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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/03/2024 TO 08/03/2024

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
2024/03/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/08	2025	02/05/2024		Bond Future	179.0386	179.0386	179.0259	0.007	0.0000	0.0000
2024/03/08	2025	01/08/2024		Bond Future	181.1821	181.1821	181.1655	0.009	0.0000	0.0000
2024/03/08	2025	07/11/2024		Bond Future	185.4893	185.4893	185.4717	0.010	0.0000	0.0000
2024/03/08	2029	02/05/2024		Bond Future	128.9011	128.9011	128.7032	0.154	0.0000	0.0000
2024/03/08	2029	01/08/2024		Bond Future	131.7635	131.7635	131.5586	0.156	0.0000	0.0000
2024/03/08	2029	07/11/2024		Bond Future	133.4981	133.4981	133.2879	0.157	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	
2024/03/08	2029	06/02/2025		Bond Future	136.3791	136.3791	136.1657	136.1657	0.156	0.0000	0.0000
2024/03/08	2029	06/02/2025	132.40 Call	Bond Future	3979.1000	3.9791	3765.7000	3.7657	5.363	0.0000	0.0000
2024/03/08	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	2029	08/05/2025		Bond Future	137.8081	137.8081	137.5946	137.5946	0.155	0.0000	0.0000
2024/03/08	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	2029	08/05/2025	137.85 Put	Bond Future	41.8900	0.0419	255.4300	0.2554	509.764	0.0000	0.0000
2024/03/08	2030	02/05/2024	10.62 Put	Bond Future	339.0500	0.3391	387.4200	0.3874	14.266	0.0000	0.0000
2024/03/08	2030	02/05/2024	10.62 Call	Bond Future	2387.7600	2.3878	2376.6900	2.3767	0.464	0.0000	0.0000
2024/03/08	2030	02/05/2024	11.12 Put	Bond Future	103.8400	0.1038	128.7900	0.1288	24.027	0.0000	0.0000
2024/03/08	2030	02/05/2024	11.12 Call	Bond Future	4085.2500	4.0853	4050.7600	4.0508	0.844	0.0000	0.0000
2024/03/08	2030	02/05/2024	13.15 Call	Bond Future	11309.0800	11.3091	11249.6700	11.2497	0.525	0.0000	0.0000
2024/03/08	2030	02/05/2024	13.15 Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0.0000	0.0000
2024/03/08	2030	02/05/2024	9.82 Call	Bond Future	476.8200	0.4768	489.3500	0.4894	2.628	0.0000	0.0000
2024/03/08	2030	02/05/2024	9.82 Put	Bond Future	1632.9300	1.6329	1704.9000	1.7049	4.407	0.0000	0.0000
2024/03/08	2030	02/05/2024	9.83 Call	Bond Future	491.1400	0.4911	503.6700	0.5037	2.551	0.0000	0.0000
2024/03/08	2030	02/05/2024	9.83 Put	Bond Future	1606.3100	1.6063	1678.2800	1.6783	4.480	0.0000	0.0000
2024/03/08	2030	02/05/2024	9.81 Call	Bond Future	462.9000	0.4629	475.1700	0.4752	2.651	0.0000	0.0000
2024/03/08	2030	02/05/2024	9.81 Put	Bond Future	1659.9700	1.6600	1731.6800	1.7317	4.320	0.0000	0.0000
2024/03/08	2030	02/05/2024		Bond Future	10.1046	93.1150	10.1193	93.0556	0.146	0.0000	0.0000
2024/03/08	2030	02/05/2024	9.66 Put	Bond Future	2098.3700	2.0984	2168.5200	2.1685	3.343	0.0000	0.0000
2024/03/08	2030	02/05/2024	9.66 Call	Bond Future	284.1800	0.2842	294.8900	0.2949	3.769	0.0000	0.0000
2024/03/08	2030	02/05/2024	10.16 Put	Bond Future	888.1600	0.8882	956.5200	0.9565	7.697	0.0000	0.0000
2024/03/08	2030	02/05/2024	10.16 Call	Bond Future	1111.3500	1.1114	1120.2700	1.1203	0.803	0.0000	0.0000
2024/03/08	2030	02/05/2024	11.94 Call	Bond Future	7047.1500	7.0472	6991.8100	6.9918	0.785	0.0000	0.0000
2024/03/08	2030	02/05/2024	11.94 Put	Bond Future	8.2000	0.0082	12.3000	0.0123	50.000	0.0000	0.0000
2024/03/08	2030	02/05/2024	12.38 Call	Bond Future	8625.4800	8.6255	8566.9900	8.5670	0.678	0.0000	0.0000
2024/03/08	2030	02/05/2024	12.38 Put	Bond Future	1.2900	0.0013	2.2400	0.0022	73.643	0.0000	0.0000
2024/03/08	2030	02/05/2024	10.82 Put	Bond Future	213.9500	0.2140	252.1400	0.2521	17.850	0.0000	0.0000
2024/03/08	2030	02/05/2024	10.82 Call	Bond Future	3042.1000	3.0421	3020.8500	3.0209	0.699	0.0000	0.0000
2024/03/08	2030	01/08/2024	10.38 Call	Bond Future	2025.4200	2.0254	2062.3200	2.0623	1.822	0.0000	0.0000
2024/03/08	2030	01/08/2024	10.38 Put	Bond Future	1233.2600	1.2333	1332.8100	1.3328	8.072	0.0000	0.0000
2024/03/08	2030	01/08/2024	10.39 Call	Bond Future	2049.2100	2.0492	2085.7300	2.0857	1.782	0.0000	0.0000
2024/03/08	2030	01/08/2024	10.39 Put	Bond Future	1218.5700	1.2186	1317.7400	1.3177	8.138	0.0000	0.0000
2024/03/08	2030	01/08/2024	10.37 Call	Bond Future	2001.7600	2.0018	2039.0300	2.0390	1.862	0.0000	0.0000
2024/03/08	2030	01/08/2024	10.37 Put	Bond Future	1248.0900	1.2481	1348.0100	1.3480	8.006	0.0000	0.0000
2024/03/08	2030	01/08/2024		Bond Future	10.1753	91.1544	10.1914	91.0918	0.158	0.0000	0.0000
2024/03/08	2030	07/11/2024		Bond Future	10.2549	93.2974	10.2721	93.2329	0.168	0.0000	0.0000
2024/03/08	2030	07/11/2024	10.75 Call	Bond Future	3138.9500	3.1390	3229.5700	3.2296	2.887	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	
2024/03/08	2030	07/11/2024	10.75 Put	Bond Future	1308.9500	1.3090	1464.0300	1.4640	11.848	0.0000	0.0000
2024/03/08	2030	07/11/2024	10.76 Call	Bond Future	3163.7900	3.1638	3254.2300	3.2542	2.859	0.0000	0.0000
2024/03/08	2030	07/11/2024	10.76 Put	Bond Future	1297.3100	1.2973	1452.2100	1.4522	11.940	0.0000	0.0000
2024/03/08	2030	07/11/2024	10.74 Call	Bond Future	3114.1800	3.1142	3205.2600	3.2053	2.925	0.0000	0.0000
2024/03/08	2030	07/11/2024	10.74 Put	Bond Future	1320.6900	1.3207	1476.2300	1.4762	11.777	0.0000	0.0000
2024/03/08	2030	06/02/2025		Bond Future	10.3514	91.2780	10.3695	91.2131	0.174	0.0000	0.0000
2024/03/08	2030	06/02/2025	10.68 Call	Bond Future	2809.4800	2.8095	3019.3000	3.0193	7.468	0.0000	0.0000
2024/03/08	2030	06/02/2025	10.68 Put	Bond Future	1637.5400	1.6375	1912.2600	1.9123	16.776	0.0000	0.0000
2024/03/08	2030	08/05/2025		Bond Future	10.4845	93.1637	10.5029	93.1004	0.176	0.0000	0.0000
2024/03/08	2030	08/05/2025	9.93 Call	Bond Future	1405.4400	1.4054	1597.4000	1.5974	13.658	0.0000	0.0000
2024/03/08	2030	08/05/2025	9.93 Put	Bond Future	3339.2500	3.3393	3594.5600	3.5946	7.646	0.0000	0.0000
2024/03/08	2032	02/05/2024	11.81 Call	Bond Future	4072.3500	4.0724	4036.6300	4.0366	0.877	0.0000	0.0000
2024/03/08	2032	02/05/2024	11.81 Put	Bond Future	174.6600	0.1747	206.7000	0.2067	18.344	0.0000	0.0000
2024/03/08	2032	02/05/2024	11.21 Call	Bond Future	1830.8700	1.8309	1819.8000	1.8198	0.605	0.0000	0.0000
2024/03/08	2032	02/05/2024	11.21 Put	Bond Future	651.4800	0.6515	708.1700	0.7082	8.702	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.57 Put	Bond Future	2185.3200	2.1853	2244.2700	2.2443	2.698	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.57 Call	Bond Future	334.9400	0.3349	326.1300	0.3261	2.630	0.0000	0.0000
2024/03/08	2032	02/05/2024	11.28 Call	Bond Future	2064.6600	2.0647	2051.3500	2.0514	0.645	0.0000	0.0000
2024/03/08	2032	02/05/2024	11.28 Put	Bond Future	562.1600	0.5622	616.6100	0.6166	9.686	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.30 Put	Bond Future	3273.8800	3.2739	3329.8900	3.3299	1.711	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.30 Call	Bond Future	103.3400	0.1033	91.5900	0.0916	11.370	0.0000	0.0000
