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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/02/2024 TO 26/02/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/02/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/26	2025	02/05/2024		Bond Future	179.3134	179.3134	179.2560	0.032	0.0000	0.0000
2024/02/26	2025	01/08/2024		Bond Future	181.4675	181.4675	181.4089	0.032	0.0000	0.0000
2024/02/26	2025	07/11/2024		Bond Future	185.7490	185.7490	185.6896	0.032	0.0000	0.0000
2024/02/26	2029	02/05/2024		Bond Future	129.3537	129.3537	129.0886	0.205	0.0000	0.0000
2024/02/26	2029	01/08/2024		Bond Future	132.2296	132.2296	131.9586	0.205	0.0000	0.0000
2024/02/26	2029	07/11/2024		Bond Future	133.9514	133.9514	133.6746	0.207	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/26	2029	06/02/2025		Bond Future	136.8197	136.8197	136.5376	136.5376	0.206	0.0000	0.0000
2024/02/26	2029	06/02/2025	132.40 Call	Bond Future	4419.7100	4.4197	4137.5500	4.1376	6.384	0.0000	0.0000
2024/02/26	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	2029	08/05/2025		Bond Future	137.8500	137.8500	124.2073	124.2073	9.897	0.0000	0.0000
2024/02/26	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	13642.6700	13.6427	100.000	0.0000	0.0000
2024/02/26	2030	02/05/2024	10.62 Put	Bond Future	437.2000	0.4372	506.1100	0.5061	15.762	0.0000	0.0000
2024/02/26	2030	02/05/2024	10.62 Call	Bond Future	2256.2500	2.2563	1994.4600	1.9945	11.603	0.0000	0.0000
2024/02/26	2030	02/05/2024	11.12 Put	Bond Future	148.9900	0.1490	172.5800	0.1726	15.833	0.0000	0.0000
2024/02/26	2030	02/05/2024	11.12 Call	Bond Future	3900.7400	3.9007	3593.6300	3.5936	7.873	0.0000	0.0000
2024/02/26	2030	02/05/2024	13.15 Call	Bond Future	11079.4800	11.0795	10748.7800	10.7488	2.985	0.0000	0.0000
2024/02/26	2030	02/05/2024	13.15 Put	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0.0000	0.0000
2024/02/26	2030	02/05/2024	9.82 Call	Bond Future	455.4500	0.4555	348.1900	0.3482	23.550	0.0000	0.0000
2024/02/26	2030	02/05/2024	9.82 Put	Bond Future	1841.2200	1.8412	2064.6600	2.0647	12.135	0.0000	0.0000
2024/02/26	2030	02/05/2024	9.83 Call	Bond Future	468.7900	0.4688	359.3900	0.3594	23.337	0.0000	0.0000
2024/02/26	2030	02/05/2024	9.83 Put	Bond Future	1813.6200	1.8136	2034.9200	2.0349	12.202	0.0000	0.0000
2024/02/26	2030	02/05/2024	9.81 Call	Bond Future	442.3500	0.4424	337.2300	0.3372	23.764	0.0000	0.0000
2024/02/26	2030	02/05/2024	9.81 Put	Bond Future	1869.0800	1.8691	2094.6600	2.0947	12.069	0.0000	0.0000
2024/02/26	2030	02/05/2024		Bond Future	10.1616	92.8854	10.2441	92.5547	0.812	0.0000	0.0000
2024/02/26	2030	02/05/2024	9.66 Put	Bond Future	2319.7500	2.3198	2575.5400	2.5755	11.027	0.0000	0.0000
2024/02/26	2030	02/05/2024	9.66 Call	Bond Future	275.9000	0.2759	200.9900	0.2010	27.151	0.0000	0.0000
2024/02/26	2030	02/05/2024	10.16 Put	Bond Future	1054.2000	1.0542	1203.4100	1.2034	14.154	0.0000	0.0000
2024/02/26	2030	02/05/2024	10.16 Call	Bond Future	1047.7300	1.0477	866.2400	0.8662	17.322	0.0000	0.0000
2024/02/26	2030	02/05/2024	11.94 Call	Bond Future	6824.2800	6.8243	6495.7300	6.4957	4.814	0.0000	0.0000
2024/02/26	2030	02/05/2024	11.94 Put	Bond Future	14.9900	0.0150	17.1400	0.0171	14.343	0.0000	0.0000
2024/02/26	2030	02/05/2024	12.38 Call	Bond Future	8397.3700	8.3974	8067.0300	8.0670	3.934	0.0000	0.0000
2024/02/26	2030	02/05/2024	12.38 Put	Bond Future	2.8400	0.0028	3.2000	0.0032	12.676	0.0000	0.0000
2024/02/26	2030	02/05/2024	10.82 Put	Bond Future	287.6000	0.2876	333.6100	0.3336	15.998	0.0000	0.0000
2024/02/26	2030	02/05/2024	10.82 Call	Bond Future	2886.0900	2.8861	2601.4000	2.6014	9.864	0.0000	0.0000
2024/02/26	2030	01/08/2024	10.38 Call	Bond Future	1884.3300	1.8843	1684.2900	1.6843	10.616	0.0000	0.0000
2024/02/26	2030	01/08/2024	10.38 Put	Bond Future	1324.3100	1.3243	1462.1900	1.4622	10.411	0.0000	0.0000
2024/02/26	2030	01/08/2024	10.39 Call	Bond Future	1907.3500	1.9074	1706.0300	1.7060	10.555	0.0000	0.0000
2024/02/26	2030	01/08/2024	10.39 Put	Bond Future	1308.8500	1.3089	1445.4500	1.4455	10.437	0.0000	0.0000
2024/02/26	2030	01/08/2024	10.37 Call	Bond Future	1861.4400	1.8614	1662.7000	1.6627	10.677	0.0000	0.0000
2024/02/26	2030	01/08/2024	10.37 Put	Bond Future	1339.9100	1.3399	1479.0900	1.4791	10.387	0.0000	0.0000
2024/02/26	2030	01/08/2024		Bond Future	10.2351	90.9223	10.3224	90.5843	0.853	0.0000	0.0000
2024/02/26	2030	07/11/2024		Bond Future	10.3229	93.0432	10.4158	92.6977	0.899	0.0000	0.0000
2024/02/26	2030	07/11/2024	10.75 Call	Bond Future	2988.4700	2.9885	2763.8100	2.7638	7.518	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/26	2030	07/11/2024	10.75 Put	Bond Future	1412.6800	1.4127	1533.5000	1.5335	8.553	0.0000	0.0000
2024/02/26	2030	07/11/2024	10.76 Call	Bond Future	3013.0000	3.0130	2787.4600	2.7875	7.486	0.0000	0.0000
2024/02/26	2030	07/11/2024	10.76 Put	Bond Future	1400.7300	1.4007	1520.6700	1.5207	8.563	0.0000	0.0000
2024/02/26	2030	07/11/2024	10.74 Call	Bond Future	2964.3100	2.9643	2740.5200	2.7405	7.549	0.0000	0.0000
2024/02/26	2030	07/11/2024	10.74 Put	Bond Future	1425.0300	1.4250	1546.7200	1.5467	8.539	0.0000	0.0000
2024/02/26	2030	06/02/2025		Bond Future	10.4281	91.0027	10.5268	90.6503	0.946	0.0000	0.0000
2024/02/26	2030	06/02/2025	10.68 Call	Bond Future	2815.1200	2.8151	2607.1500	2.6072	7.388	0.0000	0.0000
2024/02/26	2030	06/02/2025	10.68 Put	Bond Future	1918.4900	1.9185	2062.9500	2.0630	7.530	0.0000	0.0000
2024/02/26	2030	08/05/2025		Bond Future	9.9300	94.9449	13.6312	83.0853	37.273	0.0000	0.0000
2024/02/26	2030	08/05/2025	9.93 Call	Bond Future	2538.8400	2.5388	49.7600	0.0498	98.040	0.0000	0.0000
2024/02/26	2030	08/05/2025	9.93 Put	Bond Future	2538.8400	2.5388	12062.0400	12.0620	375.100	0.0000	0.0000
2024/02/26	2032	02/05/2024	11.81 Call	Bond Future	3862.9300	3.8629	3582.7000	3.5827	7.254	0.0000	0.0000
2024/02/26	2032	02/05/2024	11.81 Put	Bond Future	272.3900	0.2724	301.5300	0.3015	10.698	0.0000	0.0000
2024/02/26	2032	02/05/2024	11.21 Call	Bond Future	1740.0100	1.7400	1528.1200	1.5281	12.178	0.0000	0.0000
2024/02/26	2032	02/05/2024	11.21 Put	Bond Future	867.7700	0.8678	965.2500	0.9653	11.233	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.57 Put	Bond Future	2511.7100	2.5117	2740.0100	2.7400	9.089	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.57 Call	Bond Future	354.1800	0.3542	273.1100	0.2731	22.889	0.0000	0.0000
2024/02/26	2032	02/05/2024	11.28 Call	Bond Future	1957.8400	1.9578	1734.5700	1.7346	11.404	0.0000	0.0000
2024/02/26	2032	02/05/2024	11.28 Put	Bond Future	762.4900	0.7625	848.5900	0.8486	11.292	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.30 Put	Bond Future	3603.6700	3.6037	3876.0800	3.8761	7.559	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.30 Call	Bond Future	125.9800	0.1260	89.0200	0.0890	29.338	0.0000	0.0000
