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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/02/2024 TO 27/02/2024

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
2024/02/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/27	2025	02/05/2024		Bond Future	179.2560	179.2560	179.1967	0.033	0.0000	0.0000
2024/02/27	2025	01/08/2024		Bond Future	181.4089	181.4089	181.3446	0.035	0.0000	0.0000
2024/02/27	2025	07/11/2024		Bond Future	185.6896	185.6896	185.6291	0.033	0.0000	0.0000
2024/02/27	2029	02/05/2024		Bond Future	129.0886	129.0886	129.0682	0.016	0.0000	0.0000
2024/02/27	2029	01/08/2024		Bond Future	131.9586	131.9586	131.9351	0.018	0.0000	0.0000
2024/02/27	2029	07/11/2024		Bond Future	133.6746	133.6746	133.6542	0.015	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	
2024/02/27	2029	06/02/2025		Bond Future	136.5376	136.5376	136.5172	136.5172	0.015	0.0000	0.0000
2024/02/27	2029	06/02/2025	132.40 Call	Bond Future	4137.5500	4.1376	4117.1700	4.1172	0.493	0.0000	0.0000
2024/02/27	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	2029	08/05/2025		Bond Future	124.2073	124.2073	137.9309	137.9309	11.049	0.0000	0.0000
2024/02/27	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	80.8700	0.0809	100.000	0.0000	0.0000
2024/02/27	2029	08/05/2025	137.85 Put	Bond Future	13642.6700	13.6427	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/27	2030	02/05/2024		Bond Future	10.2441	92.5547	10.2539	92.5157	0.095	0.0000	0.0000
2024/02/27	2030	02/05/2024	9.82 Call	Bond Future	348.1900	0.3482	345.5000	0.3455	0.773	0.0000	0.0000
2024/02/27	2030	02/05/2024	9.82 Put	Bond Future	2064.6600	2.0647	2101.0000	2.1010	1.760	0.0000	0.0000
2024/02/27	2030	02/05/2024	9.83 Call	Bond Future	359.3900	0.3594	356.5600	0.3566	0.787	0.0000	0.0000
2024/02/27	2030	02/05/2024	9.83 Put	Bond Future	2034.9200	2.0349	2071.1200	2.0711	1.779	0.0000	0.0000
2024/02/27	2030	02/05/2024	9.81 Call	Bond Future	337.2300	0.3372	334.5600	0.3346	0.792	0.0000	0.0000
2024/02/27	2030	02/05/2024	9.81 Put	Bond Future	2094.6600	2.0947	2131.0200	2.1310	1.736	0.0000	0.0000
2024/02/27	2030	02/05/2024	9.66 Put	Bond Future	2575.5400	2.5755	2613.0400	2.6130	1.456	0.0000	0.0000
2024/02/27	2030	02/05/2024	9.66 Call	Bond Future	200.9900	0.2010	199.4600	0.1995	0.761	0.0000	0.0000
2024/02/27	2030	02/05/2024	10.16 Put	Bond Future	1203.4100	1.2034	1235.6800	1.2357	2.682	0.0000	0.0000
2024/02/27	2030	02/05/2024	10.16 Call	Bond Future	866.2400	0.8662	859.4800	0.8595	0.780	0.0000	0.0000
2024/02/27	2030	02/05/2024	11.94 Call	Bond Future	6495.7300	6.4957	6459.2000	6.4592	0.562	0.0000	0.0000
2024/02/27	2030	02/05/2024	11.94 Put	Bond Future	17.1400	0.0171	19.6400	0.0196	14.586	0.0000	0.0000
2024/02/27	2030	02/05/2024	12.38 Call	Bond Future	8067.0300	8.0670	8028.6500	8.0287	0.476	0.0000	0.0000
2024/02/27	2030	02/05/2024	12.38 Put	Bond Future	3.2000	0.0032	3.8500	0.0039	20.313	0.0000	0.0000
2024/02/27	2030	02/05/2024	10.82 Put	Bond Future	333.6100	0.3336	352.7200	0.3527	5.728	0.0000	0.0000
2024/02/27	2030	02/05/2024	10.82 Call	Bond Future	2601.4000	2.6014	2581.4800	2.5815	0.766	0.0000	0.0000
2024/02/27	2030	02/05/2024	10.62 Put	Bond Future	506.1100	0.5061	529.7300	0.5297	4.667	0.0000	0.0000
2024/02/27	2030	02/05/2024	10.62 Call	Bond Future	1994.4600	1.9945	1979.0500	1.9791	0.773	0.0000	0.0000
2024/02/27	2030	02/05/2024	11.12 Put	Bond Future	172.5800	0.1726	185.6300	0.1856	7.562	0.0000	0.0000
2024/02/27	2030	02/05/2024	11.12 Call	Bond Future	3593.6300	3.5936	3567.6500	3.5677	0.723	0.0000	0.0000
2024/02/27	2030	02/05/2024	13.15 Call	Bond Future	10748.7800	10.7488	10709.7800	10.7098	0.363	0.0000	0.0000
2024/02/27	2030	02/05/2024	13.15 Put	Bond Future	0.0900	0.0001	0.1200	0.0001	33.333	0.0000	0.0000
2024/02/27	2030	01/08/2024	10.38 Call	Bond Future	1684.2900	1.6843	1642.5500	1.6426	2.478	0.0000	0.0000
2024/02/27	2030	01/08/2024	10.38 Put	Bond Future	1462.1900	1.4622	1462.2900	1.4623	0.007	0.0000	0.0000
2024/02/27	2030	01/08/2024	10.39 Call	Bond Future	1706.0300	1.7060	1664.1300	1.6641	2.456	0.0000	0.0000
2024/02/27	2030	01/08/2024	10.39 Put	Bond Future	1445.4500	1.4455	1445.3900	1.4454	0.004	0.0000	0.0000
2024/02/27	2030	01/08/2024	10.37 Call	Bond Future	1662.7000	1.6627	1621.1100	1.6211	2.501	0.0000	0.0000
2024/02/27	2030	01/08/2024	10.37 Put	Bond Future	1479.0900	1.4791	1479.3400	1.4793	0.017	0.0000	0.0000
2024/02/27	2030	01/08/2024		Bond Future	10.3224	90.5843	10.3332	90.5425	0.105	0.0000	0.0000
2024/02/27	2030	07/11/2024		Bond Future	10.4158	92.6977	10.4266	92.6576	0.104	0.0000	0.0000
2024/02/27	2030	07/11/2024	10.75 Call	Bond Future	2763.8100	2.7638	2720.1500	2.7202	1.580	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	
2024/02/27	2030	07/11/2024	10.75 Put	Bond Future	1533.5000	1.5335	1529.9200	1.5299	0.233	0.0000	0.0000
2024/02/27	2030	07/11/2024	10.76 Call	Bond Future	2787.4600	2.7875	2743.4300	2.7434	1.580	0.0000	0.0000
2024/02/27	2030	07/11/2024	10.76 Put	Bond Future	1520.6700	1.5207	1516.7200	1.5167	0.260	0.0000	0.0000
2024/02/27	2030	07/11/2024	10.74 Call	Bond Future	2740.5200	2.7405	2696.9500	2.6970	1.590	0.0000	0.0000
2024/02/27	2030	07/11/2024	10.74 Put	Bond Future	1546.7200	1.5467	1543.2300	1.5432	0.226	0.0000	0.0000
2024/02/27	2030	06/02/2025		Bond Future	10.5268	90.6503	10.5382	90.6096	0.108	0.0000	0.0000
2024/02/27	2030	06/02/2025	10.68 Call	Bond Future	2607.1500	2.6072	2573.8200	2.5738	1.278	0.0000	0.0000
2024/02/27	2030	06/02/2025	10.68 Put	Bond Future	2062.9500	2.0630	2070.2800	2.0703	0.355	0.0000	0.0000
2024/02/27	2030	08/05/2025		Bond Future	13.6312	83.0853	10.6872	92.4694	21.598	0.0000	0.0000
2024/02/27	2030	08/05/2025	9.93 Call	Bond Future	49.7600	0.0498	1295.5700	1.2956	2,503.637	0.0000	0.0000
2024/02/27	2030	08/05/2025	9.93 Put	Bond Future	12062.0400	12.0620	3923.7300	3.9237	67.470	0.0000	0.0000
2024/02/27	2032	02/05/2024	11.81 Call	Bond Future	3582.7000	3.5827	3532.2400	3.5322	1.408	0.0000	0.0000
2024/02/27	2032	02/05/2024	11.81 Put	Bond Future	301.5300	0.3015	319.0400	0.3190	5.807	0.0000	0.0000
2024/02/27	2032	02/05/2024	11.21 Call	Bond Future	1528.1200	1.5281	1493.6500	1.4937	2.256	0.0000	0.0000
2024/02/27	2032	02/05/2024	11.21 Put	Bond Future	965.2500	0.9653	998.7500	0.9988	3.471	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.57 Put	Bond Future	2740.0100	2.7400	2794.3700	2.7944	1.984	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.57 Call	Bond Future	273.1100	0.2731	259.5000	0.2595	4.983	0.0000	0.0000
2024/02/27	2032	02/05/2024	11.28 Call	Bond Future	1734.5700	1.7346	1698.1500	1.6982	2.100	0.0000	0.0000
