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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/02/2024 TO 28/02/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/02/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/28	2025	02/05/2024		Bond Future	179.1967	179.1967	179.1852	0.006	0.0000	0.0000
2024/02/28	2025	01/08/2024		Bond Future	181.3446	181.3446	181.3332	0.006	0.0000	0.0000
2024/02/28	2025	07/11/2024		Bond Future	185.6291	185.6291	185.6194	0.005	0.0000	0.0000
2024/02/28	2029	02/05/2024		Bond Future	129.0682	129.0682	129.0233	0.035	0.0000	0.0000
2024/02/28	2029	01/08/2024		Bond Future	131.9351	131.9351	131.8894	0.035	0.0000	0.0000
2024/02/28	2029	07/11/2024		Bond Future	133.6542	133.6542	133.6090	0.034	0.0000	0.0000

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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	
2024/02/28	2029	06/02/2025		Bond Future	136.5172	136.5172	136.4726	136.4726	0.033	0.0000	0.0000
2024/02/28	2029	06/02/2025	132.40 Call	Bond Future	4117.1700	4.1172	4072.6300	4.0726	1.082	0.0000	0.0000
2024/02/28	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	2029	08/05/2025		Bond Future	137.9309	137.9309	137.8875	137.8875	0.031	0.0000	0.0000
2024/02/28	2029	08/05/2025	137.85 Call	Bond Future	80.8700	0.0809	37.5200	0.0375	53.605	0.0000	0.0000
2024/02/28	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	2030	02/05/2024		Bond Future	10.2539	92.5157	10.2147	92.6723	0.382	0.0000	0.0000
2024/02/28	2030	02/05/2024	9.82 Call	Bond Future	345.5000	0.3455	378.9100	0.3789	9.670	0.0000	0.0000
2024/02/28	2030	02/05/2024	9.82 Put	Bond Future	2101.0000	2.1010	1977.8000	1.9778	5.864	0.0000	0.0000
2024/02/28	2030	02/05/2024	9.83 Call	Bond Future	356.5600	0.3566	390.7700	0.3908	9.594	0.0000	0.0000
2024/02/28	2030	02/05/2024	9.83 Put	Bond Future	2071.1200	2.0711	1948.7200	1.9487	5.910	0.0000	0.0000
2024/02/28	2030	02/05/2024	9.81 Call	Bond Future	334.5600	0.3346	367.1700	0.3672	9.747	0.0000	0.0000
2024/02/28	2030	02/05/2024	9.81 Put	Bond Future	2131.0200	2.1310	2007.0200	2.0070	5.819	0.0000	0.0000
2024/02/28	2030	02/05/2024	9.66 Put	Bond Future	2613.0400	2.6130	2478.1800	2.4782	5.161	0.0000	0.0000
2024/02/28	2030	02/05/2024	9.66 Call	Bond Future	199.4600	0.1995	221.2100	0.2212	10.904	0.0000	0.0000
2024/02/28	2030	02/05/2024	10.16 Put	Bond Future	1235.6800	1.2357	1143.1200	1.1431	7.491	0.0000	0.0000
2024/02/28	2030	02/05/2024	10.16 Call	Bond Future	859.4800	0.8595	923.5300	0.9235	7.452	0.0000	0.0000
2024/02/28	2030	02/05/2024	11.94 Call	Bond Future	6459.2000	6.4592	6612.3900	6.6124	2.372	0.0000	0.0000
2024/02/28	2030	02/05/2024	11.94 Put	Bond Future	19.6400	0.0196	16.2200	0.0162	17.413	0.0000	0.0000
