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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/03/2024 TO 06/03/2024

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
2024/03/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/06	2025	02/05/2024		Bond Future	179.1025	179.1025	179.0585	0.025	0.0000	0.0000
2024/03/06	2025	01/08/2024		Bond Future	181.2469	181.2469	181.2022	0.025	0.0000	0.0000
2024/03/06	2025	07/11/2024		Bond Future	185.5536	185.5536	185.5094	0.024	0.0000	0.0000
2024/03/06	2029	02/05/2024		Bond Future	129.0220	129.0220	128.9770	0.035	0.0000	0.0000
2024/03/06	2029	01/08/2024		Bond Future	131.8869	131.8869	131.8411	0.035	0.0000	0.0000
2024/03/06	2029	07/11/2024		Bond Future	133.6228	133.6228	133.5770	0.034	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	
2024/03/06	2029	06/02/2025		Bond Future	136.5043	136.5043	136.4591	136.4591	0.033	0.0000	0.0000
2024/03/06	2029	06/02/2025	132.40 Call	Bond Future	4104.3400	4.1043	4059.1400	4.0591	1.101	0.0000	0.0000
2024/03/06	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	2029	08/05/2025		Bond Future	137.9331	137.9331	137.8889	137.8889	0.032	0.0000	0.0000
2024/03/06	2029	08/05/2025	137.85 Call	Bond Future	83.1300	0.0831	38.9300	0.0389	53.170	0.0000	0.0000
2024/03/06	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	2030	02/05/2024	10.62 Put	Bond Future	379.9300	0.3799	365.5100	0.3655	3.795	0.0000	0.0000
2024/03/06	2030	02/05/2024	10.62 Call	Bond Future	2310.7800	2.3108	2327.4800	2.3275	0.723	0.0000	0.0000
2024/03/06	2030	02/05/2024	11.12 Put	Bond Future	121.4900	0.1215	114.7900	0.1148	5.515	0.0000	0.0000
2024/03/06	2030	02/05/2024	11.12 Call	Bond Future	3985.0400	3.9850	4009.4600	4.0095	0.613	0.0000	0.0000
2024/03/06	2030	02/05/2024	13.15 Call	Bond Future	11191.2300	11.1912	11222.3500	11.2224	0.278	0.0000	0.0000
2024/03/06	2030	02/05/2024	13.15 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000	0.0000
2024/03/06	2030	02/05/2024	9.82 Call	Bond Future	454.9700	0.4550	457.2000	0.4572	0.490	0.0000	0.0000
2024/03/06	2030	02/05/2024	9.82 Put	Bond Future	1728.9400	1.7289	1700.0500	1.7001	1.671	0.0000	0.0000
2024/03/06	2030	02/05/2024	9.83 Call	Bond Future	468.6900	0.4687	471.0300	0.4710	0.499	0.0000	0.0000
2024/03/06	2030	02/05/2024	9.83 Put	Bond Future	1701.7200	1.7017	1672.9400	1.6729	1.691	0.0000	0.0000
2024/03/06	2030	02/05/2024	9.81 Call	Bond Future	441.6400	0.4416	443.7500	0.4438	0.478	0.0000	0.0000
2024/03/06	2030	02/05/2024	9.81 Put	Bond Future	1756.5700	1.7566	1727.5600	1.7276	1.652	0.0000	0.0000
2024/03/06	2030	02/05/2024		Bond Future	10.1338	92.9972	10.1261	93.0283	0.076	0.0000	0.0000
2024/03/06	2030	02/05/2024	9.66 Put	Bond Future	2202.7900	2.2028	2172.4000	2.1724	1.380	0.0000	0.0000
2024/03/06	2030	02/05/2024	9.66 Call	Bond Future	270.7400	0.2707	271.4700	0.2715	0.270	0.0000	0.0000
2024/03/06	2030	02/05/2024	10.16 Put	Bond Future	960.9700	0.9610	937.4100	0.9374	2.452	0.0000	0.0000
2024/03/06	2030	02/05/2024	10.16 Call	Bond Future	1066.3000	1.0663	1073.8600	1.0739	0.709	0.0000	0.0000
2024/03/06	2030	02/05/2024	11.94 Call	Bond Future	6931.6500	6.9317	6961.7900	6.9618	0.435	0.0000	0.0000
2024/03/06	2030	02/05/2024	11.94 Put	Bond Future	10.5600	0.0106	9.5800	0.0096	9.280	0.0000	0.0000
2024/03/06	2030	02/05/2024	12.38 Call	Bond Future	8508.1200	8.5081	8539.0200	8.5390	0.363	0.0000	0.0000
2024/03/06	2030	02/05/2024	12.38 Put	Bond Future	1.7900	0.0018	1.5700	0.0016	12.291	0.0000	0.0000
2024/03/06	2030	02/05/2024	10.82 Put	Bond Future	243.8100	0.2438	232.9400	0.2329	4.458	0.0000	0.0000
2024/03/06	2030	02/05/2024	10.82 Call	Bond Future	2954.1000	2.9541	2974.3500	2.9744	0.685	0.0000	0.0000
2024/03/06	2030	01/08/2024	10.38 Call	Bond Future	1966.0400	1.9660	1979.0800	1.9791	0.663	0.0000	0.0000
2024/03/06	2030	01/08/2024	10.38 Put	Bond Future	1294.4300	1.2944	1275.6100	1.2756	1.454	0.0000	0.0000
2024/03/06	2030	01/08/2024	10.39 Call	Bond Future	1989.3800	1.9894	2002.5400	2.0025	0.662	0.0000	0.0000
2024/03/06	2030	01/08/2024	10.39 Put	Bond Future	1279.2900	1.2793	1260.5900	1.2606	1.462	0.0000	0.0000
2024/03/06	2030	01/08/2024	10.37 Call	Bond Future	1942.8300	1.9428	1955.7500	1.9558	0.665	0.0000	0.0000
2024/03/06	2030	01/08/2024	10.37 Put	Bond Future	1309.7100	1.3097	1290.7700	1.2908	1.446	0.0000	0.0000
2024/03/06	2030	01/08/2024		Bond Future	10.2063	91.0339	10.1981	91.0657	0.080	0.0000	0.0000
2024/03/06	2030	07/11/2024		Bond Future	10.2881	93.1729	10.2792	93.2063	0.087	0.0000	0.0000
2024/03/06	2030	07/11/2024	10.75 Call	Bond Future	3067.1200	3.0671	3084.4100	3.0844	0.564	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	
2024/03/06	2030	07/11/2024	10.75 Put	Bond Future	1361.5700	1.3616	1345.4500	1.3455	1.184	0.0000	0.0000
2024/03/06	2030	07/11/2024	10.76 Call	Bond Future	3091.6400	3.0916	3109.0300	3.1090	0.562	0.0000	0.0000
2024/03/06	2030	07/11/2024	10.76 Put	Bond Future	1349.6100	1.3496	1333.5900	1.3336	1.187	0.0000	0.0000
2024/03/06	2030	07/11/2024	10.74 Call	Bond Future	3042.6600	3.0427	3059.8700	3.0599	0.566	0.0000	0.0000
2024/03/06	2030	07/11/2024	10.74 Put	Bond Future	1373.6200	1.3736	1357.4200	1.3574	1.179	0.0000	0.0000
2024/03/06	2030	06/02/2025		Bond Future	10.3872	91.1494	10.3774	91.1846	0.095	0.0000	0.0000
2024/03/06	2030	06/02/2025	10.68 Call	Bond Future	2739.6500	2.7397	2757.2400	2.7572	0.642	0.0000	0.0000
2024/03/06	2030	06/02/2025	10.68 Put	Bond Future	1696.3100	1.6963	1678.6500	1.6787	1.041	0.0000	0.0000
2024/03/06	2030	08/05/2025		Bond Future	10.5232	93.0307	10.5124	93.0680	0.103	0.0000	0.0000
2024/03/06	2030	08/05/2025	9.93 Call	Bond Future	1360.8400	1.3608	1372.1500	1.3722	0.831	0.0000	0.0000
2024/03/06	2030	08/05/2025	9.93 Put	Bond Future	3427.6800	3.4277	3401.7000	3.4017	0.758	0.0000	0.0000
2024/03/06	2032	02/05/2024	11.81 Call	Bond Future	4000.8200	4.0008	4030.2900	4.0303	0.737	0.0000	0.0000
2024/03/06	2032	02/05/2024	11.81 Put	Bond Future	196.3900	0.1964	186.1500	0.1862	5.214	0.0000	0.0000
2024/03/06	2032	02/05/2024	11.21 Call	Bond Future	1788.2600	1.7883	1804.8600	1.8049	0.928	0.0000	0.0000
2024/03/06	2032	02/05/2024	11.21 Put	Bond Future	702.1300	0.7021	679.0200	0.6790	3.291	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.57 Put	Bond Future	2270.4000	2.2704	2233.1600	2.2332	1.640	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.57 Call	Bond Future	326.7600	0.3268	329.2300	0.3292	0.756	0.0000	0.0000
2024/03/06	2032	02/05/2024	11.28 Call	Bond Future	2017.9500	2.0180	2036.3200	2.0363	0.910	0.0000	0.0000
2024/03/06	2032	02/05/2024	11.28 Put	Bond Future	608.7100	0.6087	587.3700	0.5874	3.506	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.30 Put	Bond Future	3365.3700	3.3654	3325.9000	3.3259	1.173	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.30 Call	Bond Future	101.5700	0.1016	101.8100	0.1018	0.236	0.0000	0.0000