2024/02/27	2032	02/05/2024	11.28 Put	Bond Future	848.5900	0.8486	880.1400	0.8801	3.718	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.30 Put	Bond Future	3876.0800	3.8761	3937.1900	3.9372	1.577	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.30 Call	Bond Future	89.0200	0.0890	82.1600	0.0822	7.706	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.55 Call	Bond Future	253.3100	0.2533	240.3700	0.2404	5.108	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.55 Put	Bond Future	2817.1300	2.8171	2872.1600	2.8722	1.953	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.56 Call	Bond Future	263.0800	0.2631	249.7600	0.2498	5.063	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.56 Put	Bond Future	2778.4300	2.7784	2833.0800	2.8331	1.967	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.54 Call	Bond Future	243.7100	0.2437	231.1400	0.2311	5.158	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.54 Put	Bond Future	2856.0500	2.8561	2911.4500	2.9115	1.940	0.0000	0.0000
2024/02/27	2032	02/05/2024		Bond Future	11.0889	86.1302	11.1035	86.0623	0.131	0.0000	0.0000
2024/02/27	2032	02/05/2024	13.35 Call	Bond Future	9763.3800	9.7634	9696.6400	9.6966	0.684	0.0000	0.0000
2024/02/27	2032	02/05/2024	13.35 Put	Bond Future	8.0700	0.0081	9.3000	0.0093	15.242	0.0000	0.0000
2024/02/27	2032	02/05/2024	11.35 Put	Bond Future	744.1400	0.7441	773.9400	0.7739	4.005	0.0000	0.0000
2024/02/27	2032	02/05/2024	11.35 Call	Bond Future	1951.6300	1.9516	1913.4600	1.9135	1.956	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.65 Put	Bond Future	2443.7300	2.4437	2495.6600	2.4957	2.125	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.65 Call	Bond Future	363.1300	0.3631	347.0900	0.3471	4.417	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.36 Put	Bond Future	3608.4700	3.6085	3668.3000	3.6683	1.658	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.36 Call	Bond Future	116.9800	0.1170	108.8400	0.1088	6.958	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.86 Put	Bond Future	1766.8400	1.7668	1811.7100	1.8117	2.540	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.86 Call	Bond Future	689.8800	0.6899	666.7800	0.6668	3.348	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	
2024/02/27	2032	02/05/2024	12.90 Call	Bond Future	7965.6100	7.9656	7901.2200	7.9012	0.808	0.0000	0.0000
2024/02/27	2032	02/05/2024	12.90 Put	Bond Future	30.5300	0.0305	34.1100	0.0341	11.726	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.59 Put	Bond Future	2664.0700	2.6641	2717.8700	2.7179	2.019	0.0000	0.0000
2024/02/27	2032	02/05/2024	10.59 Call	Bond Future	293.9500	0.2940	279.7800	0.2798	4.821	0.0000	0.0000
2024/02/27	2032	02/05/2024	11.09 Put	Bond Future	1196.7400	1.1967	1234.0000	1.2340	3.113	0.0000	0.0000
2024/02/27	2032	02/05/2024	11.09 Call	Bond Future	1201.9700	1.2020	1171.2600	1.1713	2.555	0.0000	0.0000
2024/02/27	2032	02/05/2024	13.18 Call	Bond Future	9088.4800	9.0885	9022.4600	9.0225	0.726	0.0000	0.0000
2024/02/27	2032	02/05/2024	13.18 Put	Bond Future	14.1100	0.0141	16.0600	0.0161	13.820	0.0000	0.0000
2024/02/27	2032	01/08/2024	11.14 Call	Bond Future	1848.7300	1.8487	1781.8600	1.7819	3.617	0.0000	0.0000
2024/02/27	2032	01/08/2024	11.14 Put	Bond Future	2063.0600	2.0631	2067.4400	2.0674	0.212	0.0000	0.0000
2024/02/27	2032	01/08/2024	11.15 Call	Bond Future	1872.4200	1.8724	1805.2800	1.8053	3.586	0.0000	0.0000
2024/02/27	2032	01/08/2024	11.15 Put	Bond Future	2041.0700	2.0411	2045.1800	2.0452	0.201	0.0000	0.0000
2024/02/27	2032	01/08/2024	11.13 Call	Bond Future	1824.9500	1.8250	1758.6100	1.7586	3.635	0.0000	0.0000
2024/02/27	2032	01/08/2024	11.13 Put	Bond Future	2084.9900	2.0850	2089.9000	2.0899	0.235	0.0000	0.0000
2024/02/27	2032	01/08/2024		Bond Future	11.1870	88.0244	11.2026	87.9531	0.140	0.0000	0.0000
2024/02/27	2032	07/11/2024	13.36 Call	Bond Future	8924.2800	8.9243	8882.8400	8.8828	0.464	0.0000	0.0000
2024/02/27	2032	07/11/2024	13.36 Put	Bond Future	438.3200	0.4383	467.2500	0.4673	6.600	0.0000	0.0000
2024/02/27	2032	07/11/2024	11.64 Put	Bond Future	1980.1000	1.9801	1975.5100	1.9755	0.232	0.0000	0.0000
2024/02/27	2032	07/11/2024	11.64 Call	Bond Future	3427.7300	3.4277	3352.7700	3.3528	2.187	0.0000	0.0000
2024/02/27	2032	07/11/2024		Bond Future	11.3094	85.9114	11.3253	85.8410	0.141	0.0000	0.0000
2024/02/27	2032	07/11/2024	11.48 Call	Bond Future	2998.9800	2.9990	2926.8600	2.9269	2.405	0.0000	0.0000
2024/02/27	2032	07/11/2024	11.48 Put	Bond Future	2247.9700	2.2480	2246.2200	2.2462	0.078	0.0000	0.0000
2024/02/27	2032	07/11/2024	11.49 Call	Bond Future	3025.0800	3.0251	2952.5200	2.9525	2.399	0.0000	0.0000
2024/02/27	2032	07/11/2024	11.49 Put	Bond Future	2230.3200	2.2303	2228.1300	2.2281	0.098	0.0000	0.0000
2024/02/27	2032	07/11/2024	11.47 Call	Bond Future	2973.2500	2.9733	2901.3000	2.9013	2.420	0.0000	0.0000
2024/02/27	2032	07/11/2024	11.47 Put	Bond Future	2266.0300	2.2660	2264.4500	2.2645	0.070	0.0000	0.0000
2024/02/27	2032	06/02/2025		Bond Future	11.4431	87.7291	11.4597	87.6575	0.146	0.0000	0.0000
2024/02/27	2032	06/02/2025	11.72 Call	Bond Future	3296.9300	3.2969	3231.7200	3.2317	1.978	0.0000	0.0000
2024/02/27	2032	06/02/2025	11.72 Put	Bond Future	2115.6100	2.1156	2122.0300	2.1220	0.303	0.0000	0.0000
2024/02/27	2032	08/05/2025		Bond Future	13.8817	76.4830	11.6161	85.2925	16.321	0.0000	0.0000
2024/02/27	2032	08/05/2025	10.91 Call	Bond Future	169.7000	0.1697	1599.6200	1.5996	842.616	0.0000	0.0000
2024/02/27	2032	08/05/2025	10.91 Put	Bond Future	11991.5300	11.9915	4611.9000	4.6119	61.540	0.0000	0.0000
2024/02/27	2033	02/05/2024		Bond Future	121.3046	121.3046	121.4812	121.4812	0.146	0.0000	0.0000
2024/02/27	2033	01/08/2024		Bond Future	124.0015	124.0015	124.1796	124.1796	0.144	0.0000	0.0000
2024/02/27	2033	07/11/2024		Bond Future	125.4330	125.4330	125.6189	125.6189	0.148	0.0000	0.0000
2024/02/27	2033	06/02/2025		Bond Future	128.1197	128.1197	128.3100	128.3100	0.148	0.0000	0.0000
2024/02/27	2033	06/02/2025	124.94 Call	Bond Future	3179.7300	3.1797	3369.9700	3.3700	5.983	0.0000	0.0000
2024/02/27	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	
2024/02/27	2033	08/05/2025		Bond Future	116.3851	116.3851	129.4523	129.4523	11.228	0.0000	0.0000
2024/02/27	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	2033	08/05/2025	130.62 Put	Bond Future	14234.8800	14.2349	1167.6800	1.1677	91.797	0.0000	0.0000
2024/02/27	2037	02/05/2024		Bond Future	12.3123	78.0326	12.2853	78.1728	0.219	0.0000	0.0000
2024/02/27	2037	02/05/2024	11.44 Call	Bond Future	166.7300	0.1667	160.8600	0.1609	3.521	0.0000	0.0000
2024/02/27	2037	02/05/2024	11.44 Put	Bond Future	4903.6800	4.9037	4757.5900	4.7576	2.979	0.0000	0.0000
2024/02/27	2037	02/05/2024	11.45 Call	Bond Future	173.0500	0.1731	167.0400	0.1670	3.473	0.0000	0.0000
2024/02/27	2037	02/05/2024	11.45 Put	Bond Future	4853.3000	4.8533	4707.0700	4.7071	3.013	0.0000	0.0000
2024/02/27	2037	02/05/2024	11.43 Call	Bond Future	160.6400	0.1606	154.8500	0.1549	3.604	0.0000	0.0000
2024/02/27	2037	02/05/2024	11.43 Put	Bond Future	4954.3400	4.9543	4808.3300	4.8083	2.947	0.0000	0.0000
2024/02/27	2037	01/08/2024		Bond Future	12.4382	75.4925	12.4104	75.6342	0.223	0.0000	0.0000
2024/02/27	2037	01/08/2024	12.10 Call	Bond Future	1582.6200	1.5826	1586.6100	1.5866	0.252	0.0000	0.0000
2024/02/27	2037	01/08/2024	12.10 Put	Bond Future	3336.8000	3.3368	3199.1300	3.1991	4.126	0.0000	0.0000
2024/02/27	2037	01/08/2024	12.11 Call	Bond Future	1605.0100	1.6050	1609.3800	1.6094	0.272	0.0000	0.0000