2024/02/26	2032	02/05/2024		Bond Future	11.0228	86.4396	11.0889	86.1302	0.600	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.55 Call	Bond Future	330.4600	0.3305	253.3100	0.2533	23.346	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.55 Put	Bond Future	2584.9100	2.5849	2817.1300	2.8171	8.984	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.56 Call	Bond Future	342.1800	0.3422	263.0800	0.2631	23.116	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.56 Put	Bond Future	2548.1600	2.5482	2778.4300	2.7784	9.037	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.54 Call	Bond Future	318.9000	0.3189	243.7100	0.2437	23.578	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.54 Put	Bond Future	2621.8700	2.6219	2856.0500	2.8561	8.932	0.0000	0.0000
2024/02/26	2032	02/05/2024	13.35 Call	Bond Future	10072.5000	10.0725	9763.3800	9.7634	3.069	0.0000	0.0000
2024/02/26	2032	02/05/2024	13.35 Put	Bond Future	7.8200	0.0078	8.0700	0.0081	3.197	0.0000	0.0000
2024/02/26	2032	02/05/2024	11.35 Put	Bond Future	668.4800	0.6685	744.1400	0.7441	11.318	0.0000	0.0000
2024/02/26	2032	02/05/2024	11.35 Call	Bond Future	2185.3400	2.1853	1951.6300	1.9516	10.694	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.65 Put	Bond Future	2231.7700	2.2318	2443.7300	2.4437	9.497	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.65 Call	Bond Future	460.5400	0.4605	363.1300	0.3631	21.151	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.36 Put	Bond Future	3344.1800	3.3442	3608.4700	3.6085	7.903	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.36 Call	Bond Future	162.0600	0.1621	116.9800	0.1170	27.817	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.86 Put	Bond Future	1600.2900	1.6003	1766.8400	1.7668	10.407	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.86 Call	Bond Future	832.7000	0.8327	689.8800	0.6899	17.151	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/26	2032	02/05/2024	12.90 Call	Bond Future	8273.3500	8.2734	7965.6100	7.9656	3.720	0.0000	0.0000
2024/02/26	2032	02/05/2024	12.90 Put	Bond Future	28.9000	0.0289	30.5300	0.0305	5.640	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.59 Put	Bond Future	2439.7700	2.4398	2664.0700	2.6641	9.193	0.0000	0.0000
2024/02/26	2032	02/05/2024	10.59 Call	Bond Future	379.0200	0.3790	293.9500	0.2940	22.445	0.0000	0.0000
2024/02/26	2032	02/05/2024	11.09 Put	Bond Future	1077.6100	1.0776	1196.7400	1.1967	11.055	0.0000	0.0000
2024/02/26	2032	02/05/2024	11.09 Call	Bond Future	1392.2100	1.3922	1201.9700	1.2020	13.665	0.0000	0.0000
2024/02/26	2032	02/05/2024	13.18 Call	Bond Future	9397.2900	9.3973	9088.4800	9.0885	3.286	0.0000	0.0000
2024/02/26	2032	02/05/2024	13.18 Put	Bond Future	13.5500	0.0136	14.1100	0.0141	4.133	0.0000	0.0000
2024/02/26	2032	01/08/2024	11.14 Call	Bond Future	2027.4500	2.0275	1848.7300	1.8487	8.815	0.0000	0.0000
2024/02/26	2032	01/08/2024	11.14 Put	Bond Future	1925.6600	1.9257	2063.0600	2.0631	7.135	0.0000	0.0000
2024/02/26	2032	01/08/2024	11.15 Call	Bond Future	2052.3300	2.0523	1872.4200	1.8724	8.766	0.0000	0.0000
2024/02/26	2032	01/08/2024	11.15 Put	Bond Future	1904.8600	1.9049	2041.0700	2.0411	7.151	0.0000	0.0000
2024/02/26	2032	01/08/2024	11.13 Call	Bond Future	2002.4900	2.0025	1824.9500	1.8250	8.866	0.0000	0.0000
2024/02/26	2032	01/08/2024	11.13 Put	Bond Future	1946.4100	1.9464	2084.9900	2.0850	7.120	0.0000	0.0000
2024/02/26	2032	01/08/2024		Bond Future	11.1177	88.3405	11.1870	88.0244	0.623	0.0000	0.0000
2024/02/26	2032	07/11/2024		Bond Future	11.2366	86.2346	11.3094	85.9114	0.648	0.0000	0.0000
2024/02/26	2032	07/11/2024	13.36 Call	Bond Future	9220.4100	9.2204	8924.2800	8.9243	3.212	0.0000	0.0000
2024/02/26	2032	07/11/2024	13.36 Put	Bond Future	411.2900	0.4113	438.3200	0.4383	6.572	0.0000	0.0000
2024/02/26	2032	07/11/2024	11.64 Put	Bond Future	1869.3300	1.8693	1980.1000	1.9801	5.926	0.0000	0.0000
2024/02/26	2032	07/11/2024	11.64 Call	Bond Future	3640.1200	3.6401	3427.7300	3.4277	5.835	0.0000	0.0000
2024/02/26	2032	07/11/2024	11.48 Call	Bond Future	3198.4500	3.1985	2998.9800	2.9990	6.236	0.0000	0.0000
2024/02/26	2032	07/11/2024	11.48 Put	Bond Future	2124.2800	2.1243	2247.9700	2.2480	5.823	0.0000	0.0000
2024/02/26	2032	07/11/2024	11.49 Call	Bond Future	3225.3800	3.2254	3025.0800	3.0251	6.210	0.0000	0.0000
2024/02/26	2032	07/11/2024	11.49 Put	Bond Future	2107.4600	2.1075	2230.3200	2.2303	5.830	0.0000	0.0000
2024/02/26	2032	07/11/2024	11.47 Call	Bond Future	3171.8800	3.1719	2973.2500	2.9733	6.262	0.0000	0.0000
2024/02/26	2032	07/11/2024	11.47 Put	Bond Future	2141.5000	2.1415	2266.0300	2.2660	5.815	0.0000	0.0000
2024/02/26	2032	06/02/2025		Bond Future	11.3667	88.0588	11.4431	87.7291	0.672	0.0000	0.0000
2024/02/26	2032	06/02/2025	11.72 Call	Bond Future	3504.2100	3.5042	3296.9300	3.2969	5.915	0.0000	0.0000
2024/02/26	2032	06/02/2025	11.72 Put	Bond Future	1993.2600	1.9933	2115.6100	2.1156	6.138	0.0000	0.0000
2024/02/26	2032	08/05/2025		Bond Future	10.9100	88.1512	13.8817	76.4830	27.238	0.0000	0.0000
2024/02/26	2032	08/05/2025	10.91 Call	Bond Future	3140.3900	3.1404	169.7000	0.1697	94.596	0.0000	0.0000
2024/02/26	2032	08/05/2025	10.91 Put	Bond Future	3140.3900	3.1404	11991.5300	11.9915	281.848	0.0000	0.0000
2024/02/26	2033	02/05/2024		Bond Future	121.7100	121.7100	121.3046	121.3046	0.333	0.0000	0.0000
2024/02/26	2033	01/08/2024		Bond Future	124.4159	124.4159	124.0015	124.0015	0.333	0.0000	0.0000
2024/02/26	2033	07/11/2024		Bond Future	125.8567	125.8567	125.4330	125.4330	0.337	0.0000	0.0000
2024/02/26	2033	06/02/2025		Bond Future	128.5520	128.5520	128.1197	128.1197	0.336	0.0000	0.0000
2024/02/26	2033	06/02/2025	124.94 Call	Bond Future	3611.9900	3.6120	3179.7300	3.1797	11.967	0.0000	0.0000
2024/02/26	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/26	2033	08/05/2025		Bond Future	130.6200	130.6200	116.3851	116.3851	10.898	0.0000	0.0000
2024/02/26	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	14234.8800	14.2349	100.000	0.0000	0.0000
2024/02/26	2037	02/05/2024		Bond Future	12.2364	78.4282	12.3123	78.0326	0.620	0.0000	0.0000
2024/02/26	2037	02/05/2024	11.44 Call	Bond Future	227.2700	0.2273	166.7300	0.1667	26.638	0.0000	0.0000
2024/02/26	2037	02/05/2024	11.44 Put	Bond Future	4568.5900	4.5686	4903.6800	4.9037	7.335	0.0000	0.0000
2024/02/26	2037	02/05/2024	11.45 Call	Bond Future	235.2200	0.2352	173.0500	0.1731	26.431	0.0000	0.0000
2024/02/26	2037	02/05/2024	11.45 Put	Bond Future	4519.8400	4.5198	4853.3000	4.8533	7.378	0.0000	0.0000
2024/02/26	2037	02/05/2024	11.43 Call	Bond Future	219.5900	0.2196	160.6400	0.1606	26.845	0.0000	0.0000
2024/02/26	2037	02/05/2024	11.43 Put	Bond Future	4617.6600	4.6177	4954.3400	4.9543	7.291	0.0000	0.0000
2024/02/26	2037	01/08/2024		Bond Future	12.3592	75.8969	12.4382	75.4925	0.639	0.0000	0.0000
2024/02/26	2037	01/08/2024	12.10 Call	Bond Future	1770.9000	1.7709	1582.6200	1.5826	10.632	0.0000	0.0000
2024/02/26	2037	01/08/2024	12.10 Put	Bond Future	3120.7500	3.1208	3336.8000	3.3368	6.923	0.0000	0.0000