2024/03/06	2032	02/05/2024		Bond Future	10.9772	86.6535	10.9688	86.6932	0.077	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.55 Call	Bond Future	302.5800	0.3026	304.8000	0.3048	0.734	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.55 Put	Bond Future	2343.1400	2.3431	2305.6500	2.3057	1.600	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.56 Call	Bond Future	314.4600	0.3145	316.8000	0.3168	0.744	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.56 Put	Bond Future	2306.5500	2.3066	2269.1800	2.2692	1.620	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.54 Call	Bond Future	290.9100	0.2909	293.0000	0.2930	0.718	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.54 Put	Bond Future	2379.9900	2.3800	2342.3700	2.3424	1.581	0.0000	0.0000
2024/03/06	2032	02/05/2024	13.35 Call	Bond Future	10282.5300	10.2825	10321.8000	10.3218	0.382	0.0000	0.0000
2024/03/06	2032	02/05/2024	13.35 Put	Bond Future	3.9600	0.0040	3.5200	0.0035	11.111	0.0000	0.0000
2024/03/06	2032	02/05/2024	11.35 Put	Bond Future	526.7500	0.5268	507.1400	0.5071	3.723	0.0000	0.0000
2024/03/06	2032	02/05/2024	11.35 Call	Bond Future	2257.5000	2.2575	2277.6000	2.2776	0.890	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.65 Put	Bond Future	1993.5500	1.9936	1957.4900	1.9575	1.809	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.65 Call	Bond Future	436.2100	0.4362	439.8600	0.4399	0.837	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.36 Put	Bond Future	3103.8000	3.1038	3064.6200	3.0646	1.262	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.36 Call	Bond Future	135.5700	0.1356	136.1000	0.1361	0.391	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.86 Put	Bond Future	1381.0400	1.3810	1349.1300	1.3491	2.311	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.86 Call	Bond Future	827.3400	0.8273	835.1400	0.8351	0.943	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	
2024/03/06	2032	02/05/2024	12.90 Call	Bond Future	8475.2000	8.4752	8513.4000	8.5134	0.451	0.0000	0.0000
2024/03/06	2032	02/05/2024	12.90 Put	Bond Future	16.8600	0.0169	15.3500	0.0154	8.956	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.59 Put	Bond Future	2199.0500	2.1991	2162.0800	2.1621	1.681	0.0000	0.0000
2024/03/06	2032	02/05/2024	10.59 Call	Bond Future	352.1900	0.3522	354.9300	0.3549	0.778	0.0000	0.0000
2024/03/06	2032	02/05/2024	11.09 Put	Bond Future	892.3200	0.8923	866.1000	0.8661	2.938	0.0000	0.0000
2024/03/06	2032	02/05/2024	11.09 Call	Bond Future	1420.8100	1.4208	1434.3000	1.4343	0.949	0.0000	0.0000
2024/03/06	2032	02/05/2024	13.18 Call	Bond Future	9604.9300	9.6049	9643.8900	9.6439	0.406	0.0000	0.0000
2024/03/06	2032	02/05/2024	13.18 Put	Bond Future	7.3000	0.0073	6.5500	0.0066	10.274	0.0000	0.0000
2024/03/06	2032	01/08/2024	11.14 Call	Bond Future	2119.6900	2.1197	2135.0200	2.1350	0.723	0.0000	0.0000
2024/03/06	2032	01/08/2024	11.14 Put	Bond Future	1801.8000	1.8018	1776.4900	1.7765	1.405	0.0000	0.0000
2024/03/06	2032	01/08/2024	11.15 Call	Bond Future	2145.3100	2.1453	2160.7900	2.1608	0.722	0.0000	0.0000
2024/03/06	2032	01/08/2024	11.15 Put	Bond Future	1781.7400	1.7817	1756.5800	1.7566	1.412	0.0000	0.0000
2024/03/06	2032	01/08/2024	11.13 Call	Bond Future	2094.0000	2.0940	2109.1800	2.1092	0.725	0.0000	0.0000
2024/03/06	2032	01/08/2024	11.13 Put	Bond Future	1821.8200	1.8218	1796.3600	1.7964	1.398	0.0000	0.0000
2024/03/06	2032	01/08/2024		Bond Future	11.0706	88.5566	11.0618	88.5972	0.080	0.0000	0.0000
2024/03/06	2032	07/11/2024		Bond Future	11.1837	86.4705	11.1742	86.5129	0.085	0.0000	0.0000
2024/03/06	2032	07/11/2024	13.36 Call	Bond Future	9433.6900	9.4337	9469.0300	9.4690	0.375	0.0000	0.0000
2024/03/06	2032	07/11/2024	13.36 Put	Bond Future	388.6600	0.3887	381.6100	0.3816	1.814	0.0000	0.0000
2024/03/06	2032	07/11/2024	11.64 Put	Bond Future	1725.0000	1.7250	1704.5600	1.7046	1.185	0.0000	0.0000
2024/03/06	2032	07/11/2024	11.64 Call	Bond Future	3731.7000	3.7317	3753.6500	3.7537	0.588	0.0000	0.0000
2024/03/06	2032	07/11/2024	11.48 Call	Bond Future	3281.9100	3.2819	3302.0900	3.3021	0.615	0.0000	0.0000
2024/03/06	2032	07/11/2024	11.48 Put	Bond Future	1971.8300	1.9718	1949.6200	1.9496	1.126	0.0000	0.0000
2024/03/06	2032	07/11/2024	11.49 Call	Bond Future	3309.2000	3.3092	3329.4900	3.3295	0.613	0.0000	0.0000
2024/03/06	2032	07/11/2024	11.49 Put	Bond Future	1955.3700	1.9554	1933.2700	1.9333	1.130	0.0000	0.0000
2024/03/06	2032	07/11/2024	11.47 Call	Bond Future	3254.7100	3.2547	3274.7800	3.2748	0.617	0.0000	0.0000
2024/03/06	2032	07/11/2024	11.47 Put	Bond Future	1988.4200	1.9884	1966.1000	1.9661	1.122	0.0000	0.0000
2024/03/06	2032	06/02/2025		Bond Future	11.3080	88.3131	11.2978	88.3575	0.090	0.0000	0.0000
2024/03/06	2032	06/02/2025	11.72 Call	Bond Future	3611.6700	3.6117	3635.4900	3.6355	0.660	0.0000	0.0000
2024/03/06	2032	06/02/2025	11.72 Put	Bond Future	1846.3400	1.8463	1825.7700	1.8258	1.114	0.0000	0.0000
2024/03/06	2032	08/05/2025		Bond Future	11.4541	85.9716	11.4431	86.0182	0.096	0.0000	0.0000
2024/03/06	2032	08/05/2025	10.91 Call	Bond Future	1729.4400	1.7294	1744.2700	1.7443	0.858	0.0000	0.0000
2024/03/06	2032	08/05/2025	10.91 Put	Bond Future	4062.6600	4.0627	4030.9100	4.0309	0.782	0.0000	0.0000
2024/03/06	2033	02/05/2024		Bond Future	121.1973	121.1973	121.1599	121.1599	0.031	0.0000	0.0000
2024/03/06	2033	01/08/2024		Bond Future	123.8885	123.8885	123.8504	123.8504	0.031	0.0000	0.0000
2024/03/06	2033	07/11/2024		Bond Future	125.3375	125.3375	125.2996	125.2996	0.030	0.0000	0.0000
2024/03/06	2033	06/02/2025		Bond Future	128.0406	128.0406	128.0033	128.0033	0.029	0.0000	0.0000
2024/03/06	2033	06/02/2025	124.94 Call	Bond Future	3100.5500	3.1006	3063.2900	3.0633	1.202	0.0000	0.0000
2024/03/06	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	
2024/03/06	2033	08/05/2025		Bond Future	129.1918	129.1918	129.1555	129.1555	0.028	0.0000	0.0000
2024/03/06	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	2033	08/05/2025	130.62 Put	Bond Future	1428.2400	1.4282	1464.4800	1.4645	2.537	0.0000	0.0000
2024/03/06	2037	02/05/2024		Bond Future	12.1580	78.8404	12.1489	78.8885	0.075	0.0000	0.0000
2024/03/06	2037	02/05/2024	11.44 Call	Bond Future	196.9100	0.1969	197.0900	0.1971	0.091	0.0000	0.0000
2024/03/06	2037	02/05/2024	11.44 Put	Bond Future	4126.0300	4.1260	4078.1700	4.0782	1.160	0.0000	0.0000
2024/03/06	2037	02/05/2024	11.45 Call	Bond Future	204.4800	0.2045	204.7100	0.2047	0.112	0.0000	0.0000
2024/03/06	2037	02/05/2024	11.45 Put	Bond Future	4076.9000	4.0769	4029.0900	4.0291	1.173	0.0000	0.0000
2024/03/06	2037	02/05/2024	11.43 Call	Bond Future	189.5500	0.1896	189.6800	0.1897	0.069	0.0000	0.0000
2024/03/06	2037	02/05/2024	11.43 Put	Bond Future	4175.4200	4.1754	4127.5100	4.1275	1.147	0.0000	0.0000
2024/03/06	2037	01/08/2024		Bond Future	12.2780	76.3158	12.2686	76.3650	0.077	0.0000	0.0000
2024/03/06	2037	01/08/2024	12.10 Call	Bond Future	1885.7100	1.8857	1900.2700	1.9003	0.772	0.0000	0.0000
2024/03/06	2037	01/08/2024	12.10 Put	Bond Future	2816.5700	2.8166	2781.9800	2.7820	1.228	0.0000	0.0000
2024/03/06	2037	01/08/2024	12.11 Call	Bond Future	1911.1300	1.9111	1925.8500	1.9259	0.770	0.0000	0.0000