2024/02/27	2037	01/08/2024	12.11 Put	Bond Future	3306.4700	3.3065	3169.1800	3.1692	4.152	0.0000	0.0000
2024/02/27	2037	01/08/2024	12.09 Call	Bond Future	1560.5900	1.5606	1564.0100	1.5640	0.219	0.0000	0.0000
2024/02/27	2037	01/08/2024	12.09 Put	Bond Future	3367.5400	3.3675	3229.3000	3.2293	4.105	0.0000	0.0000
2024/02/27	2037	01/08/2024	13.82 Call	Bond Future	7178.0000	7.1780	7282.1700	7.2822	1.451	0.0000	0.0000
2024/02/27	2037	01/08/2024	13.82 Put	Bond Future	583.9500	0.5840	546.4600	0.5465	6.420	0.0000	0.0000
2024/02/27	2037	01/08/2024	13.17 Call	Bond Future	4772.4100	4.7724	4834.6100	4.8346	1.303	0.0000	0.0000
2024/02/27	2037	01/08/2024	13.17 Put	Bond Future	1169.8000	1.1698	1090.3400	1.0903	6.793	0.0000	0.0000
2024/02/27	2037	07/11/2024		Bond Future	12.5780	77.2533	12.5486	77.4006	0.234	0.0000	0.0000
2024/02/27	2037	07/11/2024	12.58 Call	Bond Future	3166.5500	3.1666	3190.3500	3.1904	0.752	0.0000	0.0000
2024/02/27	2037	07/11/2024	12.58 Put	Bond Future	3156.5000	3.1565	3033.0100	3.0330	3.912	0.0000	0.0000
2024/02/27	2037	07/11/2024	12.59 Call	Bond Future	3193.9600	3.1940	3218.1500	3.2182	0.757	0.0000	0.0000
2024/02/27	2037	07/11/2024	12.59 Put	Bond Future	3133.9000	3.1339	3010.8000	3.0108	3.928	0.0000	0.0000
2024/02/27	2037	07/11/2024	12.57 Call	Bond Future	3139.2400	3.1392	3162.6500	3.1627	0.746	0.0000	0.0000
2024/02/27	2037	07/11/2024	12.57 Put	Bond Future	3179.2400	3.1792	3055.3600	3.0554	3.897	0.0000	0.0000
2024/02/27	2037	06/02/2025		Bond Future	12.7259	74.6275	12.6953	74.7781	0.241	0.0000	0.0000
2024/02/27	2037	06/02/2025	12.76 Call	Bond Future	3713.2300	3.7132	3751.0200	3.7510	1.018	0.0000	0.0000
2024/02/27	2037	06/02/2025	12.76 Put	Bond Future	3546.4300	3.5464	3433.6000	3.4336	3.182	0.0000	0.0000
2024/02/27	2037	08/05/2025		Bond Future	14.6727	68.2938	12.8637	76.3108	12.329	0.0000	0.0000
2024/02/27	2037	08/05/2025	12.25 Call	Bond Future	503.4800	0.5035	2511.4600	2.5115	398.820	0.0000	0.0000
2024/02/27	2037	08/05/2025	12.25 Put	Bond Future	11561.4900	11.5615	5552.4900	5.5525	51.974	0.0000	0.0000
2024/02/27	2038	02/05/2024		Bond Future	132.4257	132.4257	132.4072	132.4072	0.014	0.0000	0.0000
2024/02/27	2038	01/08/2024		Bond Future	133.3085	133.3085	133.2867	133.2867	0.016	0.0000	0.0000
2024/02/27	2038	07/11/2024		Bond Future	136.4538	136.4538	136.4354	136.4354	0.013	0.0000	0.0000
2024/02/27	2038	06/02/2025		Bond Future	137.2625	137.2625	137.2440	137.2440	0.013	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	
2024/02/27	2038	06/02/2025	135.23 Call	Bond Future	2032.4500	2.0325	2014.0400	2.0140	0.906	0.0000	0.0000
2024/02/27	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	2038	08/05/2025		Bond Future	126.1327	126.1327	140.0994	140.0994	11.073	0.0000	0.0000
2024/02/27	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	419.4100	0.4194	100.000	0.0000	0.0000
2024/02/27	2038	08/05/2025	139.68 Put	Bond Future	13547.3300	13.5473	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/27	2040	02/05/2024		Bond Future	12.6153	77.8877	12.5780	78.0913	0.295	0.0000	0.0000
2024/02/27	2040	02/05/2024	11.61 Call	Bond Future	94.9100	0.0949	94.8500	0.0949	0.063	0.0000	0.0000
2024/02/27	2040	02/05/2024	11.61 Put	Bond Future	5901.0900	5.9011	5697.4200	5.6974	3.451	0.0000	0.0000
2024/02/27	2040	02/05/2024	11.62 Call	Bond Future	99.0500	0.0991	98.9700	0.0990	0.081	0.0000	0.0000
2024/02/27	2040	02/05/2024	11.62 Put	Bond Future	5844.1200	5.8441	5640.4300	5.6404	3.485	0.0000	0.0000
2024/02/27	2040	02/05/2024	11.60 Call	Bond Future	90.9000	0.0909	90.9100	0.0909	0.011	0.0000	0.0000
2024/02/27	2040	02/05/2024	11.60 Put	Bond Future	5958.2700	5.9583	5754.6700	5.7547	3.417	0.0000	0.0000
2024/02/27	2040	01/08/2024		Bond Future	12.7454	75.0941	12.7069	75.3006	0.302	0.0000	0.0000
2024/02/27	2040	01/08/2024	12.33 Call	Bond Future	1530.9400	1.5309	1546.8100	1.5468	1.037	0.0000	0.0000
2024/02/27	2040	01/08/2024	12.33 Put	Bond Future	3807.6300	3.8076	3616.9700	3.6170	5.007	0.0000	0.0000
2024/02/27	2040	01/08/2024	12.34 Call	Bond Future	1553.4600	1.5535	1569.6900	1.5697	1.045	0.0000	0.0000
2024/02/27	2040	01/08/2024	12.34 Put	Bond Future	3774.0900	3.7741	3583.7900	3.5838	5.042	0.0000	0.0000
2024/02/27	2040	01/08/2024	12.32 Call	Bond Future	1508.7900	1.5088	1524.1100	1.5241	1.015	0.0000	0.0000
2024/02/27	2040	01/08/2024	12.32 Put	Bond Future	3841.6100	3.8416	3650.4000	3.6504	4.977	0.0000	0.0000
2024/02/27	2040	07/11/2024		Bond Future	12.8890	76.8454	12.8484	77.0590	0.315	0.0000	0.0000
2024/02/27	2040	07/11/2024	12.85 Call	Bond Future	3185.6700	3.1857	3318.7700	3.3188	4.178	0.0000	0.0000
2024/02/27	2040	07/11/2024	12.85 Put	Bond Future	3391.0600	3.3911	3310.5300	3.3105	2.375	0.0000	0.0000
2024/02/27	2040	07/11/2024	12.86 Call	Bond Future	3214.0500	3.2141	3347.9400	3.3479	4.166	0.0000	0.0000
2024/02/27	2040	07/11/2024	12.86 Put	Bond Future	3366.6900	3.3667	3286.9500	3.2870	2.368	0.0000	0.0000
2024/02/27	2040	07/11/2024	12.84 Call	Bond Future	3157.6500	3.1577	3289.9600	3.2900	4.190	0.0000	0.0000
2024/02/27	2040	07/11/2024	12.84 Put	Bond Future	3415.8500	3.4159	3334.5300	3.3345	2.381	0.0000	0.0000
2024/02/27	2040	06/02/2025		Bond Future	13.0399	73.9601	12.9976	74.1785	0.324	0.0000	0.0000
2024/02/27	2040	06/02/2025	12.95 Call	Bond Future	3630.0900	3.6301	3685.0300	3.6850	1.513	0.0000	0.0000
2024/02/27	2040	06/02/2025	12.95 Put	Bond Future	4095.4100	4.0954	3931.9300	3.9319	3.992	0.0000	0.0000
2024/02/27	2040	08/05/2025		Bond Future	14.9056	67.6511	13.1669	75.6981	11.665	0.0000	0.0000
2024/02/27	2040	08/05/2025	12.63 Call	Bond Future	642.1700	0.6422	2833.9600	2.8340	341.310	0.0000	0.0000
2024/02/27	2040	08/05/2025	12.63 Put	Bond Future	11490.5700	11.4906	5635.3800	5.6354	50.956	0.0000	0.0000
2024/02/27	2044	02/05/2024	12.50 Call	Bond Future	1090.9700	1.0910	1115.3800	1.1154	2.237	0.0000	0.0000
2024/02/27	2044	02/05/2024	12.50 Put	Bond Future	2350.1800	2.3502	2171.5800	2.1716	7.599	0.0000	0.0000
2024/02/27	2044	02/05/2024	12.75 Call	Bond Future	1746.2000	1.7462	1796.2100	1.7962	2.864	0.0000	0.0000
2024/02/27	2044	02/05/2024	12.75 Put	Bond Future	1627.6500	1.6277	1474.6500	1.4747	9.400	0.0000	0.0000
2024/02/27	2044	02/05/2024	13.00 Call	Bond Future	2550.2700	2.5503	2629.1600	2.6292	3.093	0.0000	0.0000
2024/02/27	2044	02/05/2024	13.00 Put	Bond Future	1097.2800	1.0973	973.1600	0.9732	11.312	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	
2024/02/27	2044	02/05/2024		Bond Future	12.7282	73.7810	12.6909	73.9841	0.293	0.0000	0.0000
2024/02/27	2044	02/05/2024	11.66 Call	Bond Future	78.0000	0.0780	75.7300	0.0757	2.910	0.0000	0.0000
2024/02/27	2044	02/05/2024	11.66 Put	Bond Future	6307.3000	6.3073	6102.0200	6.1020	3.255	0.0000	0.0000
2024/02/27	2044	02/05/2024	11.67 Call	Bond Future	81.5400	0.0815	79.1800	0.0792	2.894	0.0000	0.0000
2024/02/27	2044	02/05/2024	11.67 Put	Bond Future	6248.4000	6.2484	6043.0300	6.0430	3.287	0.0000	0.0000
2024/02/27	2044	02/05/2024	11.65 Call	Bond Future	74.5900	0.0746	72.4400	0.0724	2.882	0.0000	0.0000
2024/02/27	2044	02/05/2024	11.65 Put	Bond Future	6366.4100	6.3664	6161.2500	6.1613	3.223	0.0000	0.0000