2024/03/08	2032	02/05/2024		Bond Future	10.9574	86.7467	10.9718	86.6790	0.131	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.55 Call	Bond Future	310.0700	0.3101	301.0500	0.3011	2.909	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.55 Put	Bond Future	2257.3700	2.2574	2316.1100	2.3161	2.602	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.56 Call	Bond Future	322.2900	0.3223	313.4300	0.3134	2.749	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.56 Put	Bond Future	2221.1200	2.2211	2280.0200	2.2800	2.652	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.54 Call	Bond Future	298.0700	0.2981	288.9000	0.2889	3.076	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.54 Put	Bond Future	2293.8900	2.2939	2352.4800	2.3525	2.554	0.0000	0.0000
2024/03/08	2032	02/05/2024	13.35 Call	Bond Future	10374.9100	10.3749	10309.0200	10.3090	0.635	0.0000	0.0000
2024/03/08	2032	02/05/2024	13.35 Put	Bond Future	3.0800	0.0031	4.9500	0.0050	60.714	0.0000	0.0000
2024/03/08	2032	02/05/2024	11.35 Put	Bond Future	484.1500	0.4842	535.8500	0.5359	10.679	0.0000	0.0000
2024/03/08	2032	02/05/2024	11.35 Call	Bond Future	2308.1600	2.3082	2292.1000	2.2921	0.696	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.65 Put	Bond Future	1911.5800	1.9116	1972.0200	1.9720	3.162	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.65 Call	Bond Future	447.5000	0.4475	440.1800	0.4402	1.636	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.36 Put	Bond Future	3013.2300	3.0132	3069.1200	3.0691	1.855	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.36 Call	Bond Future	138.2600	0.1383	126.3900	0.1264	8.585	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.86 Put	Bond Future	1309.5200	1.3095	1371.7700	1.3718	4.754	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.86 Call	Bond Future	849.0800	0.8491	843.5700	0.8436	0.649	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	
2024/03/08	2032	02/05/2024	12.90 Call	Bond Future	8565.4000	8.5654	8503.6700	8.5037	0.721	0.0000	0.0000
2024/03/08	2032	02/05/2024	12.90 Put	Bond Future	13.8000	0.0138	19.8300	0.0198	43.696	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.59 Put	Bond Future	2114.7000	2.1147	2174.0100	2.1740	2.805	0.0000	0.0000
2024/03/08	2032	02/05/2024	10.59 Call	Bond Future	361.1000	0.3611	352.6500	0.3527	2.340	0.0000	0.0000
2024/03/08	2032	02/05/2024	11.09 Put	Bond Future	834.4300	0.8344	893.7700	0.8938	7.111	0.0000	0.0000
2024/03/08	2032	02/05/2024	11.09 Call	Bond Future	1456.1800	1.4562	1447.7600	1.4478	0.578	0.0000	0.0000
2024/03/08	2032	02/05/2024	13.18 Call	Bond Future	9696.6900	9.6967	9632.0300	9.6320	0.667	0.0000	0.0000
2024/03/08	2032	02/05/2024	13.18 Put	Bond Future	5.8000	0.0058	8.9000	0.0089	53.448	0.0000	0.0000
2024/03/08	2032	01/08/2024	11.14 Call	Bond Future	2158.1600	2.1582	2215.3900	2.2154	2.652	0.0000	0.0000
2024/03/08	2032	01/08/2024	11.14 Put	Bond Future	1744.8400	1.7448	1873.1200	1.8731	7.352	0.0000	0.0000
2024/03/08	2032	01/08/2024	11.15 Call	Bond Future	2184.1300	2.1841	2241.0000	2.2410	2.604	0.0000	0.0000
2024/03/08	2032	01/08/2024	11.15 Put	Bond Future	1725.1300	1.7251	1853.0500	1.8531	7.415	0.0000	0.0000
2024/03/08	2032	01/08/2024	11.13 Call	Bond Future	2132.1200	2.1321	2189.7000	2.1897	2.701	0.0000	0.0000
2024/03/08	2032	01/08/2024	11.13 Put	Bond Future	1764.5100	1.7645	1893.1400	1.8931	7.290	0.0000	0.0000
2024/03/08	2032	01/08/2024		Bond Future	11.0498	88.6520	11.0653	88.5810	0.140	0.0000	0.0000
2024/03/08	2032	07/11/2024		Bond Future	11.1616	86.5692	11.1779	86.4961	0.146	0.0000	0.0000
2024/03/08	2032	07/11/2024	13.36 Call	Bond Future	9517.0100	9.5170	9501.8900	9.5019	0.159	0.0000	0.0000
2024/03/08	2032	07/11/2024	13.36 Put	Bond Future	373.2700	0.3733	431.1800	0.4312	15.514	0.0000	0.0000
2024/03/08	2032	07/11/2024	11.64 Put	Bond Future	1679.2200	1.6792	1806.8600	1.8069	7.601	0.0000	0.0000
2024/03/08	2032	07/11/2024	11.64 Call	Bond Future	3784.6300	3.7846	3839.2400	3.8392	1.443	0.0000	0.0000
2024/03/08	2032	07/11/2024	11.48 Call	Bond Future	3330.7400	3.3307	3391.4700	3.3915	1.823	0.0000	0.0000
2024/03/08	2032	07/11/2024	11.48 Put	Bond Future	1921.9500	1.9220	2055.7100	2.0557	6.960	0.0000	0.0000
2024/03/08	2032	07/11/2024	11.49 Call	Bond Future	3358.2900	3.3583	3418.6500	3.4187	1.797	0.0000	0.0000
2024/03/08	2032	07/11/2024	11.49 Put	Bond Future	1905.7500	1.9058	2039.1400	2.0391	6.999	0.0000	0.0000
2024/03/08	2032	07/11/2024	11.47 Call	Bond Future	3303.2800	3.3033	3364.3700	3.3644	1.849	0.0000	0.0000
2024/03/08	2032	07/11/2024	11.47 Put	Bond Future	1938.2800	1.9383	2072.4000	2.0724	6.920	0.0000	0.0000
2024/03/08	2032	06/02/2025		Bond Future	11.2845	88.4154	11.3014	88.3418	0.150	0.0000	0.0000
2024/03/08	2032	06/02/2025	11.72 Call	Bond Future	3667.8400	3.6678	3902.3400	3.9023	6.393	0.0000	0.0000
2024/03/08	2032	06/02/2025	11.72 Put	Bond Future	1800.2600	1.8003	2108.3900	2.1084	17.116	0.0000	0.0000
2024/03/08	2032	08/05/2025		Bond Future	11.4290	86.0777	11.4462	86.0052	0.150	0.0000	0.0000
2024/03/08	2032	08/05/2025	10.91 Call	Bond Future	1764.2200	1.7642	2000.6700	2.0007	13.403	0.0000	0.0000
2024/03/08	2032	08/05/2025	10.91 Put	Bond Future	3991.3200	3.9913	4300.2500	4.3003	7.740	0.0000	0.0000
2024/03/08	2033	02/05/2024		Bond Future	121.1475	121.1475	120.9416	120.9416	0.170	0.0000	0.0000
2024/03/08	2033	01/08/2024		Bond Future	123.8377	123.8377	123.6248	123.6248	0.172	0.0000	0.0000
2024/03/08	2033	07/11/2024		Bond Future	125.2870	125.2870	125.0688	125.0688	0.174	0.0000	0.0000
2024/03/08	2033	06/02/2025		Bond Future	127.9909	127.9909	127.7693	127.7693	0.173	0.0000	0.0000
2024/03/08	2033	06/02/2025	124.94 Call	Bond Future	3050.9400	3.0509	2829.2700	2.8293	7.266	0.0000	0.0000
2024/03/08	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/03/08	2033	08/05/2025		Bond Future	129.1438	129.1438	128.9216	128.9216	0.172	0.0000	0.0000
2024/03/08	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	2033	08/05/2025	130.62 Put	Bond Future	1476.1900	1.4762	1698.4000	1.6984	15.053	0.0000	0.0000
2024/03/08	2037	02/05/2024		Bond Future	12.1527	78.8684	12.1924	78.6594	0.326	0.0000	0.0000
2024/03/08	2037	02/05/2024	11.44 Call	Bond Future	188.8100	0.1888	178.4400	0.1784	5.492	0.0000	0.0000
2024/03/08	2037	02/05/2024	11.44 Put	Bond Future	4089.9600	4.0900	4288.6200	4.2886	4.857	0.0000	0.0000
2024/03/08	2037	02/05/2024	11.45 Call	Bond Future	196.2300	0.1962	185.4000	0.1854	5.519	0.0000	0.0000
2024/03/08	2037	02/05/2024	11.45 Put	Bond Future	4040.6800	4.0407	4238.8800	4.2389	4.905	0.0000	0.0000
2024/03/08	2037	02/05/2024	11.43 Call	Bond Future	181.6100	0.1816	171.6900	0.1717	5.462	0.0000	0.0000
2024/03/08	2037	02/05/2024	11.43 Put	Bond Future	4139.5100	4.1395	4338.6200	4.3386	4.810	0.0000	0.0000
2024/03/08	2037	01/08/2024		Bond Future	12.2725	76.3445	12.3141	76.1293	0.339	0.0000	0.0000
2024/03/08	2037	01/08/2024	12.10 Call	Bond Future	1883.2400	1.8832	1834.7200	1.8347	2.576	0.0000	0.0000
2024/03/08	2037	01/08/2024	12.10 Put	Bond Future	2785.4300	2.7854	2952.1300	2.9521	5.985	0.0000	0.0000
2024/03/08	2037	01/08/2024	12.11 Call	Bond Future	1908.7200	1.9087	1859.4600	1.8595	2.581	0.0000	0.0000