2024/03/06	2037	01/08/2024	12.11 Put	Bond Future	2789.2700	2.7893	2754.8400	2.7548	1.234	0.0000	0.0000
2024/03/06	2037	01/08/2024	12.09 Call	Bond Future	1860.6700	1.8607	1875.0600	1.8751	0.773	0.0000	0.0000
2024/03/06	2037	01/08/2024	12.09 Put	Bond Future	2844.3000	2.8443	2809.5400	2.8095	1.222	0.0000	0.0000
2024/03/06	2037	01/08/2024	13.82 Call	Bond Future	7857.7500	7.8578	7896.1900	7.8962	0.489	0.0000	0.0000
2024/03/06	2037	01/08/2024	13.82 Put	Bond Future	440.3800	0.4404	429.6700	0.4297	2.432	0.0000	0.0000
2024/03/06	2037	01/08/2024	13.17 Call	Bond Future	5346.4200	5.3464	5377.6100	5.3776	0.583	0.0000	0.0000
2024/03/06	2037	01/08/2024	13.17 Put	Bond Future	920.4900	0.9205	902.5300	0.9025	1.951	0.0000	0.0000
2024/03/06	2037	07/11/2024		Bond Future	12.4085	78.1087	12.3984	78.1597	0.081	0.0000	0.0000
2024/03/06	2037	07/11/2024	12.58 Call	Bond Future	3657.1900	3.6572	3679.5600	3.6796	0.612	0.0000	0.0000
2024/03/06	2037	07/11/2024	12.58 Put	Bond Future	2791.7500	2.7918	2763.0700	2.7631	1.027	0.0000	0.0000
2024/03/06	2037	07/11/2024	12.59 Call	Bond Future	3686.6600	3.6867	3709.1500	3.7092	0.610	0.0000	0.0000
2024/03/06	2037	07/11/2024	12.59 Put	Bond Future	2771.2100	2.7712	2742.6500	2.7427	1.031	0.0000	0.0000
2024/03/06	2037	07/11/2024	12.57 Call	Bond Future	3627.8200	3.6278	3650.0600	3.6501	0.613	0.0000	0.0000
2024/03/06	2037	07/11/2024	12.57 Put	Bond Future	2812.4300	2.8124	2783.6200	2.7836	1.024	0.0000	0.0000
2024/03/06	2037	06/02/2025		Bond Future	12.5470	75.5127	12.5363	75.5657	0.085	0.0000	0.0000
2024/03/06	2037	06/02/2025	12.76 Call	Bond Future	3728.0000	3.7280	3753.8400	3.7538	0.693	0.0000	0.0000
2024/03/06	2037	06/02/2025	12.76 Put	Bond Future	2676.0200	2.6760	2648.8100	2.6488	1.017	0.0000	0.0000
2024/03/06	2037	08/05/2025		Bond Future	12.7073	77.0691	12.6960	77.1244	0.089	0.0000	0.0000
2024/03/06	2037	08/05/2025	12.25 Call	Bond Future	2436.2900	2.4363	2455.5500	2.4556	0.791	0.0000	0.0000
2024/03/06	2037	08/05/2025	12.25 Put	Bond Future	4718.9800	4.7190	4682.9600	4.6830	0.763	0.0000	0.0000
2024/03/06	2038	02/05/2024		Bond Future	131.8671	131.8671	131.8285	131.8285	0.029	0.0000	0.0000
2024/03/06	2038	01/08/2024		Bond Future	132.7337	132.7337	132.6943	132.6943	0.030	0.0000	0.0000
2024/03/06	2038	07/11/2024		Bond Future	135.8873	135.8873	135.8481	135.8481	0.029	0.0000	0.0000
2024/03/06	2038	06/02/2025		Bond Future	136.7042	136.7042	136.6659	136.6659	0.028	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	
2024/03/06	2038	06/02/2025	135.23 Call	Bond Future	1474.1700	1.4742	1435.8600	1.4359	2.599	0.0000	0.0000
2024/03/06	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	2038	08/05/2025		Bond Future	139.5636	139.5636	139.5264	139.5264	0.027	0.0000	0.0000
2024/03/06	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	2038	08/05/2025	139.68 Put	Bond Future	116.4200	0.1164	153.6400	0.1536	31.970	0.0000	0.0000
2024/03/06	2040	02/05/2024	11.61 Call	Bond Future	115.1400	0.1151	114.8100	0.1148	0.287	0.0000	0.0000
2024/03/06	2040	02/05/2024	11.61 Put	Bond Future	5241.5000	5.2415	5189.9000	5.1899	0.984	0.0000	0.0000
2024/03/06	2040	02/05/2024	11.62 Call	Bond Future	120.2000	0.1202	119.8800	0.1199	0.266	0.0000	0.0000
2024/03/06	2040	02/05/2024	11.62 Put	Bond Future	5185.4500	5.1855	5133.8600	5.1339	0.995	0.0000	0.0000
2024/03/06	2040	02/05/2024	11.60 Call	Bond Future	110.2600	0.1103	109.9100	0.1099	0.317	0.0000	0.0000
2024/03/06	2040	02/05/2024	11.60 Put	Bond Future	5297.8100	5.2978	5246.1900	5.2462	0.974	0.0000	0.0000
2024/03/06	2040	02/05/2024		Bond Future	12.4915	78.5675	12.4822	78.6188	0.074	0.0000	0.0000
2024/03/06	2040	01/08/2024		Bond Future	12.6170	75.7866	12.6073	75.8390	0.076	0.0000	0.0000
2024/03/06	2040	01/08/2024	12.33 Call	Bond Future	1755.1000	1.7551	1768.8900	1.7689	0.786	0.0000	0.0000
2024/03/06	2040	01/08/2024	12.33 Put	Bond Future	3339.3000	3.3393	3300.6400	3.3006	1.158	0.0000	0.0000
2024/03/06	2040	01/08/2024	12.34 Call	Bond Future	1779.9000	1.7799	1793.8600	1.7939	0.784	0.0000	0.0000
2024/03/06	2040	01/08/2024	12.34 Put	Bond Future	3308.0400	3.3080	3269.5500	3.2696	1.164	0.0000	0.0000
2024/03/06	2040	01/08/2024	12.32 Call	Bond Future	1730.6600	1.7307	1744.2900	1.7443	0.788	0.0000	0.0000
2024/03/06	2040	01/08/2024	12.32 Put	Bond Future	3370.9900	3.3710	3332.1700	3.3322	1.152	0.0000	0.0000
2024/03/06	2040	07/11/2024		Bond Future	12.7527	77.5669	12.7426	77.6213	0.080	0.0000	0.0000
2024/03/06	2040	07/11/2024	12.85 Call	Bond Future	3682.5200	3.6825	3705.3800	3.7054	0.621	0.0000	0.0000
2024/03/06	2040	07/11/2024	12.85 Put	Bond Future	3166.4400	3.1664	3134.9000	3.1349	0.996	0.0000	0.0000
2024/03/06	2040	07/11/2024	12.86 Call	Bond Future	3712.5900	3.7126	3735.5900	3.7356	0.620	0.0000	0.0000
2024/03/06	2040	07/11/2024	12.86 Put	Bond Future	3143.7600	3.1438	3112.3600	3.1124	0.999	0.0000	0.0000
2024/03/06	2040	07/11/2024	12.84 Call	Bond Future	3652.5300	3.6525	3675.2700	3.6753	0.623	0.0000	0.0000
2024/03/06	2040	07/11/2024	12.84 Put	Bond Future	3189.2600	3.1893	3157.6000	3.1576	0.993	0.0000	0.0000
2024/03/06	2040	06/02/2025		Bond Future	12.8958	74.7084	12.8850	74.7649	0.084	0.0000	0.0000
2024/03/06	2040	06/02/2025	12.95 Call	Bond Future	3502.9700	3.5030	3528.3300	3.5283	0.724	0.0000	0.0000
2024/03/06	2040	06/02/2025	12.95 Put	Bond Future	3219.9100	3.2199	3188.8200	3.1888	0.966	0.0000	0.0000
2024/03/06	2040	08/05/2025		Bond Future	13.0591	76.2476	13.0477	76.3064	0.088	0.0000	0.0000
2024/03/06	2040	08/05/2025	12.63 Call	Bond Future	2699.1600	2.6992	2720.1600	2.7202	0.778	0.0000	0.0000
2024/03/06	2040	08/05/2025	12.63 Put	Bond Future	4951.0600	4.9511	4913.3200	4.9133	0.762	0.0000	0.0000
2024/03/06	2044	02/05/2024	12.50 Call	Bond Future	1312.5500	1.3126	1309.3900	1.3094	0.241	0.0000	0.0000
2024/03/06	2044	02/05/2024	12.50 Put	Bond Future	1837.7200	1.8377	1812.2000	1.8122	1.389	0.0000	0.0000
2024/03/06	2044	02/05/2024	12.75 Call	Bond Future	2063.2900	2.0633	2063.0800	2.0631	0.010	0.0000	0.0000
2024/03/06	2044	02/05/2024	12.75 Put	Bond Future	1210.7000	1.2107	1188.1300	1.1881	1.864	0.0000	0.0000
2024/03/06	2044	02/05/2024	13.00 Call	Bond Future	2960.5300	2.9605	2964.2000	2.9642	0.124	0.0000	0.0000
2024/03/06	2044	02/05/2024	13.00 Put	Bond Future	773.5000	0.7735	754.8100	0.7548	2.416	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	
2024/03/06	2044	02/05/2024		Bond Future	12.5944	74.5151	12.5903	74.5374	0.032	0.0000	0.0000
2024/03/06	2044	02/05/2024	11.66 Call	Bond Future	97.4500	0.0975	95.1000	0.0951	2.411	0.0000	0.0000
2024/03/06	2044	02/05/2024	11.66 Put	Bond Future	5592.7100	5.5927	5568.0000	5.5680	0.442	0.0000	0.0000
2024/03/06	2044	02/05/2024	11.67 Call	Bond Future	101.8700	0.1019	99.4600	0.0995	2.366	0.0000	0.0000
2024/03/06	2044	02/05/2024	11.67 Put	Bond Future	5534.6900	5.5347	5509.9200	5.5099	0.448	0.0000	0.0000
2024/03/06	2044	02/05/2024	11.65 Call	Bond Future	93.1800	0.0932	90.8900	0.0909	2.458	0.0000	0.0000
2024/03/06	2044	02/05/2024	11.65 Put	Bond Future	5650.9600	5.6510	5626.3100	5.6263	0.436	0.0000	0.0000
