	2.8331	3017.3400	3.0173	6.502	0.0000	0.0000
2024/03/12	2037	06/02/2025		Bond Future	12.6013	75.2423	12.6864	74.8215	0.676	0.0000	0.0000
2024/03/12	2037	06/02/2025	12.76 Call	Bond Future	3792.9100	3.7929	3556.6900	3.5567	6.228	0.0000	0.0000
2024/03/12	2037	06/02/2025	12.76 Put	Bond Future	3011.3400	3.0113	3195.8700	3.1959	6.128	0.0000	0.0000
2024/03/12	2037	08/05/2025		Bond Future	12.7631	76.7974	12.8518	76.3683	0.695	0.0000	0.0000
2024/03/12	2037	08/05/2025	12.25 Call	Bond Future	2452.1300	2.4521	2276.0600	2.2761	7.180	0.0000	0.0000
2024/03/12	2037	08/05/2025	12.25 Put	Bond Future	5006.5400	5.0065	5259.5800	5.2596	5.054	0.0000	0.0000
2024/03/12	2038	02/05/2024		Bond Future	131.9375	131.9375	131.9245	131.9245	0.010	0.0000	0.0000
2024/03/12	2038	01/08/2024		Bond Future	132.8034	132.8034	132.7902	132.7902	0.010	0.0000	0.0000
2024/03/12	2038	07/11/2024		Bond Future	135.9602	135.9602	135.9470	135.9470	0.010	0.0000	0.0000
2024/03/12	2038	06/02/2025		Bond Future	136.7832	136.7832	136.7702	136.7702	0.010	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	
2024/03/12	2038	06/02/2025	135.23 Call	Bond Future	1553.2300	1.5532	1540.1500	1.5402	0.842	0.0000	0.0000
2024/03/12	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	2038	08/05/2025		Bond Future	139.6516	139.6516	139.6387	139.6387	0.009	0.0000	0.0000
2024/03/12	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	2038	08/05/2025	139.68 Put	Bond Future	28.4000	0.0284	41.2600	0.0413	45.282	0.0000	0.0000
2024/03/12	2040	02/05/2024		Bond Future	12.5497	78.2465	12.6301	77.8069	0.641	0.0000	0.0000
2024/03/12	2040	02/05/2024	11.61 Call	Bond Future	83.1400	0.0831	57.3500	0.0574	31.020	0.0000	0.0000
2024/03/12	2040	02/05/2024	11.61 Put	Bond Future	5530.5300	5.5305	5944.3600	5.9444	7.483	0.0000	0.0000
2024/03/12	2040	02/05/2024	11.62 Call	Bond Future	87.0600	0.0871	60.2400	0.0602	30.806	0.0000	0.0000
2024/03/12	2040	02/05/2024	11.62 Put	Bond Future	5473.3400	5.4733	5886.1400	5.8861	7.542	0.0000	0.0000
2024/03/12	2040	02/05/2024	11.60 Call	Bond Future	79.3400	0.0793	54.5500	0.0546	31.245	0.0000	0.0000
2024/03/12	2040	02/05/2024	11.60 Put	Bond Future	5587.9200	5.5879	6002.7500	6.0028	7.424	0.0000	0.0000
2024/03/12	2040	01/08/2024		Bond Future	12.6779	75.4570	12.7615	75.0078	0.660	0.0000	0.0000
2024/03/12	2040	01/08/2024	12.33 Call	Bond Future	1555.6100	1.5556	1379.3000	1.3793	11.334	0.0000	0.0000
2024/03/12	2040	01/08/2024	12.33 Put	Bond Future	3469.3600	3.4694	3742.2800	3.7423	7.867	0.0000	0.0000
2024/03/12	2040	01/08/2024	12.34 Call	Bond Future	1578.8000	1.5788	1400.7900	1.4008	11.275	0.0000	0.0000
2024/03/12	2040	01/08/2024	12.34 Put	Bond Future	3436.4900	3.4365	3707.7100	3.7077	7.892	0.0000	0.0000
2024/03/12	2040	01/08/2024	12.32 Call	Bond Future	1532.6100	1.5326	1357.9900	1.3580	11.394	0.0000	0.0000
2024/03/12	2040	01/08/2024	12.32 Put	Bond Future	3502.4900	3.5025	3777.1000	3.7771	7.840	0.0000	0.0000
2024/03/12	2040	07/11/2024		Bond Future	12.8160	77.2304	12.9032	76.7708	0.680	0.0000	0.0000
2024/03/12	2040	07/11/2024	12.85 Call	Bond Future	3395.8900	3.3959	3150.5300	3.1505	7.225	0.0000	0.0000
2024/03/12	2040	07/11/2024	12.85 Put	Bond Future	3216.2600	3.2163	3430.4800	3.4305	6.661	0.0000	0.0000
2024/03/12	2040	07/11/2024	12.86 Call	Bond Future	3425.4000	3.4254	3178.8600	3.1789	7.197	0.0000	0.0000
2024/03/12	2040	07/11/2024	12.86 Put	Bond Future	3193.0200	3.1930	3406.0600	3.4061	6.672	0.0000	0.0000
2024/03/12	2040	07/11/2024	12.84 Call	Bond Future	3366.7300	3.3667	3122.5600	3.1226	7.252	0.0000	0.0000
2024/03/12	2040	07/11/2024	12.84 Put	Bond Future	3239.9100	3.2399	3455.3200	3.4553	6.649	0.0000	0.0000
2024/03/12	2040	06/02/2025		Bond Future	12.9612	74.3672	13.0519	73.8981	0.700	0.0000	0.0000
2024/03/12	2040	06/02/2025	12.95 Call	Bond Future	3467.0700	3.4671	3222.5000	3.2225	7.054	0.0000	0.0000
2024/03/12	2040	06/02/2025	12.95 Put	Bond Future	3525.2500	3.5253	3749.8100	3.7498	6.370	0.0000	0.0000
2024/03/12	2040	08/05/2025		Bond Future	13.1265	75.9035	13.2210	75.4250	0.720	0.0000	0.0000
2024/03/12	2040	08/05/2025	12.63 Call	Bond Future	2687.1000	2.6871	2487.4100	2.4874	7.431	0.0000	0.0000
2024/03/12	2040	08/05/2025	12.63 Put	Bond Future	5283.1200	5.2831	5561.9300	5.5619	5.277	0.0000	0.0000
2024/03/12	2044	02/05/2024	12.50 Call	Bond Future	1079.0400	1.0790	892.2700	0.8923	17.309	0.0000	0.0000
2024/03/12	2044	02/05/2024	12.50 Put	Bond Future	1926.3700	1.9264	2178.9900	2.1790	13.114	0.0000	0.0000
2024/03/12	2044	02/05/2024	12.75 Call	Bond Future	1782.7400	1.7827	1529.6900	1.5297	14.194	0.0000	0.0000
2024/03/12	2044	02/05/2024	12.75 Put	Bond Future	1252.3100	1.2523	1438.6500	1.4387	14.880	0.0000	0.0000
2024/03/12	2044	02/05/2024	13.00 Call	Bond Future	2648.5900	2.6486	2338.3000	2.3383	11.715	0.0000	0.0000
2024/03/12	2044	02/05/2024	13.00 Put	Bond Future	783.7200	0.7837	912.8200	0.9128	16.473	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/12	2044	02/05/2024		Bond Future	12.6528	74.1929	12.7332	73.7535	0.636	0.0000	0.0000
2024/03/12	2044	02/05/2024	11.66 Call	Bond Future	58.5700	0.0586	39.3000	0.0393	32.901	0.0000	0.0000