2024/02/28	2030	02/05/2024	12.38 Call	Bond Future	8028.6500	8.0287	8184.4500	8.1845	1.941	0.0000	0.0000
2024/02/28	2030	02/05/2024	12.38 Put	Bond Future	3.8500	0.0039	3.0400	0.0030	21.039	0.0000	0.0000
2024/02/28	2030	02/05/2024	10.82 Put	Bond Future	352.7200	0.3527	314.5100	0.3145	10.833	0.0000	0.0000
2024/02/28	2030	02/05/2024	10.82 Call	Bond Future	2581.4800	2.5815	2699.8800	2.6999	4.587	0.0000	0.0000
2024/02/28	2030	02/05/2024	10.62 Put	Bond Future	529.7300	0.5297	477.7400	0.4777	9.814	0.0000	0.0000
2024/02/28	2030	02/05/2024	10.62 Call	Bond Future	1979.0500	1.9791	2083.6700	2.0837	5.286	0.0000	0.0000
2024/02/28	2030	02/05/2024	11.12 Put	Bond Future	185.6300	0.1856	162.7600	0.1628	12.320	0.0000	0.0000
2024/02/28	2030	02/05/2024	11.12 Call	Bond Future	3567.6500	3.5677	3701.3900	3.7014	3.749	0.0000	0.0000
2024/02/28	2030	02/05/2024	13.15 Call	Bond Future	10709.7800	10.7098	10866.3600	10.8664	1.462	0.0000	0.0000
2024/02/28	2030	02/05/2024	13.15 Put	Bond Future	0.1200	0.0001	0.0900	0.0001	25.000	0.0000	0.0000
2024/02/28	2030	01/08/2024	10.38 Call	Bond Future	1642.5500	1.6426	1723.3400	1.7233	4.919	0.0000	0.0000
2024/02/28	2030	01/08/2024	10.38 Put	Bond Future	1462.2900	1.4623	1382.8600	1.3829	5.432	0.0000	0.0000
2024/02/28	2030	01/08/2024	10.39 Call	Bond Future	1664.1300	1.6641	1745.5500	1.7456	4.893	0.0000	0.0000
2024/02/28	2030	01/08/2024	10.39 Put	Bond Future	1445.3900	1.4454	1366.5900	1.3666	5.452	0.0000	0.0000
2024/02/28	2030	01/08/2024	10.37 Call	Bond Future	1621.1100	1.6211	1701.2700	1.7013	4.945	0.0000	0.0000
2024/02/28	2030	01/08/2024	10.37 Put	Bond Future	1479.3400	1.4793	1399.2800	1.3993	5.412	0.0000	0.0000
2024/02/28	2030	01/08/2024		Bond Future	10.3332	90.5425	10.2917	90.7027	0.401	0.0000	0.0000
2024/02/28	2030	07/11/2024		Bond Future	10.4266	92.6576	10.3822	92.8225	0.426	0.0000	0.0000
2024/02/28	2030	07/11/2024	10.75 Call	Bond Future	2720.1500	2.7202	2816.4200	2.8164	3.539	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	
2024/02/28	2030	07/11/2024	10.75 Put	Bond Future	1529.9200	1.5299	1461.2800	1.4613	4.487	0.0000	0.0000
2024/02/28	2030	07/11/2024	10.76 Call	Bond Future	2743.4300	2.7434	2840.1300	2.8401	3.525	0.0000	0.0000
2024/02/28	2030	07/11/2024	10.76 Put	Bond Future	1516.7200	1.5167	1448.5100	1.4485	4.497	0.0000	0.0000
2024/02/28	2030	07/11/2024	10.74 Call	Bond Future	2696.9500	2.6970	2792.7700	2.7928	3.553	0.0000	0.0000
2024/02/28	2030	07/11/2024	10.74 Put	Bond Future	1543.2300	1.5432	1474.1400	1.4741	4.477	0.0000	0.0000
2024/02/28	2030	06/02/2025		Bond Future	10.5382	90.6096	10.4906	90.7792	0.451	0.0000	0.0000
2024/02/28	2030	06/02/2025	10.68 Call	Bond Future	2573.8200	2.5738	2664.2700	2.6643	3.514	0.0000	0.0000