2024/03/06	2044	01/08/2024		Bond Future	12.7165	71.7703	12.7123	71.7932	0.033	0.0000	0.0000
2024/03/06	2044	01/08/2024	12.29 Call	Bond Future	1397.2800	1.3973	1398.1000	1.3981	0.059	0.0000	0.0000
2024/03/06	2044	01/08/2024	12.29 Put	Bond Future	3781.4400	3.7814	3759.3600	3.7594	0.584	0.0000	0.0000
2024/03/06	2044	01/08/2024	12.30 Call	Bond Future	1419.3100	1.4193	1420.1800	1.4202	0.061	0.0000	0.0000
2024/03/06	2044	01/08/2024	12.30 Put	Bond Future	3746.0600	3.7461	3724.0300	3.7240	0.588	0.0000	0.0000
2024/03/06	2044	01/08/2024	12.28 Call	Bond Future	1375.4400	1.3754	1376.2100	1.3762	0.056	0.0000	0.0000
2024/03/06	2044	01/08/2024	12.28 Put	Bond Future	3817.0700	3.8171	3794.9400	3.7949	0.580	0.0000	0.0000
2024/03/06	2044	07/11/2024	12.91 Call	Bond Future	3635.1100	3.6351	3641.1000	3.6411	0.165	0.0000	0.0000
2024/03/06	2044	07/11/2024	12.91 Put	Bond Future	3306.0100	3.3060	3287.8800	3.2879	0.548	0.0000	0.0000
2024/03/06	2044	07/11/2024	12.92 Call	Bond Future	3664.8100	3.6648	3670.8600	3.6709	0.165	0.0000	0.0000
2024/03/06	2044	07/11/2024	12.92 Put	Bond Future	3282.7100	3.2827	3264.6400	3.2646	0.550	0.0000	0.0000
2024/03/06	2044	07/11/2024	12.90 Call	Bond Future	3605.4900	3.6055	3611.4300	3.6114	0.165	0.0000	0.0000
2024/03/06	2044	07/11/2024	12.90 Put	Bond Future	3329.4600	3.3295	3311.2800	3.3113	0.546	0.0000	0.0000
2024/03/06	2044	07/11/2024		Bond Future	12.8482	73.4562	12.8437	73.4803	0.035	0.0000	0.0000
2024/03/06	2044	06/02/2025		Bond Future	12.9863	70.6354	12.9815	70.6609	0.037	0.0000	0.0000
2024/03/06	2044	06/02/2025	13.02 Call	Bond Future	3409.3000	3.4093	3417.9700	3.4180	0.254	0.0000	0.0000
2024/03/06	2044	06/02/2025	13.02 Put	Bond Future	3232.9800	3.2330	3216.1400	3.2161	0.521	0.0000	0.0000
2024/03/06	2044	08/05/2025		Bond Future	13.1433	72.0904	13.1380	72.1175	0.040	0.0000	0.0000
2024/03/06	2044	08/05/2025	12.72 Call	Bond Future	2766.9200	2.7669	2774.3600	2.7744	0.269	0.0000	0.0000
2024/03/06	2044	08/05/2025	12.72 Put	Bond Future	5001.3300	5.0013	4981.6700	4.9817	0.393	0.0000	0.0000
2024/03/06	2046	02/05/2024		Bond Future	113.0006	113.0006	112.9667	112.9667	0.030	0.0000	0.0000
2024/03/06	2046	01/08/2024		Bond Future	115.5098	115.5098	115.4752	115.4752	0.030	0.0000	0.0000
2024/03/06	2046	07/11/2024		Bond Future	116.0574	116.0574	116.0229	116.0229	0.030	0.0000	0.0000
2024/03/06	2046	06/02/2025		Bond Future	118.5592	118.5592	118.5255	118.5255	0.028	0.0000	0.0000
2024/03/06	2046	06/02/2025	114.01 Call	Bond Future	4549.2100	4.5492	4515.5400	4.5155	0.740	0.0000	0.0000
2024/03/06	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	2046	08/05/2025		Bond Future	118.7944	118.7944	118.7617	118.7617	0.027	0.0000	0.0000
2024/03/06	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	2046	08/05/2025	121.97 Put	Bond Future	3175.6500	3.1757	3208.2900	3.2083	1.028	0.0000	0.0000
2024/03/06	2050	02/05/2024		Bond Future	114.3727	114.3727	114.3393	114.3393	0.029	0.0000	0.0000
2024/03/06	2050	01/08/2024		Bond Future	114.6161	114.6161	114.5820	114.5820	0.030	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	
2024/03/06	2050	07/11/2024		Bond Future	117.3391	117.3391	117.3054	117.3054	0.029	0.0000	0.0000
2024/03/06	2050	06/02/2025		Bond Future	117.5139	117.5139	117.4806	117.4806	0.028	0.0000	0.0000
2024/03/06	2050	06/02/2025	115.60 Call	Bond Future	1913.8900	1.9139	1880.6400	1.8806	1.737	0.0000	0.0000
2024/03/06	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	2050	08/05/2025		Bond Future	119.9712	119.9712	119.9390	119.9390	0.027	0.0000	0.0000
2024/03/06	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	2050	08/05/2025	121.16 Put	Bond Future	1188.7600	1.1888	1221.0200	1.2210	2.714	0.0000	0.0000
2024/03/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	AL37	02/05/2024		Index Future	952.9820	952.9820	953.1660	953.1660	0.019	0.0000	0.0000
2024/03/06	AL37	01/08/2024		Index Future	973.9120	973.9120	974.1010	974.1010	0.019	0.0000	0.0000
2024/03/06	AL37	07/11/2024		Index Future	996.8200	996.8200	997.0160	997.0160	0.020	0.0000	0.0000
2024/03/06	AL37	06/02/2025		Index Future	1018.1140	1018.1140	1018.3170	1018.3170	0.020	0.0000	0.0000
2024/03/06	AL37	08/05/2025		Index Future	1039.2380	1039.2380	1039.4510	1039.4510	0.020	0.0000	0.0000
2024/03/06	AL7T	02/05/2024		Index Future	1103.8140	1103.8140	1103.8810	1103.8810	0.006	0.0000	0.0000
2024/03/06	AL7T	01/08/2024		Index Future	1128.0570	1128.0570	1128.1260	1128.1260	0.006	0.0000	0.0000
2024/03/06	AL7T	07/11/2024		Index Future	1154.5910	1154.5910	1154.6650	1154.6650	0.006	0.0000	0.0000
2024/03/06	AL7T	06/02/2025		Index Future	1179.2550	1179.2550	1179.3340	1179.3340	0.007	0.0000	0.0000
2024/03/06	AL7T	08/05/2025		Index Future	1203.7230	1203.7230	1203.8100	1203.8100	0.007	0.0000	0.0000
2024/03/06	ALBI	02/05/2024		Index Future	956.4530	956.4530	956.6290	956.6290	0.018	0.0000	0.0000
2024/03/06	ALBI	01/08/2024		Index Future	977.4600	977.4600	977.6400	977.6400	0.018	0.0000	0.0000
2024/03/06	ALBI	07/11/2024		Index Future	1000.4510	1000.4510	1000.6380	1000.6380	0.019	0.0000	0.0000
2024/03/06	ALBI	06/02/2025		Index Future	1021.8220	1021.8220	1022.0170	1022.0170	0.019	0.0000	0.0000
2024/03/06	ALBI	08/05/2025		Index Future	1043.0240	1043.0240	1043.2270	1043.2270	0.019	0.0000	0.0000
2024/03/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	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	
2024/03/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/06	ES33	02/05/2024		Bond Future	12.5623	73.6486	12.6652	73.2008	0.819	0.0000	0.0000
2024/03/06	ES33	01/08/2024		Bond Future	12.7058	75.2840	12.8133	74.8263	0.846	0.0000	0.0000
2024/03/06	ES33	07/11/2024		Bond Future	12.8785	73.2694	12.9910	72.8015	0.874	0.0000	0.0000
2024/03/06	ES33	06/02/2025		Bond Future	13.0632	74.8472	13.1808	74.3702	0.901	0.0000	0.0000
2024/03/06	ES33	06/02/2025	13.34 Call	Bond Future	1115.6200	1.1156	638.5800	0.6386	42.760	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	
2024/03/06	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	ES33	08/05/2025		Bond Future	13.2650	72.6069	13.3880	72.1209	0.927	0.0000	0.0000
2024/03/06	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	ES33	08/05/2025	12.73 Put	Bond Future	2165.1200	2.1651	2651.0800	2.6511	22.445	0.0000	0.0000
2024/03/06	ES42	02/05/2024		Bond Future	13.1319	68.5872	13.1272	68.6110	0.036	0.0000	0.0000
2024/03/06	ES42	01/08/2024		Bond Future	13.2684	70.1100	13.2635	70.1345	0.037	0.0000	0.0000
2024/03/06	ES42	07/11/2024		Bond Future	13.4283	67.5067	13.4230	67.5324	0.039	0.0000	0.0000
2024/03/06	ES42	06/02/2025		Bond Future	13.5903	68.9583	13.5846	68.9854	0.042	0.0000	0.0000
2024/03/06	ES42	06/02/2025	13.71 Call	Bond Future	564.8500	0.5649	591.9500	0.5920	4.798	0.0000	0.0000
2024/03/06	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	ES42	08/05/2025		Bond Future	13.7722	66.1283	13.7660	66.1570	0.045	0.0000	0.0000
2024/03/06	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	ES42	08/05/2025	13.25 Put	Bond Future	2502.6000	2.5026	2473.8600	2.4739	1.148	0.0000	0.0000