2024/02/26	2037	01/08/2024	12.11 Call	Bond Future	1794.8000	1.7948	1605.0100	1.6050	10.574	0.0000	0.0000
2024/02/26	2037	01/08/2024	12.11 Put	Bond Future	3091.9300	3.0919	3306.4700	3.3065	6.939	0.0000	0.0000
2024/02/26	2037	01/08/2024	12.09 Call	Bond Future	1747.3600	1.7474	1560.5900	1.5606	10.689	0.0000	0.0000
2024/02/26	2037	01/08/2024	12.09 Put	Bond Future	3149.9800	3.1500	3367.5400	3.3675	6.907	0.0000	0.0000
2024/02/26	2037	01/08/2024	13.82 Call	Bond Future	7538.3500	7.5384	7178.0000	7.1780	4.780	0.0000	0.0000
2024/02/26	2037	01/08/2024	13.82 Put	Bond Future	539.9700	0.5400	583.9500	0.5840	8.145	0.0000	0.0000
2024/02/26	2037	01/08/2024	13.17 Call	Bond Future	5090.3300	5.0903	4772.4100	4.7724	6.246	0.0000	0.0000
2024/02/26	2037	01/08/2024	13.17 Put	Bond Future	1083.3900	1.0834	1169.8000	1.1698	7.976	0.0000	0.0000
2024/02/26	2037	07/11/2024		Bond Future	12.4957	77.6668	12.5780	77.2533	0.659	0.0000	0.0000
2024/02/26	2037	07/11/2024	12.58 Call	Bond Future	3404.8000	3.4048	3166.5500	3.1666	6.997	0.0000	0.0000
2024/02/26	2037	07/11/2024	12.58 Put	Bond Future	2981.2400	2.9812	3156.5000	3.1565	5.879	0.0000	0.0000
2024/02/26	2037	07/11/2024	12.59 Call	Bond Future	3433.2600	3.4333	3193.9600	3.1940	6.970	0.0000	0.0000
2024/02/26	2037	07/11/2024	12.59 Put	Bond Future	2959.6900	2.9597	3133.9000	3.1339	5.886	0.0000	0.0000
2024/02/26	2037	07/11/2024	12.57 Call	Bond Future	3376.4400	3.3764	3139.2400	3.1392	7.025	0.0000	0.0000
2024/02/26	2037	07/11/2024	12.57 Put	Bond Future	3002.9300	3.0029	3179.2400	3.1792	5.871	0.0000	0.0000
2024/02/26	2037	06/02/2025		Bond Future	12.6402	75.0494	12.7259	74.6275	0.678	0.0000	0.0000
2024/02/26	2037	06/02/2025	12.76 Call	Bond Future	3957.1000	3.9571	3713.2300	3.7132	6.163	0.0000	0.0000
2024/02/26	2037	06/02/2025	12.76 Put	Bond Future	3368.3600	3.3684	3546.4300	3.5464	5.287	0.0000	0.0000
2024/02/26	2037	08/05/2025		Bond Future	12.2500	79.1956	14.6727	68.2938	19.777	0.0000	0.0000
2024/02/26	2037	08/05/2025	12.25 Call	Bond Future	3907.7700	3.9078	503.4800	0.5035	87.116	0.0000	0.0000
2024/02/26	2037	08/05/2025	12.25 Put	Bond Future	3907.7700	3.9078	11561.4900	11.5615	195.859	0.0000	0.0000
2024/02/26	2038	02/05/2024		Bond Future	132.7423	132.7423	132.4257	132.4257	0.238	0.0000	0.0000
2024/02/26	2038	01/08/2024		Bond Future	133.6319	133.6319	133.3085	133.3085	0.242	0.0000	0.0000
2024/02/26	2038	07/11/2024		Bond Future	136.7844	136.7844	136.4538	136.4538	0.242	0.0000	0.0000
2024/02/26	2038	06/02/2025		Bond Future	137.5995	137.5995	137.2625	137.2625	0.245	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/26	2038	06/02/2025	135.23 Call	Bond Future	2369.5000	2.3695	2032.4500	2.0325	14.225	0.0000	0.0000
2024/02/26	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	2038	08/05/2025		Bond Future	139.6800	139.6800	126.1327	126.1327	9.699	0.0000	0.0000
2024/02/26	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	13547.3300	13.5473	100.000	0.0000	0.0000
2024/02/26	2040	02/05/2024	11.61 Call	Bond Future	145.4400	0.1454	94.9100	0.0949	34.743	0.0000	0.0000
2024/02/26	2040	02/05/2024	11.61 Put	Bond Future	5423.3800	5.4234	5901.0900	5.9011	8.808	0.0000	0.0000
2024/02/26	2040	02/05/2024	11.62 Call	Bond Future	151.2100	0.1512	99.0500	0.0991	34.495	0.0000	0.0000
2024/02/26	2040	02/05/2024	11.62 Put	Bond Future	5368.0400	5.3680	5844.1200	5.8441	8.869	0.0000	0.0000
2024/02/26	2040	02/05/2024	11.60 Call	Bond Future	139.8300	0.1398	90.9000	0.0909	34.992	0.0000	0.0000
2024/02/26	2040	02/05/2024	11.60 Put	Bond Future	5478.9600	5.4790	5958.2700	5.9583	8.748	0.0000	0.0000
2024/02/26	2040	02/05/2024		Bond Future	12.5189	78.4159	12.6153	77.8877	0.770	0.0000	0.0000
2024/02/26	2040	01/08/2024		Bond Future	12.6451	75.6339	12.7454	75.0941	0.793	0.0000	0.0000
2024/02/26	2040	01/08/2024	12.33 Call	Bond Future	1764.8800	1.7649	1530.9400	1.5309	13.255	0.0000	0.0000
2024/02/26	2040	01/08/2024	12.33 Put	Bond Future	3501.7400	3.5017	3807.6300	3.8076	8.735	0.0000	0.0000
2024/02/26	2040	01/08/2024	12.34 Call	Bond Future	1789.4000	1.7894	1553.4600	1.5535	13.185	0.0000	0.0000
2024/02/26	2040	01/08/2024	12.34 Put	Bond Future	3470.2000	3.4702	3774.0900	3.7741	8.757	0.0000	0.0000
2024/02/26	2040	01/08/2024	12.32 Call	Bond Future	1740.7300	1.7407	1508.7900	1.5088	13.324	0.0000	0.0000
2024/02/26	2040	01/08/2024	12.32 Put	Bond Future	3533.7200	3.5337	3841.6100	3.8416	8.713	0.0000	0.0000
2024/02/26	2040	07/11/2024		Bond Future	12.7845	77.3976	12.8890	76.8454	0.817	0.0000	0.0000
2024/02/26	2040	07/11/2024	12.85 Call	Bond Future	3494.7400	3.4947	3185.6700	3.1857	8.844	0.0000	0.0000
2024/02/26	2040	07/11/2024	12.85 Put	Bond Future	3147.9500	3.1480	3391.0600	3.3911	7.723	0.0000	0.0000
2024/02/26	2040	07/11/2024	12.86 Call	Bond Future	3524.5400	3.5245	3214.0500	3.2141	8.809	0.0000	0.0000
2024/02/26	2040	07/11/2024	12.86 Put	Bond Future	3125.0000	3.1250	3366.6900	3.3667	7.734	0.0000	0.0000
2024/02/26	2040	07/11/2024	12.84 Call	Bond Future	3465.3000	3.4653	3157.6500	3.1577	8.878	0.0000	0.0000
2024/02/26	2040	07/11/2024	12.84 Put	Bond Future	3171.3200	3.1713	3415.8500	3.4159	7.711	0.0000	0.0000
2024/02/26	2040	06/02/2025		Bond Future	12.9311	74.5236	13.0399	73.9601	0.841	0.0000	0.0000
2024/02/26	2040	06/02/2025	12.95 Call	Bond Future	3939.0200	3.9390	3630.0900	3.6301	7.843	0.0000	0.0000
2024/02/26	2040	06/02/2025	12.95 Put	Bond Future	3840.7500	3.8408	4095.4100	4.0954	6.630	0.0000	0.0000
2024/02/26	2040	08/05/2025		Bond Future	12.6300	78.3403	14.9056	67.6511	18.017	0.0000	0.0000
2024/02/26	2040	08/05/2025	12.63 Call	Bond Future	4142.7500	4.1428	642.1700	0.6422	84.499	0.0000	0.0000
2024/02/26	2040	08/05/2025	12.63 Put	Bond Future	4142.7500	4.1428	11490.5700	11.4906	177.366	0.0000	0.0000
2024/02/26	2044	02/05/2024	12.50 Call	Bond Future	1334.1500	1.3342	1090.9700	1.0910	18.227	0.0000	0.0000
2024/02/26	2044	02/05/2024	12.50 Put	Bond Future	2094.3000	2.0943	2350.1800	2.3502	12.218	0.0000	0.0000
2024/02/26	2044	02/05/2024	12.75 Call	Bond Future	2056.2800	2.0563	1746.2000	1.7462	15.080	0.0000	0.0000
2024/02/26	2044	02/05/2024	12.75 Put	Bond Future	1438.6700	1.4387	1627.6500	1.6277	13.136	0.0000	0.0000
2024/02/26	2044	02/05/2024	13.00 Call	Bond Future	2916.6500	2.9167	2550.2700	2.5503	12.562	0.0000	0.0000
2024/02/26	2044	02/05/2024	13.00 Put	Bond Future	964.6000	0.9646	1097.2800	1.0973	13.755	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/26	2044	02/05/2024		Bond Future	12.6369	74.2801	12.7282	73.7810	0.722	0.0000	0.0000
2024/02/26	2044	02/05/2024	11.66 Call	Bond Future	119.0300	0.1190	78.0000	0.0780	34.470	0.0000	0.0000
2024/02/26	2044	02/05/2024	11.66 Put	Bond Future	5849.2700	5.8493	6307.3000	6.3073	7.831	0.0000	0.0000
2024/02/26	2044	02/05/2024	11.67 Call	Bond Future	123.9600	0.1240	81.5400	0.0815	34.221	0.0000	0.0000
2024/02/26	2044	02/05/2024	11.67 Put	Bond Future	5791.7600	5.7918	6248.4000	6.2484	7.884	0.0000	0.0000
