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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/03/2024 TO 07/03/2024

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
2024/03/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/07	2025	02/05/2024		Bond Future	179.0585	179.0585	179.0386	0.011	0.0000	0.0000
2024/03/07	2025	01/08/2024		Bond Future	181.2022	181.2022	181.1821	0.011	0.0000	0.0000
2024/03/07	2025	07/11/2024		Bond Future	185.5094	185.5094	185.4893	0.011	0.0000	0.0000
2024/03/07	2029	02/05/2024		Bond Future	128.9770	128.9770	128.9011	0.059	0.0000	0.0000
2024/03/07	2029	01/08/2024		Bond Future	131.8411	131.8411	131.7635	0.059	0.0000	0.0000
2024/03/07	2029	07/11/2024		Bond Future	133.5770	133.5770	133.4981	0.059	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	
2024/03/07	2029	06/02/2025		Bond Future	136.4591	136.4591	136.3791	136.3791	0.059	0.0000	0.0000
2024/03/07	2029	06/02/2025	132.40 Call	Bond Future	4059.1400	4.0591	3979.1000	3.9791	1.972	0.0000	0.0000
2024/03/07	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	2029	08/05/2025		Bond Future	137.8889	137.8889	137.8081	137.8081	0.059	0.0000	0.0000
2024/03/07	2029	08/05/2025	137.85 Call	Bond Future	38.9300	0.0389	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/03/07	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	41.8900	0.0419	100.000	0.0000	0.0000
2024/03/07	2030	02/05/2024	10.62 Put	Bond Future	365.5100	0.3655	339.0500	0.3391	7.239	0.0000	0.0000
2024/03/07	2030	02/05/2024	10.62 Call	Bond Future	2327.4800	2.3275	2387.7600	2.3878	2.590	0.0000	0.0000
2024/03/07	2030	02/05/2024	11.12 Put	Bond Future	114.7900	0.1148	103.8400	0.1038	9.539	0.0000	0.0000
2024/03/07	2030	02/05/2024	11.12 Call	Bond Future	4009.4600	4.0095	4085.2500	4.0853	1.890	0.0000	0.0000
2024/03/07	2030	02/05/2024	13.15 Call	Bond Future	11222.3500	11.2224	11309.0800	11.3091	0.773	0.0000	0.0000
2024/03/07	2030	02/05/2024	13.15 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2024/03/07	2030	02/05/2024	9.82 Call	Bond Future	457.2000	0.4572	476.8200	0.4768	4.291	0.0000	0.0000
2024/03/07	2030	02/05/2024	9.82 Put	Bond Future	1700.0500	1.7001	1632.9300	1.6329	3.948	0.0000	0.0000
2024/03/07	2030	02/05/2024	9.83 Call	Bond Future	471.0300	0.4710	491.1400	0.4911	4.269	0.0000	0.0000
2024/03/07	2030	02/05/2024	9.83 Put	Bond Future	1672.9400	1.6729	1606.3100	1.6063	3.983	0.0000	0.0000
2024/03/07	2030	02/05/2024	9.81 Call	Bond Future	443.7500	0.4438	462.9000	0.4629	4.315	0.0000	0.0000
2024/03/07	2030	02/05/2024	9.81 Put	Bond Future	1727.5600	1.7276	1659.9700	1.6600	3.912	0.0000	0.0000
2024/03/07	2030	02/05/2024		Bond Future	10.1261	93.0283	10.1046	93.1150	0.213	0.0000	0.0000
2024/03/07	2030	02/05/2024	9.66 Put	Bond Future	2172.4000	2.1724	2098.3700	2.0984	3.408	0.0000	0.0000
2024/03/07	2030	02/05/2024	9.66 Call	Bond Future	271.4700	0.2715	284.1800	0.2842	4.682	0.0000	0.0000
2024/03/07	2030	02/05/2024	10.16 Put	Bond Future	937.4100	0.9374	888.1600	0.8882	5.254	0.0000	0.0000
2024/03/07	2030	02/05/2024	10.16 Call	Bond Future	1073.8600	1.0739	1111.3500	1.1114	3.491	0.0000	0.0000
2024/03/07	2030	02/05/2024	11.94 Call	Bond Future	6961.7900	6.9618	7047.1500	7.0472	1.226	0.0000	0.0000
2024/03/07	2030	02/05/2024	11.94 Put	Bond Future	9.5800	0.0096	8.2000	0.0082	14.405	0.0000	0.0000
2024/03/07	2030	02/05/2024	12.38 Call	Bond Future	8539.0200	8.5390	8625.4800	8.6255	1.013	0.0000	0.0000
2024/03/07	2030	02/05/2024	12.38 Put	Bond Future	1.5700	0.0016	1.2900	0.0013	17.834	0.0000	0.0000
2024/03/07	2030	02/05/2024	10.82 Put	Bond Future	232.9400	0.2329	213.9500	0.2140	8.152	0.0000	0.0000
2024/03/07	2030	02/05/2024	10.82 Call	Bond Future	2974.3500	2.9744	3042.1000	3.0421	2.278	0.0000	0.0000
2024/03/07	2030	01/08/2024	10.38 Call	Bond Future	1979.0800	1.9791	2025.4200	2.0254	2.341	0.0000	0.0000
2024/03/07	2030	01/08/2024	10.38 Put	Bond Future	1275.6100	1.2756	1233.2600	1.2333	3.320	0.0000	0.0000
2024/03/07	2030	01/08/2024	10.39 Call	Bond Future	2002.5400	2.0025	2049.2100	2.0492	2.331	0.0000	0.0000
2024/03/07	2030	01/08/2024	10.39 Put	Bond Future	1260.5900	1.2606	1218.5700	1.2186	3.333	0.0000	0.0000
2024/03/07	2030	01/08/2024	10.37 Call	Bond Future	1955.7500	1.9558	2001.7600	2.0018	2.353	0.0000	0.0000
2024/03/07	2030	01/08/2024	10.37 Put	Bond Future	1290.7700	1.2908	1248.0900	1.2481	3.307	0.0000	0.0000
2024/03/07	2030	01/08/2024		Bond Future	10.1981	91.0657	10.1753	91.1544	0.224	0.0000	0.0000
2024/03/07	2030	07/11/2024		Bond Future	10.2792	93.2063	10.2549	93.2974	0.237	0.0000	0.0000
2024/03/07	2030	07/11/2024	10.75 Call	Bond Future	3084.4100	3.0844	3138.9500	3.1390	1.768	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	
2024/03/07	2030	07/11/2024	10.75 Put	Bond Future	1345.4500	1.3455	1308.9500	1.3090	2.713	0.0000	0.0000
2024/03/07	2030	07/11/2024	10.76 Call	Bond Future	3109.0300	3.1090	3163.7900	3.1638	1.761	0.0000	0.0000
2024/03/07	2030	07/11/2024	10.76 Put	Bond Future	1333.5900	1.3336	1297.3100	1.2973	2.720	0.0000	0.0000
2024/03/07	2030	07/11/2024	10.74 Call	Bond Future	3059.8700	3.0599	3114.1800	3.1142	1.775	0.0000	0.0000
2024/03/07	2030	07/11/2024	10.74 Put	Bond Future	1357.4200	1.3574	1320.6900	1.3207	2.706	0.0000	0.0000
2024/03/07	2030	06/02/2025		Bond Future	10.3774	91.1846	10.3514	91.2780	0.250	0.0000	0.0000
2024/03/07	2030	06/02/2025	10.68 Call	Bond Future	2757.2400	2.7572	2809.4800	2.8095	1.895	0.0000	0.0000
2024/03/07	2030	06/02/2025	10.68 Put	Bond Future	1678.6500	1.6787	1637.5400	1.6375	2.449	0.0000	0.0000
2024/03/07	2030	08/05/2025		Bond Future	10.5124	93.0680	10.4845	93.1637	0.265	0.0000	0.0000
2024/03/07	2030	08/05/2025	9.93 Call	Bond Future	1372.1500	1.3722	1405.4400	1.4054	2.426	0.0000	0.0000
2024/03/07	2030	08/05/2025	9.93 Put	Bond Future	3401.7000	3.4017	3339.2500	3.3393	1.836	0.0000	0.0000
2024/03/07	2032	02/05/2024	11.81 Call	Bond Future	4030.2900	4.0303	4072.3500	4.0724	1.044	0.0000	0.0000
2024/03/07	2032	02/05/2024	11.81 Put	Bond Future	186.1500	0.1862	174.6600	0.1747	6.172	0.0000	0.0000
2024/03/07	2032	02/05/2024	11.21 Call	Bond Future	1804.8600	1.8049	1830.8700	1.8309	1.441	0.0000	0.0000
2024/03/07	2032	02/05/2024	11.21 Put	Bond Future	679.0200	0.6790	651.4800	0.6515	4.056	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.57 Put	Bond Future	2233.1600	2.2332	2185.3200	2.1853	2.142	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.57 Call	Bond Future	329.2300	0.3292	334.9400	0.3349	1.734	0.0000	0.0000
2024/03/07	2032	02/05/2024	11.28 Call	Bond Future	2036.3200	2.0363	2064.6600	2.0647	1.392	0.0000	0.0000
2024/03/07	2032	02/05/2024	11.28 Put	Bond Future	587.3700	0.5874	562.1600	0.5622	4.292	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.30 Put	Bond Future	3325.9000	3.3259	3273.8800	3.2739	1.564	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.30 Call	Bond Future	101.8100	0.1018	103.3400	0.1033	1.503	0.0000	0.0000