2024/03/08	2037	01/08/2024	12.11 Put	Bond Future	2758.1900	2.7582	2924.1500	2.9242	6.017	0.0000	0.0000
2024/03/08	2037	01/08/2024	12.09 Call	Bond Future	1858.1300	1.8581	1810.3400	1.8103	2.572	0.0000	0.0000
2024/03/08	2037	01/08/2024	12.09 Put	Bond Future	2813.0900	2.8131	2980.5200	2.9805	5.952	0.0000	0.0000
2024/03/08	2037	01/08/2024	13.82 Call	Bond Future	7873.4500	7.8735	7712.1700	7.7122	2.048	0.0000	0.0000
2024/03/08	2037	01/08/2024	13.82 Put	Bond Future	427.4100	0.4274	481.3500	0.4814	12.620	0.0000	0.0000
2024/03/08	2037	01/08/2024	13.17 Call	Bond Future	5355.1000	5.3551	5230.1200	5.2301	2.334	0.0000	0.0000
2024/03/08	2037	01/08/2024	13.17 Put	Bond Future	900.5000	0.9005	990.7400	0.9907	10.021	0.0000	0.0000
2024/03/08	2037	07/11/2024		Bond Future	12.4025	78.1390	12.4459	77.9184	0.350	0.0000	0.0000
2024/03/08	2037	07/11/2024	12.58 Call	Bond Future	3661.3500	3.6614	3471.8000	3.4718	5.177	0.0000	0.0000
2024/03/08	2037	07/11/2024	12.58 Put	Bond Future	2765.6300	2.7656	2796.6300	2.7966	1.121	0.0000	0.0000
2024/03/08	2037	07/11/2024	12.59 Call	Bond Future	3690.9000	3.6909	3500.8500	3.5009	5.149	0.0000	0.0000
2024/03/08	2037	07/11/2024	12.59 Put	Bond Future	2745.1700	2.7452	2775.6700	2.7757	1.111	0.0000	0.0000
2024/03/08	2037	07/11/2024	12.57 Call	Bond Future	3631.9100	3.6319	3442.8500	3.4429	5.206	0.0000	0.0000
2024/03/08	2037	07/11/2024	12.57 Put	Bond Future	2786.2400	2.7862	2817.7300	2.8177	1.130	0.0000	0.0000
2024/03/08	2037	06/02/2025		Bond Future	12.5405	75.5449	12.5856	75.3203	0.359	0.0000	0.0000
2024/03/08	2037	06/02/2025	12.76 Call	Bond Future	3737.1700	3.7372	3851.8800	3.8519	3.069	0.0000	0.0000
2024/03/08	2037	06/02/2025	12.76 Put	Bond Future	2653.0100	2.6530	2992.2400	2.9922	12.787	0.0000	0.0000
2024/03/08	2037	08/05/2025		Bond Future	12.7003	77.1034	12.7468	76.8767	0.366	0.0000	0.0000
2024/03/08	2037	08/05/2025	12.25 Call	Bond Future	2442.8700	2.4429	2497.0400	2.4970	2.217	0.0000	0.0000
2024/03/08	2037	08/05/2025	12.25 Put	Bond Future	4691.2100	4.6912	4972.1400	4.9721	5.988	0.0000	0.0000
2024/03/08	2038	02/05/2024		Bond Future	131.9638	131.9638	131.8021	131.8021	0.123	0.0000	0.0000
2024/03/08	2038	01/08/2024		Bond Future	132.8330	132.8330	132.6651	132.6651	0.126	0.0000	0.0000
2024/03/08	2038	07/11/2024		Bond Future	135.9904	135.9904	135.8182	135.8182	0.127	0.0000	0.0000
2024/03/08	2038	06/02/2025		Bond Future	136.8121	136.8121	136.6378	136.6378	0.127	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	
2024/03/08	2038	06/02/2025	135.23 Call	Bond Future	1582.0900	1.5821	1407.7800	1.4078	11.018	0.0000	0.0000
2024/03/08	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	2038	08/05/2025		Bond Future	139.6762	139.6762	139.5024	139.5024	0.124	0.0000	0.0000
2024/03/08	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	2038	08/05/2025	139.68 Put	Bond Future	3.7900	0.0038	177.5900	0.1776	4,585.752	0.0000	0.0000
2024/03/08	2040	02/05/2024	11.61 Call	Bond Future	115.4400	0.1154	101.6500	0.1017	11.946	0.0000	0.0000
2024/03/08	2040	02/05/2024	11.61 Put	Bond Future	5126.2300	5.1262	5444.2500	5.4443	6.204	0.0000	0.0000
2024/03/08	2040	02/05/2024	11.62 Call	Bond Future	120.5700	0.1206	106.1800	0.1062	11.935	0.0000	0.0000
2024/03/08	2040	02/05/2024	11.62 Put	Bond Future	5070.2500	5.0703	5387.6700	5.3877	6.260	0.0000	0.0000
2024/03/08	2040	02/05/2024	11.60 Call	Bond Future	110.4900	0.1105	97.2400	0.0972	11.992	0.0000	0.0000
2024/03/08	2040	02/05/2024	11.60 Put	Bond Future	5182.4700	5.1825	5501.0300	5.5010	6.147	0.0000	0.0000
2024/03/08	2040	02/05/2024		Bond Future	12.4706	78.6831	12.5307	78.3513	0.482	0.0000	0.0000
2024/03/08	2040	01/08/2024		Bond Future	12.5953	75.9048	12.6580	75.5641	0.499	0.0000	0.0000
2024/03/08	2040	01/08/2024	12.33 Call	Bond Future	1788.4100	1.7884	1621.5900	1.6216	9.328	0.0000	0.0000
2024/03/08	2040	01/08/2024	12.33 Put	Bond Future	3254.3800	3.2544	3428.2500	3.4283	5.343	0.0000	0.0000
2024/03/08	2040	01/08/2024	12.34 Call	Bond Future	1813.6000	1.8136	1645.2700	1.6453	9.282	0.0000	0.0000
2024/03/08	2040	01/08/2024	12.34 Put	Bond Future	3223.5100	3.2235	3395.8700	3.3959	5.347	0.0000	0.0000
2024/03/08	2040	01/08/2024	12.32 Call	Bond Future	1763.5900	1.7636	1598.1000	1.5981	9.384	0.0000	0.0000
2024/03/08	2040	01/08/2024	12.32 Put	Bond Future	3285.6900	3.2857	3460.8900	3.4609	5.332	0.0000	0.0000
2024/03/08	2040	07/11/2024		Bond Future	12.7299	77.6888	12.7954	77.3398	0.514	0.0000	0.0000
2024/03/08	2040	07/11/2024	12.85 Call	Bond Future	3735.5900	3.7356	3474.6600	3.4747	6.985	0.0000	0.0000
2024/03/08	2040	07/11/2024	12.85 Put	Bond Future	3097.6100	3.0976	3185.6200	3.1856	2.841	0.0000	0.0000
2024/03/08	2040	07/11/2024	12.86 Call	Bond Future	3765.9600	3.7660	3504.4500	3.5045	6.944	0.0000	0.0000
2024/03/08	2040	07/11/2024	12.86 Put	Bond Future	3075.2300	3.0752	3162.6600	3.1627	2.843	0.0000	0.0000
2024/03/08	2040	07/11/2024	12.84 Call	Bond Future	3705.3100	3.7053	3445.2100	3.4452	7.020	0.0000	0.0000
2024/03/08	2040	07/11/2024	12.84 Put	Bond Future	3120.1400	3.1201	3208.9800	3.2090	2.847	0.0000	0.0000
2024/03/08	2040	06/02/2025		Bond Future	12.8718	74.8342	12.9398	74.4786	0.529	0.0000	0.0000
2024/03/08	2040	06/02/2025	12.95 Call	Bond Future	3560.8000	3.5608	3541.1100	3.5411	0.553	0.0000	0.0000
2024/03/08	2040	06/02/2025	12.95 Put	Bond Future	3151.9700	3.1520	3487.9200	3.4879	10.658	0.0000	0.0000
2024/03/08	2040	08/05/2025		Bond Future	13.0338	76.3775	13.1042	76.0169	0.540	0.0000	0.0000
2024/03/08	2040	08/05/2025	12.63 Call	Bond Future	2746.6500	2.7467	2747.9500	2.7480	0.047	0.0000	0.0000
2024/03/08	2040	08/05/2025	12.63 Put	Bond Future	4868.7000	4.8687	5230.5800	5.2306	7.433	0.0000	0.0000
2024/03/08	2044	02/05/2024	12.50 Call	Bond Future	1325.4700	1.3255	1152.2600	1.1523	13.068	0.0000	0.0000
2024/03/08	2044	02/05/2024	12.50 Put	Bond Future	1764.1300	1.7641	1922.7600	1.9228	8.992	0.0000	0.0000
2024/03/08	2044	02/05/2024	12.75 Call	Bond Future	2088.0000	2.0880	1868.7500	1.8688	10.500	0.0000	0.0000
2024/03/08	2044	02/05/2024	12.75 Put	Bond Future	1148.9000	1.1489	1261.4900	1.2615	9.800	0.0000	0.0000
2024/03/08	2044	02/05/2024	13.00 Call	Bond Future	2998.0200	2.9980	2740.9800	2.7410	8.574	0.0000	0.0000
2024/03/08	2044	02/05/2024	13.00 Put	Bond Future	724.4800	0.7245	799.2800	0.7993	10.325	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	
2024/03/08	2044	02/05/2024		Bond Future	12.5787	74.6016	12.6388	74.2698	0.478	0.0000	0.0000
2024/03/08	2044	02/05/2024	11.66 Call	Bond Future	95.4400	0.0954	71.5200	0.0715	25.063	0.0000	0.0000
2024/03/08	2044	02/05/2024	11.66 Put	Bond Future	5504.1900	5.5042	5812.1100	5.8121	5.594	0.0000	0.0000
2024/03/08	2044	02/05/2024	11.67 Call	Bond Future	99.8400	0.0998	74.9300	0.0749	24.950	0.0000	0.0000
2024/03/08	2044	02/05/2024	11.67 Put	Bond Future	5446.1500	5.4462	5753.0800	5.7531	5.636	0.0000	0.0000
2024/03/08	2044	02/05/2024	11.65 Call	Bond Future	91.1900	0.0912	68.2800	0.0683	25.123	0.0000	0.0000
2024/03/08	2044	02/05/2024	11.65 Put	Bond Future	5562.4600	5.5625	5871.3900	5.8714	5.554	0.0000	0.0000