2024/02/26	2044	02/05/2024	11.65 Call	Bond Future	114.2500	0.1143	74.5900	0.0746	34.713	0.0000	0.0000
2024/02/26	2044	02/05/2024	11.65 Put	Bond Future	5907.0100	5.9070	6366.4100	6.3664	7.777	0.0000	0.0000
2024/02/26	2044	01/08/2024		Bond Future	12.7604	71.5323	12.8553	71.0223	0.743	0.0000	0.0000
2024/02/26	2044	01/08/2024	12.29 Call	Bond Future	1379.6600	1.3797	1187.7200	1.1877	13.912	0.0000	0.0000
2024/02/26	2044	01/08/2024	12.29 Put	Bond Future	4001.8600	4.0019	4319.8900	4.3199	7.947	0.0000	0.0000
2024/02/26	2044	01/08/2024	12.30 Call	Bond Future	1401.1700	1.4012	1207.2900	1.2073	13.837	0.0000	0.0000
2024/02/26	2044	01/08/2024	12.30 Put	Bond Future	3965.9600	3.9660	4282.0500	4.2821	7.970	0.0000	0.0000
2024/02/26	2044	01/08/2024	12.28 Call	Bond Future	1358.3500	1.3584	1168.3400	1.1683	13.988	0.0000	0.0000
2024/02/26	2044	01/08/2024	12.28 Put	Bond Future	4038.0200	4.0380	4357.9800	4.3580	7.924	0.0000	0.0000
2024/02/26	2044	07/11/2024	12.91 Call	Bond Future	3403.4100	3.4034	3115.6800	3.1157	8.454	0.0000	0.0000
2024/02/26	2044	07/11/2024	12.91 Put	Bond Future	3330.2600	3.3303	3564.2000	3.5642	7.025	0.0000	0.0000
2024/02/26	2044	07/11/2024	12.92 Call	Bond Future	3432.6100	3.4326	3143.5500	3.1436	8.421	0.0000	0.0000
2024/02/26	2044	07/11/2024	12.92 Put	Bond Future	3306.4600	3.3065	3539.0700	3.5391	7.035	0.0000	0.0000
2024/02/26	2044	07/11/2024	12.90 Call	Bond Future	3374.3000	3.3743	3087.9200	3.0879	8.487	0.0000	0.0000
2024/02/26	2044	07/11/2024	12.90 Put	Bond Future	3354.2200	3.3542	3589.5100	3.5895	7.015	0.0000	0.0000
2024/02/26	2044	07/11/2024		Bond Future	12.8962	73.2002	12.9950	72.6786	0.766	0.0000	0.0000
2024/02/26	2044	06/02/2025		Bond Future	13.0385	70.3627	13.1413	69.8304	0.788	0.0000	0.0000
2024/02/26	2044	06/02/2025	13.02 Call	Bond Future	3901.8400	3.9018	3611.6100	3.6116	7.438	0.0000	0.0000
2024/02/26	2044	06/02/2025	13.02 Put	Bond Future	3998.2200	3.9982	4240.3600	4.2404	6.056	0.0000	0.0000
2024/02/26	2044	08/05/2025		Bond Future	12.7200	74.1731	14.9225	63.8597	17.315	0.0000	0.0000
2024/02/26	2044	08/05/2025	12.72 Call	Bond Future	4241.3800	4.2414	743.1900	0.7432	82.478	0.0000	0.0000
2024/02/26	2044	08/05/2025	12.72 Put	Bond Future	4241.3800	4.2414	11208.2800	11.2083	164.260	0.0000	0.0000
2024/02/26	2046	02/05/2024		Bond Future	113.9849	113.9849	113.9698	113.9698	0.013	0.0000	0.0000
2024/02/26	2046	01/08/2024		Bond Future	116.5190	116.5190	116.5036	116.5036	0.013	0.0000	0.0000
2024/02/26	2046	07/11/2024		Bond Future	117.0709	117.0709	117.0556	117.0556	0.013	0.0000	0.0000
2024/02/26	2046	06/02/2025		Bond Future	119.5767	119.5767	119.5616	119.5616	0.013	0.0000	0.0000
2024/02/26	2046	06/02/2025	114.01 Call	Bond Future	5566.6800	5.5667	5551.5900	5.5516	0.271	0.0000	0.0000
2024/02/26	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	2046	08/05/2025		Bond Future	121.9700	121.9700	107.7266	107.7266	11.678	0.0000	0.0000
2024/02/26	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	14243.4200	14.2434	100.000	0.0000	0.0000
2024/02/26	2050	02/05/2024		Bond Future	115.4555	115.4555	115.0505	115.0505	0.351	0.0000	0.0000
2024/02/26	2050	01/08/2024		Bond Future	115.7261	115.7261	115.3121	115.3121	0.358	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/26	2050	07/11/2024		Bond Future	118.4561	118.4561	118.0330	118.0330	0.357	0.0000	0.0000
2024/02/26	2050	06/02/2025		Bond Future	118.6366	118.6366	118.2048	118.2048	0.364	0.0000	0.0000
2024/02/26	2050	06/02/2025	115.60 Call	Bond Future	3036.6000	3.0366	2604.8100	2.6048	14.220	0.0000	0.0000
2024/02/26	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	2050	08/05/2025		Bond Future	121.1600	121.1600	108.5956	108.5956	10.370	0.0000	0.0000
2024/02/26	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	12564.3700	12.5644	100.000	0.0000	0.0000
2024/02/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	AL37	02/05/2024		Index Future	951.4430	951.4430	948.1530	948.1530	0.346	0.0000	0.0000
2024/02/26	AL37	01/08/2024		Index Future	972.3670	972.3670	969.0060	969.0060	0.346	0.0000	0.0000
2024/02/26	AL37	07/11/2024		Index Future	995.0730	995.0730	991.6430	991.6430	0.345	0.0000	0.0000
2024/02/26	AL37	06/02/2025		Index Future	1016.1720	1016.1720	1012.6820	1012.6820	0.343	0.0000	0.0000
2024/02/26	AL37	08/05/2025		Index Future	1039.2430	1039.2430	1032.1900	1032.1900	0.679	0.0000	0.0000
2024/02/26	AL7T	02/05/2024		Index Future	1098.9270	1098.9270	1096.2890	1096.2890	0.240	0.0000	0.0000
2024/02/26	AL7T	01/08/2024		Index Future	1123.0940	1123.0940	1120.3990	1120.3990	0.240	0.0000	0.0000
2024/02/26	AL7T	07/11/2024		Index Future	1149.3190	1149.3190	1146.5730	1146.5730	0.239	0.0000	0.0000
2024/02/26	AL7T	06/02/2025		Index Future	1173.6890	1173.6890	1170.8990	1170.8990	0.238	0.0000	0.0000
2024/02/26	AL7T	08/05/2025		Index Future	1201.4160	1201.4160	1193.4600	1193.4600	0.662	0.0000	0.0000
2024/02/26	ALBI	02/05/2024		Index Future	953.4640	953.4640	950.0430	950.0430	0.359	0.0000	0.0000
2024/02/26	ALBI	01/08/2024		Index Future	974.4330	974.4330	970.9370	970.9370	0.359	0.0000	0.0000
2024/02/26	ALBI	07/11/2024		Index Future	997.1870	997.1870	993.6200	993.6200	0.358	0.0000	0.0000
2024/02/26	ALBI	06/02/2025		Index Future	1018.3310	1018.3310	1014.7000	1014.7000	0.357	0.0000	0.0000
2024/02/26	ALBI	08/05/2025		Index Future	1040.2220	1040.2220	1034.2500	1034.2500	0.574	0.0000	0.0000
2024/02/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/26	ES33	02/05/2024		Bond Future	12.6190	73.4013	12.6947	73.0732	0.600	0.0000	0.0000
2024/02/26	ES33	01/08/2024		Bond Future	12.7646	75.0333	12.8436	74.6978	0.619	0.0000	0.0000
2024/02/26	ES33	07/11/2024		Bond Future	12.9431	73.0001	13.0260	72.6570	0.640	0.0000	0.0000
2024/02/26	ES33	06/02/2025		Bond Future	13.1338	74.5605	13.2205	74.2105	0.660	0.0000	0.0000
2024/02/26	ES33	06/02/2025	13.34 Call	Bond Future	828.9400	0.8289	478.8700	0.4789	42.231	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/02/26	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	ES33	08/05/2025		Bond Future	12.7300	74.6217	15.5101	64.3866	21.839	0.0000	0.0000
2024/02/26	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	10385.3500	10.3854	100.000	0.0000	0.0000
2024/02/26	ES42	02/05/2024		Bond Future	13.1766	68.3628	13.2627	67.9345	0.653	0.0000	0.0000
2024/02/26	ES42	01/08/2024		Bond Future	13.3145	69.8826	13.4040	69.4448	0.672	0.0000	0.0000
2024/02/26	ES42	07/11/2024		Bond Future	13.4789	67.2620	13.5723	66.8141	0.693	0.0000	0.0000
2024/02/26	ES42	06/02/2025		Bond Future	13.6454	68.6975	13.7427	68.2404	0.713	0.0000	0.0000
2024/02/26	ES42	06/02/2025	13.71 Call	Bond Future	304.0600	0.3041	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/26	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	153.0800	0.1531	100.000	0.0000	0.0000
2024/02/26	ES42	08/05/2025		Bond Future	13.2500	68.4867	15.6453	58.2875	18.077	0.0000	0.0000