2024/03/07	2032	02/05/2024		Bond Future	10.9688	86.6932	10.9574	86.7467	0.104	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.55 Call	Bond Future	304.8000	0.3048	310.0700	0.3101	1.729	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.55 Put	Bond Future	2305.6500	2.3057	2257.3700	2.2574	2.094	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.56 Call	Bond Future	316.8000	0.3168	322.2900	0.3223	1.733	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.56 Put	Bond Future	2269.1800	2.2692	2221.1200	2.2211	2.118	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.54 Call	Bond Future	293.0000	0.2930	298.0700	0.2981	1.730	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.54 Put	Bond Future	2342.3700	2.3424	2293.8900	2.2939	2.070	0.0000	0.0000
2024/03/07	2032	02/05/2024	13.35 Call	Bond Future	10321.8000	10.3218	10374.9100	10.3749	0.515	0.0000	0.0000
2024/03/07	2032	02/05/2024	13.35 Put	Bond Future	3.5200	0.0035	3.0800	0.0031	12.500	0.0000	0.0000
2024/03/07	2032	02/05/2024	11.35 Put	Bond Future	507.1400	0.5071	484.1500	0.4842	4.533	0.0000	0.0000
2024/03/07	2032	02/05/2024	11.35 Call	Bond Future	2277.6000	2.2776	2308.1600	2.3082	1.342	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.65 Put	Bond Future	1957.4900	1.9575	1911.5800	1.9116	2.345	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.65 Call	Bond Future	439.8600	0.4399	447.5000	0.4475	1.737	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.36 Put	Bond Future	3064.6200	3.0646	3013.2300	3.0132	1.677	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.36 Call	Bond Future	136.1000	0.1361	138.2600	0.1383	1.587	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.86 Put	Bond Future	1349.1300	1.3491	1309.5200	1.3095	2.936	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.86 Call	Bond Future	835.1400	0.8351	849.0800	0.8491	1.669	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	
2024/03/07	2032	02/05/2024	12.90 Call	Bond Future	8513.4000	8.5134	8565.4000	8.5654	0.611	0.0000	0.0000
2024/03/07	2032	02/05/2024	12.90 Put	Bond Future	15.3500	0.0154	13.8000	0.0138	10.098	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.59 Put	Bond Future	2162.0800	2.1621	2114.7000	2.1147	2.191	0.0000	0.0000
2024/03/07	2032	02/05/2024	10.59 Call	Bond Future	354.9300	0.3549	361.1000	0.3611	1.738	0.0000	0.0000
2024/03/07	2032	02/05/2024	11.09 Put	Bond Future	866.1000	0.8661	834.4300	0.8344	3.657	0.0000	0.0000
2024/03/07	2032	02/05/2024	11.09 Call	Bond Future	1434.3000	1.4343	1456.1800	1.4562	1.525	0.0000	0.0000
2024/03/07	2032	02/05/2024	13.18 Call	Bond Future	9643.8900	9.6439	9696.6900	9.6967	0.547	0.0000	0.0000
2024/03/07	2032	02/05/2024	13.18 Put	Bond Future	6.5500	0.0066	5.8000	0.0058	11.450	0.0000	0.0000
2024/03/07	2032	01/08/2024	11.14 Call	Bond Future	2135.0200	2.1350	2158.1600	2.1582	1.084	0.0000	0.0000
2024/03/07	2032	01/08/2024	11.14 Put	Bond Future	1776.4900	1.7765	1744.8400	1.7448	1.782	0.0000	0.0000
2024/03/07	2032	01/08/2024	11.15 Call	Bond Future	2160.7900	2.1608	2184.1300	2.1841	1.080	0.0000	0.0000
2024/03/07	2032	01/08/2024	11.15 Put	Bond Future	1756.5800	1.7566	1725.1300	1.7251	1.790	0.0000	0.0000
2024/03/07	2032	01/08/2024	11.13 Call	Bond Future	2109.1800	2.1092	2132.1200	2.1321	1.088	0.0000	0.0000
2024/03/07	2032	01/08/2024	11.13 Put	Bond Future	1796.3600	1.7964	1764.5100	1.7645	1.773	0.0000	0.0000
2024/03/07	2032	01/08/2024		Bond Future	11.0618	88.5972	11.0498	88.6520	0.108	0.0000	0.0000
2024/03/07	2032	07/11/2024		Bond Future	11.1742	86.5129	11.1616	86.5692	0.113	0.0000	0.0000
2024/03/07	2032	07/11/2024	13.36 Call	Bond Future	9469.0300	9.4690	9517.0100	9.5170	0.507	0.0000	0.0000
2024/03/07	2032	07/11/2024	13.36 Put	Bond Future	381.6100	0.3816	373.2700	0.3733	2.185	0.0000	0.0000
2024/03/07	2032	07/11/2024	11.64 Put	Bond Future	1704.5600	1.7046	1679.2200	1.6792	1.487	0.0000	0.0000
2024/03/07	2032	07/11/2024	11.64 Call	Bond Future	3753.6500	3.7537	3784.6300	3.7846	0.825	0.0000	0.0000
2024/03/07	2032	07/11/2024	11.48 Call	Bond Future	3302.0900	3.3021	3330.7400	3.3307	0.868	0.0000	0.0000
2024/03/07	2032	07/11/2024	11.48 Put	Bond Future	1949.6200	1.9496	1921.9500	1.9220	1.419	0.0000	0.0000
2024/03/07	2032	07/11/2024	11.49 Call	Bond Future	3329.4900	3.3295	3358.2900	3.3583	0.865	0.0000	0.0000
2024/03/07	2032	07/11/2024	11.49 Put	Bond Future	1933.2700	1.9333	1905.7500	1.9058	1.423	0.0000	0.0000
2024/03/07	2032	07/11/2024	11.47 Call	Bond Future	3274.7800	3.2748	3303.2800	3.3033	0.870	0.0000	0.0000
2024/03/07	2032	07/11/2024	11.47 Put	Bond Future	1966.1000	1.9661	1938.2800	1.9383	1.415	0.0000	0.0000
2024/03/07	2032	06/02/2025		Bond Future	11.2978	88.3575	11.2845	88.4154	0.118	0.0000	0.0000
2024/03/07	2032	06/02/2025	11.72 Call	Bond Future	3635.4900	3.6355	3667.8400	3.6678	0.890	0.0000	0.0000
2024/03/07	2032	06/02/2025	11.72 Put	Bond Future	1825.7700	1.8258	1800.2600	1.8003	1.397	0.0000	0.0000
2024/03/07	2032	08/05/2025		Bond Future	11.4431	86.0182	11.4290	86.0777	0.123	0.0000	0.0000
2024/03/07	2032	08/05/2025	10.91 Call	Bond Future	1744.2700	1.7443	1764.2200	1.7642	1.144	0.0000	0.0000
2024/03/07	2032	08/05/2025	10.91 Put	Bond Future	4030.9100	4.0309	3991.3200	3.9913	0.982	0.0000	0.0000
2024/03/07	2033	02/05/2024		Bond Future	121.1599	121.1599	121.1475	121.1475	0.010	0.0000	0.0000
2024/03/07	2033	01/08/2024		Bond Future	123.8504	123.8504	123.8377	123.8377	0.010	0.0000	0.0000
2024/03/07	2033	07/11/2024		Bond Future	125.2996	125.2996	125.2870	125.2870	0.010	0.0000	0.0000
2024/03/07	2033	06/02/2025		Bond Future	128.0033	128.0033	127.9909	127.9909	0.010	0.0000	0.0000
2024/03/07	2033	06/02/2025	124.94 Call	Bond Future	3063.2900	3.0633	3050.9400	3.0509	0.403	0.0000	0.0000
2024/03/07	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	
2024/03/07	2033	08/05/2025		Bond Future	129.1555	129.1555	129.1438	129.1438	0.009	0.0000	0.0000
2024/03/07	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	2033	08/05/2025	130.62 Put	Bond Future	1464.4800	1.4645	1476.1900	1.4762	0.800	0.0000	0.0000
2024/03/07	2037	02/05/2024		Bond Future	12.1489	78.8885	12.1527	78.8684	0.031	0.0000	0.0000
2024/03/07	2037	02/05/2024	11.44 Call	Bond Future	197.0900	0.1971	188.8100	0.1888	4.201	0.0000	0.0000
2024/03/07	2037	02/05/2024	11.44 Put	Bond Future	4078.1700	4.0782	4089.9600	4.0900	0.289	0.0000	0.0000
2024/03/07	2037	02/05/2024	11.45 Call	Bond Future	204.7100	0.2047	196.2300	0.1962	4.142	0.0000	0.0000
2024/03/07	2037	02/05/2024	11.45 Put	Bond Future	4029.0900	4.0291	4040.6800	4.0407	0.288	0.0000	0.0000
2024/03/07	2037	02/05/2024	11.43 Call	Bond Future	189.6800	0.1897	181.6100	0.1816	4.255	0.0000	0.0000
2024/03/07	2037	02/05/2024	11.43 Put	Bond Future	4127.5100	4.1275	4139.5100	4.1395	0.291	0.0000	0.0000
2024/03/07	2037	01/08/2024		Bond Future	12.2686	76.3650	12.2725	76.3445	0.032	0.0000	0.0000
2024/03/07	2037	01/08/2024	12.10 Call	Bond Future	1900.2700	1.9003	1883.2400	1.8832	0.896	0.0000	0.0000
2024/03/07	2037	01/08/2024	12.10 Put	Bond Future	2781.9800	2.7820	2785.4300	2.7854	0.124	0.0000	0.0000
2024/03/07	2037	01/08/2024	12.11 Call	Bond Future	1925.8500	1.9259	1908.7200	1.9087	0.889	0.0000	0.0000