2024/03/08	2044	01/08/2024		Bond Future	12.7003	71.8588	12.7630	71.5181	0.494	0.0000	0.0000
2024/03/08	2044	01/08/2024	12.29 Call	Bond Future	1414.4600	1.4145	1336.1400	1.3361	5.537	0.0000	0.0000
2024/03/08	2044	01/08/2024	12.29 Put	Bond Future	3710.1500	3.7102	3972.4600	3.9725	7.070	0.0000	0.0000
2024/03/08	2044	01/08/2024	12.30 Call	Bond Future	1436.7600	1.4368	1357.3200	1.3573	5.529	0.0000	0.0000
2024/03/08	2044	01/08/2024	12.30 Put	Bond Future	3675.0400	3.6750	3936.2300	3.9362	7.107	0.0000	0.0000
2024/03/08	2044	01/08/2024	12.28 Call	Bond Future	1392.3600	1.3924	1315.1500	1.3152	5.545	0.0000	0.0000
2024/03/08	2044	01/08/2024	12.28 Put	Bond Future	3745.5200	3.7455	4008.9400	4.0089	7.033	0.0000	0.0000
2024/03/08	2044	07/11/2024	12.91 Call	Bond Future	3670.5100	3.6705	3321.0400	3.3210	9.521	0.0000	0.0000
2024/03/08	2044	07/11/2024	12.91 Put	Bond Future	3249.9600	3.2500	3249.4300	3.2494	0.016	0.0000	0.0000
2024/03/08	2044	07/11/2024	12.92 Call	Bond Future	3700.4400	3.7004	3350.1700	3.3502	9.466	0.0000	0.0000
2024/03/08	2044	07/11/2024	12.92 Put	Bond Future	3226.8900	3.2269	3225.5600	3.2256	0.041	0.0000	0.0000
2024/03/08	2044	07/11/2024	12.90 Call	Bond Future	3640.6800	3.6407	3292.0000	3.2920	9.577	0.0000	0.0000
2024/03/08	2044	07/11/2024	12.90 Put	Bond Future	3273.2000	3.2732	3273.4600	3.2735	0.008	0.0000	0.0000
2024/03/08	2044	07/11/2024		Bond Future	12.8311	73.5476	12.8965	73.1987	0.510	0.0000	0.0000
2024/03/08	2044	06/02/2025		Bond Future	12.9683	70.7300	13.0362	70.3744	0.524	0.0000	0.0000
2024/03/08	2044	06/02/2025	13.02 Call	Bond Future	3449.9700	3.4500	3525.9300	3.5259	2.202	0.0000	0.0000
2024/03/08	2044	06/02/2025	13.02 Put	Bond Future	3179.1100	3.1791	3610.6900	3.6107	13.575	0.0000	0.0000
2024/03/08	2044	08/05/2025		Bond Future	13.1242	72.1884	13.1945	71.8277	0.536	0.0000	0.0000
2024/03/08	2044	08/05/2025	12.72 Call	Bond Future	2800.8700	2.8009	2715.8600	2.7159	3.035	0.0000	0.0000
2024/03/08	2044	08/05/2025	12.72 Put	Bond Future	4937.3100	4.9373	5213.0300	5.2130	5.584	0.0000	0.0000
2024/03/08	2046	02/05/2024		Bond Future	113.4755	113.4755	113.4637	113.4637	0.010	0.0000	0.0000
2024/03/08	2046	01/08/2024		Bond Future	115.9954	115.9954	115.9809	115.9809	0.012	0.0000	0.0000
2024/03/08	2046	07/11/2024		Bond Future	116.5560	116.5560	116.5410	116.5410	0.013	0.0000	0.0000
2024/03/08	2046	06/02/2025		Bond Future	119.0705	119.0705	119.0565	119.0565	0.012	0.0000	0.0000
2024/03/08	2046	06/02/2025	114.01 Call	Bond Future	5060.5300	5.0605	5046.4600	5.0465	0.278	0.0000	0.0000
2024/03/08	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	2046	08/05/2025		Bond Future	119.3192	119.3192	119.3087	119.3087	0.009	0.0000	0.0000
2024/03/08	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	2046	08/05/2025	121.97 Put	Bond Future	2650.8400	2.6508	2661.3200	2.6613	0.395	0.0000	0.0000
2024/03/08	2050	02/05/2024		Bond Future	114.9079	114.9079	114.4128	114.4128	0.431	0.0000	0.0000
2024/03/08	2050	01/08/2024		Bond Future	115.1634	115.1634	114.6552	114.6552	0.441	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	
2024/03/08	2050	07/11/2024		Bond Future	117.9010	117.9010	117.3802	117.3802	0.442	0.0000	0.0000
2024/03/08	2050	06/02/2025		Bond Future	118.0899	118.0899	117.5595	117.5595	0.449	0.0000	0.0000
2024/03/08	2050	06/02/2025	115.60 Call	Bond Future	2489.9000	2.4899	1959.5300	1.9595	21.301	0.0000	0.0000
2024/03/08	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	2050	08/05/2025		Bond Future	120.5616	120.5616	120.0237	120.0237	0.446	0.0000	0.0000
2024/03/08	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	2050	08/05/2025	121.16 Put	Bond Future	598.3700	0.5984	1136.3500	1.1364	89.908	0.0000	0.0000
2024/03/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	AL37	02/05/2024		Index Future	953.9270	953.9270	953.4630	953.4630	0.049	0.0000	0.0000
2024/03/08	AL37	01/08/2024		Index Future	974.8790	974.8790	974.3860	974.3860	0.051	0.0000	0.0000
2024/03/08	AL37	07/11/2024		Index Future	997.8150	997.8150	997.3060	997.3060	0.051	0.0000	0.0000
2024/03/08	AL37	06/02/2025		Index Future	1019.1370	1019.1370	1018.6270	1018.6270	0.050	0.0000	0.0000
2024/03/08	AL37	08/05/2025		Index Future	1040.2920	1040.2920	1039.8020	1039.8020	0.047	0.0000	0.0000
2024/03/08	AL7T	02/05/2024		Index Future	1104.1090	1104.1090	1102.6410	1102.6410	0.133	0.0000	0.0000
2024/03/08	AL7T	01/08/2024		Index Future	1128.3590	1128.3590	1126.8370	1126.8370	0.135	0.0000	0.0000
2024/03/08	AL7T	07/11/2024		Index Future	1154.9060	1154.9060	1153.3440	1153.3440	0.135	0.0000	0.0000
2024/03/08	AL7T	06/02/2025		Index Future	1179.5860	1179.5860	1178.0000	1178.0000	0.134	0.0000	0.0000
2024/03/08	AL7T	08/05/2025		Index Future	1204.0710	1204.0710	1202.4880	1202.4880	0.131	0.0000	0.0000
2024/03/08	ALBI	02/05/2024		Index Future	957.0440	957.0440	955.1640	955.1640	0.196	0.0000	0.0000
2024/03/08	ALBI	01/08/2024		Index Future	978.0650	978.0650	976.1230	976.1230	0.199	0.0000	0.0000
2024/03/08	ALBI	07/11/2024		Index Future	1001.0760	1001.0760	999.0850	999.0850	0.199	0.0000	0.0000
2024/03/08	ALBI	06/02/2025		Index Future	1022.4680	1022.4680	1020.4440	1020.4440	0.198	0.0000	0.0000
2024/03/08	ALBI	08/05/2025		Index Future	1043.6920	1043.6920	1041.6560	1041.6560	0.195	0.0000	0.0000
2024/03/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	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	
2024/03/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/08	ES33	02/05/2024		Bond Future	12.6584	73.2303	12.5799	73.5718	0.620	0.0000	0.0000
2024/03/08	ES33	01/08/2024		Bond Future	12.8062	74.8565	12.7245	75.2041	0.638	0.0000	0.0000
2024/03/08	ES33	07/11/2024		Bond Future	12.9835	72.8326	12.8979	73.1882	0.659	0.0000	0.0000
2024/03/08	ES33	06/02/2025		Bond Future	13.1729	74.4022	13.0831	74.7662	0.682	0.0000	0.0000
2024/03/08	ES33	06/02/2025	13.34 Call	Bond Future	670.6000	0.6706	1034.6500	1.0347	54.287	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	
2024/03/08	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	ES33	08/05/2025		Bond Future	13.3796	72.1540	13.2849	72.5279	0.708	0.0000	0.0000
2024/03/08	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	ES33	08/05/2025	12.73 Put	Bond Future	2618.0000	2.6180	2244.0700	2.2441	14.283	0.0000	0.0000
2024/03/08	ES42	02/05/2024		Bond Future	13.0949	68.7741	13.1753	68.3693	0.614	0.0000	0.0000
2024/03/08	ES42	01/08/2024		Bond Future	13.2299	70.3012	13.3138	69.8861	0.634	0.0000	0.0000
2024/03/08	ES42	07/11/2024		Bond Future	13.3878	67.7033	13.4756	67.2781	0.655	0.0000	0.0000
2024/03/08	ES42	06/02/2025		Bond Future	13.5480	69.1603	13.6392	68.7266	0.674	0.0000	0.0000
2024/03/08	ES42	06/02/2025	13.71 Call	Bond Future	766.8500	0.7669	333.1600	0.3332	56.555	0.0000	0.0000
2024/03/08	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	ES42	08/05/2025		Bond Future	13.7276	66.3360	13.8225	65.8953	0.691	0.0000	0.0000
2024/03/08	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	ES42	08/05/2025	13.25 Put	Bond Future	2294.9300	2.2949	2735.5600	2.7356	19.200	0.0000	0.0000