2024/02/26	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	10343.3700	10.3434	100.000	0.0000	0.0000
2024/02/26	GOVI	02/05/2024		GOVI	939.6060	939.6060	936.2400	936.2400	0.358	0.0000	0.0000
2024/02/26	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	GOVI	02/05/2024	950.98 Put	GOVI	113740.0000	11.3740	147400.0000	14.7400	29.594	0.0000	0.0000
2024/02/26	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	GOVI	02/05/2024	950.99 Put	GOVI	113840.0000	11.3840	147500.0000	14.7500	29.568	0.0000	0.0000
2024/02/26	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	GOVI	02/05/2024	950.97 Put	GOVI	113640.0000	11.3640	147300.0000	14.7300	29.620	0.0000	0.0000
2024/02/26	GOVI	01/08/2024	943.38 Call	GOVI	168900.0000	16.8900	134500.0000	13.4500	20.367	0.0000	0.0000
2024/02/26	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	GOVI	01/08/2024	943.39 Call	GOVI	168800.0000	16.8800	134400.0000	13.4400	20.379	0.0000	0.0000
2024/02/26	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	GOVI	01/08/2024	943.37 Call	GOVI	169000.0000	16.9000	134600.0000	13.4600	20.355	0.0000	0.0000
2024/02/26	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	GOVI	01/08/2024		GOVI	960.2700	960.2700	956.8300	956.8300	0.358	0.0000	0.0000
2024/02/26	GOVI	07/11/2024		GOVI	982.6930	982.6930	979.1830	979.1830	0.357	0.0000	0.0000
2024/02/26	GOVI	07/11/2024	948.79 Call	GOVI	339030.0000	33.9030	303930.0000	30.3930	10.353	0.0000	0.0000
2024/02/26	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	GOVI	07/11/2024	948.80 Call	GOVI	338930.0000	33.8930	303830.0000	30.3830	10.356	0.0000	0.0000
2024/02/26	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	GOVI	07/11/2024	948.78 Call	GOVI	339130.0000	33.9130	304030.0000	30.4030	10.350	0.0000	0.0000
2024/02/26	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	GOVI	06/02/2025		GOVI	1003.5300	1003.5300	999.9570	999.9570	0.356	0.0000	0.0000
2024/02/26	GOVI	06/02/2025	972.00 Call	GOVI	315300.0000	31.5300	279570.0000	27.9570	11.332	0.0000	0.0000
2024/02/26	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	GOVI	08/05/2025		GOVI	1025.2190	1025.2190	1019.2300	1019.2300	0.584	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/02/26	GOVI	08/05/2025	1,022. Call 00	GOVI	32190.0000	3.2190	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/26	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	27700.0000	2.7700	100.000	0.0000	0.0000
2024/02/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/26	IGOV	02/05/2024		Index Future	349.1010	349.1010	348.1120	348.1120	0.283	0.0000	0.0000
2024/02/26	IGOV	01/08/2024		Index Future	356.8620	356.8620	355.8520	355.8520	0.283	0.0000	0.0000
2024/02/26	IGOV	07/11/2024		Index Future	365.2840	365.2840	364.2530	364.2530	0.282	0.0000	0.0000
2024/02/26	IGOV	06/02/2025		Index Future	373.1100	373.1100	372.0620	372.0620	0.281	0.0000	0.0000
2024/02/26	IGOV	08/05/2025		Index Future	383.3040	383.3040	378.9000	378.9000	1.149	0.0000	0.0000
2024/02/26	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/26	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/26	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/26	JBAF	21/02/2024		Jibar Tradeable Future	8.3560	8.3560	8.3560	91.6440	0.000	0.0000	0.0000
2024/02/26	JBAF	20/03/2024		Jibar Tradeable Future	8.3530	91.6470	8.3530	91.6470	0.000	0.0000	0.0000
2024/02/26	JBAF	17/04/2024		Jibar Tradeable Future	8.3590	91.6410	8.3590	91.6410	0.000	0.0000	0.0000
2024/02/26	JBAF	15/05/2024		Jibar Tradeable Future	8.3290	91.6710	8.3290	91.6710	0.000	0.0000	0.0000
2024/02/26	JBAF	19/06/2024		Jibar Tradeable Future	8.3130	91.6870	8.3130	91.6870	0.000	0.0000	0.0000
2024/02/26	JBAF	17/07/2024		Jibar Tradeable Future	8.2450	91.7550	8.2450	91.7550	0.000	0.0000	0.0000
2024/02/26	JBAF	21/08/2024		Jibar Tradeable Future	8.2350	91.7650	8.2350	91.7650	0.000	0.0000	0.0000
2024/02/26	JBAF	18/09/2024		Jibar Tradeable Future	8.0630	91.9370	8.0630	91.9370	0.000	0.0000	0.0000
2024/02/26	JBAF	18/12/2024		Jibar Tradeable Future	7.7560	92.2440	7.7560	92.2440	0.000	0.0000	0.0000
2024/02/26	JBAF	19/03/2025		Jibar Tradeable Future	7.6280	92.3720	7.6280	92.3720	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/26	JBAF	18/06/2025		Jibar Tradeable Future	7.5230	92.4770	7.5230	92.4770	0.000	0.0000	0.0000
2024/02/26	JBAF	17/09/2025		Jibar Tradeable Future	7.5750	92.4250	7.5750	92.4250	0.000	0.0000	0.0000
2024/02/26	JBAF	17/12/2025		Jibar Tradeable Future	7.6380	92.3620	7.6380	92.3620	0.000	0.0000	0.0000
2024/02/26	R035	02/05/2024		Bond Future	11.7895	84.0677	11.8655	83.6684	0.645	0.0000	0.0000
2024/02/26	R035	02/05/2024	11.20 Call	Bond Future	349.2900	0.3493	262.2300	0.2622	24.925	0.0000	0.0000
2024/02/26	R035	02/05/2024	11.20 Put	Bond Future	3538.3900	3.5384	3850.6800	3.8507	8.826	0.0000	0.0000
2024/02/26	R035	02/05/2024	11.21 Call	Bond Future	360.2200	0.3602	271.1500	0.2712	24.727	0.0000	0.0000
2024/02/26	R035	02/05/2024	11.21 Put	Bond Future	3493.8100	3.4938	3804.0900	3.8041	8.881	0.0000	0.0000
2024/02/26	R035	02/05/2024	11.19 Call	Bond Future	338.4900	0.3385	253.4600	0.2535	25.120	0.0000	0.0000
2024/02/26	R035	02/05/2024	11.19 Put	Bond Future	3583.1600	3.5832	3897.4800	3.8975	8.772	0.0000	0.0000
2024/02/26	R035	01/08/2024		Bond Future	11.8960	85.9165	11.9752	85.5084	0.666	0.0000	0.0000
2024/02/26	R035	01/08/2024	11.80 Call	Bond Future	2077.1400	2.0771	1865.7700	1.8658	10.176	0.0000	0.0000
2024/02/26	R035	01/08/2024	11.80 Put	Bond Future	2575.5200	2.5755	2772.2700	2.7723	7.639	0.0000	0.0000
2024/02/26	R035	01/08/2024	11.81 Call	Bond Future	2103.7600	2.1038	1890.8600	1.8909	10.120	0.0000	0.0000
2024/02/26	R035	01/08/2024	11.81 Put	Bond Future	2550.0200	2.5500	2745.2400	2.7452	7.656	0.0000	0.0000
2024/02/26	R035	01/08/2024	11.79 Call	Bond Future	2050.6900	2.0507	1840.8600	1.8409	10.232	0.0000	0.0000
2024/02/26	R035	01/08/2024	11.79 Put	Bond Future	2601.2300	2.6012	2799.5200	2.7995	7.623	0.0000	0.0000
2024/02/26	R035	07/11/2024		Bond Future	12.0303	83.4062	12.1131	82.9888	0.688	0.0000	0.0000
2024/02/26	R035	07/11/2024	12.18 Call	Bond Future	3400.4000	3.4004	3154.7300	3.1547	7.225	0.0000	0.0000
2024/02/26	R035	07/11/2024	12.18 Put	Bond Future	2647.7800	2.6478	2819.4700	2.8195	6.484	0.0000	0.0000
2024/02/26	R035	07/11/2024	12.19 Call	Bond Future	3429.8300	3.4298	3183.0500	3.1831	7.195	0.0000	0.0000
2024/02/26	R035	07/11/2024	12.19 Put	Bond Future	2627.2900	2.6273	2797.8700	2.7979	6.493	0.0000	0.0000
2024/02/26	R035	07/11/2024	12.17 Call	Bond Future	3371.3600	3.3714	3126.7900	3.1268	7.254	0.0000	0.0000
2024/02/26	R035	07/11/2024	12.17 Put	Bond Future	2668.7000	2.6687	2841.4900	2.8415	6.475	0.0000	0.0000
2024/02/26	R035	06/02/2025		Bond Future	12.1751	85.1713	12.2615	84.7454	0.710	0.0000	0.0000
2024/02/26	R035	06/02/2025	12.41 Call	Bond Future	3825.0500	3.8251	3570.6400	3.5706	6.651	0.0000	0.0000