2024/03/07	2037	01/08/2024	12.11 Put	Bond Future	2754.8400	2.7548	2758.1900	2.7582	0.122	0.0000	0.0000
2024/03/07	2037	01/08/2024	12.09 Call	Bond Future	1875.0600	1.8751	1858.1300	1.8581	0.903	0.0000	0.0000
2024/03/07	2037	01/08/2024	12.09 Put	Bond Future	2809.5400	2.8095	2813.0900	2.8131	0.126	0.0000	0.0000
2024/03/07	2037	01/08/2024	13.82 Call	Bond Future	7896.1900	7.8962	7873.4500	7.8735	0.288	0.0000	0.0000
2024/03/07	2037	01/08/2024	13.82 Put	Bond Future	429.6700	0.4297	427.4100	0.4274	0.526	0.0000	0.0000
2024/03/07	2037	01/08/2024	13.17 Call	Bond Future	5377.6100	5.3776	5355.1000	5.3551	0.419	0.0000	0.0000
2024/03/07	2037	01/08/2024	13.17 Put	Bond Future	902.5300	0.9025	900.5000	0.9005	0.225	0.0000	0.0000
2024/03/07	2037	07/11/2024		Bond Future	12.3984	78.1597	12.4025	78.1390	0.033	0.0000	0.0000
2024/03/07	2037	07/11/2024	12.58 Call	Bond Future	3679.5600	3.6796	3661.3500	3.6614	0.495	0.0000	0.0000
2024/03/07	2037	07/11/2024	12.58 Put	Bond Future	2763.0700	2.7631	2765.6300	2.7656	0.093	0.0000	0.0000
2024/03/07	2037	07/11/2024	12.59 Call	Bond Future	3709.1500	3.7092	3690.9000	3.6909	0.492	0.0000	0.0000
2024/03/07	2037	07/11/2024	12.59 Put	Bond Future	2742.6500	2.7427	2745.1700	2.7452	0.092	0.0000	0.0000
2024/03/07	2037	07/11/2024	12.57 Call	Bond Future	3650.0600	3.6501	3631.9100	3.6319	0.497	0.0000	0.0000
2024/03/07	2037	07/11/2024	12.57 Put	Bond Future	2783.6200	2.7836	2786.2400	2.7862	0.094	0.0000	0.0000
2024/03/07	2037	06/02/2025		Bond Future	12.5363	75.5657	12.5405	75.5449	0.033	0.0000	0.0000
2024/03/07	2037	06/02/2025	12.76 Call	Bond Future	3753.8400	3.7538	3737.1700	3.7372	0.444	0.0000	0.0000
2024/03/07	2037	06/02/2025	12.76 Put	Bond Future	2648.8100	2.6488	2653.0100	2.6530	0.159	0.0000	0.0000
2024/03/07	2037	08/05/2025		Bond Future	12.6960	77.1244	12.7003	77.1034	0.034	0.0000	0.0000
2024/03/07	2037	08/05/2025	12.25 Call	Bond Future	2455.5500	2.4556	2442.8700	2.4429	0.516	0.0000	0.0000
2024/03/07	2037	08/05/2025	12.25 Put	Bond Future	4682.9600	4.6830	4691.2100	4.6912	0.176	0.0000	0.0000
2024/03/07	2038	02/05/2024		Bond Future	131.8285	131.8285	131.9638	131.9638	0.103	0.0000	0.0000
2024/03/07	2038	01/08/2024		Bond Future	132.6943	132.6943	132.8330	132.8330	0.104	0.0000	0.0000
2024/03/07	2038	07/11/2024		Bond Future	135.8481	135.8481	135.9904	135.9904	0.105	0.0000	0.0000
2024/03/07	2038	06/02/2025		Bond Future	136.6659	136.6659	136.8121	136.8121	0.107	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	
2024/03/07	2038	06/02/2025	135.23 Call	Bond Future	1435.8600	1.4359	1582.0900	1.5821	10.184	0.0000	0.0000
2024/03/07	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	2038	08/05/2025		Bond Future	139.5264	139.5264	139.6762	139.6762	0.107	0.0000	0.0000
2024/03/07	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	2038	08/05/2025	139.68 Put	Bond Future	153.6400	0.1536	3.7900	0.0038	97.533	0.0000	0.0000
2024/03/07	2040	02/05/2024	11.61 Call	Bond Future	114.8100	0.1148	115.4400	0.1154	0.549	0.0000	0.0000
2024/03/07	2040	02/05/2024	11.61 Put	Bond Future	5189.9000	5.1899	5126.2300	5.1262	1.227	0.0000	0.0000
2024/03/07	2040	02/05/2024	11.62 Call	Bond Future	119.8800	0.1199	120.5700	0.1206	0.576	0.0000	0.0000
2024/03/07	2040	02/05/2024	11.62 Put	Bond Future	5133.8600	5.1339	5070.2500	5.0703	1.239	0.0000	0.0000
2024/03/07	2040	02/05/2024	11.60 Call	Bond Future	109.9100	0.1099	110.4900	0.1105	0.528	0.0000	0.0000
2024/03/07	2040	02/05/2024	11.60 Put	Bond Future	5246.1900	5.2462	5182.4700	5.1825	1.215	0.0000	0.0000
2024/03/07	2040	02/05/2024		Bond Future	12.4822	78.6188	12.4706	78.6831	0.093	0.0000	0.0000
2024/03/07	2040	01/08/2024		Bond Future	12.6073	75.8390	12.5953	75.9048	0.096	0.0000	0.0000
2024/03/07	2040	01/08/2024	12.33 Call	Bond Future	1768.8900	1.7689	1788.4100	1.7884	1.104	0.0000	0.0000
2024/03/07	2040	01/08/2024	12.33 Put	Bond Future	3300.6400	3.3006	3254.3800	3.2544	1.402	0.0000	0.0000
2024/03/07	2040	01/08/2024	12.34 Call	Bond Future	1793.8600	1.7939	1813.6000	1.8136	1.100	0.0000	0.0000
2024/03/07	2040	01/08/2024	12.34 Put	Bond Future	3269.5500	3.2696	3223.5100	3.2235	1.408	0.0000	0.0000
2024/03/07	2040	01/08/2024	12.32 Call	Bond Future	1744.2900	1.7443	1763.5900	1.7636	1.106	0.0000	0.0000
2024/03/07	2040	01/08/2024	12.32 Put	Bond Future	3332.1700	3.3322	3285.6900	3.2857	1.395	0.0000	0.0000
2024/03/07	2040	07/11/2024		Bond Future	12.7426	77.6213	12.7299	77.6888	0.099	0.0000	0.0000
2024/03/07	2040	07/11/2024	12.85 Call	Bond Future	3705.3800	3.7054	3735.5900	3.7356	0.815	0.0000	0.0000
2024/03/07	2040	07/11/2024	12.85 Put	Bond Future	3134.9000	3.1349	3097.6100	3.0976	1.190	0.0000	0.0000
2024/03/07	2040	07/11/2024	12.86 Call	Bond Future	3735.5900	3.7356	3765.9600	3.7660	0.813	0.0000	0.0000
2024/03/07	2040	07/11/2024	12.86 Put	Bond Future	3112.3600	3.1124	3075.2300	3.0752	1.193	0.0000	0.0000
2024/03/07	2040	07/11/2024	12.84 Call	Bond Future	3675.2700	3.6753	3705.3100	3.7053	0.817	0.0000	0.0000
2024/03/07	2040	07/11/2024	12.84 Put	Bond Future	3157.6000	3.1576	3120.1400	3.1201	1.186	0.0000	0.0000
2024/03/07	2040	06/02/2025		Bond Future	12.8850	74.7649	12.8718	74.8342	0.103	0.0000	0.0000
2024/03/07	2040	06/02/2025	12.95 Call	Bond Future	3528.3300	3.5283	3560.8000	3.5608	0.920	0.0000	0.0000
2024/03/07	2040	06/02/2025	12.95 Put	Bond Future	3188.8200	3.1888	3151.9700	3.1520	1.156	0.0000	0.0000
2024/03/07	2040	08/05/2025		Bond Future	13.0477	76.3064	13.0338	76.3775	0.106	0.0000	0.0000
2024/03/07	2040	08/05/2025	12.63 Call	Bond Future	2720.1600	2.7202	2746.6500	2.7467	0.974	0.0000	0.0000
2024/03/07	2040	08/05/2025	12.63 Put	Bond Future	4913.3200	4.9133	4868.7000	4.8687	0.908	0.0000	0.0000
2024/03/07	2044	02/05/2024	12.50 Call	Bond Future	1309.3900	1.3094	1325.4700	1.3255	1.228	0.0000	0.0000
2024/03/07	2044	02/05/2024	12.50 Put	Bond Future	1812.2000	1.8122	1764.1300	1.7641	2.653	0.0000	0.0000
2024/03/07	2044	02/05/2024	12.75 Call	Bond Future	2063.0800	2.0631	2088.0000	2.0880	1.208	0.0000	0.0000
2024/03/07	2044	02/05/2024	12.75 Put	Bond Future	1188.1300	1.1881	1148.9000	1.1489	3.302	0.0000	0.0000
2024/03/07	2044	02/05/2024	13.00 Call	Bond Future	2964.2000	2.9642	2998.0200	2.9980	1.141	0.0000	0.0000
2024/03/07	2044	02/05/2024	13.00 Put	Bond Future	754.8100	0.7548	724.4800	0.7245	4.018	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	
2024/03/07	2044	02/05/2024		Bond Future	12.5903	74.5374	12.5787	74.6016	0.092	0.0000	0.0000
2024/03/07	2044	02/05/2024	11.66 Call	Bond Future	95.1000	0.0951	95.4400	0.0954	0.358	0.0000	0.0000
2024/03/07	2044	02/05/2024	11.66 Put	Bond Future	5568.0000	5.5680	5504.1900	5.5042	1.146	0.0000	0.0000
2024/03/07	2044	02/05/2024	11.67 Call	Bond Future	99.4600	0.0995	99.8400	0.0998	0.382	0.0000	0.0000
2024/03/07	2044	02/05/2024	11.67 Put	Bond Future	5509.9200	5.5099	5446.1500	5.4462	1.157	0.0000	0.0000
2024/03/07	2044	02/05/2024	11.65 Call	Bond Future	90.8900	0.0909	91.1900	0.0912	0.330	0.0000	0.0000
2024/03/07	2044	02/05/2024	11.65 Put	Bond Future	5626.3100	5.6263	5562.4600	5.5625	1.135	0.0000	0.0000