2024/02/28	2030	06/02/2025	10.68 Put	Bond Future	2070.2800	2.0703	1991.1600	1.9912	3.822	0.0000	0.0000
2024/02/28	2030	08/05/2025		Bond Future	10.6872	92.4694	10.6361	92.6438	0.478	0.0000	0.0000
2024/02/28	2030	08/05/2025	9.93 Call	Bond Future	1295.5700	1.2956	1353.5700	1.3536	4.477	0.0000	0.0000
2024/02/28	2030	08/05/2025	9.93 Put	Bond Future	3923.7300	3.9237	3807.3400	3.8073	2.966	0.0000	0.0000
2024/02/28	2032	02/05/2024	11.81 Call	Bond Future	3532.2400	3.5322	3701.2900	3.7013	4.786	0.0000	0.0000
2024/02/28	2032	02/05/2024	11.81 Put	Bond Future	319.0400	0.3190	278.9700	0.2790	12.560	0.0000	0.0000
2024/02/28	2032	02/05/2024	11.21 Call	Bond Future	1493.6500	1.4937	1606.5100	1.6065	7.556	0.0000	0.0000
2024/02/28	2032	02/05/2024	11.21 Put	Bond Future	998.7500	0.9988	902.4900	0.9025	9.638	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.57 Put	Bond Future	2794.3700	2.7944	2619.3300	2.6193	6.264	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.57 Call	Bond Future	259.5000	0.2595	293.5800	0.2936	13.133	0.0000	0.0000
2024/02/28	2032	02/05/2024	11.28 Call	Bond Future	1698.1500	1.6982	1819.2900	1.8193	7.134	0.0000	0.0000
2024/02/28	2032	02/05/2024	11.28 Put	Bond Future	880.1400	0.8801	792.1600	0.7922	9.996	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.30 Put	Bond Future	3937.1900	3.9372	3741.4600	3.7415	4.971	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.30 Call	Bond Future	82.1600	0.0822	95.5500	0.0956	16.297	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.55 Call	Bond Future	240.3700	0.2404	272.4900	0.2725	13.363	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.55 Put	Bond Future	2872.1600	2.8722	2695.1600	2.6952	6.163	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.56 Call	Bond Future	249.7600	0.2498	282.8500	0.2829	13.249	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.56 Put	Bond Future	2833.0800	2.8331	2657.0500	2.6571	6.213	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.54 Call	Bond Future	231.1400	0.2311	262.3000	0.2623	13.481	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.54 Put	Bond Future	2911.4500	2.9115	2733.4900	2.7335	6.112	0.0000	0.0000
2024/02/28	2032	02/05/2024		Bond Future	11.1035	86.0623	11.0587	86.2714	0.403	0.0000	0.0000
2024/02/28	2032	02/05/2024	13.35 Call	Bond Future	9696.6400	9.6966	9903.9200	9.9039	2.138	0.0000	0.0000
2024/02/28	2032	02/05/2024	13.35 Put	Bond Future	9.3000	0.0093	7.4600	0.0075	19.785	0.0000	0.0000
2024/02/28	2032	02/05/2024	11.35 Put	Bond Future	773.9400	0.7739	693.8400	0.6938	10.350	0.0000	0.0000