2024/03/08	GOVI	02/05/2024		GOVI	943.2020	943.2020	941.3330	941.3330	0.198	0.0000	0.0000
2024/03/08	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	GOVI	02/05/2024	950.98 Put	GOVI	77780.0000	7.7780	96470.0000	9.6470	24.029	0.0000	0.0000
2024/03/08	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	GOVI	02/05/2024	950.99 Put	GOVI	77880.0000	7.7880	96570.0000	9.6570	23.998	0.0000	0.0000
2024/03/08	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	GOVI	02/05/2024	950.97 Put	GOVI	77680.0000	7.7680	96370.0000	9.6370	24.060	0.0000	0.0000
2024/03/08	GOVI	01/08/2024	943.38 Call	GOVI	205380.0000	20.5380	186090.0000	18.6090	9.392	0.0000	0.0000
2024/03/08	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	GOVI	01/08/2024	943.39 Call	GOVI	205280.0000	20.5280	185990.0000	18.5990	9.397	0.0000	0.0000
2024/03/08	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	GOVI	01/08/2024	943.37 Call	GOVI	205480.0000	20.5480	186190.0000	18.6190	9.388	0.0000	0.0000
2024/03/08	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	GOVI	01/08/2024		GOVI	963.9180	963.9180	961.9890	961.9890	0.200	0.0000	0.0000
2024/03/08	GOVI	07/11/2024		GOVI	986.5970	986.5970	984.6180	984.6180	0.201	0.0000	0.0000
2024/03/08	GOVI	07/11/2024	948.79 Call	GOVI	378070.0000	37.8070	358280.0000	35.8280	5.234	0.0000	0.0000
2024/03/08	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	GOVI	07/11/2024	948.80 Call	GOVI	377970.0000	37.7970	358180.0000	35.8180	5.236	0.0000	0.0000
2024/03/08	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	GOVI	07/11/2024	948.78 Call	GOVI	378170.0000	37.8170	358380.0000	35.8380	5.233	0.0000	0.0000
2024/03/08	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	GOVI	06/02/2025		GOVI	1007.6790	1007.6790	1005.6680	1005.6680	0.200	0.0000	0.0000
2024/03/08	GOVI	06/02/2025	972.00 Call	GOVI	356790.0000	35.6790	336680.0000	33.6680	5.636	0.0000	0.0000
2024/03/08	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	GOVI	08/05/2025		GOVI	1028.5960	1028.5960	1026.5730	1026.5730	0.197	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	
2024/03/08	GOVI	08/05/2025	1,022. Call 00	GOVI	65960.0000	6.5960	45730.0000	4.5730	30.670	0.0000	0.0000
2024/03/08	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/03/08	IGOV	02/05/2024		Index Future	347.1840	347.1840	346.7070	346.7070	0.137	0.0000	0.0000
2024/03/08	IGOV	01/08/2024		Index Future	354.8940	354.8940	354.3990	354.3990	0.139	0.0000	0.0000
2024/03/08	IGOV	07/11/2024		Index Future	363.3320	363.3320	362.8240	362.8240	0.140	0.0000	0.0000
2024/03/08	IGOV	06/02/2025		Index Future	371.1760	371.1760	370.6610	370.6610	0.139	0.0000	0.0000
2024/03/08	IGOV	08/05/2025		Index Future	378.9600	378.9600	378.4450	378.4450	0.136	0.0000	0.0000
2024/03/08	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/03/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/03/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/03/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/03/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/03/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/03/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/03/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/03/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/03/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/03/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/03/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/03/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/03/08	JBAF	20/03/2024		Jibar Tradeable Future	8.3520	91.6480	8.3510	91.6490	0.012	0.0000	0.0000
2024/03/08	JBAF	17/04/2024		Jibar Tradeable Future	8.3580	91.6420	8.3550	91.6450	0.036	0.0000	0.0000
2024/03/08	JBAF	15/05/2024		Jibar Tradeable Future	8.3290	91.6710	8.3300	91.6700	0.012	0.0000	0.0000
2024/03/08	JBAF	19/06/2024		Jibar Tradeable Future	8.3140	91.6860	8.3120	91.6880	0.024	0.0000	0.0000
2024/03/08	JBAF	17/07/2024		Jibar Tradeable Future	8.2420	91.7580	8.2320	91.7680	0.121	0.0000	0.0000
2024/03/08	JBAF	21/08/2024		Jibar Tradeable Future	8.2350	91.7650	8.2450	91.7550	0.121	0.0000	0.0000
2024/03/08	JBAF	18/09/2024		Jibar Tradeable Future	8.0630	91.9370	8.0650	91.9350	0.025	0.0000	0.0000
2024/03/08	JBAF	18/12/2024		Jibar Tradeable Future	7.7550	92.2450	7.7690	92.2310	0.181	0.0000	0.0000
2024/03/08	JBAF	19/03/2025		Jibar Tradeable Future	7.6230	92.3770	7.6250	92.3750	0.026	0.0000	0.0000
2024/03/08	JBAF	18/06/2025		Jibar Tradeable Future	7.5230	92.4770	7.5300	92.4700	0.093	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	
2024/03/08	JBAF	17/09/2025		Jibar Tradeable Future	7.5750	92.4250	7.5750	92.4250	0.000	0.0000	0.0000
2024/03/08	JBAF	17/12/2025		Jibar Tradeable Future	7.6370	92.3630	7.6450	92.3550	0.105	0.0000	0.0000
2024/03/08	R035	02/05/2024		Bond Future	11.7336	84.3628	11.7735	84.1521	0.340	0.0000	0.0000
2024/03/08	R035	02/05/2024	11.20 Call	Bond Future	347.4900	0.3475	328.6400	0.3286	5.425	0.0000	0.0000
2024/03/08	R035	02/05/2024	11.20 Put	Bond Future	3241.5300	3.2415	3433.3800	3.4334	5.919	0.0000	0.0000
2024/03/08	R035	02/05/2024	11.21 Call	Bond Future	359.2100	0.3592	339.6600	0.3397	5.442	0.0000	0.0000
2024/03/08	R035	02/05/2024	11.21 Put	Bond Future	3197.7400	3.1977	3388.8900	3.3889	5.978	0.0000	0.0000
2024/03/08	R035	02/05/2024	11.19 Call	Bond Future	336.0400	0.3360	317.8700	0.3179	5.407	0.0000	0.0000
2024/03/08	R035	02/05/2024	11.19 Put	Bond Future	3285.6500	3.2857	3478.1800	3.4782	5.860	0.0000	0.0000
2024/03/08	R035	01/08/2024		Bond Future	11.8383	86.2157	11.8801	85.9987	0.353	0.0000	0.0000
2024/03/08	R035	01/08/2024	11.80 Call	Bond Future	2203.9900	2.2040	2148.1700	2.1482	2.533	0.0000	0.0000
2024/03/08	R035	01/08/2024	11.80 Put	Bond Future	2403.1900	2.4032	2564.3400	2.5643	6.706	0.0000	0.0000
2024/03/08	R035	01/08/2024	11.81 Call	Bond Future	2231.5700	2.2316	2174.9700	2.1750	2.536	0.0000	0.0000
2024/03/08	R035	01/08/2024	11.81 Put	Bond Future	2378.6500	2.3787	2539.0200	2.5390	6.742	0.0000	0.0000
2024/03/08	R035	01/08/2024	11.79 Call	Bond Future	2176.3600	2.1764	2121.3300	2.1213	2.529	0.0000	0.0000
2024/03/08	R035	01/08/2024	11.79 Put	Bond Future	2427.7200	2.4277	2589.6600	2.5897	6.670	0.0000	0.0000
2024/03/08	R035	07/11/2024		Bond Future	11.9669	83.7275	12.0107	83.5050	0.366	0.0000	0.0000
2024/03/08	R035	07/11/2024	12.18 Call	Bond Future	3780.5300	3.7805	3598.7000	3.5987	4.810	0.0000	0.0000
2024/03/08	R035	07/11/2024	12.18 Put	Bond Future	2706.6400	2.7066	2747.2600	2.7473	1.501	0.0000	0.0000
2024/03/08	R035	07/11/2024	12.19 Call	Bond Future	3810.1900	3.8102	3628.1400	3.6281	4.778	0.0000	0.0000
2024/03/08	R035	07/11/2024	12.19 Put	Bond Future	2686.3800	2.6864	2726.7800	2.7268	1.504	0.0000	0.0000
2024/03/08	R035	07/11/2024	12.17 Call	Bond Future	3750.6900	3.7507	3569.3600	3.5694	4.835	0.0000	0.0000
2024/03/08	R035	07/11/2024	12.17 Put	Bond Future	2726.7600	2.7268	2767.8800	2.7679	1.508	0.0000	0.0000
2024/03/08	R035	06/02/2025		Bond Future	12.1061	85.5135	12.1517	85.2872	0.377	0.0000	0.0000