2024/02/26	R035	06/02/2025	12.41 Put	Bond Future	2674.9100	2.6749	2846.3500	2.8464	6.409	0.0000	0.0000
2024/02/26	R035	08/05/2025		Bond Future	11.7800	84.9684	14.3358	73.4650	21.696	0.0000	0.0000
2024/02/26	R035	08/05/2025	11.78 Call	Bond Future	3721.4100	3.7214	366.4100	0.3664	90.154	0.0000	0.0000
2024/02/26	R035	08/05/2025	11.78 Put	Bond Future	3721.4100	3.7214	12028.4900	12.0285	223.224	0.0000	0.0000
2024/02/26	R053	02/05/2024	13.03 Call	Bond Future	4696.6100	4.6966	4138.6700	4.1387	11.880	0.0000	0.0000
2024/02/26	R053	02/05/2024	13.03 Put	Bond Future	878.5700	0.8786	1019.1700	1.0192	16.003	0.0000	0.0000
2024/02/26	R053	02/05/2024	13.04 Call	Bond Future	4748.7800	4.7488	4188.5400	4.1885	11.798	0.0000	0.0000
2024/02/26	R053	02/05/2024	13.04 Put	Bond Future	863.3200	0.8633	1001.6200	1.0016	16.020	0.0000	0.0000
2024/02/26	R053	02/05/2024	13.02 Call	Bond Future	4644.5900	4.6446	4088.9900	4.0890	11.962	0.0000	0.0000
2024/02/26	R053	02/05/2024	13.02 Put	Bond Future	894.0700	0.8941	1037.0100	1.0370	15.988	0.0000	0.0000
2024/02/26	R053	02/05/2024		Bond Future	12.4857	94.4619	12.5822	93.7633	0.773	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/26	R053	01/08/2024		Bond Future	12.5978	96.5391	12.6981	95.8253	0.796	0.0000	0.0000
2024/02/26	R053	01/08/2024	13.14 Call	Bond Future	5653.9600	5.6540	5146.1800	5.1462	8.981	0.0000	0.0000
2024/02/26	R053	01/08/2024	13.14 Put	Bond Future	1912.5200	1.9125	2118.5800	2.1186	10.774	0.0000	0.0000
2024/02/26	R053	01/08/2024	13.15 Call	Bond Future	5701.0300	5.7010	5191.3900	5.1914	8.939	0.0000	0.0000
2024/02/26	R053	01/08/2024	13.15 Put	Bond Future	1893.2300	1.8932	2097.4300	2.0974	10.786	0.0000	0.0000
2024/02/26	R053	01/08/2024	13.13 Call	Bond Future	5606.9900	5.6070	5101.0700	5.1011	9.023	0.0000	0.0000
2024/02/26	R053	01/08/2024	13.13 Put	Bond Future	1932.0100	1.9320	2139.9300	2.1399	10.762	0.0000	0.0000
2024/02/26	R053	07/11/2024		Bond Future	12.7304	92.9192	12.8351	92.1891	0.822	0.0000	0.0000
2024/02/26	R053	07/11/2024	12.80 Call	Bond Future	4590.1000	4.5901	4179.5200	4.1795	8.945	0.0000	0.0000
2024/02/26	R053	07/11/2024	12.80 Put	Bond Future	4103.4800	4.1035	4423.0200	4.4230	7.787	0.0000	0.0000
2024/02/26	R053	07/11/2024	12.81 Call	Bond Future	4629.5400	4.6295	4217.0500	4.2171	8.910	0.0000	0.0000
2024/02/26	R053	07/11/2024	12.81 Put	Bond Future	4073.3600	4.0734	4390.9900	4.3910	7.798	0.0000	0.0000
2024/02/26	R053	07/11/2024	12.79 Call	Bond Future	4550.8000	4.5508	4142.1100	4.1421	8.981	0.0000	0.0000
2024/02/26	R053	07/11/2024	12.79 Put	Bond Future	4133.8300	4.1338	4455.2600	4.4553	7.776	0.0000	0.0000
2024/02/26	R053	06/02/2025		Bond Future	12.8666	94.8834	12.9756	94.1382	0.847	0.0000	0.0000
2024/02/26	R053	06/02/2025	12.94 Call	Bond Future	5282.0100	5.2820	4865.0400	4.8650	7.894	0.0000	0.0000
2024/02/26	R053	06/02/2025	12.94 Put	Bond Future	4778.8900	4.7789	5107.1000	5.1071	6.868	0.0000	0.0000
2024/02/26	R053	08/05/2025		Bond Future	12.6400	93.3794	14.7379	80.6077	16.597	0.0000	0.0000
2024/02/26	R053	08/05/2025	12.64 Call	Bond Future	5456.3300	5.4563	1035.5500	1.0356	81.021	0.0000	0.0000
2024/02/26	R053	08/05/2025	12.64 Put	Bond Future	5456.3300	5.4563	13995.0800	13.9951	156.493	0.0000	0.0000
2024/02/26	R186	02/05/2024		Bond Future	8.8974	107.6148	8.9837	107.4121	0.970	0.0000	0.0000
2024/02/26	R186	02/05/2024	10.40 Call	Bond Future	3470.9700	3.4710	3271.1100	3.2711	5.758	0.0000	0.0000
2024/02/26	R186	02/05/2024	10.40 Put	Bond Future	14.9800	0.0150	17.7500	0.0178	18.491	0.0000	0.0000
2024/02/26	R186	02/05/2024	9.73 Put	Bond Future	78.2600	0.0783	94.7900	0.0948	21.122	0.0000	0.0000
2024/02/26	R186	02/05/2024	9.73 Call	Bond Future	2011.6500	2.0117	1825.5500	1.8256	9.251	0.0000	0.0000
2024/02/26	R186	02/05/2024	8.00 Call	Bond Future	6.1100	0.0061	2.8500	0.0029	53.355	0.0000	0.0000
2024/02/26	R186	02/05/2024	8.00 Put	Bond Future	2142.5300	2.1425	2341.9000	2.3419	9.305	0.0000	0.0000
2024/02/26	R186	02/05/2024	8.01 Call	Bond Future	6.6300	0.0066	3.1300	0.0031	52.790	0.0000	0.0000
2024/02/26	R186	02/05/2024	8.01 Put	Bond Future	2118.9300	2.1189	2318.0600	2.3181	9.398	0.0000	0.0000
2024/02/26	R186	02/05/2024	7.99 Call	Bond Future	5.6300	0.0056	2.6000	0.0026	53.819	0.0000	0.0000
2024/02/26	R186	02/05/2024	7.99 Put	Bond Future	2166.1700	2.1662	2365.7700	2.3658	9.214	0.0000	0.0000
2024/02/26	R186	01/08/2024		Bond Future	8.8921	104.6730	8.9887	104.4659	1.086	0.0000	0.0000
2024/02/26	R186	01/08/2024	8.69 Call	Bond Future	561.1100	0.5611	473.2000	0.4732	15.667	0.0000	0.0000
2024/02/26	R186	01/08/2024	8.69 Put	Bond Future	996.0600	0.9961	1115.2000	1.1152	11.961	0.0000	0.0000
2024/02/26	R186	01/08/2024	8.70 Call	Bond Future	571.8100	0.5718	482.9000	0.4829	15.549	0.0000	0.0000
2024/02/26	R186	01/08/2024	8.70 Put	Bond Future	985.1800	0.9852	1103.3200	1.1033	11.992	0.0000	0.0000
2024/02/26	R186	01/08/2024	8.68 Call	Bond Future	550.5100	0.5505	463.6100	0.4636	15.785	0.0000	0.0000
2024/02/26	R186	01/08/2024	8.68 Put	Bond Future	1007.0400	1.0070	1127.1900	1.1272	11.931	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/26	R186	07/11/2024	9.14 Call	Bond Future	1233.6300	1.2336	1109.5200	1.1095	10.061	0.0000	0.0000
2024/02/26	R186	07/11/2024	9.14 Put	Bond Future	783.4800	0.7835	870.8500	0.8709	11.152	0.0000	0.0000
2024/02/26	R186	07/11/2024	9.15 Call	Bond Future	1246.6100	1.2466	1121.8700	1.1219	10.006	0.0000	0.0000
2024/02/26	R186	07/11/2024	9.15 Put	Bond Future	777.3600	0.7774	864.1000	0.8641	11.158	0.0000	0.0000
2024/02/26	R186	07/11/2024	9.13 Call	Bond Future	1221.0500	1.2211	1097.5700	1.0976	10.113	0.0000	0.0000
2024/02/26	R186	07/11/2024	9.13 Put	Bond Future	790.0100	0.7900	878.0100	0.8780	11.139	0.0000	0.0000
2024/02/26	R186	07/11/2024		Bond Future	8.9051	107.1150	9.0153	106.9035	1.237	0.0000	0.0000
2024/02/26	R186	06/02/2025		Bond Future	8.9551	104.0669	9.0815	103.8514	1.411	0.0000	0.0000
2024/02/26	R186	06/02/2025	9.03 Call	Bond Future	1100.5100	1.1005	986.5600	0.9866	10.354	0.0000	0.0000
2024/02/26	R186	06/02/2025	9.03 Put	Bond Future	972.7300	0.9727	1074.3000	1.0743	10.442	0.0000	0.0000
2024/02/26	R186	08/05/2025		Bond Future	8.4800	106.9365	17.0490	95.2069	101.049	0.0000	0.0000
2024/02/26	R186	08/05/2025	8.47 Call	Bond Future	960.0800	0.9601	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/26	R186	08/05/2025	8.47 Put	Bond Future	975.2800	0.9753	11891.1900	11.8912	1,119.259	0.0000	0.0000
2024/02/26	R202	02/05/2024		Bond Future	260.6133	260.6133	260.5789	260.5789	0.013	0.0000	0.0000
2024/02/26	R202	01/08/2024		Bond Future	261.3301	261.3301	261.2950	261.2950	0.013	0.0000	0.0000
2024/02/26	R202	07/11/2024		Bond Future	267.4955	267.4955	267.4606	267.4606	0.013	0.0000	0.0000
2024/02/26	R202	06/02/2025		Bond Future	268.0129	268.0129	267.9783	267.9783	0.013	0.0000	0.0000
2024/02/26	R202	06/02/2025	266.79 Call	Bond Future	1222.8900	1.2229	1188.2600	1.1883	2.832	0.0000	0.0000