2024/03/07	2044	01/08/2024		Bond Future	12.7123	71.7932	12.7003	71.8588	0.095	0.0000	0.0000
2024/03/07	2044	01/08/2024	12.29 Call	Bond Future	1398.1000	1.3981	1414.4600	1.4145	1.170	0.0000	0.0000
2024/03/07	2044	01/08/2024	12.29 Put	Bond Future	3759.3600	3.7594	3710.1500	3.7102	1.309	0.0000	0.0000
2024/03/07	2044	01/08/2024	12.30 Call	Bond Future	1420.1800	1.4202	1436.7600	1.4368	1.167	0.0000	0.0000
2024/03/07	2044	01/08/2024	12.30 Put	Bond Future	3724.0300	3.7240	3675.0400	3.6750	1.316	0.0000	0.0000
2024/03/07	2044	01/08/2024	12.28 Call	Bond Future	1376.2100	1.3762	1392.3600	1.3924	1.174	0.0000	0.0000
2024/03/07	2044	01/08/2024	12.28 Put	Bond Future	3794.9400	3.7949	3745.5200	3.7455	1.302	0.0000	0.0000
2024/03/07	2044	07/11/2024	12.91 Call	Bond Future	3641.1000	3.6411	3670.5100	3.6705	0.808	0.0000	0.0000
2024/03/07	2044	07/11/2024	12.91 Put	Bond Future	3287.8800	3.2879	3249.9600	3.2500	1.153	0.0000	0.0000
2024/03/07	2044	07/11/2024	12.92 Call	Bond Future	3670.8600	3.6709	3700.4400	3.7004	0.806	0.0000	0.0000
2024/03/07	2044	07/11/2024	12.92 Put	Bond Future	3264.6400	3.2646	3226.8900	3.2269	1.156	0.0000	0.0000
2024/03/07	2044	07/11/2024	12.90 Call	Bond Future	3611.4300	3.6114	3640.6800	3.6407	0.810	0.0000	0.0000
2024/03/07	2044	07/11/2024	12.90 Put	Bond Future	3311.2800	3.3113	3273.2000	3.2732	1.150	0.0000	0.0000
2024/03/07	2044	07/11/2024		Bond Future	12.8437	73.4803	12.8311	73.5476	0.098	0.0000	0.0000
2024/03/07	2044	06/02/2025		Bond Future	12.9815	70.6609	12.9683	70.7300	0.101	0.0000	0.0000
2024/03/07	2044	06/02/2025	13.02 Call	Bond Future	3417.9700	3.4180	3449.9700	3.4500	0.936	0.0000	0.0000
2024/03/07	2044	06/02/2025	13.02 Put	Bond Future	3216.1400	3.2161	3179.1100	3.1791	1.151	0.0000	0.0000
2024/03/07	2044	08/05/2025		Bond Future	13.1380	72.1175	13.1242	72.1884	0.105	0.0000	0.0000
2024/03/07	2044	08/05/2025	12.72 Call	Bond Future	2774.3600	2.7744	2800.8700	2.8009	0.956	0.0000	0.0000
2024/03/07	2044	08/05/2025	12.72 Put	Bond Future	4981.6700	4.9817	4937.3100	4.9373	0.890	0.0000	0.0000
2024/03/07	2046	02/05/2024		Bond Future	112.9667	112.9667	113.4755	113.4755	0.450	0.0000	0.0000
2024/03/07	2046	01/08/2024		Bond Future	115.4752	115.4752	115.9954	115.9954	0.450	0.0000	0.0000
2024/03/07	2046	07/11/2024		Bond Future	116.0229	116.0229	116.5560	116.5560	0.459	0.0000	0.0000
2024/03/07	2046	06/02/2025		Bond Future	118.5255	118.5255	119.0705	119.0705	0.460	0.0000	0.0000
2024/03/07	2046	06/02/2025	114.01 Call	Bond Future	4515.5400	4.5155	5060.5300	5.0605	12.069	0.0000	0.0000
2024/03/07	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	2046	08/05/2025		Bond Future	118.7617	118.7617	119.3192	119.3192	0.469	0.0000	0.0000
2024/03/07	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	2046	08/05/2025	121.97 Put	Bond Future	3208.2900	3.2083	2650.8400	2.6508	17.375	0.0000	0.0000
2024/03/07	2050	02/05/2024		Bond Future	114.3393	114.3393	114.9079	114.9079	0.497	0.0000	0.0000
2024/03/07	2050	01/08/2024		Bond Future	114.5820	114.5820	115.1634	115.1634	0.507	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	
2024/03/07	2050	07/11/2024		Bond Future	117.3054	117.3054	117.9010	117.9010	0.508	0.0000	0.0000
2024/03/07	2050	06/02/2025		Bond Future	117.4806	117.4806	118.0899	118.0899	0.519	0.0000	0.0000
2024/03/07	2050	06/02/2025	115.60 Call	Bond Future	1880.6400	1.8806	2489.9000	2.4899	32.396	0.0000	0.0000
2024/03/07	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	2050	08/05/2025		Bond Future	119.9390	119.9390	120.5616	120.5616	0.519	0.0000	0.0000
2024/03/07	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	2050	08/05/2025	121.16 Put	Bond Future	1221.0200	1.2210	598.3700	0.5984	50.994	0.0000	0.0000
2024/03/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	AL37	02/05/2024		Index Future	953.1660	953.1660	953.9270	953.9270	0.080	0.0000	0.0000
2024/03/07	AL37	01/08/2024		Index Future	974.1010	974.1010	974.8790	974.8790	0.080	0.0000	0.0000
2024/03/07	AL37	07/11/2024		Index Future	997.0160	997.0160	997.8150	997.8150	0.080	0.0000	0.0000
2024/03/07	AL37	06/02/2025		Index Future	1018.3170	1018.3170	1019.1370	1019.1370	0.081	0.0000	0.0000
2024/03/07	AL37	08/05/2025		Index Future	1039.4510	1039.4510	1040.2920	1040.2920	0.081	0.0000	0.0000
2024/03/07	AL7T	02/05/2024		Index Future	1103.8810	1103.8810	1104.1090	1104.1090	0.021	0.0000	0.0000
2024/03/07	AL7T	01/08/2024		Index Future	1128.1260	1128.1260	1128.3590	1128.3590	0.021	0.0000	0.0000
2024/03/07	AL7T	07/11/2024		Index Future	1154.6650	1154.6650	1154.9060	1154.9060	0.021	0.0000	0.0000
2024/03/07	AL7T	06/02/2025		Index Future	1179.3340	1179.3340	1179.5860	1179.5860	0.021	0.0000	0.0000
2024/03/07	AL7T	08/05/2025		Index Future	1203.8100	1203.8100	1204.0710	1204.0710	0.022	0.0000	0.0000
2024/03/07	ALBI	02/05/2024		Index Future	956.6290	956.6290	957.0440	957.0440	0.043	0.0000	0.0000
2024/03/07	ALBI	01/08/2024		Index Future	977.6400	977.6400	978.0650	978.0650	0.043	0.0000	0.0000
2024/03/07	ALBI	07/11/2024		Index Future	1000.6380	1000.6380	1001.0760	1001.0760	0.044	0.0000	0.0000
2024/03/07	ALBI	06/02/2025		Index Future	1022.0170	1022.0170	1022.4680	1022.4680	0.044	0.0000	0.0000
2024/03/07	ALBI	08/05/2025		Index Future	1043.2270	1043.2270	1043.6920	1043.6920	0.045	0.0000	0.0000
2024/03/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	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	
2024/03/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/07	ES33	02/05/2024		Bond Future	12.6652	73.2008	12.6584	73.2303	0.054	0.0000	0.0000
2024/03/07	ES33	01/08/2024		Bond Future	12.8133	74.8263	12.8062	74.8565	0.055	0.0000	0.0000
2024/03/07	ES33	07/11/2024		Bond Future	12.9910	72.8015	12.9835	72.8326	0.058	0.0000	0.0000
2024/03/07	ES33	06/02/2025		Bond Future	13.1808	74.3702	13.1729	74.4022	0.060	0.0000	0.0000
2024/03/07	ES33	06/02/2025	13.34 Call	Bond Future	638.5800	0.6386	670.6000	0.6706	5.014	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	
2024/03/07	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	ES33	08/05/2025		Bond Future	13.3880	72.1209	13.3796	72.1540	0.063	0.0000	0.0000
2024/03/07	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	ES33	08/05/2025	12.73 Put	Bond Future	2651.0800	2.6511	2618.0000	2.6180	1.248	0.0000	0.0000
2024/03/07	ES42	02/05/2024		Bond Future	13.1272	68.6110	13.0949	68.7741	0.246	0.0000	0.0000
2024/03/07	ES42	01/08/2024		Bond Future	13.2635	70.1345	13.2299	70.3012	0.253	0.0000	0.0000
2024/03/07	ES42	07/11/2024		Bond Future	13.4230	67.5324	13.3878	67.7033	0.262	0.0000	0.0000
2024/03/07	ES42	06/02/2025		Bond Future	13.5846	68.9854	13.5480	69.1603	0.270	0.0000	0.0000
2024/03/07	ES42	06/02/2025	13.71 Call	Bond Future	591.9500	0.5920	766.8500	0.7669	29.546	0.0000	0.0000
2024/03/07	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	ES42	08/05/2025		Bond Future	13.7660	66.1570	13.7276	66.3360	0.279	0.0000	0.0000
2024/03/07	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	ES42	08/05/2025	13.25 Put	Bond Future	2473.8600	2.4739	2294.9300	2.2949	7.233	0.0000	0.0000