2024/02/28	2032	02/05/2024	11.35 Call	Bond Future	1913.4600	1.9135	2042.4800	2.0425	6.743	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.65 Put	Bond Future	2495.6600	2.4957	2329.0600	2.3291	6.676	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.65 Call	Bond Future	347.0900	0.3471	389.6100	0.3896	12.250	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.36 Put	Bond Future	3668.3000	3.6683	3476.1200	3.4761	5.239	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.36 Call	Bond Future	108.8400	0.1088	125.7800	0.1258	15.564	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.86 Put	Bond Future	1811.7100	1.8117	1670.5700	1.6706	7.790	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.86 Call	Bond Future	666.7800	0.6668	734.7600	0.7348	10.195	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	
2024/02/28	2032	02/05/2024	12.90 Call	Bond Future	7901.2200	7.9012	8104.5500	8.1046	2.573	0.0000	0.0000
2024/02/28	2032	02/05/2024	12.90 Put	Bond Future	34.1100	0.0341	28.3200	0.0283	16.974	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.59 Put	Bond Future	2717.8700	2.7179	2544.8500	2.5449	6.366	0.0000	0.0000
2024/02/28	2032	02/05/2024	10.59 Call	Bond Future	279.7800	0.2798	315.8800	0.3159	12.903	0.0000	0.0000
2024/02/28	2032	02/05/2024	11.09 Put	Bond Future	1234.0000	1.2340	1122.7700	1.1228	9.014	0.0000	0.0000
2024/02/28	2032	02/05/2024	11.09 Call	Bond Future	1171.2600	1.1713	1269.1500	1.2692	8.358	0.0000	0.0000
2024/02/28	2032	02/05/2024	13.18 Call	Bond Future	9022.4600	9.0225	9228.6000	9.2286	2.285	0.0000	0.0000
2024/02/28	2032	02/05/2024	13.18 Put	Bond Future	16.0600	0.0161	13.0800	0.0131	18.555	0.0000	0.0000
2024/02/28	2032	01/08/2024	11.14 Call	Bond Future	1781.8600	1.7819	1881.7500	1.8818	5.606	0.0000	0.0000
2024/02/28	2032	01/08/2024	11.14 Put	Bond Future	2067.4400	2.0674	1953.5500	1.9536	5.509	0.0000	0.0000
2024/02/28	2032	01/08/2024	11.15 Call	Bond Future	1805.2800	1.8053	1905.9800	1.9060	5.578	0.0000	0.0000
2024/02/28	2032	01/08/2024	11.15 Put	Bond Future	2045.1800	2.0452	1932.1000	1.9321	5.529	0.0000	0.0000
2024/02/28	2032	01/08/2024	11.13 Call	Bond Future	1758.6100	1.7586	1857.6900	1.8577	5.634	0.0000	0.0000
2024/02/28	2032	01/08/2024	11.13 Put	Bond Future	2089.9000	2.0899	1975.2000	1.9752	5.488	0.0000	0.0000
2024/02/28	2032	01/08/2024		Bond Future	11.2026	87.9531	11.1557	88.1669	0.419	0.0000	0.0000
2024/02/28	2032	07/11/2024	13.36 Call	Bond Future	8882.8400	8.8828	9074.3000	9.0743	2.155	0.0000	0.0000
2024/02/28	2032	07/11/2024	13.36 Put	Bond Future	467.2500	0.4673	439.0100	0.4390	6.044	0.0000	0.0000
2024/02/28	2032	07/11/2024	11.64 Put	Bond Future	1975.5100	1.9755	1883.7000	1.8837	4.647	0.0000	0.0000
2024/02/28	2032	07/11/2024	11.64 Call	Bond Future	3352.7700	3.3528	3480.6600	3.4807	3.814	0.0000	0.0000
2024/02/28	2032	07/11/2024		Bond Future	11.3253	85.8410	11.2757	86.0607	0.438	0.0000	0.0000