2024/02/26	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	R202	08/05/2025		Bond Future	272.3100	272.3100	246.2634	246.2634	9.565	0.0000	0.0000
2024/02/26	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	26046.6000	26.0466	100.000	0.0000	0.0000
2024/02/26	R209	02/05/2024		Bond Future	11.9386	64.9584	12.0145	64.6086	0.635	0.0000	0.0000
2024/02/26	R209	02/05/2024	11.18 Call	Bond Future	183.4300	0.1834	132.1800	0.1322	27.940	0.0000	0.0000
2024/02/26	R209	02/05/2024	11.18 Put	Bond Future	3831.2600	3.8313	4129.8500	4.1299	7.794	0.0000	0.0000
2024/02/26	R209	02/05/2024	11.19 Call	Bond Future	189.9800	0.1900	137.3000	0.1373	27.729	0.0000	0.0000
2024/02/26	R209	02/05/2024	11.19 Put	Bond Future	3787.9100	3.7879	4085.0700	4.0851	7.845	0.0000	0.0000
2024/02/26	R209	02/05/2024	11.17 Call	Bond Future	177.0600	0.1771	127.2100	0.1272	28.154	0.0000	0.0000
2024/02/26	R209	02/05/2024	11.17 Put	Bond Future	3874.8500	3.8749	4174.8400	4.1748	7.742	0.0000	0.0000
2024/02/26	R209	01/08/2024		Bond Future	12.0415	66.3870	12.1202	66.0294	0.653	0.0000	0.0000
2024/02/26	R209	01/08/2024	11.79 Call	Bond Future	1460.2100	1.4602	1296.4600	1.2965	11.214	0.0000	0.0000
2024/02/26	R209	01/08/2024	11.79 Put	Bond Future	2621.6100	2.6216	2815.3900	2.8154	7.392	0.0000	0.0000
2024/02/26	R209	01/08/2024	11.80 Call	Bond Future	1481.2600	1.4813	1316.1000	1.3161	11.150	0.0000	0.0000
2024/02/26	R209	01/08/2024	11.80 Put	Bond Future	2595.9300	2.5959	2788.3000	2.7883	7.410	0.0000	0.0000
2024/02/26	R209	01/08/2024	11.78 Call	Bond Future	1439.4900	1.4395	1277.1500	1.2772	11.278	0.0000	0.0000
2024/02/26	R209	01/08/2024	11.78 Put	Bond Future	2647.6600	2.6477	2842.8500	2.8429	7.372	0.0000	0.0000
2024/02/26	R209	07/11/2024		Bond Future	12.1648	64.7790	12.2466	64.4133	0.673	0.0000	0.0000
2024/02/26	R209	07/11/2024	12.22 Call	Bond Future	2804.7100	2.8047	2597.3500	2.5974	7.393	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/26	R209	07/11/2024	12.22 Put	Bond Future	2557.7200	2.5577	2716.0200	2.7160	6.189	0.0000	0.0000
2024/02/26	R209	07/11/2024	12.23 Call	Bond Future	2829.6000	2.8296	2621.2500	2.6213	7.363	0.0000	0.0000
2024/02/26	R209	07/11/2024	12.23 Put	Bond Future	2538.0300	2.5380	2695.3400	2.6953	6.198	0.0000	0.0000
2024/02/26	R209	07/11/2024	12.21 Call	Bond Future	2779.9100	2.7799	2573.5400	2.5735	7.424	0.0000	0.0000
2024/02/26	R209	07/11/2024	12.21 Put	Bond Future	2577.5500	2.5776	2736.8400	2.7368	6.180	0.0000	0.0000
2024/02/26	R209	06/02/2025		Bond Future	12.2935	66.1493	12.3785	65.7762	0.691	0.0000	0.0000
2024/02/26	R209	06/02/2025	12.44 Call	Bond Future	3310.1800	3.3102	3093.3800	3.0934	6.549	0.0000	0.0000
2024/02/26	R209	06/02/2025	12.44 Put	Bond Future	2668.8100	2.6688	2825.1400	2.8251	5.858	0.0000	0.0000
2024/02/26	R209	08/05/2025		Bond Future	11.8900	66.6535	14.2000	57.3102	19.428	0.0000	0.0000
2024/02/26	R209	08/05/2025	11.89 Call	Bond Future	3366.1700	3.3662	437.8300	0.4378	86.993	0.0000	0.0000
2024/02/26	R209	08/05/2025	11.89 Put	Bond Future	3366.1700	3.3662	9907.4000	9.9074	194.323	0.0000	0.0000
2024/02/26	R210	02/05/2024		Bond Future	233.8669	233.8669	233.8323	233.8323	0.015	0.0000	0.0000
2024/02/26	R210	01/08/2024		Bond Future	239.0664	239.0664	239.0311	239.0311	0.015	0.0000	0.0000
2024/02/26	R210	07/11/2024		Bond Future	241.3764	241.3764	241.3411	241.3411	0.015	0.0000	0.0000
2024/02/26	R210	06/02/2025		Bond Future	246.5442	246.5442	246.5093	246.5093	0.014	0.0000	0.0000
2024/02/26	R210	06/02/2025	239.61 Call	Bond Future	6934.1800	6.9342	6899.2800	6.8993	0.503	0.0000	0.0000
2024/02/26	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	R210	08/05/2025		Bond Future	248.0300	248.0300	223.3877	223.3877	9.935	0.0000	0.0000
2024/02/26	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	24642.3500	24.6424	100.000	0.0000	0.0000
2024/02/26	R213	02/05/2024		Bond Future	10.6704	83.8264	10.7420	83.5252	0.671	0.0000	0.0000
2024/02/26	R213	02/05/2024	10.29 Call	Bond Future	423.7400	0.4237	330.3200	0.3303	22.047	0.0000	0.0000
2024/02/26	R213	02/05/2024	10.29 Put	Bond Future	2048.0700	2.0481	2255.8400	2.2558	10.145	0.0000	0.0000
2024/02/26	R213	02/05/2024	10.30 Call	Bond Future	437.0000	0.4370	341.5800	0.3416	21.835	0.0000	0.0000
2024/02/26	R213	02/05/2024	10.30 Put	Bond Future	2018.1200	2.0181	2223.8900	2.2239	10.196	0.0000	0.0000
2024/02/26	R213	02/05/2024	10.28 Call	Bond Future	410.8700	0.4109	319.4100	0.3194	22.260	0.0000	0.0000
2024/02/26	R213	02/05/2024	10.28 Put	Bond Future	2078.4300	2.0784	2288.1600	2.2882	10.091	0.0000	0.0000
2024/02/26	R213	01/08/2024	10.87 Call	Bond Future	2024.2200	2.0242	1841.2100	1.8412	9.041	0.0000	0.0000
2024/02/26	R213	01/08/2024	10.87 Put	Bond Future	1533.1900	1.5332	1658.0000	1.6580	8.141	0.0000	0.0000
2024/02/26	R213	01/08/2024	10.88 Call	Bond Future	2048.0600	2.0481	1863.9200	1.8639	8.991	0.0000	0.0000
2024/02/26	R213	01/08/2024	10.88 Put	Bond Future	1516.2900	1.5163	1639.9700	1.6400	8.157	0.0000	0.0000
2024/02/26	R213	01/08/2024	10.86 Call	Bond Future	2000.5100	2.0005	1818.6300	1.8186	9.092	0.0000	0.0000
2024/02/26	R213	01/08/2024	10.86 Put	Bond Future	1550.2500	1.5503	1676.1900	1.6762	8.124	0.0000	0.0000
2024/02/26	R213	01/08/2024		Bond Future	10.7500	85.6699	10.8251	85.3621	0.699	0.0000	0.0000
2024/02/26	R213	07/11/2024		Bond Future	10.8594	84.1080	10.9386	83.7933	0.730	0.0000	0.0000
2024/02/26	R213	07/11/2024	11.22 Call	Bond Future	3076.7600	3.0768	2874.7700	2.8748	6.565	0.0000	0.0000
2024/02/26	R213	07/11/2024	11.22 Put	Bond Future	1657.0100	1.6570	1769.7000	1.7697	6.801	0.0000	0.0000
2024/02/26	R213	07/11/2024	11.23 Call	Bond Future	3101.7100	3.1017	2898.9200	2.8989	6.538	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/02/26	R213	07/11/2024	11.23 Put	Bond Future	1643.0300	1.6430	1754.9200	1.7549	6.810	0.0000	0.0000
2024/02/26	R213	07/11/2024	11.21 Call	Bond Future	3051.6200	3.0516	2850.4200	2.8504	6.593	0.0000	0.0000
2024/02/26	R213	07/11/2024	11.21 Put	Bond Future	1670.8300	1.6708	1784.3100	1.7843	6.792	0.0000	0.0000
2024/02/26	R213	06/02/2025		Bond Future	10.9848	85.8887	11.0684	85.5677	0.760	0.0000	0.0000
2024/02/26	R213	06/02/2025	11.35 Call	Bond Future	3250.2200	3.2502	3049.5000	3.0495	6.176	0.0000	0.0000
2024/02/26	R213	06/02/2025	11.35 Put	Bond Future	1858.1500	1.8582	1978.4000	1.9784	6.471	0.0000	0.0000
2024/02/26	R213	08/05/2025		Bond Future	10.5200	86.2455	13.6861	75.1992	30.096	0.0000	0.0000
2024/02/26	R213	08/05/2025	10.52 Call	Bond Future	2877.9600	2.8780	138.7700	0.1388	95.178	0.0000	0.0000
2024/02/26	R213	08/05/2025	10.52 Put	Bond Future	2877.9600	2.8780	11329.3700	11.3294	293.660	0.0000	0.0000
2024/02/26	R214	02/05/2024	13.52 Call	Bond Future	5199.9300	5.1999	4821.5900	4.8216	7.276	0.0000	0.0000
2024/02/26	R214	02/05/2024	13.52 Put	Bond Future	161.5100	0.1615	184.2300	0.1842	14.067	0.0000	0.0000
2024/02/26	R214	02/05/2024	12.87 Call	Bond Future	2848.8100	2.8488	2528.6900	2.5287	11.237	0.0000	0.0000