2024/03/07	GOVI	02/05/2024		GOVI	942.8070	942.8070	943.2020	943.2020	0.042	0.0000	0.0000
2024/03/07	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	GOVI	02/05/2024	950.98 Put	GOVI	81730.0000	8.1730	77780.0000	7.7780	4.833	0.0000	0.0000
2024/03/07	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	GOVI	02/05/2024	950.99 Put	GOVI	81830.0000	8.1830	77880.0000	7.7880	4.827	0.0000	0.0000
2024/03/07	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	GOVI	02/05/2024	950.97 Put	GOVI	81630.0000	8.1630	77680.0000	7.7680	4.839	0.0000	0.0000
2024/03/07	GOVI	01/08/2024	943.38 Call	GOVI	201340.0000	20.1340	205380.0000	20.5380	2.007	0.0000	0.0000
2024/03/07	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	GOVI	01/08/2024	943.39 Call	GOVI	201240.0000	20.1240	205280.0000	20.5280	2.008	0.0000	0.0000
2024/03/07	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	GOVI	01/08/2024	943.37 Call	GOVI	201440.0000	20.1440	205480.0000	20.5480	2.006	0.0000	0.0000
2024/03/07	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	GOVI	01/08/2024		GOVI	963.5140	963.5140	963.9180	963.9180	0.042	0.0000	0.0000
2024/03/07	GOVI	07/11/2024		GOVI	986.1800	986.1800	986.5970	986.5970	0.042	0.0000	0.0000
2024/03/07	GOVI	07/11/2024	948.79 Call	GOVI	373900.0000	37.3900	378070.0000	37.8070	1.115	0.0000	0.0000
2024/03/07	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	GOVI	07/11/2024	948.80 Call	GOVI	373800.0000	37.3800	377970.0000	37.7970	1.116	0.0000	0.0000
2024/03/07	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	GOVI	07/11/2024	948.78 Call	GOVI	374000.0000	37.4000	378170.0000	37.8170	1.115	0.0000	0.0000
2024/03/07	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	GOVI	06/02/2025		GOVI	1007.2500	1007.2500	1007.6790	1007.6790	0.043	0.0000	0.0000
2024/03/07	GOVI	06/02/2025	972.00 Call	GOVI	352500.0000	35.2500	356790.0000	35.6790	1.217	0.0000	0.0000
2024/03/07	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	GOVI	08/05/2025		GOVI	1028.1540	1028.1540	1028.5960	1028.5960	0.043	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	
2024/03/07	GOVI	08/05/2025	1,022. Call 00	GOVI	61540.0000	6.1540	65960.0000	6.5960	7.182	0.0000	0.0000
2024/03/07	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/03/07	IGOV	02/05/2024		Index Future	346.6740	346.6740	347.1840	347.1840	0.147	0.0000	0.0000
2024/03/07	IGOV	01/08/2024		Index Future	354.3720	354.3720	354.8940	354.8940	0.147	0.0000	0.0000
2024/03/07	IGOV	07/11/2024		Index Future	362.7970	362.7970	363.3320	363.3320	0.147	0.0000	0.0000
2024/03/07	IGOV	06/02/2025		Index Future	370.6290	370.6290	371.1760	371.1760	0.148	0.0000	0.0000
2024/03/07	IGOV	08/05/2025		Index Future	378.3990	378.3990	378.9600	378.9600	0.148	0.0000	0.0000
2024/03/07	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/03/07	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/03/07	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/03/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/03/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/03/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/03/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/03/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/03/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/03/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/03/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/03/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/03/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/03/07	JBAF	20/03/2024		Jibar Tradeable Future	8.3680	91.6320	8.3520	91.6480	0.191	0.0000	0.0000
2024/03/07	JBAF	17/04/2024		Jibar Tradeable Future	8.3380	91.6620	8.3580	91.6420	0.240	0.0000	0.0000
2024/03/07	JBAF	15/05/2024		Jibar Tradeable Future	8.3680	91.6320	8.3290	91.6710	0.466	0.0000	0.0000
2024/03/07	JBAF	19/06/2024		Jibar Tradeable Future	8.2980	91.7020	8.3140	91.6860	0.193	0.0000	0.0000
2024/03/07	JBAF	17/07/2024		Jibar Tradeable Future	8.3000	91.7000	8.2420	91.7580	0.699	0.0000	0.0000
2024/03/07	JBAF	21/08/2024		Jibar Tradeable Future	8.2900	91.7100	8.2350	91.7650	0.663	0.0000	0.0000
2024/03/07	JBAF	18/09/2024		Jibar Tradeable Future	8.2000	91.8000	8.0630	91.9370	1.671	0.0000	0.0000
2024/03/07	JBAF	18/12/2024		Jibar Tradeable Future	7.9280	92.0720	7.7550	92.2450	2.182	0.0000	0.0000
2024/03/07	JBAF	19/03/2025		Jibar Tradeable Future	7.8200	92.1800	7.6230	92.3770	2.519	0.0000	0.0000
2024/03/07	JBAF	18/06/2025		Jibar Tradeable Future	7.7200	92.2800	7.5230	92.4770	2.552	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	
2024/03/07	JBAF	17/09/2025		Jibar Tradeable Future	7.7280	92.2720	7.5750	92.4250	1.980	0.0000	0.0000
2024/03/07	JBAF	17/12/2025		Jibar Tradeable Future	7.7880	92.2120	7.6370	92.3630	1.939	0.0000	0.0000
2024/03/07	R035	02/05/2024		Bond Future	11.7296	84.3837	11.7336	84.3628	0.034	0.0000	0.0000
2024/03/07	R035	02/05/2024	11.20 Call	Bond Future	359.6900	0.3597	347.4900	0.3475	3.392	0.0000	0.0000
2024/03/07	R035	02/05/2024	11.20 Put	Bond Future	3232.7600	3.2328	3241.5300	3.2415	0.271	0.0000	0.0000
2024/03/07	R035	02/05/2024	11.21 Call	Bond Future	371.6500	0.3717	359.2100	0.3592	3.347	0.0000	0.0000
2024/03/07	R035	02/05/2024	11.21 Put	Bond Future	3189.2100	3.1892	3197.7400	3.1977	0.267	0.0000	0.0000
2024/03/07	R035	02/05/2024	11.19 Call	Bond Future	348.0000	0.3480	336.0400	0.3360	3.437	0.0000	0.0000
2024/03/07	R035	02/05/2024	11.19 Put	Bond Future	3276.6400	3.2766	3285.6500	3.2857	0.275	0.0000	0.0000
2024/03/07	R035	01/08/2024		Bond Future	11.8342	86.2371	11.8383	86.2157	0.035	0.0000	0.0000
2024/03/07	R035	01/08/2024	11.80 Call	Bond Future	2222.5200	2.2225	2203.9900	2.2040	0.834	0.0000	0.0000
2024/03/07	R035	01/08/2024	11.80 Put	Bond Future	2400.3100	2.4003	2403.1900	2.4032	0.120	0.0000	0.0000
2024/03/07	R035	01/08/2024	11.81 Call	Bond Future	2250.1800	2.2502	2231.5700	2.2316	0.827	0.0000	0.0000
2024/03/07	R035	01/08/2024	11.81 Put	Bond Future	2375.8500	2.3759	2378.6500	2.3787	0.118	0.0000	0.0000
2024/03/07	R035	01/08/2024	11.79 Call	Bond Future	2194.8000	2.1948	2176.3600	2.1764	0.840	0.0000	0.0000
2024/03/07	R035	01/08/2024	11.79 Put	Bond Future	2424.7500	2.4248	2427.7200	2.4277	0.122	0.0000	0.0000
2024/03/07	R035	07/11/2024		Bond Future	11.9627	83.7491	11.9669	83.7275	0.036	0.0000	0.0000
2024/03/07	R035	07/11/2024	12.18 Call	Bond Future	3799.4200	3.7994	3780.5300	3.7805	0.497	0.0000	0.0000
2024/03/07	R035	07/11/2024	12.18 Put	Bond Future	2703.8600	2.7039	2706.6400	2.7066	0.103	0.0000	0.0000
2024/03/07	R035	07/11/2024	12.19 Call	Bond Future	3829.1400	3.8291	3810.1900	3.8102	0.495	0.0000	0.0000
2024/03/07	R035	07/11/2024	12.19 Put	Bond Future	2683.6600	2.6837	2686.3800	2.6864	0.101	0.0000	0.0000
2024/03/07	R035	07/11/2024	12.17 Call	Bond Future	3769.5300	3.7695	3750.6900	3.7507	0.500	0.0000	0.0000
2024/03/07	R035	07/11/2024	12.17 Put	Bond Future	2723.9300	2.7239	2726.7600	2.7268	0.104	0.0000	0.0000
2024/03/07	R035	06/02/2025		Bond Future	12.1017	85.5353	12.1061	85.5135	0.036	0.0000	0.0000