2024/02/27	2044	01/08/2024		Bond Future	12.8553	71.0223	12.8168	71.2283	0.299	0.0000	0.0000
2024/02/27	2044	01/08/2024	12.29 Call	Bond Future	1187.7200	1.1877	1193.7700	1.1938	0.509	0.0000	0.0000
2024/02/27	2044	01/08/2024	12.29 Put	Bond Future	4319.8900	4.3199	4119.9700	4.1200	4.628	0.0000	0.0000
2024/02/27	2044	01/08/2024	12.30 Call	Bond Future	1207.2900	1.2073	1213.6300	1.2136	0.525	0.0000	0.0000
2024/02/27	2044	01/08/2024	12.30 Put	Bond Future	4282.0500	4.2821	4082.4200	4.0824	4.662	0.0000	0.0000
2024/02/27	2044	01/08/2024	12.28 Call	Bond Future	1168.3400	1.1683	1173.9300	1.1739	0.478	0.0000	0.0000
2024/02/27	2044	01/08/2024	12.28 Put	Bond Future	4357.9800	4.3580	4157.6000	4.1576	4.598	0.0000	0.0000
2024/02/27	2044	07/11/2024		Bond Future	12.9950	72.6786	12.9545	72.8915	0.312	0.0000	0.0000
2024/02/27	2044	07/11/2024	12.91 Call	Bond Future	3115.6800	3.1157	3149.1300	3.1491	1.074	0.0000	0.0000
2024/02/27	2044	07/11/2024	12.91 Put	Bond Future	3564.2000	3.5642	3384.6900	3.3847	5.036	0.0000	0.0000
2024/02/27	2044	07/11/2024	12.92 Call	Bond Future	3143.5500	3.1436	3177.5400	3.1775	1.081	0.0000	0.0000
2024/02/27	2044	07/11/2024	12.92 Put	Bond Future	3539.0700	3.5391	3360.1000	3.3601	5.057	0.0000	0.0000
2024/02/27	2044	07/11/2024	12.90 Call	Bond Future	3087.9200	3.0879	3120.8200	3.1208	1.065	0.0000	0.0000
2024/02/27	2044	07/11/2024	12.90 Put	Bond Future	3589.5100	3.5895	3409.4500	3.4095	5.016	0.0000	0.0000
2024/02/27	2044	06/02/2025		Bond Future	13.1413	69.8304	13.0991	70.0480	0.321	0.0000	0.0000
2024/02/27	2044	06/02/2025	13.02 Call	Bond Future	3611.6100	3.6116	3655.1600	3.6552	1.206	0.0000	0.0000
2024/02/27	2044	06/02/2025	13.02 Put	Bond Future	4240.3600	4.2404	4066.2700	4.0663	4.106	0.0000	0.0000
2024/02/27	2044	08/05/2025		Bond Future	14.9225	63.8597	13.2623	71.4827	11.126	0.0000	0.0000
2024/02/27	2044	08/05/2025	12.72 Call	Bond Future	743.1900	0.7432	2873.9800	2.8740	286.709	0.0000	0.0000
2024/02/27	2044	08/05/2025	12.72 Put	Bond Future	11208.2800	11.2083	5716.0600	5.7161	49.001	0.0000	0.0000
2024/02/27	2046	02/05/2024		Bond Future	113.9698	113.9698	114.3042	114.3042	0.293	0.0000	0.0000
2024/02/27	2046	01/08/2024		Bond Future	116.5036	116.5036	116.8432	116.8432	0.291	0.0000	0.0000
2024/02/27	2046	07/11/2024		Bond Future	117.0556	117.0556	117.4065	117.4065	0.300	0.0000	0.0000
2024/02/27	2046	06/02/2025		Bond Future	119.5616	119.5616	119.9203	119.9203	0.300	0.0000	0.0000
2024/02/27	2046	06/02/2025	114.01 Call	Bond Future	5551.5900	5.5516	5910.3300	5.9103	6.462	0.0000	0.0000
2024/02/27	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	2046	08/05/2025		Bond Future	107.7266	107.7266	120.1703	120.1703	11.551	0.0000	0.0000
2024/02/27	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	2046	08/05/2025	121.97 Put	Bond Future	14243.4200	14.2434	1799.7300	1.7997	87.364	0.0000	0.0000
2024/02/27	2050	02/05/2024		Bond Future	115.0505	115.0505	115.0346	115.0346	0.014	0.0000	0.0000
2024/02/27	2050	01/08/2024		Bond Future	115.3121	115.3121	115.2933	115.2933	0.016	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	
2024/02/27	2050	07/11/2024		Bond Future	118.0330	118.0330	118.0170	118.0170	0.014	0.0000	0.0000
2024/02/27	2050	06/02/2025		Bond Future	118.2048	118.2048	118.1889	118.1889	0.013	0.0000	0.0000
2024/02/27	2050	06/02/2025	115.60 Call	Bond Future	2604.8100	2.6048	2588.9100	2.5889	0.610	0.0000	0.0000
2024/02/27	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	2050	08/05/2025		Bond Future	108.5956	108.5956	120.6473	120.6473	11.098	0.0000	0.0000
2024/02/27	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	2050	08/05/2025	121.16 Put	Bond Future	12564.3700	12.5644	512.7300	0.5127	95.919	0.0000	0.0000
2024/02/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	AL37	02/05/2024		Index Future	948.1530	948.1530	947.7430	947.7430	0.043	0.0000	0.0000
2024/02/27	AL37	01/08/2024		Index Future	969.0060	969.0060	968.5670	968.5670	0.045	0.0000	0.0000
2024/02/27	AL37	07/11/2024		Index Future	991.6430	991.6430	991.2220	991.2220	0.042	0.0000	0.0000
2024/02/27	AL37	06/02/2025		Index Future	1012.6820	1012.6820	1012.2540	1012.2540	0.042	0.0000	0.0000
2024/02/27	AL37	08/05/2025		Index Future	1032.1900	1032.1900	1033.1460	1033.1460	0.093	0.0000	0.0000
2024/02/27	AL7T	02/05/2024		Index Future	1096.2890	1096.2890	1096.2040	1096.2040	0.008	0.0000	0.0000
2024/02/27	AL7T	01/08/2024		Index Future	1120.3990	1120.3990	1120.2900	1120.2900	0.010	0.0000	0.0000
2024/02/27	AL7T	07/11/2024		Index Future	1146.5730	1146.5730	1146.4930	1146.4930	0.007	0.0000	0.0000
2024/02/27	AL7T	06/02/2025		Index Future	1170.8990	1170.8990	1170.8200	1170.8200	0.007	0.0000	0.0000
2024/02/27	AL7T	08/05/2025		Index Future	1193.4600	1193.4600	1194.9850	1194.9850	0.128	0.0000	0.0000
2024/02/27	ALBI	02/05/2024		Index Future	950.0430	950.0430	950.8720	950.8720	0.087	0.0000	0.0000
2024/02/27	ALBI	01/08/2024		Index Future	970.9370	970.9370	971.7650	971.7650	0.085	0.0000	0.0000
2024/02/27	ALBI	07/11/2024		Index Future	993.6200	993.6200	994.4940	994.4940	0.088	0.0000	0.0000
2024/02/27	ALBI	06/02/2025		Index Future	1014.7000	1014.7000	1015.5960	1015.5960	0.088	0.0000	0.0000
2024/02/27	ALBI	08/05/2025		Index Future	1034.2500	1034.2500	1036.5570	1036.5570	0.223	0.0000	0.0000
2024/02/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	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	
2024/02/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/27	ES33	02/05/2024		Bond Future	12.6947	73.0732	12.6931	73.0800	0.012	0.0000	0.0000
2024/02/27	ES33	01/08/2024		Bond Future	12.8436	74.6978	12.8423	74.7033	0.010	0.0000	0.0000
2024/02/27	ES33	07/11/2024		Bond Future	13.0260	72.6570	13.0241	72.6648	0.014	0.0000	0.0000
2024/02/27	ES33	06/02/2025		Bond Future	13.2205	74.2105	13.2185	74.2186	0.015	0.0000	0.0000
2024/02/27	ES33	06/02/2025	13.34 Call	Bond Future	478.8700	0.4789	487.0000	0.4870	1.698	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	
2024/02/27	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	ES33	08/05/2025		Bond Future	15.5101	64.3866	13.4298	71.9567	13.412	0.0000	0.0000
2024/02/27	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	ES33	08/05/2025	12.73 Put	Bond Future	10385.3500	10.3854	2815.3400	2.8153	72.891	0.0000	0.0000
2024/02/27	ES42	02/05/2024		Bond Future	13.2627	67.9345	13.2251	68.1208	0.283	0.0000	0.0000
2024/02/27	ES42	01/08/2024		Bond Future	13.4040	69.4448	13.3652	69.6338	0.289	0.0000	0.0000
2024/02/27	ES42	07/11/2024		Bond Future	13.5723	66.8141	13.5314	67.0097	0.302	0.0000	0.0000
2024/02/27	ES42	06/02/2025		Bond Future	13.7427	68.2404	13.7000	68.4404	0.311	0.0000	0.0000
2024/02/27	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	46.9000	0.0469	100.000	0.0000	0.0000
2024/02/27	ES42	06/02/2025	13.71 Put	Bond Future	153.0800	0.1531	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/27	ES42	08/05/2025		Bond Future	15.6453	58.2875	13.8884	65.5917	11.229	0.0000	0.0000