2024/02/28	2032	07/11/2024	11.48 Call	Bond Future	2926.8600	2.9269	3045.6700	3.0457	4.059	0.0000	0.0000
2024/02/28	2032	07/11/2024	11.48 Put	Bond Future	2246.2200	2.2462	2145.3300	2.1453	4.492	0.0000	0.0000
2024/02/28	2032	07/11/2024	11.49 Call	Bond Future	2952.5200	2.9525	3071.9100	3.0719	4.044	0.0000	0.0000
2024/02/28	2032	07/11/2024	11.49 Put	Bond Future	2228.1300	2.2281	2127.8200	2.1278	4.502	0.0000	0.0000
2024/02/28	2032	07/11/2024	11.47 Call	Bond Future	2901.3000	2.9013	3019.5200	3.0195	4.075	0.0000	0.0000
2024/02/28	2032	07/11/2024	11.47 Put	Bond Future	2264.4500	2.2645	2162.9700	2.1630	4.481	0.0000	0.0000
2024/02/28	2032	06/02/2025		Bond Future	11.4597	87.6575	11.4074	87.8830	0.457	0.0000	0.0000
2024/02/28	2032	06/02/2025	11.72 Call	Bond Future	3231.7200	3.2317	3360.5900	3.3606	3.988	0.0000	0.0000
2024/02/28	2032	06/02/2025	11.72 Put	Bond Future	2122.0300	2.1220	2025.3800	2.0254	4.555	0.0000	0.0000
2024/02/28	2032	08/05/2025		Bond Future	11.6161	85.2925	11.5607	85.5240	0.477	0.0000	0.0000
2024/02/28	2032	08/05/2025	10.91 Call	Bond Future	1599.6200	1.5996	1679.5300	1.6795	4.996	0.0000	0.0000
2024/02/28	2032	08/05/2025	10.91 Put	Bond Future	4611.9000	4.6119	4460.3400	4.4603	3.286	0.0000	0.0000
2024/02/28	2033	02/05/2024		Bond Future	121.4812	121.4812	121.1527	121.1527	0.270	0.0000	0.0000
2024/02/28	2033	01/08/2024		Bond Future	124.1796	124.1796	123.8440	123.8440	0.270	0.0000	0.0000
2024/02/28	2033	07/11/2024		Bond Future	125.6189	125.6189	125.2767	125.2767	0.272	0.0000	0.0000
2024/02/28	2033	06/02/2025		Bond Future	128.3100	128.3100	127.9619	127.9619	0.271	0.0000	0.0000
2024/02/28	2033	06/02/2025	124.94 Call	Bond Future	3369.9700	3.3700	3021.9100	3.0219	10.328	0.0000	0.0000
2024/02/28	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	
2024/02/28	2033	08/05/2025		Bond Future	129.4523	129.4523	129.0992	129.0992	0.273	0.0000	0.0000
2024/02/28	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	2033	08/05/2025	130.62 Put	Bond Future	1167.6800	1.1677	1520.8300	1.5208	30.244	0.0000	0.0000
2024/02/28	2037	02/05/2024		Bond Future	12.2853	78.1728	12.2041	78.5976	0.661	0.0000	0.0000
2024/02/28	2037	02/05/2024	11.44 Call	Bond Future	160.8600	0.1609	203.0200	0.2030	26.209	0.0000	0.0000
2024/02/28	2037	02/05/2024	11.44 Put	Bond Future	4757.5900	4.7576	4374.9600	4.3750	8.043	0.0000	0.0000
2024/02/28	2037	02/05/2024	11.45 Call	Bond Future	167.0400	0.1670	210.5000	0.2105	26.018	0.0000	0.0000
2024/02/28	2037	02/05/2024	11.45 Put	Bond Future	4707.0700	4.7071	4325.7400	4.3257	8.101	0.0000	0.0000
2024/02/28	2037	02/05/2024	11.43 Call	Bond Future	154.8500	0.1549	195.7500	0.1958	26.413	0.0000	0.0000