2024/03/07	R035	06/02/2025	12.41 Call	Bond Future	3950.0200	3.9500	3932.5100	3.9325	0.443	0.0000	0.0000
2024/03/07	R035	06/02/2025	12.41 Put	Bond Future	2435.8000	2.4358	2440.0800	2.4401	0.176	0.0000	0.0000
2024/03/07	R035	08/05/2025		Bond Future	12.2514	82.7886	12.2559	82.7667	0.037	0.0000	0.0000
2024/03/07	R035	08/05/2025	11.78 Call	Bond Future	2378.5800	2.3786	2365.7400	2.3657	0.540	0.0000	0.0000
2024/03/07	R035	08/05/2025	11.78 Put	Bond Future	4717.1300	4.7171	4726.1300	4.7261	0.191	0.0000	0.0000
2024/03/07	R053	02/05/2024	13.03 Call	Bond Future	4750.6400	4.7506	4805.9800	4.8060	1.165	0.0000	0.0000
2024/03/07	R053	02/05/2024	13.03 Put	Bond Future	595.8100	0.5958	566.4600	0.5665	4.926	0.0000	0.0000
2024/03/07	R053	02/05/2024	13.04 Call	Bond Future	4805.6400	4.8056	4861.3900	4.8614	1.160	0.0000	0.0000
2024/03/07	R053	02/05/2024	13.04 Put	Bond Future	583.3900	0.5834	554.4500	0.5545	4.961	0.0000	0.0000
2024/03/07	R053	02/05/2024	13.02 Call	Bond Future	4695.6700	4.6957	4750.6000	4.7506	1.170	0.0000	0.0000
2024/03/07	R053	02/05/2024	13.02 Put	Bond Future	608.3600	0.6084	578.6000	0.5786	4.892	0.0000	0.0000
2024/03/07	R053	02/05/2024		Bond Future	12.4396	94.7987	12.4281	94.8833	0.093	0.0000	0.0000
2024/03/07	R053	01/08/2024		Bond Future	12.5503	96.8807	12.5384	96.9673	0.096	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	
2024/03/07	R053	01/08/2024	13.14 Call	Bond Future	5778.3000	5.7783	5829.2700	5.8293	0.882	0.0000	0.0000
2024/03/07	R053	01/08/2024	13.14 Put	Bond Future	1695.3000	1.6953	1659.6400	1.6596	2.103	0.0000	0.0000
2024/03/07	R053	01/08/2024	13.15 Call	Bond Future	5826.5300	5.8265	5877.7600	5.8778	0.879	0.0000	0.0000
2024/03/07	R053	01/08/2024	13.15 Put	Bond Future	1677.1700	1.6772	1641.7700	1.6418	2.111	0.0000	0.0000
2024/03/07	R053	01/08/2024	13.13 Call	Bond Future	5729.9600	5.7300	5780.6700	5.7807	0.885	0.0000	0.0000
2024/03/07	R053	01/08/2024	13.13 Put	Bond Future	1713.4200	1.7134	1677.5000	1.6775	2.096	0.0000	0.0000
2024/03/07	R053	07/11/2024		Bond Future	12.6785	93.2858	12.6659	93.3748	0.099	0.0000	0.0000
2024/03/07	R053	07/11/2024	12.80 Call	Bond Future	4787.6400	4.7876	4828.3000	4.8283	0.849	0.0000	0.0000
2024/03/07	R053	07/11/2024	12.80 Put	Bond Future	3934.4200	3.9344	3886.1300	3.8861	1.227	0.0000	0.0000
2024/03/07	R053	07/11/2024	12.81 Call	Bond Future	4827.5900	4.8276	4868.4700	4.8685	0.847	0.0000	0.0000
2024/03/07	R053	07/11/2024	12.81 Put	Bond Future	3904.8100	3.9048	3856.7400	3.8567	1.231	0.0000	0.0000
2024/03/07	R053	07/11/2024	12.79 Call	Bond Future	4747.8200	4.7478	4788.2500	4.7883	0.852	0.0000	0.0000
2024/03/07	R053	07/11/2024	12.79 Put	Bond Future	3964.2500	3.9643	3915.7300	3.9157	1.224	0.0000	0.0000
2024/03/07	R053	06/02/2025		Bond Future	12.8102	95.2737	12.7971	95.3650	0.102	0.0000	0.0000
2024/03/07	R053	06/02/2025	12.94 Call	Bond Future	4751.4500	4.7515	4795.9400	4.7959	0.936	0.0000	0.0000
2024/03/07	R053	06/02/2025	12.94 Put	Bond Future	3858.0100	3.8580	3811.2800	3.8113	1.211	0.0000	0.0000
2024/03/07	R053	08/05/2025		Bond Future	12.9559	91.3708	12.9422	91.4644	0.106	0.0000	0.0000
2024/03/07	R053	08/05/2025	12.64 Call	Bond Future	3777.1900	3.7772	3814.2400	3.8142	0.981	0.0000	0.0000
2024/03/07	R053	08/05/2025	12.64 Put	Bond Future	5973.6500	5.9737	5917.1100	5.9171	0.946	0.0000	0.0000
2024/03/07	R186	02/05/2024		Bond Future	8.9232	107.5541	8.9283	107.5421	0.057	0.0000	0.0000
2024/03/07	R186	02/05/2024	10.40 Call	Bond Future	3408.5500	3.4086	3396.0300	3.3960	0.367	0.0000	0.0000
2024/03/07	R186	02/05/2024	10.40 Put	Bond Future	13.1700	0.0132	12.6700	0.0127	3.797	0.0000	0.0000
2024/03/07	R186	02/05/2024	9.73 Put	Bond Future	73.4200	0.0734	72.2900	0.0723	1.539	0.0000	0.0000
2024/03/07	R186	02/05/2024	9.73 Call	Bond Future	1946.2000	1.9462	1933.0500	1.9331	0.676	0.0000	0.0000
2024/03/07	R186	02/05/2024	8.00 Call	Bond Future	3.4400	0.0034	3.0900	0.0031	10.174	0.0000	0.0000
2024/03/07	R186	02/05/2024	8.00 Put	Bond Future	2200.4700	2.2005	2212.1400	2.2121	0.530	0.0000	0.0000
2024/03/07	R186	02/05/2024	8.01 Call	Bond Future	3.7800	0.0038	3.4000	0.0034	10.053	0.0000	0.0000
2024/03/07	R186	02/05/2024	8.01 Put	Bond Future	2176.6900	2.1767	2188.3300	2.1883	0.535	0.0000	0.0000
2024/03/07	R186	02/05/2024	7.99 Call	Bond Future	3.2400	0.0032	2.9100	0.0029	10.185	0.0000	0.0000
2024/03/07	R186	02/05/2024	7.99 Put	Bond Future	2224.3900	2.2244	2236.0800	2.2361	0.526	0.0000	0.0000
2024/03/07	R186	01/08/2024		Bond Future	8.9223	104.6081	8.9281	104.5958	0.064	0.0000	0.0000
2024/03/07	R186	01/08/2024	8.69 Call	Bond Future	507.5300	0.5075	500.3200	0.5003	1.421	0.0000	0.0000
2024/03/07	R186	01/08/2024	8.69 Put	Bond Future	1007.3600	1.0074	1012.4100	1.0124	0.501	0.0000	0.0000
2024/03/07	R186	01/08/2024	8.70 Call	Bond Future	517.5200	0.5175	510.2300	0.5102	1.409	0.0000	0.0000
2024/03/07	R186	01/08/2024	8.70 Put	Bond Future	995.7700	0.9958	1000.7400	1.0007	0.499	0.0000	0.0000
2024/03/07	R186	01/08/2024	8.68 Call	Bond Future	497.3900	0.4974	490.2500	0.4903	1.435	0.0000	0.0000
2024/03/07	R186	01/08/2024	8.68 Put	Bond Future	1018.8000	1.0188	1023.9200	1.0239	0.503	0.0000	0.0000
2024/03/07	R186	07/11/2024	9.14 Call	Bond Future	1235.1300	1.2351	1226.1500	1.2262	0.727	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	
2024/03/07	R186	07/11/2024	9.14 Put	Bond Future	832.6200	0.8326	835.8700	0.8359	0.390	0.0000	0.0000
2024/03/07	R186	07/11/2024	9.15 Call	Bond Future	1247.8900	1.2479	1238.8700	1.2389	0.723	0.0000	0.0000
2024/03/07	R186	07/11/2024	9.15 Put	Bond Future	826.2800	0.8263	829.4900	0.8295	0.388	0.0000	0.0000
2024/03/07	R186	07/11/2024	9.13 Call	Bond Future	1222.7700	1.2228	1213.8300	1.2138	0.731	0.0000	0.0000
2024/03/07	R186	07/11/2024	9.13 Put	Bond Future	839.3700	0.8394	842.6600	0.8427	0.392	0.0000	0.0000
2024/03/07	R186	07/11/2024		Bond Future	8.9299	107.0674	8.9363	107.0552	0.071	0.0000	0.0000
2024/03/07	R186	06/02/2025		Bond Future	8.9734	104.0357	8.9805	104.0236	0.079	0.0000	0.0000
2024/03/07	R186	06/02/2025	9.03 Call	Bond Future	1114.4800	1.1145	1106.6400	1.1066	0.703	0.0000	0.0000
2024/03/07	R186	06/02/2025	9.03 Put	Bond Future	1017.8800	1.0179	1022.1200	1.0221	0.417	0.0000	0.0000
2024/03/07	R186	08/05/2025		Bond Future	9.0801	106.1850	9.0881	106.1732	0.088	0.0000	0.0000
2024/03/07	R186	08/05/2025	8.47 Call	Bond Future	549.9900	0.5500	544.8200	0.5448	0.940	0.0000	0.0000
2024/03/07	R186	08/05/2025	8.47 Put	Bond Future	1463.0500	1.4631	1469.7100	1.4697	0.455	0.0000	0.0000
2024/03/07	R202	02/05/2024		Bond Future	259.6506	259.6506	259.4176	259.4176	0.090	0.0000	0.0000
2024/03/07	R202	01/08/2024		Bond Future	260.3390	260.3390	260.1015	260.1015	0.091	0.0000	0.0000
2024/03/07	R202	07/11/2024		Bond Future	266.5272	266.5272	266.2847	266.2847	0.091	0.0000	0.0000
2024/03/07	R202	06/02/2025		Bond Future	267.0679	267.0679	266.8219	266.8219	0.092	0.0000	0.0000
2024/03/07	R202	06/02/2025	266.79 Call	Bond Future	277.9300	0.2779	31.9300	0.0319	88.511	0.0000	0.0000