2024/02/27	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	ES42	08/05/2025	13.25 Put	Bond Future	10343.3700	10.3434	3039.2400	3.0392	70.617	0.0000	0.0000
2024/02/27	GOVI	02/05/2024		GOVI	936.2400	936.2400	937.0190	937.0190	0.083	0.0000	0.0000
2024/02/27	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	GOVI	02/05/2024	950.98 Put	GOVI	147400.0000	14.7400	139610.0000	13.9610	5.285	0.0000	0.0000
2024/02/27	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	GOVI	02/05/2024	950.99 Put	GOVI	147500.0000	14.7500	139710.0000	13.9710	5.281	0.0000	0.0000
2024/02/27	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	GOVI	02/05/2024	950.97 Put	GOVI	147300.0000	14.7300	139510.0000	13.9510	5.289	0.0000	0.0000
2024/02/27	GOVI	01/08/2024	943.38 Call	GOVI	134500.0000	13.4500	142280.0000	14.2280	5.784	0.0000	0.0000
2024/02/27	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	GOVI	01/08/2024	943.39 Call	GOVI	134400.0000	13.4400	142180.0000	14.2180	5.789	0.0000	0.0000
2024/02/27	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	GOVI	01/08/2024	943.37 Call	GOVI	134600.0000	13.4600	142380.0000	14.2380	5.780	0.0000	0.0000
2024/02/27	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	GOVI	01/08/2024		GOVI	956.8300	956.8300	957.6080	957.6080	0.081	0.0000	0.0000
2024/02/27	GOVI	07/11/2024		GOVI	979.1830	979.1830	980.0060	980.0060	0.084	0.0000	0.0000
2024/02/27	GOVI	07/11/2024	948.79 Call	GOVI	303930.0000	30.3930	312160.0000	31.2160	2.708	0.0000	0.0000
2024/02/27	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	GOVI	07/11/2024	948.80 Call	GOVI	303830.0000	30.3830	312060.0000	31.2060	2.709	0.0000	0.0000
2024/02/27	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	GOVI	07/11/2024	948.78 Call	GOVI	304030.0000	30.4030	312260.0000	31.2260	2.707	0.0000	0.0000
2024/02/27	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	GOVI	06/02/2025		GOVI	999.9570	999.9570	1000.8000	1000.8000	0.084	0.0000	0.0000
2024/02/27	GOVI	06/02/2025	972.00 Call	GOVI	279570.0000	27.9570	288000.0000	28.8000	3.015	0.0000	0.0000
2024/02/27	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	GOVI	08/05/2025		GOVI	1019.2300	1019.2300	1021.4560	1021.4560	0.218	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
2024/02/27	GOVI	08/05/2025	1,022. Call 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	GOVI	08/05/2025	1,022. Put 00	GOVI	27700.0000	2.7700	5440.0000	0.5440	80.361	0.0000
2024/02/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/02/27	IGOV	02/05/2024		Index Future	348.1120	348.1120	348.1670	348.1670	0.016	0.0000
2024/02/27	IGOV	01/08/2024		Index Future	355.8520	355.8520	355.9010	355.9010	0.014	0.0000
2024/02/27	IGOV	07/11/2024		Index Future	364.2530	364.2530	364.3140	364.3140	0.017	0.0000
2024/02/27	IGOV	06/02/2025		Index Future	372.0620	372.0620	372.1250	372.1250	0.017	0.0000
2024/02/27	IGOV	08/05/2025		Index Future	378.9000	378.9000	379.8840	379.8840	0.260	0.0000
2024/02/27	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/02/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/02/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/02/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/02/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/02/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/02/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/02/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/02/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/02/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/02/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/02/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/02/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/02/27	JBAF	21/02/2024		Jibar Tradeable Future	8.3560	8.3560	8.3560	91.6440	0.000	0.0000
2024/02/27	JBAF	20/03/2024		Jibar Tradeable Future	8.3530	91.6470	8.3530	91.6470	0.000	0.0000
2024/02/27	JBAF	17/04/2024		Jibar Tradeable Future	8.3590	91.6410	8.3590	91.6410	0.000	0.0000
2024/02/27	JBAF	15/05/2024		Jibar Tradeable Future	8.3290	91.6710	8.3290	91.6710	0.000	0.0000
2024/02/27	JBAF	19/06/2024		Jibar Tradeable Future	8.3130	91.6870	8.3130	91.6870	0.000	0.0000
2024/02/27	JBAF	17/07/2024		Jibar Tradeable Future	8.2450	91.7550	8.2450	91.7550	0.000	0.0000
2024/02/27	JBAF	21/08/2024		Jibar Tradeable Future	8.2350	91.7650	8.2350	91.7650	0.000	0.0000
2024/02/27	JBAF	18/09/2024		Jibar Tradeable Future	8.0630	91.9370	8.0630	91.9370	0.000	0.0000
2024/02/27	JBAF	18/12/2024		Jibar Tradeable Future	7.7560	92.2440	7.7560	92.2440	0.000	0.0000
2024/02/27	JBAF	19/03/2025		Jibar Tradeable Future	7.6280	92.3720	7.6280	92.3720	0.000	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	
2024/02/27	JBAF	18/06/2025		Jibar Tradeable Future	7.5230	92.4770	7.5230	92.4770	0.000	0.0000	0.0000
2024/02/27	JBAF	17/09/2025		Jibar Tradeable Future	7.5750	92.4250	7.5750	92.4250	0.000	0.0000	0.0000
2024/02/27	JBAF	17/12/2025		Jibar Tradeable Future	7.6380	92.3620	7.6380	92.3620	0.000	0.0000	0.0000
2024/02/27	R035	02/05/2024		Bond Future	11.8655	83.6684	11.8542	83.7277	0.095	0.0000	0.0000
2024/02/27	R035	02/05/2024	11.20 Call	Bond Future	262.2300	0.2622	302.4300	0.3024	15.330	0.0000	0.0000
2024/02/27	R035	02/05/2024	11.20 Put	Bond Future	3850.6800	3.8507	3831.5600	3.8316	0.497	0.0000	0.0000
2024/02/27	R035	02/05/2024	11.21 Call	Bond Future	271.1500	0.2712	312.4500	0.3125	15.231	0.0000	0.0000
2024/02/27	R035	02/05/2024	11.21 Put	Bond Future	3804.0900	3.8041	3786.0700	3.7861	0.474	0.0000	0.0000
2024/02/27	R035	02/05/2024	11.19 Call	Bond Future	253.4600	0.2535	292.6500	0.2927	15.462	0.0000	0.0000
2024/02/27	R035	02/05/2024	11.19 Put	Bond Future	3897.4800	3.8975	3877.3500	3.8774	0.516	0.0000	0.0000
2024/02/27	R035	01/08/2024	11.80 Call	Bond Future	1865.7700	1.8658	1974.3400	1.9743	5.819	0.0000	0.0000
2024/02/27	R035	01/08/2024	11.80 Put	Bond Future	2772.2700	2.7723	2821.9700	2.8220	1.793	0.0000	0.0000
2024/02/27	R035	01/08/2024	11.81 Call	Bond Future	1890.8600	1.8909	1999.7200	1.9997	5.757	0.0000	0.0000
2024/02/27	R035	01/08/2024	11.81 Put	Bond Future	2745.2400	2.7452	2795.2300	2.7952	1.821	0.0000	0.0000
2024/02/27	R035	01/08/2024	11.79 Call	Bond Future	1840.8600	1.8409	1948.9100	1.9489	5.870	0.0000	0.0000
2024/02/27	R035	01/08/2024	11.79 Put	Bond Future	2799.5200	2.7995	2848.7000	2.8487	1.757	0.0000	0.0000
2024/02/27	R035	01/08/2024		Bond Future	11.9752	85.5084	11.9637	85.5672	0.096	0.0000	0.0000
2024/02/27	R035	07/11/2024		Bond Future	12.1131	82.9888	12.1006	83.0515	0.103	0.0000	0.0000
2024/02/27	R035	07/11/2024	12.18 Call	Bond Future	3154.7300	3.1547	3263.1800	3.2632	3.438	0.0000	0.0000
2024/02/27	R035	07/11/2024	12.18 Put	Bond Future	2819.4700	2.8195	2865.2000	2.8652	1.622	0.0000	0.0000
2024/02/27	R035	07/11/2024	12.19 Call	Bond Future	3183.0500	3.1831	3291.6200	3.2916	3.411	0.0000	0.0000
2024/02/27	R035	07/11/2024	12.19 Put	Bond Future	2797.8700	2.7979	2843.7200	2.8437	1.639	0.0000	0.0000
2024/02/27	R035	07/11/2024	12.17 Call	Bond Future	3126.7900	3.1268	3234.8600	3.2349	3.456	0.0000	0.0000
2024/02/27	R035	07/11/2024	12.17 Put	Bond Future	2841.4900	2.8415	2886.8400	2.8868	1.596	0.0000	0.0000