2024/03/12	2044	02/05/2024	11.66 Put	Bond Future	5875.9900	5.8760	6296.1100	6.2961	7.150	0.0000	0.0000
2024/03/12	2044	02/05/2024	11.67 Call	Bond Future	61.5100	0.0615	41.4100	0.0414	32.678	0.0000	0.0000
2024/03/12	2044	02/05/2024	11.67 Put	Bond Future	5816.4900	5.8165	6235.7800	6.2358	7.209	0.0000	0.0000
2024/03/12	2044	02/05/2024	11.65 Call	Bond Future	55.7800	0.0558	37.3000	0.0373	33.130	0.0000	0.0000
2024/03/12	2044	02/05/2024	11.65 Put	Bond Future	5935.7200	5.9357	6356.6300	6.3566	7.091	0.0000	0.0000
2024/03/12	2044	01/08/2024		Bond Future	12.7776	71.4397	12.8612	70.9907	0.655	0.0000	0.0000
2024/03/12	2044	01/08/2024	12.29 Call	Bond Future	1286.3400	1.2863	1132.0200	1.1320	11.997	0.0000	0.0000
2024/03/12	2044	01/08/2024	12.29 Put	Bond Future	4001.1400	4.0011	4295.8100	4.2958	7.365	0.0000	0.0000
2024/03/12	2044	01/08/2024	12.30 Call	Bond Future	1307.1200	1.3071	1151.1200	1.1511	11.935	0.0000	0.0000
2024/03/12	2044	01/08/2024	12.30 Put	Bond Future	3964.5100	3.9645	4257.5000	4.2575	7.390	0.0000	0.0000
2024/03/12	2044	01/08/2024	12.28 Call	Bond Future	1265.7600	1.2658	1113.1100	1.1131	12.060	0.0000	0.0000
2024/03/12	2044	01/08/2024	12.28 Put	Bond Future	4038.0300	4.0380	4334.3700	4.3344	7.339	0.0000	0.0000
2024/03/12	2044	07/11/2024		Bond Future	12.9116	73.1186	12.9987	72.6593	0.675	0.0000	0.0000
2024/03/12	2044	07/11/2024	12.91 Call	Bond Future	3258.8500	3.2589	3017.5200	3.0175	7.405	0.0000	0.0000
2024/03/12	2044	07/11/2024	12.91 Put	Bond Future	3267.3300	3.2673	3485.3500	3.4854	6.673	0.0000	0.0000
2024/03/12	2044	07/11/2024	12.92 Call	Bond Future	3287.7600	3.2878	3045.2200	3.0452	7.377	0.0000	0.0000
2024/03/12	2044	07/11/2024	12.92 Put	Bond Future	3243.2400	3.2432	3460.0500	3.4601	6.685	0.0000	0.0000
2024/03/12	2044	07/11/2024	12.90 Call	Bond Future	3230.0400	3.2300	2989.9200	2.9899	7.434	0.0000	0.0000
2024/03/12	2044	07/11/2024	12.90 Put	Bond Future	3291.5900	3.2916	3510.8200	3.5108	6.660	0.0000	0.0000
2024/03/12	2044	06/02/2025		Bond Future	13.0519	70.2928	13.1425	69.8240	0.694	0.0000	0.0000
2024/03/12	2044	06/02/2025	13.02 Call	Bond Future	3467.5900	3.4676	3224.4400	3.2244	7.012	0.0000	0.0000
2024/03/12	2044	06/02/2025	13.02 Put	Bond Future	3633.8600	3.6339	3859.5700	3.8596	6.211	0.0000	0.0000
2024/03/12	2044	08/05/2025		Bond Future	13.2108	71.7448	13.3051	71.2665	0.714	0.0000	0.0000
2024/03/12	2044	08/05/2025	12.72 Call	Bond Future	2667.9000	2.6679	2467.8300	2.4678	7.499	0.0000	0.0000
2024/03/12	2044	08/05/2025	12.72 Put	Bond Future	5247.9700	5.2480	5526.1700	5.5262	5.301	0.0000	0.0000
2024/03/12	2046	02/05/2024		Bond Future	113.4522	113.4522	113.4407	113.4407	0.010	0.0000	0.0000
2024/03/12	2046	01/08/2024		Bond Future	115.9693	115.9693	115.9576	115.9576	0.010	0.0000	0.0000
2024/03/12	2046	07/11/2024		Bond Future	116.5294	116.5294	116.5177	116.5177	0.010	0.0000	0.0000
2024/03/12	2046	06/02/2025		Bond Future	119.0450	119.0450	119.0335	119.0335	0.010	0.0000	0.0000
2024/03/12	2046	06/02/2025	114.01 Call	Bond Future	5034.9800	5.0350	5023.5300	5.0235	0.227	0.0000	0.0000
2024/03/12	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	2046	08/05/2025		Bond Future	119.2974	119.2974	119.2859	119.2859	0.010	0.0000	0.0000
2024/03/12	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	2046	08/05/2025	121.97 Put	Bond Future	2672.6000	2.6726	2684.0800	2.6841	0.430	0.0000	0.0000
2024/03/12	2050	02/05/2024		Bond Future	114.6912	114.6912	114.4869	114.4869	0.178	0.0000	0.0000
2024/03/12	2050	01/08/2024		Bond Future	114.9398	114.9398	114.7310	114.7310	0.182	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	
2024/03/12	2050	07/11/2024		Bond Future	117.6720	117.6720	117.4584	117.4584	0.182	0.0000	0.0000
2024/03/12	2050	06/02/2025		Bond Future	117.8577	117.8577	117.6399	117.6399	0.185	0.0000	0.0000
2024/03/12	2050	06/02/2025	115.60 Call	Bond Future	2257.6800	2.2577	2039.8500	2.0399	9.648	0.0000	0.0000
2024/03/12	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	2050	08/05/2025		Bond Future	120.3287	120.3287	120.1069	120.1069	0.184	0.0000	0.0000
2024/03/12	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	2050	08/05/2025	121.16 Put	Bond Future	831.2800	0.8313	1053.0900	1.0531	26.683	0.0000	0.0000
2024/03/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	AL37	02/05/2024		Index Future	953.5770	953.5770	950.4470	950.4470	0.328	0.0000	0.0000
2024/03/12	AL37	01/08/2024		Index Future	974.5030	974.5030	971.3050	971.3050	0.328	0.0000	0.0000
2024/03/12	AL37	07/11/2024		Index Future	997.4340	997.4340	994.1630	994.1630	0.328	0.0000	0.0000
2024/03/12	AL37	06/02/2025		Index Future	1018.7690	1018.7690	1015.4320	1015.4320	0.328	0.0000	0.0000
2024/03/12	AL37	08/05/2025		Index Future	1039.9600	1039.9600	1036.5580	1036.5580	0.327	0.0000	0.0000
2024/03/12	AL7T	02/05/2024		Index Future	1102.1910	1102.1910	1097.7870	1097.7870	0.400	0.0000	0.0000
2024/03/12	AL7T	01/08/2024		Index Future	1126.3790	1126.3790	1121.8780	1121.8780	0.400	0.0000	0.0000
2024/03/12	AL7T	07/11/2024		Index Future	1152.8840	1152.8840	1148.2800	1148.2800	0.399	0.0000	0.0000