2024/03/06	GOVI	02/05/2024		GOVI	942.5540	942.5540	942.8070	942.8070	0.027	0.0000	0.0000
2024/03/06	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	GOVI	02/05/2024	950.98 Put	GOVI	84260.0000	8.4260	81730.0000	8.1730	3.003	0.0000	0.0000
2024/03/06	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	GOVI	02/05/2024	950.99 Put	GOVI	84360.0000	8.4360	81830.0000	8.1830	2.999	0.0000	0.0000
2024/03/06	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	GOVI	02/05/2024	950.97 Put	GOVI	84160.0000	8.4160	81630.0000	8.1630	3.006	0.0000	0.0000
2024/03/06	GOVI	01/08/2024	943.38 Call	GOVI	198750.0000	19.8750	201340.0000	20.1340	1.303	0.0000	0.0000
2024/03/06	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	GOVI	01/08/2024	943.39 Call	GOVI	198650.0000	19.8650	201240.0000	20.1240	1.304	0.0000	0.0000
2024/03/06	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	GOVI	01/08/2024	943.37 Call	GOVI	198850.0000	19.8850	201440.0000	20.1440	1.302	0.0000	0.0000
2024/03/06	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	GOVI	01/08/2024		GOVI	963.2550	963.2550	963.5140	963.5140	0.027	0.0000	0.0000
2024/03/06	GOVI	07/11/2024		GOVI	985.9130	985.9130	986.1800	986.1800	0.027	0.0000	0.0000
2024/03/06	GOVI	07/11/2024	948.79 Call	GOVI	371230.0000	37.1230	373900.0000	37.3900	0.719	0.0000	0.0000
2024/03/06	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	GOVI	07/11/2024	948.80 Call	GOVI	371130.0000	37.1130	373800.0000	37.3800	0.719	0.0000	0.0000
2024/03/06	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	GOVI	07/11/2024	948.78 Call	GOVI	371330.0000	37.1330	374000.0000	37.4000	0.719	0.0000	0.0000
2024/03/06	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	GOVI	06/02/2025		GOVI	1006.9730	1006.9730	1007.2500	1007.2500	0.028	0.0000	0.0000
2024/03/06	GOVI	06/02/2025	972.00 Call	GOVI	349730.0000	34.9730	352500.0000	35.2500	0.792	0.0000	0.0000
2024/03/06	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	GOVI	08/05/2025		GOVI	1027.8670	1027.8670	1028.1540	1028.1540	0.028	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/06	GOVI	08/05/2025	1,022. Call 00	GOVI	58670.0000	5.8670	61540.0000	6.1540	4.892	0.0000	0.0000
2024/03/06	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/03/06	IGOV	02/05/2024		Index Future	346.7100	346.7100	346.6740	346.6740	0.010	0.0000	0.0000
2024/03/06	IGOV	01/08/2024		Index Future	354.4080	354.4080	354.3720	354.3720	0.010	0.0000	0.0000
2024/03/06	IGOV	07/11/2024		Index Future	362.8330	362.8330	362.7970	362.7970	0.010	0.0000	0.0000
2024/03/06	IGOV	06/02/2025		Index Future	370.6640	370.6640	370.6290	370.6290	0.009	0.0000	0.0000
2024/03/06	IGOV	08/05/2025		Index Future	378.4340	378.4340	378.3990	378.3990	0.009	0.0000	0.0000
2024/03/06	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/03/06	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/03/06	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/03/06	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/03/06	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/03/06	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/03/06	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/03/06	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/03/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/03/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/03/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/03/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/03/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/03/06	JBAF	21/02/2024		Jibar Tradeable Future	8.3560	8.3560	8.3560	91.6440	0.000	0.0000	0.0000
2024/03/06	JBAF	20/03/2024		Jibar Tradeable Future	8.3700	91.6300	8.3680	91.6320	0.024	0.0000	0.0000
2024/03/06	JBAF	17/04/2024		Jibar Tradeable Future	8.3400	91.6600	8.3380	91.6620	0.024	0.0000	0.0000
2024/03/06	JBAF	15/05/2024		Jibar Tradeable Future	8.3700	91.6300	8.3680	91.6320	0.024	0.0000	0.0000
2024/03/06	JBAF	19/06/2024		Jibar Tradeable Future	8.3000	91.7000	8.2980	91.7020	0.024	0.0000	0.0000
2024/03/06	JBAF	17/07/2024		Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000
2024/03/06	JBAF	21/08/2024		Jibar Tradeable Future	8.2900	91.7100	8.2900	91.7100	0.000	0.0000	0.0000
2024/03/06	JBAF	18/09/2024		Jibar Tradeable Future	8.2000	91.8000	8.2000	91.8000	0.000	0.0000	0.0000
2024/03/06	JBAF	18/12/2024		Jibar Tradeable Future	7.9300	92.0700	7.9280	92.0720	0.025	0.0000	0.0000
2024/03/06	JBAF	19/03/2025		Jibar Tradeable Future	7.8200	92.1800	7.8200	92.1800	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	
2024/03/06	JBAF	18/06/2025		Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000
2024/03/06	JBAF	17/09/2025		Jibar Tradeable Future	7.7300	92.2700	7.7280	92.2720	0.026	0.0000	0.0000
2024/03/06	JBAF	17/12/2025		Jibar Tradeable Future	7.7900	92.2100	7.7880	92.2120	0.026	0.0000	0.0000
2024/03/06	R035	02/05/2024		Bond Future	11.7383	84.3382	11.7296	84.3837	0.073	0.0000	0.0000
2024/03/06	R035	02/05/2024	11.20 Call	Bond Future	358.6100	0.3586	359.6900	0.3597	0.301	0.0000	0.0000
2024/03/06	R035	02/05/2024	11.20 Put	Bond Future	3277.2700	3.2773	3232.7600	3.2328	1.358	0.0000	0.0000
2024/03/06	R035	02/05/2024	11.21 Call	Bond Future	370.4700	0.3705	371.6500	0.3717	0.319	0.0000	0.0000
2024/03/06	R035	02/05/2024	11.21 Put	Bond Future	3233.6200	3.2336	3189.2100	3.1892	1.373	0.0000	0.0000
2024/03/06	R035	02/05/2024	11.19 Call	Bond Future	347.0200	0.3470	348.0000	0.3480	0.282	0.0000	0.0000
2024/03/06	R035	02/05/2024	11.19 Put	Bond Future	3321.2500	3.3213	3276.6400	3.2766	1.343	0.0000	0.0000
2024/03/06	R035	01/08/2024		Bond Future	11.8431	86.1904	11.8342	86.2371	0.076	0.0000	0.0000
2024/03/06	R035	01/08/2024	11.80 Call	Bond Future	2206.9900	2.2070	2222.5200	2.2225	0.704	0.0000	0.0000
2024/03/06	R035	01/08/2024	11.80 Put	Bond Future	2431.4400	2.4314	2400.3100	2.4003	1.280	0.0000	0.0000
2024/03/06	R035	01/08/2024	11.81 Call	Bond Future	2234.5000	2.2345	2250.1800	2.2502	0.702	0.0000	0.0000
2024/03/06	R035	01/08/2024	11.81 Put	Bond Future	2406.8300	2.4068	2375.8500	2.3759	1.287	0.0000	0.0000
2024/03/06	R035	01/08/2024	11.79 Call	Bond Future	2179.4300	2.1794	2194.8000	2.1948	0.705	0.0000	0.0000
2024/03/06	R035	01/08/2024	11.79 Put	Bond Future	2456.0400	2.4560	2424.7500	2.4248	1.274	0.0000	0.0000
2024/03/06	R035	07/11/2024		Bond Future	11.9722	83.7006	11.9627	83.7491	0.080	0.0000	0.0000
2024/03/06	R035	07/11/2024	12.18 Call	Bond Future	3778.1600	3.7782	3799.4200	3.7994	0.563	0.0000	0.0000
2024/03/06	R035	07/11/2024	12.18 Put	Bond Future	2731.1200	2.7311	2703.8600	2.7039	0.998	0.0000	0.0000
2024/03/06	R035	07/11/2024	12.19 Call	Bond Future	3807.7600	3.8078	3829.1400	3.8291	0.561	0.0000	0.0000
2024/03/06	R035	07/11/2024	12.19 Put	Bond Future	2710.8000	2.7108	2683.6600	2.6837	1.001	0.0000	0.0000
2024/03/06	R035	07/11/2024	12.17 Call	Bond Future	3748.3800	3.7484	3769.5300	3.7695	0.564	0.0000	0.0000