2024/02/27	R035	06/02/2025		Bond Future	12.2615	84.7454	12.2485	84.8097	0.107	0.0000	0.0000
2024/02/27	R035	06/02/2025	12.41 Call	Bond Future	3570.6400	3.5706	3691.3000	3.6913	3.379	0.0000	0.0000
2024/02/27	R035	06/02/2025	12.41 Put	Bond Future	2846.3500	2.8464	2902.7600	2.9028	1.982	0.0000	0.0000
2024/02/27	R035	08/05/2025		Bond Future	14.3358	73.4650	12.4068	82.0374	13.456	0.0000	0.0000
2024/02/27	R035	08/05/2025	11.78 Call	Bond Future	366.4100	0.3664	2120.9700	2.1210	478.852	0.0000	0.0000
2024/02/27	R035	08/05/2025	11.78 Put	Bond Future	12028.4900	12.0285	5210.7100	5.2107	56.680	0.0000	0.0000
2024/02/27	R053	02/05/2024	13.03 Call	Bond Future	4138.6700	4.1387	4291.1300	4.2911	3.684	0.0000	0.0000
2024/02/27	R053	02/05/2024	13.03 Put	Bond Future	1019.1700	1.0192	866.1200	0.8661	15.017	0.0000	0.0000
2024/02/27	R053	02/05/2024	13.04 Call	Bond Future	4188.5400	4.1885	4342.6600	4.3427	3.680	0.0000	0.0000
2024/02/27	R053	02/05/2024	13.04 Put	Bond Future	1001.6200	1.0016	850.2300	0.8502	15.115	0.0000	0.0000
2024/02/27	R053	02/05/2024	13.02 Call	Bond Future	4088.9900	4.0890	4239.6300	4.2396	3.684	0.0000	0.0000
2024/02/27	R053	02/05/2024	13.02 Put	Bond Future	1037.0100	1.0370	882.1400	0.8821	14.934	0.0000	0.0000
2024/02/27	R053	02/05/2024		Bond Future	12.5822	93.7633	12.5398	94.0688	0.337	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	
2024/02/27	R053	01/08/2024	13.14 Call	Bond Future	5146.1800	5.1462	5250.2400	5.2502	2.022	0.0000	0.0000
2024/02/27	R053	01/08/2024	13.14 Put	Bond Future	2118.5800	2.1186	1912.3200	1.9123	9.736	0.0000	0.0000
2024/02/27	R053	01/08/2024	13.15 Call	Bond Future	5191.3900	5.1914	5296.6300	5.2966	2.027	0.0000	0.0000
2024/02/27	R053	01/08/2024	13.15 Put	Bond Future	2097.4300	2.0974	1892.3500	1.8924	9.778	0.0000	0.0000
2024/02/27	R053	01/08/2024	13.13 Call	Bond Future	5101.0700	5.1011	5203.9700	5.2040	2.017	0.0000	0.0000
2024/02/27	R053	01/08/2024	13.13 Put	Bond Future	2139.9300	2.1399	1932.5100	1.9325	9.693	0.0000	0.0000
2024/02/27	R053	01/08/2024		Bond Future	12.6981	95.8253	12.6543	96.1356	0.345	0.0000	0.0000
2024/02/27	R053	07/11/2024		Bond Future	12.8351	92.1891	12.7890	92.5094	0.359	0.0000	0.0000
2024/02/27	R053	07/11/2024	12.80 Call	Bond Future	4179.5200	4.1795	4235.1000	4.2351	1.330	0.0000	0.0000
2024/02/27	R053	07/11/2024	12.80 Put	Bond Future	4423.0200	4.4230	4158.2700	4.1583	5.986	0.0000	0.0000
2024/02/27	R053	07/11/2024	12.81 Call	Bond Future	4217.0500	4.2171	4273.2000	4.2732	1.331	0.0000	0.0000
2024/02/27	R053	07/11/2024	12.81 Put	Bond Future	4390.9900	4.3910	4126.8100	4.1268	6.016	0.0000	0.0000
2024/02/27	R053	07/11/2024	12.79 Call	Bond Future	4142.1100	4.1421	4197.1300	4.1971	1.328	0.0000	0.0000
2024/02/27	R053	07/11/2024	12.79 Put	Bond Future	4455.2600	4.4553	4189.9500	4.1900	5.955	0.0000	0.0000
2024/02/27	R053	06/02/2025		Bond Future	12.9756	94.1382	12.9275	94.4656	0.371	0.0000	0.0000
2024/02/27	R053	06/02/2025	12.94 Call	Bond Future	4865.0400	4.8650	4929.6000	4.9296	1.327	0.0000	0.0000
2024/02/27	R053	06/02/2025	12.94 Put	Bond Future	5107.1000	5.1071	4844.2700	4.8443	5.146	0.0000	0.0000
2024/02/27	R053	08/05/2025		Bond Future	14.7379	80.6077	13.0800	90.5338	11.249	0.0000	0.0000
2024/02/27	R053	08/05/2025	12.64 Call	Bond Future	1035.5500	1.0356	3919.7700	3.9198	278.521	0.0000	0.0000
2024/02/27	R053	08/05/2025	12.64 Put	Bond Future	13995.0800	13.9951	6953.1500	6.9532	50.317	0.0000	0.0000
2024/02/27	R186	02/05/2024		Bond Future	8.9837	107.4121	9.0218	107.3230	0.423	0.0000	0.0000
2024/02/27	R186	02/05/2024	8.00 Call	Bond Future	2.8500	0.0029	1.2500	0.0013	56.140	0.0000	0.0000
2024/02/27	R186	02/05/2024	8.00 Put	Bond Future	2341.9000	2.3419	2429.4200	2.4294	3.737	0.0000	0.0000
2024/02/27	R186	02/05/2024	8.01 Call	Bond Future	3.1300	0.0031	1.3900	0.0014	55.591	0.0000	0.0000
2024/02/27	R186	02/05/2024	8.01 Put	Bond Future	2318.0600	2.3181	2405.4400	2.4054	3.770	0.0000	0.0000
2024/02/27	R186	02/05/2024	7.99 Call	Bond Future	2.6000	0.0026	1.1700	0.0012	55.000	0.0000	0.0000
2024/02/27	R186	02/05/2024	7.99 Put	Bond Future	2365.7700	2.3658	2453.4600	2.4535	3.707	0.0000	0.0000
2024/02/27	R186	02/05/2024	10.40 Call	Bond Future	3271.1100	3.2711	3181.4300	3.1814	2.742	0.0000	0.0000
2024/02/27	R186	02/05/2024	10.40 Put	Bond Future	17.7500	0.0178	17.1900	0.0172	3.155	0.0000	0.0000
2024/02/27	R186	02/05/2024	9.73 Put	Bond Future	94.7900	0.0948	93.6800	0.0937	1.171	0.0000	0.0000
2024/02/27	R186	02/05/2024	9.73 Call	Bond Future	1825.5500	1.8256	1735.3200	1.7353	4.943	0.0000	0.0000
2024/02/27	R186	01/08/2024	8.69 Call	Bond Future	473.2000	0.4732	407.8600	0.4079	13.808	0.0000	0.0000
2024/02/27	R186	01/08/2024	8.69 Put	Bond Future	1115.2000	1.1152	1143.1200	1.1431	2.504	0.0000	0.0000
2024/02/27	R186	01/08/2024	8.70 Call	Bond Future	482.9000	0.4829	416.7100	0.4167	13.707	0.0000	0.0000
2024/02/27	R186	01/08/2024	8.70 Put	Bond Future	1103.3200	1.1033	1130.3900	1.1304	2.454	0.0000	0.0000
2024/02/27	R186	01/08/2024	8.68 Call	Bond Future	463.6100	0.4636	398.8600	0.3989	13.966	0.0000	0.0000
2024/02/27	R186	01/08/2024	8.68 Put	Bond Future	1127.1900	1.1272	1155.7000	1.1557	2.529	0.0000	0.0000
2024/02/27	R186	01/08/2024		Bond Future	8.9887	104.4659	9.0323	104.3726	0.485	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	
2024/02/27	R186	07/11/2024		Bond Future	9.0153	106.9035	9.0635	106.8112	0.535	0.0000	0.0000
2024/02/27	R186	07/11/2024	9.14 Call	Bond Future	1109.5200	1.1095	1031.9000	1.0319	6.996	0.0000	0.0000
2024/02/27	R186	07/11/2024	9.14 Put	Bond Future	870.8500	0.8709	885.5500	0.8856	1.688	0.0000	0.0000
2024/02/27	R186	07/11/2024	9.15 Call	Bond Future	1121.8700	1.1219	1043.9900	1.0440	6.942	0.0000	0.0000
2024/02/27	R186	07/11/2024	9.15 Put	Bond Future	864.1000	0.8641	878.5400	0.8785	1.671	0.0000	0.0000
2024/02/27	R186	07/11/2024	9.13 Call	Bond Future	1097.5700	1.0976	1019.8700	1.0199	7.079	0.0000	0.0000
2024/02/27	R186	07/11/2024	9.13 Put	Bond Future	878.0100	0.8780	892.6300	0.8926	1.665	0.0000	0.0000
2024/02/27	R186	06/02/2025		Bond Future	9.0815	103.8514	9.1367	103.7574	0.608	0.0000	0.0000
2024/02/27	R186	06/02/2025	9.03 Call	Bond Future	986.5600	0.9866	923.9000	0.9239	6.351	0.0000	0.0000
2024/02/27	R186	06/02/2025	9.03 Put	Bond Future	1074.3000	1.0743	1105.6300	1.1056	2.916	0.0000	0.0000
2024/02/27	R186	08/05/2025		Bond Future	17.0490	95.2069	9.2805	105.8875	45.566	0.0000	0.0000
2024/02/27	R186	08/05/2025	8.47 Call	Bond Future	0.0000	0.0000	420.7500	0.4208	100.000	0.0000	0.0000
2024/02/27	R186	08/05/2025	8.47 Put	Bond Future	11891.1900	11.8912	1631.2800	1.6313	86.282	0.0000	0.0000
2024/02/27	R202	02/05/2024		Bond Future	260.5789	260.5789	259.8140	259.8140	0.294	0.0000	0.0000
2024/02/27	R202	01/08/2024		Bond Future	261.2950	261.2950	260.5076	260.5076	0.301	0.0000	0.0000
2024/02/27	R202	07/11/2024		Bond Future	267.4606	267.4606	266.6623	266.6623	0.298	0.0000	0.0000
2024/02/27	R202	06/02/2025		Bond Future	267.9783	267.9783	267.1636	267.1636	0.304	0.0000	0.0000