2024/03/08	R035	06/02/2025	12.41 Call	Bond Future	3932.5100	3.9325	4036.8700	4.0369	2.654	0.0000	0.0000
2024/03/08	R035	06/02/2025	12.41 Put	Bond Future	2440.0800	2.4401	2770.7600	2.7708	13.552	0.0000	0.0000
2024/03/08	R035	08/05/2025		Bond Future	12.2559	82.7667	12.3030	82.5383	0.384	0.0000	0.0000
2024/03/08	R035	08/05/2025	11.78 Call	Bond Future	2365.7400	2.3657	2438.4300	2.4384	3.073	0.0000	0.0000
2024/03/08	R035	08/05/2025	11.78 Put	Bond Future	4726.1300	4.7261	5027.2400	5.0272	6.371	0.0000	0.0000
2024/03/08	R053	02/05/2024	13.03 Call	Bond Future	4805.9800	4.8060	4482.4000	4.4824	6.733	0.0000	0.0000
2024/03/08	R053	02/05/2024	13.03 Put	Bond Future	566.4600	0.5665	683.2400	0.6832	20.616	0.0000	0.0000
2024/03/08	R053	02/05/2024	13.04 Call	Bond Future	4861.3900	4.8614	4536.0800	4.5361	6.692	0.0000	0.0000
2024/03/08	R053	02/05/2024	13.04 Put	Bond Future	554.4500	0.5545	669.5000	0.6695	20.750	0.0000	0.0000
2024/03/08	R053	02/05/2024	13.02 Call	Bond Future	4750.6000	4.7506	4429.0000	4.4290	6.770	0.0000	0.0000
2024/03/08	R053	02/05/2024	13.02 Put	Bond Future	578.6000	0.5786	697.3600	0.6974	20.525	0.0000	0.0000
2024/03/08	R053	02/05/2024		Bond Future	12.4281	94.8833	12.4883	94.4430	0.484	0.0000	0.0000
2024/03/08	R053	01/08/2024		Bond Future	12.5384	96.9673	12.6011	96.5154	0.501	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	
2024/03/08	R053	01/08/2024	13.14 Call	Bond Future	5829.2700	5.8293	5569.3700	4.459	0.0000	0.0000	
2024/03/08	R053	01/08/2024	13.14 Put	Bond Future	1659.6400	1.6596	1851.6600	11.570	0.0000	0.0000	
2024/03/08	R053	01/08/2024	13.15 Call	Bond Future	5877.7600	5.8778	5616.6600	4.442	0.0000	0.0000	
2024/03/08	R053	01/08/2024	13.15 Put	Bond Future	1641.7700	1.6418	1832.5900	11.623	0.0000	0.0000	
2024/03/08	R053	01/08/2024	13.13 Call	Bond Future	5780.6700	5.7807	5522.4000	4.468	0.0000	0.0000	
2024/03/08	R053	01/08/2024	13.13 Put	Bond Future	1677.5000	1.6775	1871.1500	11.544	0.0000	0.0000	
2024/03/08	R053	07/11/2024		Bond Future	12.6659	93.3748	12.7315	92.9118	0.518	0.0000	0.0000
2024/03/08	R053	07/11/2024	12.80 Call	Bond Future	4828.3000	4.8283	4465.7000	4.4657	7.510	0.0000	0.0000
2024/03/08	R053	07/11/2024	12.80 Put	Bond Future	3886.1300	3.8861	3986.4600	3.9865	2.582	0.0000	0.0000
2024/03/08	R053	07/11/2024	12.81 Call	Bond Future	4868.4700	4.8685	4504.7600	4.5048	7.471	0.0000	0.0000
2024/03/08	R053	07/11/2024	12.81 Put	Bond Future	3856.7400	3.8567	3955.9600	3.9560	2.573	0.0000	0.0000
2024/03/08	R053	07/11/2024	12.79 Call	Bond Future	4788.2500	4.7883	4426.7700	4.4268	7.549	0.0000	0.0000
2024/03/08	R053	07/11/2024	12.79 Put	Bond Future	3915.7300	3.9157	4017.1800	4.0172	2.591	0.0000	0.0000
2024/03/08	R053	06/02/2025		Bond Future	12.7971	95.3650	12.8652	94.8931	0.532	0.0000	0.0000
2024/03/08	R053	06/02/2025	12.94 Call	Bond Future	4795.9400	4.7959	5210.9000	5.2109	8.652	0.0000	0.0000
2024/03/08	R053	06/02/2025	12.94 Put	Bond Future	3811.2800	3.8113	4698.0600	4.6981	23.267	0.0000	0.0000
2024/03/08	R053	08/05/2025		Bond Future	12.9422	91.4644	13.0128	90.9857	0.546	0.0000	0.0000
2024/03/08	R053	08/05/2025	12.64 Call	Bond Future	3814.2400	3.8142	4169.3500	4.1694	9.310	0.0000	0.0000
2024/03/08	R053	08/05/2025	12.64 Put	Bond Future	5917.1100	5.9171	6750.8700	6.7509	14.091	0.0000	0.0000
2024/03/08	R186	02/05/2024		Bond Future	8.9283	107.5421	8.9176	107.5673	0.120	0.0000	0.0000
2024/03/08	R186	02/05/2024	10.40 Call	Bond Future	3396.0300	3.3960	3422.6400	3.4226	0.784	0.0000	0.0000
2024/03/08	R186	02/05/2024	10.40 Put	Bond Future	12.6700	0.0127	14.0800	0.0141	11.129	0.0000	0.0000
2024/03/08	R186	02/05/2024	9.73 Put	Bond Future	72.2900	0.0723	75.0100	0.0750	3.763	0.0000	0.0000
2024/03/08	R186	02/05/2024	9.73 Call	Bond Future	1933.0500	1.9331	1960.9700	1.9610	1.444	0.0000	0.0000
2024/03/08	R186	02/05/2024	8.00 Call	Bond Future	3.0900	0.0031	2.0600	0.0021	33.333	0.0000	0.0000
2024/03/08	R186	02/05/2024	8.00 Put	Bond Future	2212.1400	2.2121	2185.9100	2.1859	1.186	0.0000	0.0000
2024/03/08	R186	02/05/2024	8.01 Call	Bond Future	3.4000	0.0034	2.3000	0.0023	32.353	0.0000	0.0000
2024/03/08	R186	02/05/2024	8.01 Put	Bond Future	2188.3300	2.1883	2162.0300	2.1620	1.202	0.0000	0.0000
2024/03/08	R186	02/05/2024	7.99 Call	Bond Future	2.9100	0.0029	1.9300	0.0019	33.677	0.0000	0.0000
2024/03/08	R186	02/05/2024	7.99 Put	Bond Future	2236.0800	2.2361	2209.9000	2.2099	1.171	0.0000	0.0000
2024/03/08	R186	01/08/2024		Bond Future	8.9281	104.5958	8.9171	104.6194	0.123	0.0000	0.0000
2024/03/08	R186	01/08/2024	8.69 Call	Bond Future	500.3200	0.5003	563.5400	0.5635	12.636	0.0000	0.0000
2024/03/08	R186	01/08/2024	8.69 Put	Bond Future	1012.4100	1.0124	1052.0400	1.0520	3.914	0.0000	0.0000
2024/03/08	R186	01/08/2024	8.70 Call	Bond Future	510.2300	0.5102	573.7300	0.5737	12.445	0.0000	0.0000
2024/03/08	R186	01/08/2024	8.70 Put	Bond Future	1000.7400	1.0007	1040.6500	1.0407	3.988	0.0000	0.0000
2024/03/08	R186	01/08/2024	8.68 Call	Bond Future	490.2500	0.4903	553.2100	0.5532	12.842	0.0000	0.0000
2024/03/08	R186	01/08/2024	8.68 Put	Bond Future	1023.9200	1.0239	1063.2900	1.0633	3.845	0.0000	0.0000
2024/03/08	R186	07/11/2024	9.14 Call	Bond Future	1226.1500	1.2262	1270.6100	1.2706	3.626	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	
2024/03/08	R186	07/11/2024	9.14 Put	Bond Future	835.8700	0.8359	856.5800	0.8566	2.478	0.0000	0.0000
2024/03/08	R186	07/11/2024	9.15 Call	Bond Future	1238.8700	1.2389	1283.3500	1.2834	3.590	0.0000	0.0000
2024/03/08	R186	07/11/2024	9.15 Put	Bond Future	829.4900	0.8295	850.2200	0.8502	2.499	0.0000	0.0000
2024/03/08	R186	07/11/2024	9.13 Call	Bond Future	1213.8300	1.2138	1257.9100	1.2579	3.631	0.0000	0.0000
2024/03/08	R186	07/11/2024	9.13 Put	Bond Future	842.6600	0.8427	862.9900	0.8630	2.413	0.0000	0.0000
2024/03/08	R186	07/11/2024		Bond Future	8.9363	107.0552	8.9239	107.0789	0.138	0.0000	0.0000
2024/03/08	R186	06/02/2025		Bond Future	8.9805	104.0236	8.9656	104.0490	0.165	0.0000	0.0000
2024/03/08	R186	06/02/2025	9.03 Call	Bond Future	1106.6400	1.1066	1130.1500	1.1302	2.124	0.0000	0.0000
2024/03/08	R186	06/02/2025	9.03 Put	Bond Future	1022.1200	1.0221	1020.2600	1.0203	0.182	0.0000	0.0000
2024/03/08	R186	08/05/2025		Bond Future	9.0881	106.1732	9.0685	106.2023	0.216	0.0000	0.0000
2024/03/08	R186	08/05/2025	8.47 Call	Bond Future	544.8200	0.5448	592.6600	0.5927	8.781	0.0000	0.0000
2024/03/08	R186	08/05/2025	8.47 Put	Bond Future	1469.7100	1.4697	1488.3800	1.4884	1.270	0.0000	0.0000
2024/03/08	R202	02/05/2024		Bond Future	259.4176	259.4176	259.5970	259.5970	0.069	0.0000	0.0000
2024/03/08	R202	01/08/2024		Bond Future	260.1015	260.1015	260.2799	260.2799	0.069	0.0000	0.0000
2024/03/08	R202	07/11/2024		Bond Future	266.2847	266.2847	266.4664	266.4664	0.068	0.0000	0.0000
2024/03/08	R202	06/02/2025		Bond Future	266.8219	266.8219	267.0108	267.0108	0.071	0.0000	0.0000
2024/03/08	R202	06/02/2025	266.79 Call	Bond Future	31.9300	0.0319	220.7600	0.2208	591.387	0.0000	0.0000