2024/03/12	AL7T	06/02/2025		Index Future	1177.5440	1177.5440	1172.8460	1172.8460	0.399	0.0000	0.0000
2024/03/12	AL7T	08/05/2025		Index Future	1202.0370	1202.0370	1197.2470	1197.2470	0.398	0.0000	0.0000
2024/03/12	ALBI	02/05/2024		Index Future	954.7110	954.7110	950.8930	950.8930	0.400	0.0000	0.0000
2024/03/12	ALBI	01/08/2024		Index Future	975.6620	975.6620	971.7600	971.7600	0.400	0.0000	0.0000
2024/03/12	ALBI	07/11/2024		Index Future	998.6210	998.6210	994.6300	994.6300	0.400	0.0000	0.0000
2024/03/12	ALBI	06/02/2025		Index Future	1019.9810	1019.9810	1015.9080	1015.9080	0.399	0.0000	0.0000
2024/03/12	ALBI	08/05/2025		Index Future	1041.1970	1041.1970	1037.0440	1037.0440	0.399	0.0000	0.0000
2024/03/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	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	
2024/03/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/12	ES33	02/05/2024		Bond Future	12.5937	73.5118	12.6637	73.2073	0.557	0.0000	0.0000
2024/03/12	ES33	01/08/2024		Bond Future	12.7388	75.1429	12.8120	74.8316	0.574	0.0000	0.0000
2024/03/12	ES33	07/11/2024		Bond Future	12.9129	73.1257	12.9896	72.8073	0.594	0.0000	0.0000
2024/03/12	ES33	06/02/2025		Bond Future	13.0987	74.7027	13.1790	74.3776	0.613	0.0000	0.0000
2024/03/12	ES33	06/02/2025	13.34 Call	Bond Future	971.1300	0.9711	646.0500	0.6461	33.474	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	
2024/03/12	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	ES33	08/05/2025		Bond Future	13.3011	72.4635	13.3852	72.1319	0.632	0.0000	0.0000
2024/03/12	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	ES33	08/05/2025	12.73 Put	Bond Future	2308.5400	2.3085	2640.1100	2.6401	14.363	0.0000	0.0000
2024/03/12	ES42	02/05/2024		Bond Future	13.1891	68.3005	13.2694	67.9011	0.609	0.0000	0.0000
2024/03/12	ES42	01/08/2024		Bond Future	13.3281	69.8158	13.4116	69.4075	0.627	0.0000	0.0000
2024/03/12	ES42	07/11/2024		Bond Future	13.4905	67.2063	13.5777	66.7885	0.647	0.0000	0.0000
2024/03/12	ES42	06/02/2025		Bond Future	13.6547	68.6536	13.7456	68.2271	0.666	0.0000	0.0000
2024/03/12	ES42	06/02/2025	13.71 Call	Bond Future	260.1100	0.2601	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/03/12	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	166.3900	0.1664	100.000	0.0000	0.0000
2024/03/12	ES42	08/05/2025		Bond Future	13.8385	65.8211	13.9334	65.3860	0.685	0.0000	0.0000
2024/03/12	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	ES42	08/05/2025	13.25 Put	Bond Future	2809.8000	2.8098	3244.9100	3.2449	15.485	0.0000	0.0000
2024/03/12	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	GOVI	02/05/2024	950.98 Put	GOVI	100920.0000	10.0920	137880.0000	13.7880	36.623	0.0000	0.0000
2024/03/12	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	GOVI	02/05/2024	950.99 Put	GOVI	101020.0000	10.1020	137980.0000	13.7980	36.587	0.0000	0.0000
2024/03/12	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	GOVI	02/05/2024	950.97 Put	GOVI	100820.0000	10.0820	137780.0000	13.7780	36.659	0.0000	0.0000
2024/03/12	GOVI	02/05/2024		GOVI	940.8880	940.8880	937.1920	937.1920	0.393	0.0000	0.0000
2024/03/12	GOVI	01/08/2024	943.38 Call	GOVI	181550.0000	18.1550	143790.0000	14.3790	20.799	0.0000	0.0000
2024/03/12	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	GOVI	01/08/2024	943.39 Call	GOVI	181450.0000	18.1450	143690.0000	14.3690	20.810	0.0000	0.0000
2024/03/12	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	GOVI	01/08/2024	943.37 Call	GOVI	181650.0000	18.1650	143890.0000	14.3890	20.787	0.0000	0.0000
2024/03/12	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	GOVI	01/08/2024		GOVI	961.5350	961.5350	957.7590	957.7590	0.393	0.0000	0.0000
2024/03/12	GOVI	07/11/2024		GOVI	984.1610	984.1610	980.2990	980.2990	0.392	0.0000	0.0000
2024/03/12	GOVI	07/11/2024	948.79 Call	GOVI	353710.0000	35.3710	315090.0000	31.5090	10.919	0.0000	0.0000
2024/03/12	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	GOVI	07/11/2024	948.80 Call	GOVI	353610.0000	35.3610	314990.0000	31.4990	10.922	0.0000	0.0000
2024/03/12	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	GOVI	07/11/2024	948.78 Call	GOVI	353810.0000	35.3810	315190.0000	31.5190	10.915	0.0000	0.0000
2024/03/12	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	GOVI	06/02/2025		GOVI	1005.2120	1005.2120	1001.2710	1001.2710	0.392	0.0000	0.0000
2024/03/12	GOVI	06/02/2025	972.00 Call	GOVI	332120.0000	33.2120	292710.0000	29.2710	11.866	0.0000	0.0000
2024/03/12	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	GOVI	08/05/2025		GOVI	1026.1210	1026.1210	1022.1020	1022.1020	0.392	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	
2024/03/12	GOVI	08/05/2025	1,022. Call 00	GOVI	41210.0000	4.1210	1020.0000	0.1020	97.525	0.0000	0.0000
2024/03/12	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/03/12	IGOV	02/05/2024		Index Future	346.7710	346.7710	346.6210	346.6210	0.043	0.0000	0.0000
2024/03/12	IGOV	01/08/2024		Index Future	354.4650	354.4650	354.3120	354.3120	0.043	0.0000	0.0000
2024/03/12	IGOV	07/11/2024		Index Future	362.8950	362.8950	362.7390	362.7390	0.043	0.0000	0.0000