2024/02/28	2037	02/05/2024	11.43 Put	Bond Future	4808.3300	4.8083	4424.4400	4.4244	7.984	0.0000	0.0000
2024/02/28	2037	01/08/2024		Bond Future	12.4104	75.6342	12.3259	76.0684	0.681	0.0000	0.0000
2024/02/28	2037	01/08/2024	12.10 Call	Bond Future	1586.6100	1.5866	1761.4700	1.7615	11.021	0.0000	0.0000
2024/02/28	2037	01/08/2024	12.10 Put	Bond Future	3199.1300	3.1991	2939.7300	2.9397	8.108	0.0000	0.0000
2024/02/28	2037	01/08/2024	12.11 Call	Bond Future	1609.3800	1.6094	1785.8200	1.7858	10.963	0.0000	0.0000
2024/02/28	2037	01/08/2024	12.11 Put	Bond Future	3169.1800	3.1692	2911.3600	2.9114	8.135	0.0000	0.0000
2024/02/28	2037	01/08/2024	12.09 Call	Bond Future	1564.0100	1.5640	1737.3000	1.7373	11.080	0.0000	0.0000
2024/02/28	2037	01/08/2024	12.09 Put	Bond Future	3229.3000	3.2293	2968.3300	2.9683	8.081	0.0000	0.0000
2024/02/28	2037	01/08/2024	13.82 Call	Bond Future	7282.1700	7.2822	7651.3500	7.6514	5.070	0.0000	0.0000
2024/02/28	2037	01/08/2024	13.82 Put	Bond Future	546.4600	0.5465	481.3800	0.4814	11.909	0.0000	0.0000
2024/02/28	2037	01/08/2024	13.17 Call	Bond Future	4834.6100	4.8346	5152.4700	5.1525	6.575	0.0000	0.0000
2024/02/28	2037	01/08/2024	13.17 Put	Bond Future	1090.3400	1.0903	973.9400	0.9739	10.676	0.0000	0.0000
2024/02/28	2037	07/11/2024		Bond Future	12.5486	77.4006	12.4603	77.8458	0.704	0.0000	0.0000
2024/02/28	2037	07/11/2024	12.58 Call	Bond Future	3190.3500	3.1904	3424.3700	3.4244	7.335	0.0000	0.0000
2024/02/28	2037	07/11/2024	12.58 Put	Bond Future	3033.0100	3.0330	2821.8300	2.8218	6.963	0.0000	0.0000
2024/02/28	2037	07/11/2024	12.59 Call	Bond Future	3218.1500	3.2182	3453.3100	3.4533	7.307	0.0000	0.0000
2024/02/28	2037	07/11/2024	12.59 Put	Bond Future	3010.8000	3.0108	2800.7600	2.8008	6.976	0.0000	0.0000
2024/02/28	2037	07/11/2024	12.57 Call	Bond Future	3162.6500	3.1627	3395.5400	3.3955	7.364	0.0000	0.0000
2024/02/28	2037	07/11/2024	12.57 Put	Bond Future	3055.3600	3.0554	2843.0500	2.8431	6.949	0.0000	0.0000
2024/02/28	2037	06/02/2025		Bond Future	12.6953	74.7781	12.6030	75.2337	0.726	0.0000	0.0000
2024/02/28	2037	06/02/2025	12.76 Call	Bond Future	3751.0200	3.7510	3995.5100	3.9955	6.518	0.0000	0.0000
2024/02/28	2037	06/02/2025	12.76 Put	Bond Future	3433.6000	3.4336	3222.4800	3.2225	6.149	0.0000	0.0000
2024/02/28	2037	08/05/2025		Bond Future	12.8637	76.3108	12.7673	76.7769	0.749	0.0000	0.0000
2024/02/28	2037	08/05/2025	12.25 Call	Bond Future	2511.4600	2.5115	2698.0400	2.6980	7.429	0.0000	0.0000
2024/02/28	2037	08/05/2025	12.25 Put	Bond Future	5552.4900	5.5525	5272.9600	5.2730	5.034	0.0000	0.0000
2024/02/28	2038	02/05/2024		Bond Future	132.4072	132.4072	132.8166	132.8166	0.309	0.0000	0.0000
2024/02/28	2038	01/08/2024		Bond Future	133.2867	133.2867	133.7056	133.7056	0.314	0.0000	0.0000