2024/03/08	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	R202	08/05/2025		Bond Future	272.4082	272.4082	272.6093	272.6093	0.074	0.0000	0.0000
2024/03/08	R202	08/05/2025	272.31 Call	Bond Future	98.1600	0.0982	299.2900	0.2993	204.900	0.0000	0.0000
2024/03/08	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	R209	02/05/2024		Bond Future	11.8519	65.3615	11.8866	65.1999	0.292	0.0000	0.0000
2024/03/08	R209	02/05/2024	11.18 Call	Bond Future	175.8300	0.1758	168.1100	0.1681	4.391	0.0000	0.0000
2024/03/08	R209	02/05/2024	11.18 Put	Bond Future	3420.6300	3.4206	3574.4200	3.5744	4.496	0.0000	0.0000
2024/03/08	R209	02/05/2024	11.19 Call	Bond Future	182.6100	0.1826	174.5400	0.1745	4.419	0.0000	0.0000
2024/03/08	R209	02/05/2024	11.19 Put	Bond Future	3377.5100	3.3775	3530.9500	3.5310	4.543	0.0000	0.0000
2024/03/08	R209	02/05/2024	11.17 Call	Bond Future	169.2300	0.1692	161.8600	0.1619	4.355	0.0000	0.0000
2024/03/08	R209	02/05/2024	11.17 Put	Bond Future	3463.9900	3.4640	3618.1300	3.6181	4.450	0.0000	0.0000
2024/03/08	R209	01/08/2024		Bond Future	11.9520	66.7970	11.9882	66.6306	0.303	0.0000	0.0000
2024/03/08	R209	01/08/2024	11.79 Call	Bond Future	1565.4300	1.5654	1529.8200	1.5298	2.275	0.0000	0.0000
2024/03/08	R209	01/08/2024	11.79 Put	Bond Future	2316.7800	2.3168	2447.5500	2.4476	5.644	0.0000	0.0000
2024/03/08	R209	01/08/2024	11.80 Call	Bond Future	1587.8500	1.5879	1551.6300	1.5516	2.281	0.0000	0.0000
2024/03/08	R209	01/08/2024	11.80 Put	Bond Future	2292.4700	2.2925	2422.6300	2.4226	5.678	0.0000	0.0000
2024/03/08	R209	01/08/2024	11.78 Call	Bond Future	1543.1800	1.5432	1508.1800	1.5082	2.268	0.0000	0.0000
2024/03/08	R209	01/08/2024	11.78 Put	Bond Future	2341.3000	2.3413	2472.6800	2.4727	5.611	0.0000	0.0000
2024/03/08	R209	07/11/2024		Bond Future	12.0690	65.2105	12.1067	65.0400	0.313	0.0000	0.0000
2024/03/08	R209	07/11/2024	12.22 Call	Bond Future	3110.1500	3.1102	2950.7100	2.9507	5.126	0.0000	0.0000
2024/03/08	R209	07/11/2024	12.22 Put	Bond Future	2431.6300	2.4316	2442.7100	2.4427	0.456	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	
2024/03/08	R209	07/11/2024	12.23 Call	Bond Future	3136.0300	3.1360	2976.2100	2.9762	5.096	0.0000	0.0000
2024/03/08	R209	07/11/2024	12.23 Put	Bond Future	2412.9300	2.4129	2423.6300	2.4236	0.443	0.0000	0.0000
2024/03/08	R209	07/11/2024	12.21 Call	Bond Future	3084.3500	3.0844	2925.3100	2.9253	5.156	0.0000	0.0000
2024/03/08	R209	07/11/2024	12.21 Put	Bond Future	2450.4600	2.4505	2461.9400	2.4619	0.468	0.0000	0.0000
2024/03/08	R209	06/02/2025		Bond Future	12.1914	66.6012	12.2305	66.4277	0.320	0.0000	0.0000
2024/03/08	R209	06/02/2025	12.44 Call	Bond Future	3264.1400	3.2641	3374.2900	3.3743	3.375	0.0000	0.0000
2024/03/08	R209	06/02/2025	12.44 Put	Bond Future	2170.8500	2.1709	2454.4900	2.4545	13.066	0.0000	0.0000
2024/03/08	R209	08/05/2025		Bond Future	12.3290	64.8224	12.3691	64.6473	0.326	0.0000	0.0000
2024/03/08	R209	08/05/2025	11.89 Call	Bond Future	2142.7500	2.1428	2194.4500	2.1945	2.413	0.0000	0.0000
2024/03/08	R209	08/05/2025	11.89 Put	Bond Future	4100.1900	4.1002	4326.9500	4.3270	5.530	0.0000	0.0000
2024/03/08	R210	02/05/2024		Bond Future	233.1367	233.1367	232.9327	232.9327	0.088	0.0000	0.0000
2024/03/08	R210	01/08/2024		Bond Future	238.3139	238.3139	238.1005	238.1005	0.090	0.0000	0.0000
2024/03/08	R210	07/11/2024		Bond Future	240.6493	240.6493	240.4303	240.4303	0.091	0.0000	0.0000
2024/03/08	R210	06/02/2025		Bond Future	245.8420	245.8420	245.6207	245.6207	0.090	0.0000	0.0000
2024/03/08	R210	06/02/2025	239.61 Call	Bond Future	6231.9600	6.2320	6010.7000	6.0107	3.550	0.0000	0.0000
2024/03/08	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	R210	08/05/2025		Bond Future	247.5889	247.5889	247.3710	247.3710	0.088	0.0000	0.0000
2024/03/08	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/08	R210	08/05/2025	248.03 Put	Bond Future	441.1000	0.4411	658.9800	0.6590	49.395	0.0000	0.0000
2024/03/08	R213	02/05/2024		Bond Future	10.6077	84.0915	10.6121	84.0732	0.041	0.0000	0.0000
2024/03/08	R213	02/05/2024	10.29 Call	Bond Future	469.3300	0.4693	498.9000	0.4989	6.300	0.0000	0.0000
2024/03/08	R213	02/05/2024	10.29 Put	Bond Future	1828.5900	1.8286	1876.4900	1.8765	2.620	0.0000	0.0000
2024/03/08	R213	02/05/2024	10.30 Call	Bond Future	483.9500	0.4840	513.8200	0.5138	6.172	0.0000	0.0000
2024/03/08	R213	02/05/2024	10.30 Put	Bond Future	1800.0000	1.8000	1848.2000	1.8482	2.678	0.0000	0.0000
2024/03/08	R213	02/05/2024	10.28 Call	Bond Future	455.0000	0.4550	484.1500	0.4842	6.407	0.0000	0.0000
2024/03/08	R213	02/05/2024	10.28 Put	Bond Future	1857.4900	1.8575	1904.9700	1.9050	2.556	0.0000	0.0000
2024/03/08	R213	01/08/2024	10.87 Call	Bond Future	2161.9700	2.1620	2234.0900	2.2341	3.336	0.0000	0.0000
2024/03/08	R213	01/08/2024	10.87 Put	Bond Future	1402.3900	1.4024	1494.9600	1.4950	6.601	0.0000	0.0000
2024/03/08	R213	01/08/2024	10.88 Call	Bond Future	2186.7100	2.1867	2258.8200	2.2588	3.298	0.0000	0.0000
2024/03/08	R213	01/08/2024	10.88 Put	Bond Future	1386.3900	1.3864	1478.9500	1.4790	6.676	0.0000	0.0000
2024/03/08	R213	01/08/2024	10.86 Call	Bond Future	2137.1400	2.1371	2209.7000	2.2097	3.395	0.0000	0.0000
2024/03/08	R213	01/08/2024	10.86 Put	Bond Future	1418.3300	1.4183	1511.3400	1.5113	6.558	0.0000	0.0000
2024/03/08	R213	01/08/2024		Bond Future	10.6847	85.9385	10.6897	85.9180	0.046	0.0000	0.0000
2024/03/08	R213	07/11/2024		Bond Future	10.7867	84.3979	10.7920	84.3767	0.049	0.0000	0.0000
2024/03/08	R213	07/11/2024	11.22 Call	Bond Future	3315.0900	3.3151	3389.3200	3.3893	2.239	0.0000	0.0000
2024/03/08	R213	07/11/2024	11.22 Put	Bond Future	1605.4300	1.6054	1700.8700	1.7009	5.945	0.0000	0.0000
2024/03/08	R213	07/11/2024	11.23 Call	Bond Future	3340.5800	3.3406	3414.8500	3.4149	2.223	0.0000	0.0000
2024/03/08	R213	07/11/2024	11.23 Put	Bond Future	1591.9900	1.5920	1687.4700	1.6875	5.998	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	
2024/03/08	R213	07/11/2024	11.21 Call	Bond Future	3289.4000	3.2894	3363.8700	3.3639	2.264	0.0000	0.0000
2024/03/08	R213	07/11/2024	11.21 Put	Bond Future	1618.7000	1.6187	1714.3800	1.7144	5.911	0.0000	0.0000
2024/03/08	R213	06/02/2025		Bond Future	10.9045	86.1990	10.9099	86.1782	0.049	0.0000	0.0000
2024/03/08	R213	06/02/2025	11.35 Call	Bond Future	3371.9700	3.3720	3613.9900	3.6140	7.177	0.0000	0.0000
2024/03/08	R213	06/02/2025	11.35 Put	Bond Future	1669.5600	1.6696	1932.4400	1.9324	15.745	0.0000	0.0000
2024/03/08	R213	08/05/2025		Bond Future	11.0381	84.4217	11.0431	84.4031	0.045	0.0000	0.0000
2024/03/08	R213	08/05/2025	10.52 Call	Bond Future	1655.5600	1.6556	1894.7200	1.8947	14.446	0.0000	0.0000
2024/03/08	R213	08/05/2025	10.52 Put	Bond Future	3623.6200	3.6236	3881.4300	3.8814	7.115	0.0000	0.0000
2024/03/08	R214	02/05/2024	13.52 Call	Bond Future	5407.9500	5.4080	5154.0100	5.1540	4.696	0.0000	0.0000
2024/03/08	R214	02/05/2024	13.52 Put	Bond Future	109.7700	0.1098	138.5900	0.1386	26.255	0.0000	0.0000
2024/03/08	R214	02/05/2024	12.87 Call	Bond Future	2992.5800	2.9926	2794.6800	2.7947	6.613	0.0000	0.0000