2024/03/07	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	R202	08/05/2025		Bond Future	272.6582	272.6582	272.4082	272.4082	0.092	0.0000	0.0000
2024/03/07	R202	08/05/2025	272.31 Call	Bond Future	348.1500	0.3482	98.1600	0.0982	71.805	0.0000	0.0000
2024/03/07	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	R209	02/05/2024		Bond Future	11.8582	65.3321	11.8519	65.3615	0.053	0.0000	0.0000
2024/03/07	R209	02/05/2024	11.18 Call	Bond Future	177.2000	0.1772	175.8300	0.1758	0.773	0.0000	0.0000
2024/03/07	R209	02/05/2024	11.18 Put	Bond Future	3451.3100	3.4513	3420.6300	3.4206	0.889	0.0000	0.0000
2024/03/07	R209	02/05/2024	11.19 Call	Bond Future	183.9900	0.1840	182.6100	0.1826	0.750	0.0000	0.0000
2024/03/07	R209	02/05/2024	11.19 Put	Bond Future	3408.2000	3.4082	3377.5100	3.3775	0.900	0.0000	0.0000
2024/03/07	R209	02/05/2024	11.17 Call	Bond Future	170.6000	0.1706	169.2300	0.1692	0.803	0.0000	0.0000
2024/03/07	R209	02/05/2024	11.17 Put	Bond Future	3494.6700	3.4947	3463.9900	3.4640	0.878	0.0000	0.0000
2024/03/07	R209	01/08/2024		Bond Future	11.9585	66.7670	11.9520	66.7970	0.055	0.0000	0.0000
2024/03/07	R209	01/08/2024	11.79 Call	Bond Future	1558.3400	1.5583	1565.4300	1.5654	0.455	0.0000	0.0000
2024/03/07	R209	01/08/2024	11.79 Put	Bond Future	2339.6800	2.3397	2316.7800	2.3168	0.979	0.0000	0.0000
2024/03/07	R209	01/08/2024	11.80 Call	Bond Future	1580.6500	1.5807	1587.8500	1.5879	0.456	0.0000	0.0000
2024/03/07	R209	01/08/2024	11.80 Put	Bond Future	2315.2600	2.3153	2292.4700	2.2925	0.984	0.0000	0.0000
2024/03/07	R209	01/08/2024	11.78 Call	Bond Future	1536.1900	1.5362	1543.1800	1.5432	0.455	0.0000	0.0000
2024/03/07	R209	01/08/2024	11.78 Put	Bond Future	2364.3000	2.3643	2341.3000	2.3413	0.973	0.0000	0.0000
2024/03/07	R209	07/11/2024		Bond Future	12.0758	65.1797	12.0690	65.2105	0.056	0.0000	0.0000
2024/03/07	R209	07/11/2024	12.22 Call	Bond Future	3098.4800	3.0985	3110.1500	3.1102	0.377	0.0000	0.0000
2024/03/07	R209	07/11/2024	12.22 Put	Bond Future	2450.8100	2.4508	2431.6300	2.4316	0.783	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	
2024/03/07	R209	07/11/2024	12.23 Call	Bond Future	3124.2800	3.1243	3136.0300	3.1360	0.376	0.0000	0.0000
2024/03/07	R209	07/11/2024	12.23 Put	Bond Future	2432.0300	2.4320	2412.9300	2.4129	0.785	0.0000	0.0000
2024/03/07	R209	07/11/2024	12.21 Call	Bond Future	3072.7600	3.0728	3084.3500	3.0844	0.377	0.0000	0.0000
2024/03/07	R209	07/11/2024	12.21 Put	Bond Future	2469.7200	2.4697	2450.4600	2.4505	0.780	0.0000	0.0000
2024/03/07	R209	06/02/2025		Bond Future	12.1986	66.5695	12.1914	66.6012	0.059	0.0000	0.0000
2024/03/07	R209	06/02/2025	12.44 Call	Bond Future	3249.5400	3.2495	3264.1400	3.2641	0.449	0.0000	0.0000
2024/03/07	R209	06/02/2025	12.44 Put	Bond Future	2188.0100	2.1880	2170.8500	2.1709	0.784	0.0000	0.0000
2024/03/07	R209	08/05/2025		Bond Future	12.3365	64.7896	12.3290	64.8224	0.061	0.0000	0.0000
2024/03/07	R209	08/05/2025	11.89 Call	Bond Future	2132.4200	2.1324	2142.7500	2.1428	0.484	0.0000	0.0000
2024/03/07	R209	08/05/2025	11.89 Put	Bond Future	4122.6200	4.1226	4100.1900	4.1002	0.544	0.0000	0.0000
2024/03/07	R210	02/05/2024		Bond Future	233.3404	233.3404	233.1367	233.1367	0.087	0.0000	0.0000
2024/03/07	R210	01/08/2024		Bond Future	238.5220	238.5220	238.3139	238.3139	0.087	0.0000	0.0000
2024/03/07	R210	07/11/2024		Bond Future	240.8613	240.8613	240.6493	240.6493	0.088	0.0000	0.0000
2024/03/07	R210	06/02/2025		Bond Future	246.0577	246.0577	245.8420	245.8420	0.088	0.0000	0.0000
2024/03/07	R210	06/02/2025	239.61 Call	Bond Future	6447.6500	6.4477	6231.9600	6.2320	3.345	0.0000	0.0000
2024/03/07	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	R210	08/05/2025		Bond Future	247.8073	247.8073	247.5889	247.5889	0.088	0.0000	0.0000
2024/03/07	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/07	R210	08/05/2025	248.03 Put	Bond Future	222.6600	0.2227	441.1000	0.4411	98.105	0.0000	0.0000
2024/03/07	R213	02/05/2024		Bond Future	10.6189	84.0442	10.6077	84.0915	0.105	0.0000	0.0000
2024/03/07	R213	02/05/2024	10.29 Call	Bond Future	462.9500	0.4630	469.3300	0.4693	1.378	0.0000	0.0000
2024/03/07	R213	02/05/2024	10.29 Put	Bond Future	1869.5300	1.8695	1828.5900	1.8286	2.190	0.0000	0.0000
2024/03/07	R213	02/05/2024	10.30 Call	Bond Future	477.3600	0.4774	483.9500	0.4840	1.381	0.0000	0.0000
2024/03/07	R213	02/05/2024	10.30 Put	Bond Future	1840.7300	1.8407	1800.0000	1.8000	2.213	0.0000	0.0000
2024/03/07	R213	02/05/2024	10.28 Call	Bond Future	448.8200	0.4488	455.0000	0.4550	1.377	0.0000	0.0000
2024/03/07	R213	02/05/2024	10.28 Put	Bond Future	1898.6300	1.8986	1857.4900	1.8575	2.167	0.0000	0.0000
2024/03/07	R213	01/08/2024	10.87 Call	Bond Future	2139.9600	2.1400	2161.9700	2.1620	1.029	0.0000	0.0000
2024/03/07	R213	01/08/2024	10.87 Put	Bond Future	1428.7600	1.4288	1402.3900	1.4024	1.846	0.0000	0.0000
2024/03/07	R213	01/08/2024	10.88 Call	Bond Future	2164.5200	2.1645	2186.7100	2.1867	1.025	0.0000	0.0000
2024/03/07	R213	01/08/2024	10.88 Put	Bond Future	1412.5800	1.4126	1386.3900	1.3864	1.854	0.0000	0.0000
2024/03/07	R213	01/08/2024	10.86 Call	Bond Future	2115.3100	2.1153	2137.1400	2.1371	1.032	0.0000	0.0000
2024/03/07	R213	01/08/2024	10.86 Put	Bond Future	1444.8800	1.4449	1418.3300	1.4183	1.838	0.0000	0.0000
2024/03/07	R213	01/08/2024		Bond Future	10.6964	85.8901	10.6847	85.9385	0.110	0.0000	0.0000
2024/03/07	R213	07/11/2024		Bond Future	10.7991	84.3481	10.7867	84.3979	0.115	0.0000	0.0000
2024/03/07	R213	07/11/2024	11.22 Call	Bond Future	3288.5800	3.2886	3315.0900	3.3151	0.806	0.0000	0.0000
2024/03/07	R213	07/11/2024	11.22 Put	Bond Future	1628.6900	1.6287	1605.4300	1.6054	1.428	0.0000	0.0000
2024/03/07	R213	07/11/2024	11.23 Call	Bond Future	3313.9500	3.3140	3340.5800	3.3406	0.804	0.0000	0.0000
2024/03/07	R213	07/11/2024	11.23 Put	Bond Future	1615.1300	1.6151	1591.9900	1.5920	1.433	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	
2024/03/07	R213	07/11/2024	11.21 Call	Bond Future	3263.0200	3.2630	3289.4000	3.2894	0.808	0.0000	0.0000
2024/03/07	R213	07/11/2024	11.21 Put	Bond Future	1642.0900	1.6421	1618.7000	1.6187	1.424	0.0000	0.0000
2024/03/07	R213	06/02/2025		Bond Future	10.9177	86.1478	10.9045	86.1990	0.121	0.0000	0.0000
2024/03/07	R213	06/02/2025	11.35 Call	Bond Future	3343.5900	3.3436	3371.9700	3.3720	0.849	0.0000	0.0000
2024/03/07	R213	06/02/2025	11.35 Put	Bond Future	1692.3700	1.6924	1669.5600	1.6696	1.348	0.0000	0.0000
2024/03/07	R213	08/05/2025		Bond Future	11.0521	84.3691	11.0381	84.4217	0.127	0.0000	0.0000
2024/03/07	R213	08/05/2025	10.52 Call	Bond Future	1637.8200	1.6378	1655.5600	1.6556	1.083	0.0000	0.0000
2024/03/07	R213	08/05/2025	10.52 Put	Bond Future	3658.5100	3.6585	3623.6200	3.6236	0.954	0.0000	0.0000
2024/03/07	R214	02/05/2024	13.52 Call	Bond Future	5362.4500	5.3625	5407.9500	5.4080	0.848	0.0000	0.0000
2024/03/07	R214	02/05/2024	13.52 Put	Bond Future	117.6800	0.1177	109.7700	0.1098	6.722	0.0000	0.0000
2024/03/07	R214	02/05/2024	12.87 Call	Bond Future	2960.1800	2.9602	2992.5800	2.9926	1.095	0.0000	0.0000