2024/02/27	R202	06/02/2025	266.79 Call	Bond Future	1188.2600	1.1883	373.6200	0.3736	68.557	0.0000	0.0000
2024/02/27	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	R202	08/05/2025		Bond Future	246.2634	246.2634	272.7222	272.7222	10.744	0.0000	0.0000
2024/02/27	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	412.1500	0.4122	100.000	0.0000	0.0000
2024/02/27	R202	08/05/2025	272.31 Put	Bond Future	26046.6000	26.0466	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/27	R209	02/05/2024		Bond Future	12.0145	64.6086	11.9929	64.7080	0.180	0.0000	0.0000
2024/02/27	R209	02/05/2024	11.18 Call	Bond Future	132.1800	0.1322	130.2200	0.1302	1.483	0.0000	0.0000
2024/02/27	R209	02/05/2024	11.18 Put	Bond Future	4129.8500	4.1299	4028.5000	4.0285	2.454	0.0000	0.0000
2024/02/27	R209	02/05/2024	11.19 Call	Bond Future	137.3000	0.1373	135.3700	0.1354	1.406	0.0000	0.0000
2024/02/27	R209	02/05/2024	11.19 Put	Bond Future	4085.0700	4.0851	3983.7500	3.9838	2.480	0.0000	0.0000
2024/02/27	R209	02/05/2024	11.17 Call	Bond Future	127.2100	0.1272	125.2100	0.1252	1.572	0.0000	0.0000
2024/02/27	R209	02/05/2024	11.17 Put	Bond Future	4174.8400	4.1748	4073.4500	4.0735	2.429	0.0000	0.0000
2024/02/27	R209	01/08/2024		Bond Future	12.1202	66.0294	12.0981	66.1296	0.182	0.0000	0.0000
2024/02/27	R209	01/08/2024	11.79 Call	Bond Future	1296.4600	1.2965	1351.9400	1.3519	4.279	0.0000	0.0000
2024/02/27	R209	01/08/2024	11.79 Put	Bond Future	2815.3900	2.8154	2770.6800	2.7707	1.588	0.0000	0.0000
2024/02/27	R209	01/08/2024	11.80 Call	Bond Future	1316.1000	1.3161	1371.9900	1.3720	4.247	0.0000	0.0000
2024/02/27	R209	01/08/2024	11.80 Put	Bond Future	2788.3000	2.7883	2744.0000	2.7440	1.589	0.0000	0.0000
2024/02/27	R209	01/08/2024	11.78 Call	Bond Future	1277.1500	1.2772	1332.2300	1.3322	4.313	0.0000	0.0000
2024/02/27	R209	01/08/2024	11.78 Put	Bond Future	2842.8500	2.8429	2797.7400	2.7977	1.587	0.0000	0.0000
2024/02/27	R209	07/11/2024		Bond Future	12.2466	64.4133	12.2232	64.5178	0.192	0.0000	0.0000
2024/02/27	R209	07/11/2024	12.22 Call	Bond Future	2597.3500	2.5974	2607.9500	2.6080	0.408	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	
2024/02/27	R209	07/11/2024	12.22 Put	Bond Future	2716.0200	2.7160	2622.1300	2.6221	3.457	0.0000	0.0000
2024/02/27	R209	07/11/2024	12.23 Call	Bond Future	2621.2500	2.6213	2631.9300	2.6319	0.407	0.0000	0.0000
2024/02/27	R209	07/11/2024	12.23 Put	Bond Future	2695.3400	2.6953	2601.5300	2.6015	3.480	0.0000	0.0000
2024/02/27	R209	07/11/2024	12.21 Call	Bond Future	2573.5400	2.5735	2583.8500	2.5839	0.401	0.0000	0.0000
2024/02/27	R209	07/11/2024	12.21 Put	Bond Future	2736.8400	2.7368	2642.6600	2.6427	3.441	0.0000	0.0000
2024/02/27	R209	06/02/2025		Bond Future	12.3785	65.7762	12.3541	65.8831	0.197	0.0000	0.0000
2024/02/27	R209	06/02/2025	12.44 Call	Bond Future	3093.3800	3.0934	3120.1200	3.1201	0.864	0.0000	0.0000
2024/02/27	R209	06/02/2025	12.44 Put	Bond Future	2825.1400	2.8251	2744.9900	2.7450	2.837	0.0000	0.0000
2024/02/27	R209	08/05/2025		Bond Future	14.2000	57.3102	12.5001	64.0806	11.971	0.0000	0.0000
2024/02/27	R209	08/05/2025	11.89 Call	Bond Future	437.8300	0.4378	2032.2400	2.0322	364.162	0.0000	0.0000
2024/02/27	R209	08/05/2025	11.89 Put	Bond Future	9907.4000	9.9074	4731.4100	4.7314	52.244	0.0000	0.0000
2024/02/27	R210	02/05/2024		Bond Future	233.8323	233.8323	233.7950	233.7950	0.016	0.0000	0.0000
2024/02/27	R210	01/08/2024		Bond Future	239.0311	239.0311	238.9881	238.9881	0.018	0.0000	0.0000
2024/02/27	R210	07/11/2024		Bond Future	241.3411	241.3411	241.3042	241.3042	0.015	0.0000	0.0000
2024/02/27	R210	06/02/2025		Bond Future	246.5093	246.5093	246.4721	246.4721	0.015	0.0000	0.0000
2024/02/27	R210	06/02/2025	239.61 Call	Bond Future	6899.2800	6.8993	6862.1400	6.8621	0.538	0.0000	0.0000
2024/02/27	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	R210	08/05/2025		Bond Future	223.3877	223.3877	248.1990	248.1990	11.107	0.0000	0.0000
2024/02/27	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	168.9600	0.1690	100.000	0.0000	0.0000
2024/02/27	R210	08/05/2025	248.03 Put	Bond Future	24642.3500	24.6424	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/27	R213	02/05/2024	10.29 Call	Bond Future	330.3200	0.3303	365.8900	0.3659	10.768	0.0000	0.0000
2024/02/27	R213	02/05/2024	10.29 Put	Bond Future	2255.8400	2.2558	2310.1000	2.3101	2.405	0.0000	0.0000
2024/02/27	R213	02/05/2024	10.30 Call	Bond Future	341.5800	0.3416	377.5500	0.3776	10.530	0.0000	0.0000
2024/02/27	R213	02/05/2024	10.30 Put	Bond Future	2223.8900	2.2239	2278.5500	2.2786	2.458	0.0000	0.0000
2024/02/27	R213	02/05/2024	10.28 Call	Bond Future	319.4100	0.3194	354.4800	0.3545	10.980	0.0000	0.0000
2024/02/27	R213	02/05/2024	10.28 Put	Bond Future	2288.1600	2.2882	2341.9200	2.3419	2.349	0.0000	0.0000
2024/02/27	R213	02/05/2024		Bond Future	10.7420	83.5252	10.7465	83.5065	0.041	0.0000	0.0000
2024/02/27	R213	01/08/2024		Bond Future	10.8251	85.3621	10.8302	85.3412	0.047	0.0000	0.0000
2024/02/27	R213	01/08/2024	10.87 Call	Bond Future	1841.2100	1.8412	1854.4400	1.8544	0.719	0.0000	0.0000
2024/02/27	R213	01/08/2024	10.87 Put	Bond Future	1658.0000	1.6580	1692.0700	1.6921	2.055	0.0000	0.0000
2024/02/27	R213	01/08/2024	10.88 Call	Bond Future	1863.9200	1.8639	1877.2800	1.8773	0.717	0.0000	0.0000
2024/02/27	R213	01/08/2024	10.88 Put	Bond Future	1639.9700	1.6400	1674.1700	1.6742	2.085	0.0000	0.0000
2024/02/27	R213	01/08/2024	10.86 Call	Bond Future	1818.6300	1.8186	1831.9600	1.8320	0.733	0.0000	0.0000
2024/02/27	R213	01/08/2024	10.86 Put	Bond Future	1676.1900	1.6762	1710.3600	1.7104	2.039	0.0000	0.0000
2024/02/27	R213	07/11/2024		Bond Future	10.9386	83.7933	10.9434	83.7745	0.044	0.0000	0.0000
2024/02/27	R213	07/11/2024	11.22 Call	Bond Future	2874.7700	2.8748	2878.0300	2.8780	0.113	0.0000	0.0000
2024/02/27	R213	07/11/2024	11.22 Put	Bond Future	1769.7000	1.7697	1791.8100	1.7918	1.249	0.0000	0.0000
2024/02/27	R213	07/11/2024	11.23 Call	Bond Future	2898.9200	2.8989	2902.1000	2.9021	0.110	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	
2024/02/27	R213	07/11/2024	11.23 Put	Bond Future	1754.9200	1.7549	1776.9500	1.7770	1.255	0.0000	0.0000
2024/02/27	R213	07/11/2024	11.21 Call	Bond Future	2850.4200	2.8504	2853.7600	2.8538	0.117	0.0000	0.0000
2024/02/27	R213	07/11/2024	11.21 Put	Bond Future	1784.3100	1.7843	1806.5000	1.8065	1.244	0.0000	0.0000
2024/02/27	R213	06/02/2025		Bond Future	11.0684	85.5677	11.0733	85.5487	0.045	0.0000	0.0000
2024/02/27	R213	06/02/2025	11.35 Call	Bond Future	3049.5000	3.0495	3056.9700	3.0570	0.245	0.0000	0.0000
2024/02/27	R213	06/02/2025	11.35 Put	Bond Future	1978.4000	1.9784	2004.9300	2.0049	1.341	0.0000	0.0000
2024/02/27	R213	08/05/2025		Bond Future	13.6861	75.1992	11.2192	83.7469	18.025	0.0000	0.0000
2024/02/27	R213	08/05/2025	10.52 Call	Bond Future	138.7700	0.1388	1439.0500	1.4391	937.004	0.0000	0.0000
2024/02/27	R213	08/05/2025	10.52 Put	Bond Future	11329.3700	11.3294	4081.9100	4.0819	63.971	0.0000	0.0000
2024/02/27	R214	02/05/2024	13.52 Call	Bond Future	4821.5900	4.8216	4984.3700	4.9844	3.376	0.0000	0.0000