2024/02/28	2038	07/11/2024		Bond Future	136.4354	136.4354	136.8656	136.8656	0.315	0.0000	0.0000
2024/02/28	2038	06/02/2025		Bond Future	137.2440	137.2440	137.6855	137.6855	0.322	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	
2024/02/28	2038	06/02/2025	135.23 Call	Bond Future	2014.0400	2.0140	2455.5300	2.4555	21.921	0.0000	0.0000
2024/02/28	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	2038	08/05/2025		Bond Future	140.0994	140.0994	140.5520	140.5520	0.323	0.0000	0.0000
2024/02/28	2038	08/05/2025	139.68 Call	Bond Future	419.4100	0.4194	872.0000	0.8720	107.911	0.0000	0.0000
2024/02/28	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	2040	02/05/2024		Bond Future	12.5780	78.0913	12.4762	78.6521	0.810	0.0000	0.0000
2024/02/28	2040	02/05/2024	11.61 Call	Bond Future	94.8500	0.0949	132.2900	0.1323	39.473	0.0000	0.0000
2024/02/28	2040	02/05/2024	11.61 Put	Bond Future	5697.4200	5.6974	5174.0500	5.1741	9.186	0.0000	0.0000
2024/02/28	2040	02/05/2024	11.62 Call	Bond Future	98.9700	0.0990	137.7400	0.1377	39.173	0.0000	0.0000
2024/02/28	2040	02/05/2024	11.62 Put	Bond Future	5640.4300	5.6404	5118.3900	5.1184	9.255	0.0000	0.0000
2024/02/28	2040	02/05/2024	11.60 Call	Bond Future	90.9100	0.0909	127.0700	0.1271	39.776	0.0000	0.0000
2024/02/28	2040	02/05/2024	11.60 Put	Bond Future	5754.6700	5.7547	5230.0200	5.2300	9.117	0.0000	0.0000
2024/02/28	2040	01/08/2024		Bond Future	12.7069	75.3006	12.6010	75.8738	0.834	0.0000	0.0000
2024/02/28	2040	01/08/2024	12.33 Call	Bond Future	1546.8100	1.5468	1769.0900	1.7691	14.370	0.0000	0.0000
2024/02/28	2040	01/08/2024	12.33 Put	Bond Future	3616.9700	3.6170	3266.0900	3.2661	9.701	0.0000	0.0000
2024/02/28	2040	01/08/2024	12.34 Call	Bond Future	1569.6900	1.5697	1794.0500	1.7941	14.293	0.0000	0.0000
2024/02/28	2040	01/08/2024	12.34 Put	Bond Future	3583.7900	3.5838	3234.9900	3.2350	9.733	0.0000	0.0000
2024/02/28	2040	01/08/2024	12.32 Call	Bond Future	1524.1100	1.5241	1744.3200	1.7443	14.448	0.0000	0.0000
2024/02/28	2040	01/08/2024	12.32 Put	Bond Future	3650.4000	3.6504	3297.4500	3.2975	9.669	0.0000	0.0000
2024/02/28	2040	07/11/2024		Bond Future	12.8484	77.0590	12.7378	77.6464	0.861	0.0000	0.0000
2024/02/28	2040	07/11/2024	12.85 Call	Bond Future	3318.7700	3.3188	3627.0200	3.6270	9.288	0.0000	0.0000
2024/02/28	2040	07/11/2024	12.85 Put	Bond Future	3310.5300	3.3105	3031.3800	3.0314	8.432	0.0000	0.0000
2024/02/28	2040	07/11/2024	12.86 Call	Bond Future	3347.9400	3.3479	3657.6700	3.6577	9.251	0.0000	0.0000
2024/02/28	2040	07/11/2024	12.86 Put	Bond Future	3286.9500	3.2870	3009.2800	3.0093	8.448	0.0000	0.0000
2024/02/28	2040	07/11/2024	12.84 Call	Bond Future	3289.9600	3.2900	3596.7300	3.5967	9.324	0.0000	0.0000