2024/03/12	IGOV	06/02/2025		Index Future	370.7370	370.7370	370.5800	370.5800	0.042	0.0000	0.0000
2024/03/12	IGOV	08/05/2025		Index Future	378.5280	378.5280	378.3690	378.3690	0.042	0.0000	0.0000
2024/03/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/03/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/03/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/03/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/03/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/03/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/03/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/03/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/03/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/03/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/03/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/03/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/03/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/03/12	JBAF	20/03/2024		Jibar Tradeable Future	8.3520	91.6480	8.3500	91.6500	0.024	0.0000	0.0000
2024/03/12	JBAF	17/04/2024		Jibar Tradeable Future	8.3580	91.6420	8.3200	91.6800	0.455	0.0000	0.0000
2024/03/12	JBAF	15/05/2024		Jibar Tradeable Future	8.3290	91.6710	8.3000	91.7000	0.348	0.0000	0.0000
2024/03/12	JBAF	19/06/2024		Jibar Tradeable Future	8.3140	91.6860	8.2800	91.7200	0.409	0.0000	0.0000
2024/03/12	JBAF	17/07/2024		Jibar Tradeable Future	8.2420	91.7580	8.2800	91.7200	0.461	0.0000	0.0000
2024/03/12	JBAF	21/08/2024		Jibar Tradeable Future	8.2350	91.7650	8.2700	91.7300	0.425	0.0000	0.0000
2024/03/12	JBAF	18/09/2024		Jibar Tradeable Future	8.0630	91.9370	8.1600	91.8400	1.203	0.0000	0.0000
2024/03/12	JBAF	18/12/2024		Jibar Tradeable Future	7.7550	92.2450	7.9000	92.1000	1.870	0.0000	0.0000
2024/03/12	JBAF	19/03/2025		Jibar Tradeable Future	7.6220	92.3780	7.7800	92.2200	2.073	0.0000	0.0000
2024/03/12	JBAF	18/06/2025		Jibar Tradeable Future	7.5220	92.4780	7.6600	92.3400	1.835	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	
2024/03/12	JBAF	17/09/2025		Jibar Tradeable Future	7.5750	92.4250	7.6700	92.3300	1.254	0.0000	0.0000
2024/03/12	JBAF	17/12/2025		Jibar Tradeable Future	7.6370	92.3630	7.7200	92.2800	1.087	0.0000	0.0000
2024/03/12	R035	02/05/2024		Bond Future	11.7928	84.0504	11.8530	83.7341	0.511	0.0000	0.0000
2024/03/12	R035	02/05/2024	11.20 Call	Bond Future	286.8000	0.2868	229.9400	0.2299	19.826	0.0000	0.0000
2024/03/12	R035	02/05/2024	11.20 Put	Bond Future	3493.2300	3.4932	3752.6800	3.7527	7.427	0.0000	0.0000
2024/03/12	R035	02/05/2024	11.21 Call	Bond Future	296.9300	0.2969	238.5400	0.2385	19.665	0.0000	0.0000
2024/03/12	R035	02/05/2024	11.21 Put	Bond Future	3447.8500	3.4479	3705.7700	3.7058	7.481	0.0000	0.0000
2024/03/12	R035	02/05/2024	11.19 Call	Bond Future	276.9200	0.2769	221.5700	0.2216	19.988	0.0000	0.0000
2024/03/12	R035	02/05/2024	11.19 Put	Bond Future	3538.9200	3.5389	3799.8800	3.7999	7.374	0.0000	0.0000
2024/03/12	R035	01/08/2024	11.80 Call	Bond Future	2073.9400	2.0739	1915.0100	1.9150	7.663	0.0000	0.0000
2024/03/12	R035	01/08/2024	11.80 Put	Bond Future	2594.0300	2.5940	2758.3200	2.7583	6.333	0.0000	0.0000
2024/03/12	R035	01/08/2024	11.81 Call	Bond Future	2100.3200	2.1003	1940.2100	1.9402	7.623	0.0000	0.0000
2024/03/12	R035	01/08/2024	11.81 Put	Bond Future	2568.2900	2.5683	2731.4000	2.7314	6.351	0.0000	0.0000
2024/03/12	R035	01/08/2024	11.79 Call	Bond Future	2047.5000	2.0475	1889.7700	1.8898	7.704	0.0000	0.0000
2024/03/12	R035	01/08/2024	11.79 Put	Bond Future	2619.7500	2.6198	2785.2400	2.7852	6.317	0.0000	0.0000
2024/03/12	R035	01/08/2024		Bond Future	11.9002	85.8948	11.9629	85.5716	0.527	0.0000	0.0000
2024/03/12	R035	07/11/2024		Bond Future	12.0317	83.3989	12.0972	83.0683	0.545	0.0000	0.0000
2024/03/12	R035	07/11/2024	12.18 Call	Bond Future	3520.0400	3.5200	3332.3400	3.3323	5.332	0.0000	0.0000
2024/03/12	R035	07/11/2024	12.18 Put	Bond Future	2774.7100	2.7747	2917.5700	2.9176	5.149	0.0000	0.0000
2024/03/12	R035	07/11/2024	12.19 Call	Bond Future	3549.2200	3.5492	3360.6900	3.3607	5.312	0.0000	0.0000
2024/03/12	R035	07/11/2024	12.19 Put	Bond Future	2753.9700	2.7540	2896.0000	2.8960	5.157	0.0000	0.0000
2024/03/12	R035	07/11/2024	12.17 Call	Bond Future	3490.9600	3.4910	3304.1000	3.3041	5.353	0.0000	0.0000
2024/03/12	R035	07/11/2024	12.17 Put	Bond Future	2795.5900	2.7956	2939.2900	2.9393	5.140	0.0000	0.0000
2024/03/12	R035	06/02/2025		Bond Future	12.1735	85.1792	12.2419	84.8419	0.562	0.0000	0.0000
2024/03/12	R035	06/02/2025	12.41 Call	Bond Future	3959.6100	3.9596	3763.5100	3.7635	4.953	0.0000	0.0000
2024/03/12	R035	06/02/2025	12.41 Put	Bond Future	2801.5600	2.8016	2942.7700	2.9428	5.040	0.0000	0.0000
2024/03/12	R035	08/05/2025		Bond Future	12.3257	82.4284	12.3970	82.0845	0.579	0.0000	0.0000
2024/03/12	R035	08/05/2025	11.78 Call	Bond Future	2381.8600	2.3819	2242.1900	2.2422	5.864	0.0000	0.0000
2024/03/12	R035	08/05/2025	11.78 Put	Bond Future	5080.5800	5.0806	5284.8400	5.2848	4.020	0.0000	0.0000
2024/03/12	R053	02/05/2024	13.03 Call	Bond Future	4359.8800	4.3599	3900.9800	3.9010	10.526	0.0000	0.0000
2024/03/12	R053	02/05/2024	13.03 Put	Bond Future	662.8600	0.6629	786.0100	0.7860	18.579	0.0000	0.0000