2024/03/06	R035	07/11/2024	12.17 Put	Bond Future	2751.3000	2.7513	2723.9300	2.7239	0.995	0.0000	0.0000
2024/03/06	R035	06/02/2025		Bond Future	12.1119	85.4848	12.1017	85.5353	0.084	0.0000	0.0000
2024/03/06	R035	06/02/2025	12.41 Call	Bond Future	3924.6100	3.9246	3950.0200	3.9500	0.647	0.0000	0.0000
2024/03/06	R035	06/02/2025	12.41 Put	Bond Future	2460.9200	2.4609	2435.8000	2.4358	1.021	0.0000	0.0000
2024/03/06	R035	08/05/2025		Bond Future	12.2623	82.7358	12.2514	82.7886	0.089	0.0000	0.0000
2024/03/06	R035	08/05/2025	11.78 Call	Bond Future	2360.7100	2.3607	2378.5800	2.3786	0.757	0.0000	0.0000
2024/03/06	R035	08/05/2025	11.78 Put	Bond Future	4752.0700	4.7521	4717.1300	4.7171	0.735	0.0000	0.0000
2024/03/06	R053	02/05/2024	13.03 Call	Bond Future	4740.6300	4.7406	4750.6400	4.7506	0.211	0.0000	0.0000
2024/03/06	R053	02/05/2024	13.03 Put	Bond Future	614.3500	0.6144	595.8100	0.5958	3.018	0.0000	0.0000
2024/03/06	R053	02/05/2024	13.04 Call	Bond Future	4795.4100	4.7954	4805.6400	4.8056	0.213	0.0000	0.0000
2024/03/06	R053	02/05/2024	13.04 Put	Bond Future	601.7100	0.6017	583.3900	0.5834	3.045	0.0000	0.0000
2024/03/06	R053	02/05/2024	13.02 Call	Bond Future	4685.8800	4.6859	4695.6700	4.6957	0.209	0.0000	0.0000
2024/03/06	R053	02/05/2024	13.02 Put	Bond Future	627.1200	0.6271	608.3600	0.6084	2.991	0.0000	0.0000
2024/03/06	R053	02/05/2024		Bond Future	12.4435	94.7701	12.4396	94.7987	0.031	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	
2024/03/06	R053	01/08/2024		Bond Future	12.5544	96.8515	12.5503	96.8807	0.032	0.0000	0.0000
2024/03/06	R053	01/08/2024	13.14 Call	Bond Future	5767.8500	5.7679	5778.3000	5.7783	0.181	0.0000	0.0000
2024/03/06	R053	01/08/2024	13.14 Put	Bond Future	1714.0700	1.7141	1695.3000	1.6953	1.095	0.0000	0.0000
2024/03/06	R053	01/08/2024	13.15 Call	Bond Future	5815.9700	5.8160	5826.5300	5.8265	0.182	0.0000	0.0000
2024/03/06	R053	01/08/2024	13.15 Put	Bond Future	1695.8300	1.6958	1677.1700	1.6772	1.100	0.0000	0.0000
2024/03/06	R053	01/08/2024	13.13 Call	Bond Future	5719.6000	5.7196	5729.9600	5.7300	0.181	0.0000	0.0000
2024/03/06	R053	01/08/2024	13.13 Put	Bond Future	1732.2800	1.7323	1713.4200	1.7134	1.089	0.0000	0.0000
2024/03/06	R053	07/11/2024		Bond Future	12.6828	93.2551	12.6785	93.2858	0.034	0.0000	0.0000
2024/03/06	R053	07/11/2024	12.80 Call	Bond Future	4779.4100	4.7794	4787.6400	4.7876	0.172	0.0000	0.0000
2024/03/06	R053	07/11/2024	12.80 Put	Bond Future	3956.9200	3.9569	3934.4200	3.9344	0.569	0.0000	0.0000
2024/03/06	R053	07/11/2024	12.81 Call	Bond Future	4819.2800	4.8193	4827.5900	4.8276	0.172	0.0000	0.0000
2024/03/06	R053	07/11/2024	12.81 Put	Bond Future	3927.2300	3.9272	3904.8100	3.9048	0.571	0.0000	0.0000
2024/03/06	R053	07/11/2024	12.79 Call	Bond Future	4739.6700	4.7397	4747.8200	4.7478	0.172	0.0000	0.0000
2024/03/06	R053	07/11/2024	12.79 Put	Bond Future	3986.8300	3.9868	3964.2500	3.9643	0.566	0.0000	0.0000
2024/03/06	R053	06/02/2025		Bond Future	12.8149	95.2411	12.8102	95.2737	0.037	0.0000	0.0000
2024/03/06	R053	06/02/2025	12.94 Call	Bond Future	4739.6800	4.7397	4751.4500	4.7515	0.248	0.0000	0.0000
2024/03/06	R053	06/02/2025	12.94 Put	Bond Future	3878.8700	3.8789	3858.0100	3.8580	0.538	0.0000	0.0000
2024/03/06	R053	08/05/2025		Bond Future	12.9610	91.3360	12.9559	91.3708	0.039	0.0000	0.0000
2024/03/06	R053	08/05/2025	12.64 Call	Bond Future	3766.9600	3.7670	3777.1900	3.7772	0.272	0.0000	0.0000
2024/03/06	R053	08/05/2025	12.64 Put	Bond Future	5998.1600	5.9982	5973.6500	5.9737	0.409	0.0000	0.0000
2024/03/06	R186	02/05/2024		Bond Future	8.9346	107.5274	8.9232	107.5541	0.127	0.0000	0.0000
2024/03/06	R186	02/05/2024	10.40 Call	Bond Future	3383.1800	3.3832	3408.5500	3.4086	0.750	0.0000	0.0000
2024/03/06	R186	02/05/2024	10.40 Put	Bond Future	14.5200	0.0145	13.1700	0.0132	9.298	0.0000	0.0000
2024/03/06	R186	02/05/2024	9.73 Put	Bond Future	78.6000	0.0786	73.4200	0.0734	6.590	0.0000	0.0000
2024/03/06	R186	02/05/2024	9.73 Call	Bond Future	1924.6600	1.9247	1946.2000	1.9462	1.119	0.0000	0.0000
2024/03/06	R186	02/05/2024	8.00 Call	Bond Future	3.3900	0.0034	3.4400	0.0034	1.475	0.0000	0.0000
2024/03/06	R186	02/05/2024	8.00 Put	Bond Future	2227.1400	2.2271	2200.4700	2.2005	1.197	0.0000	0.0000
2024/03/06	R186	02/05/2024	8.01 Call	Bond Future	3.7200	0.0037	3.7800	0.0038	1.613	0.0000	0.0000
2024/03/06	R186	02/05/2024	8.01 Put	Bond Future	2203.3500	2.2034	2176.6900	2.1767	1.210	0.0000	0.0000
2024/03/06	R186	02/05/2024	7.99 Call	Bond Future	3.1900	0.0032	3.2400	0.0032	1.567	0.0000	0.0000
2024/03/06	R186	02/05/2024	7.99 Put	Bond Future	2251.0600	2.2511	2224.3900	2.2244	1.185	0.0000	0.0000
2024/03/06	R186	01/08/2024		Bond Future	8.9351	104.5807	8.9223	104.6081	0.143	0.0000	0.0000
2024/03/06	R186	01/08/2024	8.69 Call	Bond Future	499.1200	0.4991	507.5300	0.5075	1.685	0.0000	0.0000
2024/03/06	R186	01/08/2024	8.69 Put	Bond Future	1026.3700	1.0264	1007.3600	1.0074	1.852	0.0000	0.0000
2024/03/06	R186	01/08/2024	8.70 Call	Bond Future	508.9900	0.5090	517.5200	0.5175	1.676	0.0000	0.0000
2024/03/06	R186	01/08/2024	8.70 Put	Bond Future	1014.6600	1.0147	995.7700	0.9958	1.862	0.0000	0.0000
2024/03/06	R186	01/08/2024	8.68 Call	Bond Future	489.1000	0.4891	497.3900	0.4974	1.695	0.0000	0.0000
2024/03/06	R186	01/08/2024	8.68 Put	Bond Future	1037.9300	1.0379	1018.8000	1.0188	1.843	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	
2024/03/06	R186	07/11/2024	9.14 Call	Bond Future	1220.8200	1.2208	1235.1300	1.2351	1.172	0.0000	0.0000
2024/03/06	R186	07/11/2024	9.14 Put	Bond Future	847.2800	0.8473	832.6200	0.8326	1.730	0.0000	0.0000
2024/03/06	R186	07/11/2024	9.15 Call	Bond Future	1233.4900	1.2335	1247.8900	1.2479	1.167	0.0000	0.0000
2024/03/06	R186	07/11/2024	9.15 Put	Bond Future	840.8500	0.8409	826.2800	0.8263	1.733	0.0000	0.0000
2024/03/06	R186	07/11/2024	9.13 Call	Bond Future	1208.5400	1.2085	1222.7700	1.2228	1.177	0.0000	0.0000
2024/03/06	R186	07/11/2024	9.13 Put	Bond Future	854.1100	0.8541	839.3700	0.8394	1.726	0.0000	0.0000
2024/03/06	R186	07/11/2024		Bond Future	8.9450	107.0384	8.9299	107.0674	0.169	0.0000	0.0000
2024/03/06	R186	06/02/2025		Bond Future	8.9915	104.0048	8.9734	104.0357	0.201	0.0000	0.0000
2024/03/06	R186	06/02/2025	9.03 Call	Bond Future	1100.0900	1.1001	1114.4800	1.1145	1.308	0.0000	0.0000
2024/03/06	R186	06/02/2025	9.03 Put	Bond Future	1034.3600	1.0344	1017.8800	1.0179	1.593	0.0000	0.0000
2024/03/06	R186	08/05/2025		Bond Future	9.1024	106.1520	9.0801	106.1850	0.244	0.0000	0.0000
2024/03/06	R186	08/05/2025	8.47 Call	Bond Future	539.4300	0.5394	549.9900	0.5500	1.958	0.0000	0.0000
2024/03/06	R186	08/05/2025	8.47 Put	Bond Future	1485.5400	1.4855	1463.0500	1.4631	1.514	0.0000	0.0000
2024/03/06	R202	02/05/2024		Bond Future	259.7291	259.7291	259.6506	259.6506	0.030	0.0000	0.0000
2024/03/06	R202	01/08/2024		Bond Future	260.4193	260.4193	260.3390	260.3390	0.031	0.0000	0.0000
2024/03/06	R202	07/11/2024		Bond Future	266.6069	266.6069	266.5272	266.5272	0.030	0.0000	0.0000
2024/03/06	R202	06/02/2025		Bond Future	267.1462	267.1462	267.0679	267.0679	0.029	0.0000	0.0000