2024/03/07	R214	02/05/2024	12.87 Put	Bond Future	467.8500	0.4679	446.8400	0.4468	4.491	0.0000	0.0000
2024/03/07	R214	02/05/2024	12.12 Put	Bond Future	1815.7600	1.8158	1772.6400	1.7726	2.375	0.0000	0.0000
2024/03/07	R214	02/05/2024	12.12 Call	Bond Future	847.6400	0.8476	857.9300	0.8579	1.214	0.0000	0.0000
2024/03/07	R214	02/05/2024	12.14 Put	Bond Future	1759.1000	1.7591	1716.4900	1.7165	2.422	0.0000	0.0000
2024/03/07	R214	02/05/2024	12.14 Call	Bond Future	887.4900	0.8875	898.2900	0.8983	1.217	0.0000	0.0000
2024/03/07	R214	02/05/2024		Bond Future	12.3229	60.2643	12.3116	60.3177	0.092	0.0000	0.0000
2024/03/07	R214	02/05/2024	11.47 Call	Bond Future	104.5400	0.1045	105.0700	0.1051	0.507	0.0000	0.0000
2024/03/07	R214	02/05/2024	11.47 Put	Bond Future	4344.1700	4.3442	4291.2900	4.2913	1.217	0.0000	0.0000
2024/03/07	R214	02/05/2024	11.48 Call	Bond Future	109.1200	0.1091	109.6900	0.1097	0.522	0.0000	0.0000
2024/03/07	R214	02/05/2024	11.48 Put	Bond Future	4296.3700	4.2964	4243.5300	4.2435	1.230	0.0000	0.0000
2024/03/07	R214	02/05/2024	11.46 Call	Bond Future	100.1500	0.1002	100.6300	0.1006	0.479	0.0000	0.0000
2024/03/07	R214	02/05/2024	11.46 Put	Bond Future	4392.2200	4.3922	4339.2900	4.3393	1.205	0.0000	0.0000
2024/03/07	R214	01/08/2024		Bond Future	12.4245	61.5879	12.4127	61.6426	0.094	0.0000	0.0000
2024/03/07	R214	01/08/2024	12.17 Call	Bond Future	1482.7300	1.4827	1499.2300	1.4992	1.113	0.0000	0.0000
2024/03/07	R214	01/08/2024	12.17 Put	Bond Future	2684.6100	2.6846	2646.4900	2.6465	1.420	0.0000	0.0000
2024/03/07	R214	01/08/2024	12.18 Call	Bond Future	1504.1600	1.5042	1520.8500	1.5209	1.110	0.0000	0.0000
2024/03/07	R214	01/08/2024	12.18 Put	Bond Future	2658.1000	2.6581	2620.1700	2.6202	1.427	0.0000	0.0000
2024/03/07	R214	01/08/2024	12.16 Call	Bond Future	1461.4500	1.4615	1477.7700	1.4778	1.117	0.0000	0.0000
2024/03/07	R214	01/08/2024	12.16 Put	Bond Future	2711.3300	2.7113	2673.0300	2.6730	1.413	0.0000	0.0000
2024/03/07	R214	07/11/2024		Bond Future	12.5460	59.7288	12.5337	59.7849	0.098	0.0000	0.0000
2024/03/07	R214	07/11/2024	12.61 Call	Bond Future	3028.3300	3.0283	3052.8800	3.0529	0.811	0.0000	0.0000
2024/03/07	R214	07/11/2024	12.61 Put	Bond Future	2736.2000	2.7362	2704.6400	2.7046	1.153	0.0000	0.0000
2024/03/07	R214	07/11/2024	12.62 Call	Bond Future	3053.6500	3.0537	3078.3400	3.0783	0.809	0.0000	0.0000
2024/03/07	R214	07/11/2024	12.62 Put	Bond Future	2716.0900	2.7161	2684.6700	2.6847	1.157	0.0000	0.0000
2024/03/07	R214	07/11/2024	12.60 Call	Bond Future	3003.0900	3.0031	3027.5100	3.0275	0.813	0.0000	0.0000
2024/03/07	R214	07/11/2024	12.60 Put	Bond Future	2756.4300	2.7564	2724.7400	2.7247	1.150	0.0000	0.0000
2024/03/07	R214	06/02/2025		Bond Future	12.6740	61.0026	12.6612	61.0602	0.101	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	
2024/03/07	R214	06/02/2025	12.71 Call	Bond Future	2922.9300	2.9229	2949.4500	2.9495	0.907	0.0000	0.0000
2024/03/07	R214	06/02/2025	12.71 Put	Bond Future	2760.9300	2.7609	2729.8900	2.7299	1.124	0.0000	0.0000
2024/03/07	R214	08/05/2025		Bond Future	12.8088	58.9568	12.7955	59.0158	0.104	0.0000	0.0000
2024/03/07	R214	08/05/2025	12.40 Call	Bond Future	2303.5500	2.3036	2325.5800	2.3256	0.956	0.0000	0.0000
2024/03/07	R214	08/05/2025	12.40 Put	Bond Future	4161.0500	4.1611	4124.0900	4.1241	0.888	0.0000	0.0000
2024/03/07	R248	02/05/2024	11.40 Put	Bond Future	6792.4900	6.7925	6727.6700	6.7277	0.954	0.0000	0.0000
2024/03/07	R248	02/05/2024	11.40 Call	Bond Future	38.0300	0.0380	37.9400	0.0379	0.237	0.0000	0.0000
2024/03/07	R248	02/05/2024	12.40 Put	Bond Future	1865.1100	1.8651	1816.2000	1.8162	2.622	0.0000	0.0000
2024/03/07	R248	02/05/2024	12.40 Call	Bond Future	1284.0300	1.2840	1299.8500	1.2999	1.232	0.0000	0.0000
2024/03/07	R248	02/05/2024	13.16 Call	Bond Future	4024.4600	4.0245	4066.9100	4.0669	1.055	0.0000	0.0000
2024/03/07	R248	02/05/2024	13.16 Put	Bond Future	462.0700	0.4621	439.7900	0.4398	4.822	0.0000	0.0000
2024/03/07	R248	02/05/2024		Bond Future	12.5019	73.2619	12.4905	73.3266	0.091	0.0000	0.0000
2024/03/07	R248	02/05/2024	11.47 Call	Bond Future	54.4600	0.0545	54.4600	0.0545	0.000	0.0000	0.0000
2024/03/07	R248	02/05/2024	11.47 Put	Bond Future	6347.2800	6.3473	6282.5500	6.2826	1.020	0.0000	0.0000
2024/03/07	R248	02/05/2024	11.48 Call	Bond Future	57.2300	0.0572	57.2500	0.0573	0.035	0.0000	0.0000
2024/03/07	R248	02/05/2024	11.48 Put	Bond Future	6284.4900	6.2845	6219.7800	6.2198	1.030	0.0000	0.0000
2024/03/07	R248	02/05/2024	11.46 Call	Bond Future	51.8000	0.0518	51.7900	0.0518	0.019	0.0000	0.0000
2024/03/07	R248	02/05/2024	11.46 Put	Bond Future	6410.2800	6.4103	6345.5400	6.3455	1.010	0.0000	0.0000
2024/03/07	R248	01/08/2024		Bond Future	12.6103	74.8710	12.5984	74.9372	0.094	0.0000	0.0000
2024/03/07	R248	01/08/2024	12.31 Call	Bond Future	1762.4900	1.7625	1781.4800	1.7815	1.077	0.0000	0.0000
2024/03/07	R248	01/08/2024	12.31 Put	Bond Future	3472.0700	3.4721	3424.8700	3.4249	1.359	0.0000	0.0000
2024/03/07	R248	01/08/2024	12.32 Call	Bond Future	1787.6800	1.7877	1806.8900	1.8069	1.075	0.0000	0.0000
2024/03/07	R248	01/08/2024	12.32 Put	Bond Future	3439.1600	3.4392	3392.1800	3.3922	1.366	0.0000	0.0000
2024/03/07	R248	01/08/2024	12.30 Call	Bond Future	1737.2900	1.7373	1756.0700	1.7561	1.081	0.0000	0.0000
2024/03/07	R248	01/08/2024	12.30 Put	Bond Future	3505.0500	3.5051	3457.6400	3.4576	1.353	0.0000	0.0000
2024/03/07	R248	07/11/2024		Bond Future	12.7394	72.1792	12.7270	72.2472	0.097	0.0000	0.0000
2024/03/07	R248	07/11/2024	12.79 Call	Bond Future	3630.2000	3.6302	3659.6900	3.6597	0.812	0.0000	0.0000
2024/03/07	R248	07/11/2024	12.79 Put	Bond Future	3353.9300	3.3539	3315.4600	3.3155	1.147	0.0000	0.0000
2024/03/07	R248	07/11/2024	12.80 Call	Bond Future	3660.3300	3.6603	3689.9900	3.6900	0.810	0.0000	0.0000
2024/03/07	R248	07/11/2024	12.80 Put	Bond Future	3329.7100	3.3297	3291.4100	3.2914	1.150	0.0000	0.0000
2024/03/07	R248	07/11/2024	12.78 Call	Bond Future	3600.1500	3.6002	3629.4800	3.6295	0.815	0.0000	0.0000
2024/03/07	R248	07/11/2024	12.78 Put	Bond Future	3378.3100	3.3783	3339.6800	3.3397	1.143	0.0000	0.0000
2024/03/07	R248	06/02/2025		Bond Future	12.8753	73.7183	12.8623	73.7880	0.101	0.0000	0.0000
2024/03/07	R248	06/02/2025	12.71 Call	Bond Future	2965.1700	2.9652	2993.7800	2.9938	0.965	0.0000	0.0000
2024/03/07	R248	06/02/2025	12.71 Put	Bond Future	3863.2100	3.8632	3822.1300	3.8221	1.063	0.0000	0.0000
2024/03/07	R248	08/05/2025		Bond Future	13.0180	70.7900	13.0045	70.8615	0.104	0.0000	0.0000
2024/03/07	R248	08/05/2025	12.60 Call	Bond Future	2785.8400	2.7858	2812.5100	2.8125	0.957	0.0000	0.0000
2024/03/07	R248	08/05/2025	12.60 Put	Bond Future	5052.4000	5.0524	5007.5900	5.0076	0.887	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
2024/03/07	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/03/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/03/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/03/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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