2024/03/12	R053	02/05/2024	13.04 Call	Bond Future	4413.5400	4.4135	3952.4400	3.9524	10.447	0.0000	0.0000
2024/03/12	R053	02/05/2024	13.04 Put	Bond Future	649.1000	0.6491	770.0500	0.7701	18.633	0.0000	0.0000
2024/03/12	R053	02/05/2024	13.02 Call	Bond Future	4306.5100	4.3065	3849.8400	3.8498	10.604	0.0000	0.0000
2024/03/12	R053	02/05/2024	13.02 Put	Bond Future	677.0100	0.6770	802.3900	0.8024	18.520	0.0000	0.0000
2024/03/12	R053	02/05/2024		Bond Future	12.5023	94.3408	12.5828	93.7588	0.644	0.0000	0.0000
2024/03/12	R053	01/08/2024	13.14 Call	Bond Future	5466.1600	5.4662	5056.8400	5.0568	7.488	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	
2024/03/12	R053	01/08/2024	13.14 Put	Bond Future	1852.8200	1.8528	2038.2800	2.0383	10.010	0.0000	0.0000
2024/03/12	R053	01/08/2024	13.15 Call	Bond Future	5513.2400	5.5132	5102.3100	5.1023	7.454	0.0000	0.0000
2024/03/12	R053	01/08/2024	13.15 Put	Bond Future	1833.5400	1.8335	2017.3900	2.0174	10.027	0.0000	0.0000
2024/03/12	R053	01/08/2024	13.13 Call	Bond Future	5419.3900	5.4194	5011.7000	5.0117	7.523	0.0000	0.0000
2024/03/12	R053	01/08/2024	13.13 Put	Bond Future	1872.5100	1.8725	2059.6000	2.0596	9.991	0.0000	0.0000
2024/03/12	R053	01/08/2024		Bond Future	12.6157	96.4110	12.6994	95.8162	0.663	0.0000	0.0000
2024/03/12	R053	07/11/2024		Bond Future	12.7467	92.8053	12.8340	92.1969	0.685	0.0000	0.0000
2024/03/12	R053	07/11/2024	12.80 Call	Bond Future	4382.3500	4.3824	4054.0900	4.0541	7.491	0.0000	0.0000
2024/03/12	R053	07/11/2024	12.80 Put	Bond Future	4009.6100	4.0096	4289.8300	4.2898	6.989	0.0000	0.0000
2024/03/12	R053	07/11/2024	12.81 Call	Bond Future	4421.1100	4.4211	4091.2400	4.0912	7.461	0.0000	0.0000
2024/03/12	R053	07/11/2024	12.81 Put	Bond Future	3978.8100	3.9788	4257.4200	4.2574	7.002	0.0000	0.0000
2024/03/12	R053	07/11/2024	12.79 Call	Bond Future	4343.7100	4.3437	4017.0800	4.0171	7.520	0.0000	0.0000
2024/03/12	R053	07/11/2024	12.79 Put	Bond Future	4040.6200	4.0406	4322.4700	4.3225	6.975	0.0000	0.0000
2024/03/12	R053	06/02/2025		Bond Future	12.8809	94.7848	12.9718	94.1636	0.706	0.0000	0.0000
2024/03/12	R053	06/02/2025	12.94 Call	Bond Future	5130.1400	5.1301	4794.1300	4.7941	6.550	0.0000	0.0000
2024/03/12	R053	06/02/2025	12.94 Put	Bond Future	4725.6700	4.7257	5010.8000	5.0108	6.034	0.0000	0.0000
2024/03/12	R053	08/05/2025		Bond Future	13.0291	90.8755	13.1238	90.2420	0.727	0.0000	0.0000
2024/03/12	R053	08/05/2025	12.64 Call	Bond Future	4101.1700	4.1012	3816.6700	3.8167	6.937	0.0000	0.0000
2024/03/12	R053	08/05/2025	12.64 Put	Bond Future	6792.8700	6.7929	7141.9100	7.1419	5.138	0.0000	0.0000
2024/03/12	R186	02/05/2024		Bond Future	8.9174	107.5678	8.9704	107.4435	0.594	0.0000	0.0000
2024/03/12	R186	02/05/2024	8.00 Call	Bond Future	1.6100	0.0016	0.9200	0.0009	42.857	0.0000	0.0000
2024/03/12	R186	02/05/2024	8.00 Put	Bond Future	2184.9900	2.1850	2308.6200	2.3086	5.658	0.0000	0.0000
2024/03/12	R186	02/05/2024	8.01 Call	Bond Future	1.8200	0.0018	1.0500	0.0011	42.308	0.0000	0.0000
2024/03/12	R186	02/05/2024	8.01 Put	Bond Future	2161.0800	2.1611	2284.6300	2.2846	5.717	0.0000	0.0000
2024/03/12	R186	02/05/2024	7.99 Call	Bond Future	1.5100	0.0015	0.8600	0.0009	43.046	0.0000	0.0000
2024/03/12	R186	02/05/2024	7.99 Put	Bond Future	2209.0100	2.2090	2332.6800	2.3327	5.598	0.0000	0.0000
2024/03/12	R186	02/05/2024	10.40 Call	Bond Future	3420.7500	3.4208	3298.1700	3.2982	3.583	0.0000	0.0000
2024/03/12	R186	02/05/2024	10.40 Put	Bond Future	11.7200	0.0117	13.4600	0.0135	14.846	0.0000	0.0000
2024/03/12	R186	02/05/2024	9.73 Put	Bond Future	67.6100	0.0676	77.9000	0.0779	15.220	0.0000	0.0000
2024/03/12	R186	02/05/2024	9.73 Call	Bond Future	1954.0400	1.9540	1840.0100	1.8400	5.836	0.0000	0.0000
2024/03/12	R186	01/08/2024	8.69 Call	Bond Future	555.9300	0.5559	503.5700	0.5036	9.418	0.0000	0.0000
2024/03/12	R186	01/08/2024	8.69 Put	Bond Future	1043.8700	1.0439	1118.5200	1.1185	7.151	0.0000	0.0000
2024/03/12	R186	01/08/2024	8.70 Call	Bond Future	566.0700	0.5661	513.1400	0.5131	9.350	0.0000	0.0000
2024/03/12	R186	01/08/2024	8.70 Put	Bond Future	1032.4300	1.0324	1106.5100	1.1065	7.175	0.0000	0.0000
2024/03/12	R186	01/08/2024	8.68 Call	Bond Future	545.6300	0.5456	493.8600	0.4939	9.488	0.0000	0.0000
2024/03/12	R186	01/08/2024	8.68 Put	Bond Future	1055.1500	1.0552	1130.3900	1.1304	7.131	0.0000	0.0000
2024/03/12	R186	01/08/2024		Bond Future	8.9168	104.6200	8.9761	104.4930	0.665	0.0000	0.0000
2024/03/12	R186	07/11/2024		Bond Future	8.9234	107.0798	8.9910	106.9501	0.757	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	
2024/03/12	R186	07/11/2024	9.14 Call	Bond Future	1264.7000	1.2647	1190.1800	1.1902	5.892	0.0000	0.0000
2024/03/12	R186	07/11/2024	9.14 Put	Bond Future	849.8000	0.8498	904.9600	0.9050	6.491	0.0000	0.0000
2024/03/12	R186	07/11/2024	9.15 Call	Bond Future	1277.4400	1.2774	1202.5600	1.2026	5.862	0.0000	0.0000
2024/03/12	R186	07/11/2024	9.15 Put	Bond Future	843.4400	0.8434	898.2400	0.8982	6.497	0.0000	0.0000
2024/03/12	R186	07/11/2024	9.13 Call	Bond Future	1252.0100	1.2520	1177.8600	1.1779	5.922	0.0000	0.0000