2024/02/26	R214	02/05/2024	12.87 Put	Bond Future	562.8300	0.5628	643.7700	0.6438	14.381	0.0000	0.0000
2024/02/26	R214	02/05/2024	12.12 Put	Bond Future	1986.1400	1.9861	2221.8700	2.2219	11.869	0.0000	0.0000
2024/02/26	R214	02/05/2024	12.12 Call	Bond Future	811.6700	0.8117	646.3400	0.6463	20.369	0.0000	0.0000
2024/02/26	R214	02/05/2024	12.14 Put	Bond Future	1927.5900	1.9276	2158.4000	2.1584	11.974	0.0000	0.0000
2024/02/26	R214	02/05/2024	12.14 Call	Bond Future	849.6300	0.8496	679.3800	0.6794	20.038	0.0000	0.0000
2024/02/26	R214	02/05/2024		Bond Future	12.3668	60.0580	12.4529	59.6569	0.696	0.0000	0.0000
2024/02/26	R214	02/05/2024	11.47 Call	Bond Future	107.7900	0.1078	71.3900	0.0714	33.769	0.0000	0.0000
2024/02/26	R214	02/05/2024	11.47 Put	Bond Future	4553.7700	4.5538	4918.4300	4.9184	8.008	0.0000	0.0000
2024/02/26	R214	02/05/2024	11.48 Call	Bond Future	112.2100	0.1122	74.5900	0.0746	33.526	0.0000	0.0000
2024/02/26	R214	02/05/2024	11.48 Put	Bond Future	4505.8100	4.5058	4869.2500	4.8693	8.066	0.0000	0.0000
2024/02/26	R214	02/05/2024	11.46 Call	Bond Future	103.5000	0.1035	68.3000	0.0683	34.010	0.0000	0.0000
2024/02/26	R214	02/05/2024	11.46 Put	Bond Future	4601.9200	4.6019	4967.7800	4.9678	7.950	0.0000	0.0000
2024/02/26	R214	01/08/2024		Bond Future	12.4696	61.3787	12.5587	60.9689	0.715	0.0000	0.0000
2024/02/26	R214	01/08/2024	12.17 Call	Bond Future	1434.9600	1.4350	1255.6200	1.2556	12.498	0.0000	0.0000
2024/02/26	R214	01/08/2024	12.17 Put	Bond Future	2846.0600	2.8461	3076.5800	3.0766	8.100	0.0000	0.0000
2024/02/26	R214	01/08/2024	12.18 Call	Bond Future	1455.6300	1.4556	1274.7000	1.2747	12.430	0.0000	0.0000
2024/02/26	R214	01/08/2024	12.18 Put	Bond Future	2818.7900	2.8188	3047.7200	3.0477	8.122	0.0000	0.0000
2024/02/26	R214	01/08/2024	12.16 Call	Bond Future	1414.4400	1.4144	1236.7000	1.2367	12.566	0.0000	0.0000
2024/02/26	R214	01/08/2024	12.16 Put	Bond Future	2873.5400	2.8735	3105.6600	3.1057	8.078	0.0000	0.0000
2024/02/26	R214	07/11/2024		Bond Future	12.5952	59.5041	12.6878	59.0848	0.735	0.0000	0.0000
2024/02/26	R214	07/11/2024	12.61 Call	Bond Future	2737.7700	2.7378	2506.4700	2.5065	8.448	0.0000	0.0000
2024/02/26	R214	07/11/2024	12.61 Put	Bond Future	2670.3600	2.6704	2858.2800	2.8583	7.037	0.0000	0.0000
2024/02/26	R214	07/11/2024	12.62 Call	Bond Future	2762.6800	2.7627	2530.2300	2.5302	8.414	0.0000	0.0000
2024/02/26	R214	07/11/2024	12.62 Put	Bond Future	2649.8400	2.6498	2836.6100	2.8366	7.048	0.0000	0.0000
2024/02/26	R214	07/11/2024	12.60 Call	Bond Future	2712.9600	2.7130	2482.8100	2.4828	8.483	0.0000	0.0000
2024/02/26	R214	07/11/2024	12.60 Put	Bond Future	2691.0200	2.6910	2880.0900	2.8801	7.026	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/26	R214	06/02/2025		Bond Future	12.7273	60.7632	12.8233	60.3354	0.755	0.0000	0.0000
2024/02/26	R214	06/02/2025	12.71 Call	Bond Future	3170.6600	3.1707	2937.8900	2.9379	7.341	0.0000	0.0000
2024/02/26	R214	06/02/2025	12.71 Put	Bond Future	3248.0400	3.2480	3443.1100	3.4431	6.006	0.0000	0.0000
2024/02/26	R214	08/05/2025		Bond Future	12.4000	60.6952	14.4836	52.2098	16.804	0.0000	0.0000
2024/02/26	R214	08/05/2025	12.40 Call	Bond Future	3456.9900	3.4570	594.0600	0.5941	82.816	0.0000	0.0000
2024/02/26	R214	08/05/2025	12.40 Put	Bond Future	3456.9900	3.4570	9198.5900	9.1986	166.087	0.0000	0.0000
2024/02/26	R248	02/05/2024	11.40 Put	Bond Future	6994.6300	6.9946	7543.3400	7.5433	7.845	0.0000	0.0000
2024/02/26	R248	02/05/2024	11.40 Call	Bond Future	45.0200	0.0450	25.4000	0.0254	43.581	0.0000	0.0000
2024/02/26	R248	02/05/2024	12.40 Put	Bond Future	2016.3100	2.0163	2320.8600	2.3209	15.104	0.0000	0.0000
2024/02/26	R248	02/05/2024	12.40 Call	Bond Future	1240.0800	1.2401	976.3000	0.9763	21.271	0.0000	0.0000
2024/02/26	R248	02/05/2024	13.16 Call	Bond Future	3911.1100	3.9111	3442.4300	3.4424	11.983	0.0000	0.0000
2024/02/26	R248	02/05/2024	13.16 Put	Bond Future	543.8700	0.5439	643.5200	0.6435	18.322	0.0000	0.0000
2024/02/26	R248	02/05/2024		Bond Future	12.5364	73.0668	12.6380	72.4984	0.810	0.0000	0.0000
2024/02/26	R248	02/05/2024	11.47 Call	Bond Future	60.7200	0.0607	35.2100	0.0352	42.013	0.0000	0.0000
2024/02/26	R248	02/05/2024	11.47 Put	Bond Future	6548.6900	6.5487	7091.5100	7.0915	8.289	0.0000	0.0000
2024/02/26	R248	02/05/2024	11.48 Call	Bond Future	63.3100	0.0633	36.8500	0.0369	41.794	0.0000	0.0000
2024/02/26	R248	02/05/2024	11.48 Put	Bond Future	6485.7200	6.4857	7027.5900	7.0276	8.355	0.0000	0.0000
2024/02/26	R248	02/05/2024	11.46 Call	Bond Future	58.2200	0.0582	33.6200	0.0336	42.254	0.0000	0.0000
2024/02/26	R248	02/05/2024	11.46 Put	Bond Future	6611.8500	6.6119	7155.5800	7.1556	8.224	0.0000	0.0000
2024/02/26	R248	01/08/2024		Bond Future	12.6457	74.6736	12.7512	74.0928	0.834	0.0000	0.0000
2024/02/26	R248	01/08/2024	12.31 Call	Bond Future	1635.5800	1.6356	1395.4000	1.3954	14.685	0.0000	0.0000
2024/02/26	R248	01/08/2024	12.31 Put	Bond Future	3542.5500	3.5426	3883.1400	3.8831	9.614	0.0000	0.0000
2024/02/26	R248	01/08/2024	12.32 Call	Bond Future	1659.6800	1.6597	1417.2500	1.4173	14.607	0.0000	0.0000
2024/02/26	R248	01/08/2024	12.32 Put	Bond Future	3508.5500	3.5086	3846.8900	3.8469	9.643	0.0000	0.0000
2024/02/26	R248	01/08/2024	12.30 Call	Bond Future	1611.4800	1.6115	1373.5700	1.3736	14.763	0.0000	0.0000
2024/02/26	R248	01/08/2024	12.30 Put	Bond Future	3576.6300	3.5766	3919.4900	3.9195	9.586	0.0000	0.0000
2024/02/26	R248	07/11/2024		Bond Future	12.7787	71.9644	12.8886	71.3703	0.860	0.0000	0.0000
2024/02/26	R248	07/11/2024	12.79 Call	Bond Future	3283.3300	3.2833	2960.8700	2.9609	9.821	0.0000	0.0000
2024/02/26	R248	07/11/2024	12.79 Put	Bond Future	3221.9300	3.2219	3493.5700	3.4936	8.431	0.0000	0.0000
2024/02/26	R248	07/11/2024	12.80 Call	Bond Future	3312.8800	3.3129	2988.8100	2.9888	9.782	0.0000	0.0000
2024/02/26	R248	07/11/2024	12.80 Put	Bond Future	3197.1300	3.1971	3467.1600	3.4672	8.446	0.0000	0.0000
2024/02/26	R248	07/11/2024	12.78 Call	Bond Future	3253.6400	3.2536	2932.8100	2.9328	9.861	0.0000	0.0000
2024/02/26	R248	07/11/2024	12.78 Put	Bond Future	3246.6700	3.2467	3519.9400	3.5199	8.417	0.0000	0.0000
2024/02/26	R248	06/02/2025		Bond Future	12.9185	73.4869	13.0329	72.8805	0.886	0.0000	0.0000
2024/02/26	R248	06/02/2025	12.71 Call	Bond Future	3285.2000	3.2852	2986.4000	2.9864	9.095	0.0000	0.0000
2024/02/26	R248	06/02/2025	12.71 Put	Bond Future	4414.6600	4.4147	4722.2900	4.7223	6.968	0.0000	0.0000
2024/02/26	R248	08/05/2025		Bond Future	12.6000	72.9111	14.7577	62.5975	17.125	0.0000	0.0000
2024/02/26	R248	08/05/2025	12.60 Call	Bond Future	4191.3700	4.1914	714.4100	0.7144	82.955	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/26	R248	08/05/2025	12.60 Put	Bond Future	4191.3700	4.1914	11173.4900	11.1735	166.583	0.0000	0.0000
2024/02/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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