2024/03/06	R202	06/02/2025	266.79 Call	Bond Future	356.1700	0.3562	277.9300	0.2779	21.967	0.0000	0.0000
2024/03/06	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	R202	08/05/2025		Bond Future	272.7342	272.7342	272.6582	272.6582	0.028	0.0000	0.0000
2024/03/06	R202	08/05/2025	272.31 Call	Bond Future	424.2000	0.4242	348.1500	0.3482	17.928	0.0000	0.0000
2024/03/06	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	R209	02/05/2024		Bond Future	11.8669	65.2919	11.8582	65.3321	0.073	0.0000	0.0000
2024/03/06	R209	02/05/2024	11.18 Call	Bond Future	177.1100	0.1771	177.2000	0.1772	0.051	0.0000	0.0000
2024/03/06	R209	02/05/2024	11.18 Put	Bond Future	3491.4700	3.4915	3451.3100	3.4513	1.150	0.0000	0.0000
2024/03/06	R209	02/05/2024	11.19 Call	Bond Future	183.8500	0.1839	183.9900	0.1840	0.076	0.0000	0.0000
2024/03/06	R209	02/05/2024	11.19 Put	Bond Future	3448.3100	3.4483	3408.2000	3.4082	1.163	0.0000	0.0000
2024/03/06	R209	02/05/2024	11.17 Call	Bond Future	170.5600	0.1706	170.6000	0.1706	0.023	0.0000	0.0000
2024/03/06	R209	02/05/2024	11.17 Put	Bond Future	3534.8800	3.5349	3494.6700	3.4947	1.138	0.0000	0.0000
2024/03/06	R209	01/08/2024		Bond Future	11.9675	66.7258	11.9585	66.7670	0.075	0.0000	0.0000
2024/03/06	R209	01/08/2024	11.79 Call	Bond Future	1546.2700	1.5463	1558.3400	1.5583	0.781	0.0000	0.0000
2024/03/06	R209	01/08/2024	11.79 Put	Bond Future	2368.8000	2.3688	2339.6800	2.3397	1.229	0.0000	0.0000
2024/03/06	R209	01/08/2024	11.80 Call	Bond Future	1568.4400	1.5684	1580.6500	1.5807	0.778	0.0000	0.0000
2024/03/06	R209	01/08/2024	11.80 Put	Bond Future	2344.2400	2.3442	2315.2600	2.3153	1.236	0.0000	0.0000
2024/03/06	R209	01/08/2024	11.78 Call	Bond Future	1524.2600	1.5243	1536.1900	1.5362	0.783	0.0000	0.0000
2024/03/06	R209	01/08/2024	11.78 Put	Bond Future	2393.5600	2.3936	2364.3000	2.3643	1.222	0.0000	0.0000
2024/03/06	R209	07/11/2024		Bond Future	12.0853	65.1369	12.0758	65.1797	0.078	0.0000	0.0000
2024/03/06	R209	07/11/2024	12.22 Call	Bond Future	3080.2400	3.0802	3098.4800	3.0985	0.592	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	
2024/03/06	R209	07/11/2024	12.22 Put	Bond Future	2475.3300	2.4753	2450.8100	2.4508	0.991	0.0000	0.0000
2024/03/06	R209	07/11/2024	12.23 Call	Bond Future	3105.9300	3.1059	3124.2800	3.1243	0.591	0.0000	0.0000
2024/03/06	R209	07/11/2024	12.23 Put	Bond Future	2456.4400	2.4564	2432.0300	2.4320	0.994	0.0000	0.0000
2024/03/06	R209	07/11/2024	12.21 Call	Bond Future	3054.6300	3.0546	3072.7600	3.0728	0.594	0.0000	0.0000
2024/03/06	R209	07/11/2024	12.21 Put	Bond Future	2494.3500	2.4944	2469.7200	2.4697	0.987	0.0000	0.0000
2024/03/06	R209	06/02/2025		Bond Future	12.2086	66.5250	12.1986	66.5695	0.082	0.0000	0.0000
2024/03/06	R209	06/02/2025	12.44 Call	Bond Future	3227.6000	3.2276	3249.5400	3.2495	0.680	0.0000	0.0000
2024/03/06	R209	06/02/2025	12.44 Put	Bond Future	2210.5600	2.2106	2188.0100	2.1880	1.020	0.0000	0.0000
2024/03/06	R209	08/05/2025		Bond Future	12.3471	64.7432	12.3365	64.7896	0.086	0.0000	0.0000
2024/03/06	R209	08/05/2025	11.89 Call	Bond Future	2116.4400	2.1164	2132.4200	2.1324	0.755	0.0000	0.0000
2024/03/06	R209	08/05/2025	11.89 Put	Bond Future	4153.0300	4.1530	4122.6200	4.1226	0.732	0.0000	0.0000
2024/03/06	R210	02/05/2024		Bond Future	233.4220	233.4220	233.3404	233.3404	0.035	0.0000	0.0000
2024/03/06	R210	01/08/2024		Bond Future	238.6050	238.6050	238.5220	238.5220	0.035	0.0000	0.0000
2024/03/06	R210	07/11/2024		Bond Future	240.9442	240.9442	240.8613	240.8613	0.034	0.0000	0.0000
2024/03/06	R210	06/02/2025		Bond Future	246.1394	246.1394	246.0577	246.0577	0.033	0.0000	0.0000
2024/03/06	R210	06/02/2025	239.61 Call	Bond Future	6529.4300	6.5294	6447.6500	6.4477	1.252	0.0000	0.0000
2024/03/06	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	R210	08/05/2025		Bond Future	247.8873	247.8873	247.8073	247.8073	0.032	0.0000	0.0000
2024/03/06	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	R210	08/05/2025	248.03 Put	Bond Future	142.6600	0.1427	222.6600	0.2227	56.077	0.0000	0.0000
2024/03/06	R213	02/05/2024		Bond Future	10.6216	84.0329	10.6189	84.0442	0.025	0.0000	0.0000
2024/03/06	R213	02/05/2024	10.29 Call	Bond Future	467.2200	0.4672	462.9500	0.4630	0.914	0.0000	0.0000
2024/03/06	R213	02/05/2024	10.29 Put	Bond Future	1885.1000	1.8851	1869.5300	1.8695	0.826	0.0000	0.0000
2024/03/06	R213	02/05/2024	10.30 Call	Bond Future	481.6500	0.4817	477.3600	0.4774	0.891	0.0000	0.0000
2024/03/06	R213	02/05/2024	10.30 Put	Bond Future	1856.3200	1.8563	1840.7300	1.8407	0.840	0.0000	0.0000
2024/03/06	R213	02/05/2024	10.28 Call	Bond Future	453.0700	0.4531	448.8200	0.4488	0.938	0.0000	0.0000
2024/03/06	R213	02/05/2024	10.28 Put	Bond Future	1914.1800	1.9142	1898.6300	1.8986	0.812	0.0000	0.0000
2024/03/06	R213	01/08/2024	10.87 Call	Bond Future	2139.1400	2.1391	2139.9600	2.1400	0.038	0.0000	0.0000
2024/03/06	R213	01/08/2024	10.87 Put	Bond Future	1439.6000	1.4396	1428.7600	1.4288	0.753	0.0000	0.0000
2024/03/06	R213	01/08/2024	10.88 Call	Bond Future	2163.6600	2.1637	2164.5200	2.1645	0.040	0.0000	0.0000
2024/03/06	R213	01/08/2024	10.88 Put	Bond Future	1423.3800	1.4234	1412.5800	1.4126	0.759	0.0000	0.0000
2024/03/06	R213	01/08/2024	10.86 Call	Bond Future	2114.5300	2.1145	2115.3100	2.1153	0.037	0.0000	0.0000
2024/03/06	R213	01/08/2024	10.86 Put	Bond Future	1455.7600	1.4558	1444.8800	1.4449	0.747	0.0000	0.0000
2024/03/06	R213	01/08/2024		Bond Future	10.6993	85.8784	10.6964	85.8901	0.026	0.0000	0.0000
2024/03/06	R213	07/11/2024		Bond Future	10.8023	84.3355	10.7991	84.3481	0.029	0.0000	0.0000
2024/03/06	R213	07/11/2024	11.22 Call	Bond Future	3285.3100	3.2853	3288.5800	3.2886	0.100	0.0000	0.0000
2024/03/06	R213	07/11/2024	11.22 Put	Bond Future	1638.0800	1.6381	1628.6900	1.6287	0.573	0.0000	0.0000
2024/03/06	R213	07/11/2024	11.23 Call	Bond Future	3310.6500	3.3107	3313.9500	3.3140	0.100	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	
2024/03/06	R213	07/11/2024	11.23 Put	Bond Future	1624.4900	1.6245	1615.1300	1.6151	0.576	0.0000	0.0000
2024/03/06	R213	07/11/2024	11.21 Call	Bond Future	3259.7900	3.2598	3263.0200	3.2630	0.099	0.0000	0.0000
2024/03/06	R213	07/11/2024	11.21 Put	Bond Future	1651.5200	1.6515	1642.0900	1.6421	0.571	0.0000	0.0000
2024/03/06	R213	06/02/2025		Bond Future	10.9213	86.1339	10.9177	86.1478	0.033	0.0000	0.0000
2024/03/06	R213	06/02/2025	11.35 Call	Bond Future	3338.4300	3.3384	3343.5900	3.3436	0.155	0.0000	0.0000
2024/03/06	R213	06/02/2025	11.35 Put	Bond Future	1701.1300	1.7011	1692.3700	1.6924	0.515	0.0000	0.0000
2024/03/06	R213	08/05/2025		Bond Future	11.0563	84.3537	11.0521	84.3691	0.037	0.0000	0.0000
2024/03/06	R213	08/05/2025	10.52 Call	Bond Future	1634.6300	1.6346	1637.8200	1.6378	0.195	0.0000	0.0000
2024/03/06	R213	08/05/2025	10.52 Put	Bond Future	3670.7300	3.6707	3658.5100	3.6585	0.333	0.0000	0.0000
2024/03/06	R214	02/05/2024	13.52 Call	Bond Future	5352.0800	5.3521	5362.4500	5.3625	0.194	0.0000	0.0000
2024/03/06	R214	02/05/2024	13.52 Put	Bond Future	123.2300	0.1232	117.6800	0.1177	4.504	0.0000	0.0000