2024/03/12	R186	07/11/2024	9.13 Put	Bond Future	856.2200	0.8562	911.7500	0.9118	6.485	0.0000	0.0000
2024/03/12	R186	06/02/2025		Bond Future	8.9648	104.0503	9.0422	103.9182	0.863	0.0000	0.0000
2024/03/12	R186	06/02/2025	9.03 Call	Bond Future	1126.0000	1.1260	1056.8200	1.0568	6.144	0.0000	0.0000
2024/03/12	R186	06/02/2025	9.03 Put	Bond Future	1014.8200	1.0148	1077.6700	1.0777	6.193	0.0000	0.0000
2024/03/12	R186	08/05/2025		Bond Future	9.0673	106.2042	9.1576	106.0699	0.996	0.0000	0.0000
2024/03/12	R186	08/05/2025	8.47 Call	Bond Future	590.1100	0.5901	541.9400	0.5419	8.163	0.0000	0.0000
2024/03/12	R186	08/05/2025	8.47 Put	Bond Future	1484.0000	1.4840	1570.1000	1.5701	5.802	0.0000	0.0000
2024/03/12	R202	02/05/2024		Bond Future	259.1583	259.1583	258.9264	258.9264	0.089	0.0000	0.0000
2024/03/12	R202	01/08/2024		Bond Future	259.8315	259.8315	259.5944	259.5944	0.091	0.0000	0.0000
2024/03/12	R202	07/11/2024		Bond Future	266.0079	266.0079	265.7659	265.7659	0.091	0.0000	0.0000
2024/03/12	R202	06/02/2025		Bond Future	266.5432	266.5432	266.2967	266.2967	0.092	0.0000	0.0000
2024/03/12	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	R202	06/02/2025	266.79 Put	Bond Future	246.8300	0.2468	493.3100	0.4933	99.858	0.0000	0.0000
2024/03/12	R202	08/05/2025		Bond Future	272.1331	272.1331	271.8826	271.8826	0.092	0.0000	0.0000
2024/03/12	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	R202	08/05/2025	272.31 Put	Bond Future	176.9200	0.1769	427.4000	0.4274	141.578	0.0000	0.0000
2024/03/12	R209	02/05/2024		Bond Future	11.9007	65.1342	11.9710	64.8086	0.591	0.0000	0.0000
2024/03/12	R209	02/05/2024	11.18 Call	Bond Future	145.0900	0.1451	108.0200	0.1080	25.550	0.0000	0.0000
2024/03/12	R209	02/05/2024	11.18 Put	Bond Future	3617.1900	3.6172	3905.6400	3.9056	7.974	0.0000	0.0000
2024/03/12	R209	02/05/2024	11.19 Call	Bond Future	150.9300	0.1509	112.6500	0.1127	25.363	0.0000	0.0000
2024/03/12	R209	02/05/2024	11.19 Put	Bond Future	3573.1300	3.5731	3860.3700	3.8604	8.039	0.0000	0.0000
2024/03/12	R209	02/05/2024	11.17 Call	Bond Future	139.4300	0.1394	103.5400	0.1035	25.741	0.0000	0.0000
2024/03/12	R209	02/05/2024	11.17 Put	Bond Future	3661.4900	3.6615	3951.1200	3.9511	7.910	0.0000	0.0000
2024/03/12	R209	01/08/2024		Bond Future	12.0029	66.5635	12.0758	66.2308	0.607	0.0000	0.0000
2024/03/12	R209	01/08/2024	11.79 Call	Bond Future	1480.6900	1.4807	1334.4300	1.3344	9.878	0.0000	0.0000
2024/03/12	R209	01/08/2024	11.79 Put	Bond Future	2465.5900	2.4656	2651.9900	2.6520	7.560	0.0000	0.0000
2024/03/12	R209	01/08/2024	11.80 Call	Bond Future	1502.1800	1.5022	1354.6100	1.3546	9.824	0.0000	0.0000
2024/03/12	R209	01/08/2024	11.80 Put	Bond Future	2440.3500	2.4404	2625.4400	2.6254	7.585	0.0000	0.0000
2024/03/12	R209	01/08/2024	11.78 Call	Bond Future	1459.3600	1.4594	1314.4200	1.3144	9.932	0.0000	0.0000
2024/03/12	R209	01/08/2024	11.78 Put	Bond Future	2491.0300	2.4910	2678.7500	2.6788	7.536	0.0000	0.0000
2024/03/12	R209	07/11/2024		Bond Future	12.1219	64.9714	12.1978	64.6312	0.626	0.0000	0.0000
2024/03/12	R209	07/11/2024	12.22 Call	Bond Future	2896.5700	2.8966	2708.4500	2.7085	6.495	0.0000	0.0000
2024/03/12	R209	07/11/2024	12.22 Put	Bond Future	2457.1400	2.4571	2609.2800	2.6093	6.192	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
2024/03/12	R209	07/11/2024	12.23 Call	Bond Future		2921.8800	2.9219	2732.8600	2.7329	6.469	0.0000	0.0000
2024/03/12	R209	07/11/2024	12.23 Put	Bond Future		2437.8700	2.4379	2589.1100	2.5891	6.204	0.0000	0.0000
2024/03/12	R209	07/11/2024	12.21 Call	Bond Future		2871.3500	2.8714	2684.1400	2.6841	6.520	0.0000	0.0000
2024/03/12	R209	07/11/2024	12.21 Put	Bond Future		2476.5500	2.4766	2629.6000	2.6296	6.180	0.0000	0.0000
2024/03/12	R209	06/02/2025		Bond Future		12.2462	66.3580	12.3250	66.0107	0.643	0.0000	0.0000
2024/03/12	R209	06/02/2025	12.44 Call	Bond Future		3321.6400	3.3216	3123.1900	3.1232	5.974	0.0000	0.0000
2024/03/12	R209	06/02/2025	12.44 Put	Bond Future		2471.6100	2.4716	2620.4500	2.6205	6.022	0.0000	0.0000
2024/03/12	R209	08/05/2025		Bond Future		12.3854	64.5764	12.4672	64.2222	0.660	0.0000	0.0000
2024/03/12	R209	08/05/2025	11.89 Call	Bond Future		2154.3700	2.1544	2007.8500	2.0079	6.801	0.0000	0.0000
2024/03/12	R209	08/05/2025	11.89 Put	Bond Future		4357.7800	4.3578	4565.4300	4.5654	4.765	0.0000	0.0000
2024/03/12	R210	02/05/2024		Bond Future		232.9937	232.9937	233.0547	233.0547	0.026	0.0000	0.0000
2024/03/12	R210	01/08/2024		Bond Future		238.1632	238.1632	238.2256	238.2256	0.026	0.0000	0.0000
2024/03/12	R210	07/11/2024		Bond Future		240.4949	240.4949	240.5594	240.5594	0.027	0.0000	0.0000
2024/03/12	R210	06/02/2025		Bond Future		245.6877	245.6877	245.7545	245.7545	0.027	0.0000	0.0000
2024/03/12	R210	06/02/2025	239.61 Call	Bond Future		6077.6700	6.0777	6144.4700	6.1445	1.099	0.0000	0.0000
2024/03/12	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	R210	08/05/2025		Bond Future		247.4402	247.4402	247.5092	247.5092	0.028	0.0000	0.0000
2024/03/12	R210	08/05/2025	248.03 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/12	R210	08/05/2025	248.03 Put	Bond Future		589.7700	0.5898	520.7600	0.5208	11.701	0.0000	0.0000