2024/03/08	R214	02/05/2024	12.87 Put	Bond Future	446.8400	0.4468	531.7000	0.5317	18.991	0.0000	0.0000
2024/03/08	R214	02/05/2024	12.12 Put	Bond Future	1772.6400	1.7726	1971.7900	1.9718	11.235	0.0000	0.0000
2024/03/08	R214	02/05/2024	12.12 Call	Bond Future	857.9300	0.8579	774.3200	0.7743	9.746	0.0000	0.0000
2024/03/08	R214	02/05/2024	12.14 Put	Bond Future	1716.4900	1.7165	1912.4900	1.9125	11.419	0.0000	0.0000
2024/03/08	R214	02/05/2024	12.14 Call	Bond Future	898.2900	0.8983	811.5300	0.8115	9.658	0.0000	0.0000
2024/03/08	R214	02/05/2024		Bond Future	12.3116	60.3177	12.3718	60.0350	0.489	0.0000	0.0000
2024/03/08	R214	02/05/2024	11.47 Call	Bond Future	105.0700	0.1051	92.3300	0.0923	12.125	0.0000	0.0000
2024/03/08	R214	02/05/2024	11.47 Put	Bond Future	4291.2900	4.2913	4561.3100	4.5613	6.292	0.0000	0.0000
2024/03/08	R214	02/05/2024	11.48 Call	Bond Future	109.6900	0.1097	96.4100	0.0964	12.107	0.0000	0.0000
2024/03/08	R214	02/05/2024	11.48 Put	Bond Future	4243.5300	4.2435	4513.0100	4.5130	6.350	0.0000	0.0000
2024/03/08	R214	02/05/2024	11.46 Call	Bond Future	100.6300	0.1006	88.3800	0.0884	12.173	0.0000	0.0000
2024/03/08	R214	02/05/2024	11.46 Put	Bond Future	4339.2900	4.3393	4609.8000	4.6098	6.234	0.0000	0.0000
2024/03/08	R214	01/08/2024		Bond Future	12.4127	61.6426	12.4753	61.3523	0.504	0.0000	0.0000
2024/03/08	R214	01/08/2024	12.17 Call	Bond Future	1499.2300	1.4992	1418.7900	1.4188	5.365	0.0000	0.0000
2024/03/08	R214	01/08/2024	12.17 Put	Bond Future	2646.4900	2.6465	2856.2800	2.8563	7.927	0.0000	0.0000
2024/03/08	R214	01/08/2024	12.18 Call	Bond Future	1520.8500	1.5209	1439.3900	1.4394	5.356	0.0000	0.0000
2024/03/08	R214	01/08/2024	12.18 Put	Bond Future	2620.1700	2.6202	2828.9400	2.8289	7.968	0.0000	0.0000
2024/03/08	R214	01/08/2024	12.16 Call	Bond Future	1477.7700	1.4778	1398.3500	1.3984	5.374	0.0000	0.0000
2024/03/08	R214	01/08/2024	12.16 Put	Bond Future	2673.0300	2.6730	2883.8400	2.8838	7.887	0.0000	0.0000
2024/03/08	R214	07/11/2024		Bond Future	12.5337	59.7849	12.5988	59.4876	0.519	0.0000	0.0000
2024/03/08	R214	07/11/2024	12.61 Call	Bond Future	3052.8800	3.0529	2834.1000	2.8341	7.166	0.0000	0.0000
2024/03/08	R214	07/11/2024	12.61 Put	Bond Future	2704.6400	2.7046	2783.1700	2.7832	2.904	0.0000	0.0000
2024/03/08	R214	07/11/2024	12.62 Call	Bond Future	3078.3400	3.0783	2858.8400	2.8588	7.130	0.0000	0.0000
2024/03/08	R214	07/11/2024	12.62 Put	Bond Future	2684.6700	2.6847	2762.4800	2.7625	2.898	0.0000	0.0000
2024/03/08	R214	07/11/2024	12.60 Call	Bond Future	3027.5100	3.0275	2809.4700	2.8095	7.202	0.0000	0.0000
2024/03/08	R214	07/11/2024	12.60 Put	Bond Future	2724.7400	2.7247	2804.0100	2.8040	2.909	0.0000	0.0000
2024/03/08	R214	06/02/2025		Bond Future	12.6612	61.0602	12.7286	60.7572	0.532	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	
2024/03/08	R214	06/02/2025	12.71 Call	Bond Future	2949.4500	2.9495	2935.3500	2.9354	0.478	0.0000	0.0000
2024/03/08	R214	06/02/2025	12.71 Put	Bond Future	2729.8900	2.7299	3018.8200	3.0188	10.584	0.0000	0.0000
2024/03/08	R214	08/05/2025		Bond Future	12.7955	59.0158	12.8650	58.7084	0.543	0.0000	0.0000
2024/03/08	R214	08/05/2025	12.40 Call	Bond Future	2325.5800	2.3256	2327.5700	2.3276	0.086	0.0000	0.0000
2024/03/08	R214	08/05/2025	12.40 Put	Bond Future	4124.0900	4.1241	4433.5400	4.4335	7.503	0.0000	0.0000
2024/03/08	R248	02/05/2024	11.40 Put	Bond Future	6727.6700	6.7277	7062.7100	7.0627	4.980	0.0000	0.0000
2024/03/08	R248	02/05/2024	11.40 Call	Bond Future	37.9400	0.0379	33.0300	0.0330	12.941	0.0000	0.0000
2024/03/08	R248	02/05/2024	12.40 Put	Bond Future	1816.2000	1.8162	2033.7200	2.0337	11.977	0.0000	0.0000
2024/03/08	R248	02/05/2024	12.40 Call	Bond Future	1299.8500	1.2999	1177.4200	1.1774	9.419	0.0000	0.0000
2024/03/08	R248	02/05/2024	13.16 Call	Bond Future	4066.9100	4.0669	3813.3000	3.8133	6.236	0.0000	0.0000
2024/03/08	R248	02/05/2024	13.16 Put	Bond Future	439.7900	0.4398	526.1300	0.5261	19.632	0.0000	0.0000
2024/03/08	R248	02/05/2024		Bond Future	12.4905	73.3266	12.5506	72.9867	0.482	0.0000	0.0000
2024/03/08	R248	02/05/2024	11.47 Call	Bond Future	54.4600	0.0545	47.4900	0.0475	12.798	0.0000	0.0000
2024/03/08	R248	02/05/2024	11.47 Put	Bond Future	6282.5500	6.2826	6615.5300	6.6155	5.300	0.0000	0.0000
2024/03/08	R248	02/05/2024	11.48 Call	Bond Future	57.2500	0.0573	49.9200	0.0499	12.803	0.0000	0.0000
2024/03/08	R248	02/05/2024	11.48 Put	Bond Future	6219.7800	6.2198	6552.4000	6.5524	5.348	0.0000	0.0000
2024/03/08	R248	02/05/2024	11.46 Call	Bond Future	51.7900	0.0518	45.1600	0.0452	12.802	0.0000	0.0000
2024/03/08	R248	02/05/2024	11.46 Put	Bond Future	6345.5400	6.3455	6678.8600	6.6789	5.253	0.0000	0.0000
2024/03/08	R248	01/08/2024		Bond Future	12.5984	74.9372	12.6611	74.5883	0.498	0.0000	0.0000
2024/03/08	R248	01/08/2024	12.31 Call	Bond Future	1781.4800	1.7815	1685.8100	1.6858	5.370	0.0000	0.0000
2024/03/08	R248	01/08/2024	12.31 Put	Bond Future	3424.8700	3.4249	3678.1300	3.6781	7.395	0.0000	0.0000
2024/03/08	R248	01/08/2024	12.32 Call	Bond Future	1806.8900	1.8069	1710.2200	1.7102	5.350	0.0000	0.0000
2024/03/08	R248	01/08/2024	12.32 Put	Bond Future	3392.1800	3.3922	3644.4400	3.6444	7.437	0.0000	0.0000
2024/03/08	R248	01/08/2024	12.30 Call	Bond Future	1756.0700	1.7561	1661.5900	1.6616	5.380	0.0000	0.0000
2024/03/08	R248	01/08/2024	12.30 Put	Bond Future	3457.6400	3.4576	3712.0900	3.7121	7.359	0.0000	0.0000
2024/03/08	R248	07/11/2024		Bond Future	12.7270	72.2472	12.7924	71.8898	0.514	0.0000	0.0000
2024/03/08	R248	07/11/2024	12.79 Call	Bond Future	3659.6900	3.6597	3392.5700	3.3926	7.299	0.0000	0.0000
2024/03/08	R248	07/11/2024	12.79 Put	Bond Future	3315.4600	3.3155	3405.7300	3.4057	2.723	0.0000	0.0000
2024/03/08	R248	07/11/2024	12.80 Call	Bond Future	3689.9900	3.6900	3422.0100	3.4220	7.262	0.0000	0.0000
2024/03/08	R248	07/11/2024	12.80 Put	Bond Future	3291.4100	3.2914	3380.8200	3.3808	2.716	0.0000	0.0000
2024/03/08	R248	07/11/2024	12.78 Call	Bond Future	3629.4800	3.6295	3363.0000	3.3630	7.342	0.0000	0.0000
2024/03/08	R248	07/11/2024	12.78 Put	Bond Future	3339.6800	3.3397	3430.5900	3.4306	2.722	0.0000	0.0000
2024/03/08	R248	06/02/2025		Bond Future	12.8623	73.7880	12.9303	73.4238	0.529	0.0000	0.0000
2024/03/08	R248	06/02/2025	12.71 Call	Bond Future	2993.7800	2.9938	3243.8600	3.2439	8.353	0.0000	0.0000
2024/03/08	R248	06/02/2025	12.71 Put	Bond Future	3822.1300	3.8221	4436.4600	4.4365	16.073	0.0000	0.0000
2024/03/08	R248	08/05/2025		Bond Future	13.0045	70.8615	13.0748	70.4919	0.541	0.0000	0.0000
2024/03/08	R248	08/05/2025	12.60 Call	Bond Future	2812.5100	2.8125	2969.5700	2.9696	5.584	0.0000	0.0000
2024/03/08	R248	08/05/2025	12.60 Put	Bond Future	5007.5900	5.0076	5534.2300	5.5342	10.517	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
2024/03/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/03/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/03/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/03/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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