2024/02/27	R214	02/05/2024	13.52 Put	Bond Future	184.2300	0.1842	175.5100	0.1755	4.733	0.0000	0.0000
2024/02/27	R214	02/05/2024	12.87 Call	Bond Future	2528.6900	2.5287	2671.9400	2.6719	5.665	0.0000	0.0000
2024/02/27	R214	02/05/2024	12.87 Put	Bond Future	643.7700	0.6438	615.5200	0.6155	4.388	0.0000	0.0000
2024/02/27	R214	02/05/2024	12.12 Put	Bond Future	2221.8700	2.2219	2128.9200	2.1289	4.183	0.0000	0.0000
2024/02/27	R214	02/05/2024	12.12 Call	Bond Future	646.3400	0.6463	724.8900	0.7249	12.153	0.0000	0.0000
2024/02/27	R214	02/05/2024	12.14 Put	Bond Future	2158.4000	2.1584	2067.8200	2.0678	4.197	0.0000	0.0000
2024/02/27	R214	02/05/2024	12.14 Call	Bond Future	679.3800	0.6794	760.3000	0.7603	11.911	0.0000	0.0000
2024/02/27	R214	02/05/2024	11.47 Call	Bond Future	71.3900	0.0714	85.7900	0.0858	20.171	0.0000	0.0000
2024/02/27	R214	02/05/2024	11.47 Put	Bond Future	4918.4300	4.9184	4761.3300	4.7613	3.194	0.0000	0.0000
2024/02/27	R214	02/05/2024	11.48 Call	Bond Future	74.5900	0.0746	89.4800	0.0895	19.962	0.0000	0.0000
2024/02/27	R214	02/05/2024	11.48 Put	Bond Future	4869.2500	4.8693	4712.6400	4.7126	3.216	0.0000	0.0000
2024/02/27	R214	02/05/2024	11.46 Call	Bond Future	68.3000	0.0683	82.2200	0.0822	20.381	0.0000	0.0000
2024/02/27	R214	02/05/2024	11.46 Put	Bond Future	4967.7800	4.9678	4810.2000	4.8102	3.172	0.0000	0.0000
2024/02/27	R214	02/05/2024		Bond Future	12.4529	59.6569	12.4160	59.8284	0.296	0.0000	0.0000
2024/02/27	R214	01/08/2024		Bond Future	12.5587	60.9689	12.5207	61.1429	0.302	0.0000	0.0000
2024/02/27	R214	01/08/2024	12.17 Call	Bond Future	1255.6200	1.2556	1358.6000	1.3586	8.202	0.0000	0.0000
2024/02/27	R214	01/08/2024	12.17 Put	Bond Future	3076.5800	3.0766	3005.4800	3.0055	2.311	0.0000	0.0000
2024/02/27	R214	01/08/2024	12.18 Call	Bond Future	1274.7000	1.2747	1378.5700	1.3786	8.149	0.0000	0.0000
2024/02/27	R214	01/08/2024	12.18 Put	Bond Future	3047.7200	3.0477	2977.5100	2.9775	2.304	0.0000	0.0000
2024/02/27	R214	01/08/2024	12.16 Call	Bond Future	1236.7000	1.2367	1338.9500	1.3390	8.268	0.0000	0.0000
2024/02/27	R214	01/08/2024	12.16 Put	Bond Future	3105.6600	3.1057	3033.8300	3.0338	2.313	0.0000	0.0000
2024/02/27	R214	07/11/2024		Bond Future	12.6878	59.0848	12.6479	59.2647	0.314	0.0000	0.0000
2024/02/27	R214	07/11/2024	12.61 Call	Bond Future	2506.4700	2.5065	2635.8000	2.6358	5.160	0.0000	0.0000
2024/02/27	R214	07/11/2024	12.61 Put	Bond Future	2858.2800	2.8583	2807.7100	2.8077	1.769	0.0000	0.0000
2024/02/27	R214	07/11/2024	12.62 Call	Bond Future	2530.2300	2.5302	2660.0400	2.6600	5.130	0.0000	0.0000
2024/02/27	R214	07/11/2024	12.62 Put	Bond Future	2836.6100	2.8366	2786.5200	2.7865	1.766	0.0000	0.0000
2024/02/27	R214	07/11/2024	12.60 Call	Bond Future	2482.8100	2.4828	2611.6700	2.6117	5.190	0.0000	0.0000
2024/02/27	R214	07/11/2024	12.60 Put	Bond Future	2880.0900	2.8801	2829.0500	2.8291	1.772	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	
2024/02/27	R214	06/02/2025		Bond Future	12.8233	60.3354	12.7819	60.5193	0.323	0.0000	0.0000
2024/02/27	R214	06/02/2025	12.71 Call	Bond Future	2937.8900	2.9379	3065.9400	3.0659	4.359	0.0000	0.0000
2024/02/27	R214	06/02/2025	12.71 Put	Bond Future	3443.1100	3.4431	3387.2700	3.3873	1.622	0.0000	0.0000
2024/02/27	R214	08/05/2025		Bond Future	14.4836	52.2098	12.9225	58.4560	10.779	0.0000	0.0000
2024/02/27	R214	08/05/2025	12.40 Call	Bond Future	594.0600	0.5941	2405.9400	2.4059	304.999	0.0000	0.0000
2024/02/27	R214	08/05/2025	12.40 Put	Bond Future	9198.5900	9.1986	4764.2900	4.7643	48.206	0.0000	0.0000
2024/02/27	R248	02/05/2024	11.40 Put	Bond Future	7543.3400	7.5433	7292.3200	7.2923	3.328	0.0000	0.0000
2024/02/27	R248	02/05/2024	11.40 Call	Bond Future	25.4000	0.0254	38.2700	0.0383	50.669	0.0000	0.0000
2024/02/27	R248	02/05/2024	12.40 Put	Bond Future	2320.8600	2.3209	2251.7800	2.2518	2.976	0.0000	0.0000
2024/02/27	R248	02/05/2024	12.40 Call	Bond Future	976.3000	0.9763	1171.1100	1.1711	19.954	0.0000	0.0000
2024/02/27	R248	02/05/2024	13.16 Call	Bond Future	3442.4300	3.4424	3715.0500	3.7151	7.919	0.0000	0.0000
2024/02/27	R248	02/05/2024	13.16 Put	Bond Future	643.5200	0.6435	652.2500	0.6523	1.357	0.0000	0.0000
2024/02/27	R248	02/05/2024		Bond Future	12.6380	72.4984	12.5906	72.7623	0.375	0.0000	0.0000
2024/02/27	R248	02/05/2024	11.47 Call	Bond Future	35.2100	0.0352	53.9100	0.0539	53.110	0.0000	0.0000
2024/02/27	R248	02/05/2024	11.47 Put	Bond Future	7091.5100	7.0915	6846.3200	6.8463	3.458	0.0000	0.0000
2024/02/27	R248	02/05/2024	11.48 Call	Bond Future	36.8500	0.0369	56.5200	0.0565	53.379	0.0000	0.0000
2024/02/27	R248	02/05/2024	11.48 Put	Bond Future	7027.5900	7.0276	6783.3700	6.7834	3.475	0.0000	0.0000
2024/02/27	R248	02/05/2024	11.46 Call	Bond Future	33.6200	0.0336	51.4000	0.0514	52.885	0.0000	0.0000
2024/02/27	R248	02/05/2024	11.46 Put	Bond Future	7155.5800	7.1556	6909.4700	6.9095	3.439	0.0000	0.0000
2024/02/27	R248	01/08/2024		Bond Future	12.7512	74.0928	12.7023	74.3610	0.383	0.0000	0.0000
2024/02/27	R248	01/08/2024	12.31 Call	Bond Future	1395.4000	1.3954	1546.4200	1.5464	10.823	0.0000	0.0000
2024/02/27	R248	01/08/2024	12.31 Put	Bond Future	3883.1400	3.8831	3766.0300	3.7660	3.016	0.0000	0.0000
2024/02/27	R248	01/08/2024	12.32 Call	Bond Future	1417.2500	1.4173	1569.7800	1.5698	10.762	0.0000	0.0000
2024/02/27	R248	01/08/2024	12.32 Put	Bond Future	3846.8900	3.8469	3731.2900	3.7313	3.005	0.0000	0.0000
2024/02/27	R248	01/08/2024	12.30 Call	Bond Future	1373.5700	1.3736	1523.2400	1.5232	10.896	0.0000	0.0000
2024/02/27	R248	01/08/2024	12.30 Put	Bond Future	3919.4900	3.9195	3801.0300	3.8010	3.022	0.0000	0.0000
2024/02/27	R248	07/11/2024	12.79 Call	Bond Future	2960.8700	2.9609	3252.1800	3.2522	9.839	0.0000	0.0000
2024/02/27	R248	07/11/2024	12.79 Put	Bond Future	3493.5700	3.4936	3508.3200	3.5083	0.422	0.0000	0.0000
2024/02/27	R248	07/11/2024	12.80 Call	Bond Future	2988.8100	2.9888	3281.0600	3.2811	9.778	0.0000	0.0000
2024/02/27	R248	07/11/2024	12.80 Put	Bond Future	3467.1600	3.4672	3482.8500	3.4829	0.453	0.0000	0.0000
2024/02/27	R248	07/11/2024	12.78 Call	Bond Future	2932.8100	2.9328	3223.1500	3.2232	9.900	0.0000	0.0000
2024/02/27	R248	07/11/2024	12.78 Put	Bond Future	3519.9400	3.5199	3533.7200	3.5337	0.391	0.0000	0.0000
2024/02/27	R248	07/11/2024		Bond Future	12.8886	71.3703	12.8373	71.6468	0.398	0.0000	0.0000
2024/02/27	R248	06/02/2025		Bond Future	13.0329	72.8805	12.9793	73.1631	0.411	0.0000	0.0000
2024/02/27	R248	06/02/2025	12.71 Call	Bond Future	2986.4000	2.9864	3174.8800	3.1749	6.311	0.0000	0.0000
2024/02/27	R248	06/02/2025	12.71 Put	Bond Future	4722.2900	4.7223	4628.1200	4.6281	1.994	0.0000	0.0000
2024/02/27	R248	08/05/2025		Bond Future	14.7577	62.5975	13.1281	70.2142	11.043	0.0000	0.0000
2024/02/27	R248	08/05/2025	12.60 Call	Bond Future	714.4100	0.7144	2998.7200	2.9987	319.748	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
2024/02/27	R248	08/05/2025	12.60 Put	Bond Future	11173.4900	11.1735	5841.0400	5.8410	47.724	0.0000	0.0000
2024/02/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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