2024/03/12	R213	02/05/2024	10.29 Call	Bond Future		474.9200	0.4749	388.5800	0.3886	18.180	0.0000	0.0000
2024/03/12	R213	02/05/2024	10.29 Put	Bond Future		1848.7400	1.8487	2040.8700	2.0409	10.392	0.0000	0.0000
2024/03/12	R213	02/05/2024	10.30 Call	Bond Future		489.5800	0.4896	401.4100	0.4014	18.009	0.0000	0.0000
2024/03/12	R213	02/05/2024	10.30 Put	Bond Future		1820.1900	1.8202	2010.4900	2.0105	10.455	0.0000	0.0000
2024/03/12	R213	02/05/2024	10.28 Call	Bond Future		460.4300	0.4604	375.9100	0.3759	18.357	0.0000	0.0000
2024/03/12	R213	02/05/2024	10.28 Put	Bond Future		1877.4800	1.8775	2071.4300	2.0714	10.330	0.0000	0.0000
2024/03/12	R213	02/05/2024		Bond Future		10.6112	84.0769	10.6771	83.7985	0.621	0.0000	0.0000
2024/03/12	R213	01/08/2024		Bond Future		10.6887	85.9219	10.7579	85.6374	0.647	0.0000	0.0000
2024/03/12	R213	01/08/2024	10.87 Call	Bond Future		2217.5600	2.2176	2051.0700	2.0511	7.508	0.0000	0.0000
2024/03/12	R213	01/08/2024	10.87 Put	Bond Future		1474.5500	1.4746	1592.5900	1.5926	8.005	0.0000	0.0000
2024/03/12	R213	01/08/2024	10.88 Call	Bond Future		2242.3100	2.2423	2074.8300	2.0748	7.469	0.0000	0.0000
2024/03/12	R213	01/08/2024	10.88 Put	Bond Future		1458.5600	1.4586	1575.6100	1.5756	8.025	0.0000	0.0000
2024/03/12	R213	01/08/2024	10.86 Call	Bond Future		2193.1400	2.1931	2027.6400	2.0276	7.546	0.0000	0.0000
2024/03/12	R213	01/08/2024	10.86 Put	Bond Future		1490.9000	1.4909	1609.9300	1.6099	7.984	0.0000	0.0000
2024/03/12	R213	07/11/2024		Bond Future		10.7909	84.3809	10.8639	84.0899	0.676	0.0000	0.0000
2024/03/12	R213	07/11/2024	11.22 Call	Bond Future		3377.3800	3.3774	3193.7500	3.1938	5.437	0.0000	0.0000
2024/03/12	R213	07/11/2024	11.22 Put	Bond Future		1684.7400	1.6847	1792.1400	1.7921	6.375	0.0000	0.0000
2024/03/12	R213	07/11/2024	11.23 Call	Bond Future		3402.9200	3.4029	3218.6100	3.2186	5.416	0.0000	0.0000
2024/03/12	R213	07/11/2024	11.23 Put	Bond Future		1671.3500	1.6714	1778.0700	1.7781	6.385	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	
2024/03/12	R213	07/11/2024	11.21 Call	Bond Future	3351.9000	3.3519	3168.9600	3.1690	5.458	0.0000	0.0000
2024/03/12	R213	07/11/2024	11.21 Put	Bond Future	1698.2200	1.6982	1806.3100	1.8063	6.365	0.0000	0.0000
2024/03/12	R213	06/02/2025		Bond Future	10.9087	86.1828	10.9856	85.8859	0.705	0.0000	0.0000
2024/03/12	R213	06/02/2025	11.35 Call	Bond Future	3605.1300	3.6051	3421.3100	3.4213	5.099	0.0000	0.0000
2024/03/12	R213	06/02/2025	11.35 Put	Bond Future	1918.9700	1.9190	2032.0500	2.0321	5.893	0.0000	0.0000
2024/03/12	R213	08/05/2025		Bond Future	11.0417	84.4082	11.1227	84.1055	0.734	0.0000	0.0000
2024/03/12	R213	08/05/2025	10.52 Call	Bond Future	1887.3800	1.8874	1764.8400	1.7648	6.493	0.0000	0.0000
2024/03/12	R213	08/05/2025	10.52 Put	Bond Future	3869.0000	3.8690	4049.1500	4.0492	4.656	0.0000	0.0000
2024/03/12	R214	02/05/2024	13.52 Call	Bond Future	5077.7000	5.0777	4728.8900	4.7289	6.869	0.0000	0.0000
2024/03/12	R214	02/05/2024	13.52 Put	Bond Future	128.5300	0.1285	154.0200	0.1540	19.832	0.0000	0.0000
2024/03/12	R214	02/05/2024	12.87 Call	Bond Future	2714.0700	2.7141	2427.8800	2.4279	10.545	0.0000	0.0000
2024/03/12	R214	02/05/2024	12.87 Put	Bond Future	517.3400	0.5173	605.4500	0.6055	17.031	0.0000	0.0000
2024/03/12	R214	02/05/2024	12.12 Put	Bond Future	1981.3000	1.9813	2221.3600	2.2214	12.116	0.0000	0.0000
2024/03/12	R214	02/05/2024	12.12 Call	Bond Future	717.5800	0.7176	583.3400	0.5833	18.707	0.0000	0.0000
2024/03/12	R214	02/05/2024	12.14 Put	Bond Future	1920.7800	1.9208	2156.3000	2.1563	12.262	0.0000	0.0000
2024/03/12	R214	02/05/2024	12.14 Call	Bond Future	753.5700	0.7536	614.7900	0.6148	18.416	0.0000	0.0000
2024/03/12	R214	02/05/2024	11.47 Call	Bond Future	77.2200	0.0772	53.4900	0.0535	30.730	0.0000	0.0000
2024/03/12	R214	02/05/2024	11.47 Put	Bond Future	4612.4500	4.6125	4963.0200	4.9630	7.601	0.0000	0.0000
2024/03/12	R214	02/05/2024	11.48 Call	Bond Future	80.8200	0.0808	56.1600	0.0562	30.512	0.0000	0.0000
2024/03/12	R214	02/05/2024	11.48 Put	Bond Future	4563.6700	4.5637	4913.3100	4.9133	7.661	0.0000	0.0000
2024/03/12	R214	02/05/2024	11.46 Call	Bond Future	73.7500	0.0738	50.9300	0.0509	30.942	0.0000	0.0000
2024/03/12	R214	02/05/2024	11.46 Put	Bond Future	4661.4200	4.6614	5012.9000	5.0129	7.540	0.0000	0.0000
2024/03/12	R214	02/05/2024		Bond Future	12.3859	59.9687	12.4664	59.5944	0.650	0.0000	0.0000
2024/03/12	R214	01/08/2024		Bond Future	12.4900	61.2847	12.5733	60.9022	0.667	0.0000	0.0000
2024/03/12	R214	01/08/2024	12.17 Call	Bond Future	1371.1300	1.3711	1217.1700	1.2172	11.229	0.0000	0.0000
2024/03/12	R214	01/08/2024	12.17 Put	Bond Future	2876.3000	2.8763	3104.7600	3.1048	7.943	0.0000	0.0000
2024/03/12	R214	01/08/2024	12.18 Call	Bond Future	1391.4000	1.3914	1235.9800	1.2360	11.170	0.0000	0.0000
2024/03/12	R214	01/08/2024	12.18 Put	Bond Future	2848.6300	2.8486	3075.6300	3.0756	7.969	0.0000	0.0000
2024/03/12	R214	01/08/2024	12.16 Call	Bond Future	1351.0200	1.3510	1198.5100	1.1985	11.289	0.0000	0.0000
2024/03/12	R214	01/08/2024	12.16 Put	Bond Future	2904.1900	2.9042	3134.1000	3.1341	7.916	0.0000	0.0000