2024/03/06	R214	02/05/2024	12.87 Call	Bond Future	2957.0700	2.9571	2960.1800	2.9602	0.105	0.0000	0.0000
2024/03/06	R214	02/05/2024	12.87 Put	Bond Future	480.6600	0.4807	467.8500	0.4679	2.665	0.0000	0.0000
2024/03/06	R214	02/05/2024	12.12 Put	Bond Future	1836.0800	1.8361	1815.7600	1.8158	1.107	0.0000	0.0000
2024/03/06	R214	02/05/2024	12.12 Call	Bond Future	852.0400	0.8520	847.6400	0.8476	0.516	0.0000	0.0000
2024/03/06	R214	02/05/2024	12.14 Put	Bond Future	1779.3500	1.7794	1759.1000	1.7591	1.138	0.0000	0.0000
2024/03/06	R214	02/05/2024	12.14 Call	Bond Future	891.8200	0.8918	887.4900	0.8875	0.486	0.0000	0.0000
2024/03/06	R214	02/05/2024		Bond Future	12.3263	60.2484	12.3229	60.2643	0.027	0.0000	0.0000
2024/03/06	R214	02/05/2024	11.47 Call	Bond Future	107.0500	0.1071	104.5400	0.1045	2.345	0.0000	0.0000
2024/03/06	R214	02/05/2024	11.47 Put	Bond Future	4362.6000	4.3626	4344.1700	4.3442	0.422	0.0000	0.0000
2024/03/06	R214	02/05/2024	11.48 Call	Bond Future	111.6900	0.1117	109.1200	0.1091	2.301	0.0000	0.0000
2024/03/06	R214	02/05/2024	11.48 Put	Bond Future	4314.8600	4.3149	4296.3700	4.2964	0.429	0.0000	0.0000
2024/03/06	R214	02/05/2024	11.46 Call	Bond Future	102.5900	0.1026	100.1500	0.1002	2.378	0.0000	0.0000
2024/03/06	R214	02/05/2024	11.46 Put	Bond Future	4410.5800	4.4106	4392.2200	4.3922	0.416	0.0000	0.0000
2024/03/06	R214	01/08/2024		Bond Future	12.4280	61.5716	12.4245	61.5879	0.028	0.0000	0.0000
2024/03/06	R214	01/08/2024	12.17 Call	Bond Future	1482.4600	1.4825	1482.7300	1.4827	0.018	0.0000	0.0000
2024/03/06	R214	01/08/2024	12.17 Put	Bond Future	2700.7100	2.7007	2684.6100	2.6846	0.596	0.0000	0.0000
2024/03/06	R214	01/08/2024	12.18 Call	Bond Future	1503.8500	1.5039	1504.1600	1.5042	0.021	0.0000	0.0000
2024/03/06	R214	01/08/2024	12.18 Put	Bond Future	2674.1600	2.6742	2658.1000	2.6581	0.601	0.0000	0.0000
2024/03/06	R214	01/08/2024	12.16 Call	Bond Future	1461.2300	1.4612	1461.4500	1.4615	0.015	0.0000	0.0000
2024/03/06	R214	01/08/2024	12.16 Put	Bond Future	2727.4800	2.7275	2711.3300	2.7113	0.592	0.0000	0.0000
2024/03/06	R214	07/11/2024		Bond Future	12.5497	59.7115	12.5460	59.7288	0.030	0.0000	0.0000
2024/03/06	R214	07/11/2024	12.61 Call	Bond Future	3024.8500	3.0249	3028.3300	3.0283	0.115	0.0000	0.0000
2024/03/06	R214	07/11/2024	12.61 Put	Bond Future	2749.9800	2.7500	2736.2000	2.7362	0.501	0.0000	0.0000
2024/03/06	R214	07/11/2024	12.62 Call	Bond Future	3050.1300	3.0501	3053.6500	3.0537	0.115	0.0000	0.0000
2024/03/06	R214	07/11/2024	12.62 Put	Bond Future	2729.8300	2.7298	2716.0900	2.7161	0.503	0.0000	0.0000
2024/03/06	R214	07/11/2024	12.60 Call	Bond Future	2999.6500	2.9997	3003.0900	3.0031	0.115	0.0000	0.0000
2024/03/06	R214	07/11/2024	12.60 Put	Bond Future	2770.2500	2.7703	2756.4300	2.7564	0.499	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	
2024/03/06	R214	06/02/2025		Bond Future	12.6781	60.9843	12.6740	61.0026	0.032	0.0000	0.0000
2024/03/06	R214	06/02/2025	12.71 Call	Bond Future	2917.3800	2.9174	2922.9300	2.9229	0.190	0.0000	0.0000
2024/03/06	R214	06/02/2025	12.71 Put	Bond Future	2773.7200	2.7737	2760.9300	2.7609	0.461	0.0000	0.0000
2024/03/06	R214	08/05/2025		Bond Future	12.8132	58.9372	12.8088	58.9568	0.034	0.0000	0.0000
2024/03/06	R214	08/05/2025	12.40 Call	Bond Future	2298.6400	2.2986	2303.5500	2.3036	0.214	0.0000	0.0000
2024/03/06	R214	08/05/2025	12.40 Put	Bond Future	4175.7400	4.1757	4161.0500	4.1611	0.352	0.0000	0.0000
2024/03/06	R248	02/05/2024	11.40 Put	Bond Future	6814.2100	6.8142	6792.4900	6.7925	0.319	0.0000	0.0000
2024/03/06	R248	02/05/2024	11.40 Call	Bond Future	39.4200	0.0394	38.0300	0.0380	3.526	0.0000	0.0000
2024/03/06	R248	02/05/2024	12.40 Put	Bond Future	1889.7200	1.8897	1865.1100	1.8651	1.302	0.0000	0.0000
2024/03/06	R248	02/05/2024	12.40 Call	Bond Future	1288.3100	1.2883	1284.0300	1.2840	0.332	0.0000	0.0000
2024/03/06	R248	02/05/2024	13.16 Call	Bond Future	4018.2600	4.0183	4024.4600	4.0245	0.154	0.0000	0.0000
2024/03/06	R248	02/05/2024	13.16 Put	Bond Future	476.2000	0.4762	462.0700	0.4621	2.967	0.0000	0.0000
2024/03/06	R248	02/05/2024		Bond Future	12.5055	73.2416	12.5019	73.2619	0.029	0.0000	0.0000
2024/03/06	R248	02/05/2024	11.47 Call	Bond Future	56.2300	0.0562	54.4600	0.0545	3.148	0.0000	0.0000
2024/03/06	R248	02/05/2024	11.47 Put	Bond Future	6369.3800	6.3694	6347.2800	6.3473	0.347	0.0000	0.0000
2024/03/06	R248	02/05/2024	11.48 Call	Bond Future	59.0600	0.0591	57.2300	0.0572	3.099	0.0000	0.0000
2024/03/06	R248	02/05/2024	11.48 Put	Bond Future	6306.6500	6.3067	6284.4900	6.2845	0.351	0.0000	0.0000
2024/03/06	R248	02/05/2024	11.46 Call	Bond Future	53.5200	0.0535	51.8000	0.0518	3.214	0.0000	0.0000
2024/03/06	R248	02/05/2024	11.46 Put	Bond Future	6432.3300	6.4323	6410.2800	6.4103	0.343	0.0000	0.0000
2024/03/06	R248	01/08/2024		Bond Future	12.6140	74.8502	12.6103	74.8710	0.030	0.0000	0.0000
2024/03/06	R248	01/08/2024	12.31 Call	Bond Future	1762.1600	1.7622	1762.4900	1.7625	0.019	0.0000	0.0000
2024/03/06	R248	01/08/2024	12.31 Put	Bond Future	3492.5800	3.4926	3472.0700	3.4721	0.587	0.0000	0.0000
2024/03/06	R248	01/08/2024	12.32 Call	Bond Future	1787.3100	1.7873	1787.6800	1.7877	0.021	0.0000	0.0000
2024/03/06	R248	01/08/2024	12.32 Put	Bond Future	3459.6300	3.4596	3439.1600	3.4392	0.592	0.0000	0.0000
2024/03/06	R248	01/08/2024	12.30 Call	Bond Future	1737.0100	1.7370	1737.2900	1.7373	0.016	0.0000	0.0000
2024/03/06	R248	01/08/2024	12.30 Put	Bond Future	3525.6100	3.5256	3505.0500	3.5051	0.583	0.0000	0.0000
2024/03/06	R248	07/11/2024		Bond Future	12.7434	72.1573	12.7394	72.1792	0.031	0.0000	0.0000
2024/03/06	R248	07/11/2024	12.79 Call	Bond Future	3625.4900	3.6255	3630.2000	3.6302	0.130	0.0000	0.0000
2024/03/06	R248	07/11/2024	12.79 Put	Bond Future	3371.1800	3.3712	3353.9300	3.3539	0.512	0.0000	0.0000
2024/03/06	R248	07/11/2024	12.80 Call	Bond Future	3655.5800	3.6556	3660.3300	3.6603	0.130	0.0000	0.0000
2024/03/06	R248	07/11/2024	12.80 Put	Bond Future	3346.9200	3.3469	3329.7100	3.3297	0.514	0.0000	0.0000
2024/03/06	R248	07/11/2024	12.78 Call	Bond Future	3595.5000	3.5955	3600.1500	3.6002	0.129	0.0000	0.0000
2024/03/06	R248	07/11/2024	12.78 Put	Bond Future	3395.6200	3.3956	3378.3100	3.3783	0.510	0.0000	0.0000
2024/03/06	R248	06/02/2025		Bond Future	12.8796	73.6950	12.8753	73.7183	0.034	0.0000	0.0000
2024/03/06	R248	06/02/2025	12.71 Call	Bond Future	2958.9700	2.9590	2965.1700	2.9652	0.210	0.0000	0.0000
2024/03/06	R248	06/02/2025	12.71 Put	Bond Future	3880.3200	3.8803	3863.2100	3.8632	0.441	0.0000	0.0000
2024/03/06	R248	08/05/2025		Bond Future	13.0227	70.7652	13.0180	70.7900	0.036	0.0000	0.0000
2024/03/06	R248	08/05/2025	12.60 Call	Bond Future	2779.4400	2.7794	2785.8400	2.7858	0.230	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	
2024/03/06	R248	08/05/2025	12.60 Put	Bond Future	5070.8100	5.0708	5052.4000	5.0524	0.363	0.0000	0.0000
2024/03/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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