2024/03/12	R214	07/11/2024		Bond Future	12.6140	59.4185	12.7006	59.0272	0.686	0.0000	0.0000
2024/03/12	R214	07/11/2024	12.61 Call	Bond Future	2780.5600	2.7806	2574.7600	2.5748	7.401	0.0000	0.0000
2024/03/12	R214	07/11/2024	12.61 Put	Bond Future	2798.7400	2.7987	2984.2000	2.9842	6.627	0.0000	0.0000
2024/03/12	R214	07/11/2024	12.62 Call	Bond Future	2805.1100	2.8051	2598.2800	2.5983	7.373	0.0000	0.0000
2024/03/12	R214	07/11/2024	12.62 Put	Bond Future	2777.8600	2.7779	2962.2900	2.9623	6.639	0.0000	0.0000
2024/03/12	R214	07/11/2024	12.60 Call	Bond Future	2756.1200	2.7561	2551.3500	2.5514	7.430	0.0000	0.0000
2024/03/12	R214	07/11/2024	12.60 Put	Bond Future	2819.7700	2.8198	3006.2600	3.0063	6.614	0.0000	0.0000
2024/03/12	R214	06/02/2025		Bond Future	12.7444	60.6868	12.8342	60.2874	0.705	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	
2024/03/12	R214	06/02/2025	12.71 Call	Bond Future	2885.5600	2.8856	2679.2800	2.6793	7.149	0.0000	0.0000
2024/03/12	R214	06/02/2025	12.71 Put	Bond Future	3039.4000	3.0394	3232.5100	3.2325	6.354	0.0000	0.0000
2024/03/12	R214	08/05/2025		Bond Future	12.8812	58.6368	12.9744	58.2294	0.723	0.0000	0.0000
2024/03/12	R214	08/05/2025	12.40 Call	Bond Future	2286.1400	2.2861	2114.7500	2.1148	7.497	0.0000	0.0000
2024/03/12	R214	08/05/2025	12.40 Put	Bond Future	4463.6300	4.4636	4699.7000	4.6997	5.289	0.0000	0.0000
2024/03/12	R248	02/05/2024	11.40 Put	Bond Future	7162.9400	7.1629	7574.9300	7.5749	5.752	0.0000	0.0000
2024/03/12	R248	02/05/2024	11.40 Call	Bond Future	25.2900	0.0253	16.5000	0.0165	34.757	0.0000	0.0000
2024/03/12	R248	02/05/2024	12.40 Put	Bond Future	2054.4500	2.0545	2297.7900	2.2978	11.845	0.0000	0.0000
2024/03/12	R248	02/05/2024	12.40 Call	Bond Future	1090.1800	1.0902	912.7400	0.9127	16.276	0.0000	0.0000
2024/03/12	R248	02/05/2024	13.16 Call	Bond Future	3693.6200	3.6936	3355.2300	3.3552	9.161	0.0000	0.0000
2024/03/12	R248	02/05/2024	13.16 Put	Bond Future	514.4200	0.5144	596.8100	0.5968	16.016	0.0000	0.0000
2024/03/12	R248	02/05/2024		Bond Future	12.5699	72.8787	12.6453	72.4579	0.600	0.0000	0.0000
2024/03/12	R248	02/05/2024	11.47 Call	Bond Future	37.1300	0.0371	24.8100	0.0248	33.181	0.0000	0.0000
2024/03/12	R248	02/05/2024	11.47 Put	Bond Future	6713.1400	6.7131	7121.6000	7.1216	6.084	0.0000	0.0000
2024/03/12	R248	02/05/2024	11.48 Call	Bond Future	39.1400	0.0391	26.2400	0.0262	32.959	0.0000	0.0000
2024/03/12	R248	02/05/2024	11.48 Put	Bond Future	6649.5900	6.6496	7057.4700	7.0575	6.134	0.0000	0.0000
2024/03/12	R248	02/05/2024	11.46 Call	Bond Future	35.2100	0.0352	23.4400	0.0234	33.428	0.0000	0.0000
2024/03/12	R248	02/05/2024	11.46 Put	Bond Future	6776.8800	6.7769	7185.8900	7.1859	6.035	0.0000	0.0000
2024/03/12	R248	01/08/2024		Bond Future	12.6811	74.4780	12.7594	74.0480	0.617	0.0000	0.0000
2024/03/12	R248	01/08/2024	12.31 Call	Bond Future	1617.6900	1.6177	1449.1000	1.4491	10.422	0.0000	0.0000
2024/03/12	R248	01/08/2024	12.31 Put	Bond Future	3720.3100	3.7203	3981.7100	3.9817	7.026	0.0000	0.0000
2024/03/12	R248	01/08/2024	12.32 Call	Bond Future	1641.6000	1.6416	1471.4100	1.4714	10.367	0.0000	0.0000
2024/03/12	R248	01/08/2024	12.32 Put	Bond Future	3686.1200	3.6861	3945.9200	3.9459	7.048	0.0000	0.0000
2024/03/12	R248	01/08/2024	12.30 Call	Bond Future	1593.9600	1.5940	1426.9700	1.4270	10.476	0.0000	0.0000
2024/03/12	R248	01/08/2024	12.30 Put	Bond Future	3754.7600	3.7548	4017.7600	4.0178	7.004	0.0000	0.0000
2024/03/12	R248	07/11/2024	12.79 Call	Bond Future	3313.0000	3.3130	3082.9400	3.0829	6.944	0.0000	0.0000
2024/03/12	R248	07/11/2024	12.79 Put	Bond Future	3438.8700	3.4389	3648.6800	3.6487	6.101	0.0000	0.0000
2024/03/12	R248	07/11/2024	12.80 Call	Bond Future	3342.1300	3.3421	3110.9200	3.1109	6.918	0.0000	0.0000
2024/03/12	R248	07/11/2024	12.80 Put	Bond Future	3413.6500	3.4137	3622.3100	3.6223	6.113	0.0000	0.0000
2024/03/12	R248	07/11/2024	12.78 Call	Bond Future	3283.7400	3.2837	3054.8300	3.0548	6.971	0.0000	0.0000
2024/03/12	R248	07/11/2024	12.78 Put	Bond Future	3464.0400	3.4640	3675.0000	3.6750	6.090	0.0000	0.0000
2024/03/12	R248	07/11/2024		Bond Future	12.8132	71.7771	12.8948	71.3372	0.637	0.0000	0.0000
2024/03/12	R248	06/02/2025		Bond Future	12.9519	73.3089	13.0368	72.8599	0.656	0.0000	0.0000
2024/03/12	R248	06/02/2025	12.71 Call	Bond Future	3172.5700	3.1726	2959.8400	2.9598	6.705	0.0000	0.0000
2024/03/12	R248	06/02/2025	12.71 Put	Bond Future	4480.0200	4.4800	4716.2900	4.7163	5.274	0.0000	0.0000
2024/03/12	R248	08/05/2025		Bond Future	13.0972	70.3750	13.1855	69.9170	0.675	0.0000	0.0000
2024/03/12	R248	08/05/2025	12.60 Call	Bond Future	2905.5100	2.9055	2710.1600	2.7102	6.723	0.0000	0.0000
2024/03/12	R248	08/05/2025	12.60 Put	Bond Future	5587.0400	5.5870	5849.7200	5.8497	4.702	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
2024/03/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/03/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/03/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/03/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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