2024/02/28	2040	07/11/2024	12.84 Put	Bond Future	3334.5300	3.3345	3053.9000	3.0539	8.416	0.0000	0.0000
2024/02/28	2040	06/02/2025		Bond Future	12.9976	74.1785	12.8822	74.7793	0.888	0.0000	0.0000
2024/02/28	2040	06/02/2025	12.95 Call	Bond Future	3685.0300	3.6850	3996.6300	3.9966	8.456	0.0000	0.0000
2024/02/28	2040	06/02/2025	12.95 Put	Bond Future	3931.9300	3.9319	3642.7100	3.6427	7.356	0.0000	0.0000
2024/02/28	2040	08/05/2025		Bond Future	13.1669	75.6981	13.0465	76.3125	0.915	0.0000	0.0000
2024/02/28	2040	08/05/2025	12.63 Call	Bond Future	2833.9600	2.8340	3093.4800	3.0935	9.158	0.0000	0.0000
2024/02/28	2040	08/05/2025	12.63 Put	Bond Future	5635.3800	5.6354	5280.5300	5.2805	6.297	0.0000	0.0000
2024/02/28	2044	02/05/2024	12.50 Call	Bond Future	1115.3800	1.1154	1385.2900	1.3853	24.199	0.0000	0.0000
2024/02/28	2044	02/05/2024	12.50 Put	Bond Future	2171.5800	2.1716	1796.6700	1.7967	17.264	0.0000	0.0000
2024/02/28	2044	02/05/2024	12.75 Call	Bond Future	1796.2100	1.7962	2153.5600	2.1536	19.895	0.0000	0.0000
2024/02/28	2044	02/05/2024	12.75 Put	Bond Future	1474.6500	1.4747	1187.1800	1.1872	19.494	0.0000	0.0000
2024/02/28	2044	02/05/2024	13.00 Call	Bond Future	2629.1600	2.6292	3063.6500	3.0637	16.526	0.0000	0.0000
2024/02/28	2044	02/05/2024	13.00 Put	Bond Future	973.1600	0.9732	762.8300	0.7628	21.613	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	
2024/02/28	2044	02/05/2024		Bond Future	12.6909	73.9841	12.5738	74.6289	0.923	0.0000	0.0000
2024/02/28	2044	02/05/2024	11.66 Call	Bond Future	75.7300	0.0757	112.4600	0.1125	48.501	0.0000	0.0000
2024/02/28	2044	02/05/2024	11.66 Put	Bond Future	6102.0200	6.1020	5493.9300	5.4939	9.965	0.0000	0.0000
2024/02/28	2044	02/05/2024	11.67 Call	Bond Future	79.1800	0.0792	117.2700	0.1173	48.106	0.0000	0.0000
2024/02/28	2044	02/05/2024	11.67 Put	Bond Future	6043.0300	6.0430	5436.3000	5.4363	10.040	0.0000	0.0000
2024/02/28	2044	02/05/2024	11.65 Call	Bond Future	72.4400	0.0724	107.8500	0.1079	48.882	0.0000	0.0000
2024/02/28	2044	02/05/2024	11.65 Put	Bond Future	6161.2500	6.1613	5551.8400	5.5518	9.891	0.0000	0.0000
2024/02/28	2044	01/08/2024		Bond Future	12.8168	71.2283	12.6951	71.8873	0.950	0.0000	0.0000
2024/02/28	2044	01/08/2024	12.29 Call	Bond Future	1193.7700	1.1938	1415.2500	1.4153	18.553	0.0000	0.0000
2024/02/28	2044	01/08/2024	12.29 Put	Bond Future	4119.9700	4.1200	3682.3800	3.6824	10.621	0.0000	0.0000
2024/02/28	2044	01/08/2024	12.30 Call	Bond Future	1213.6300	1.2136	1437.5200	1.4375	18.448	0.0000	0.0000
2024/02/28	2044	01/08/2024	12.30 Put	Bond Future	4082.4200	4.0824	3647.2400	3.6472	10.660	0.0000	0.0000
2024/02/28	2044	01/08/2024	12.28 Call	Bond Future	1173.9300	1.1739	1393.0000	1.3930	18.661	0.0000	0.0000
2024/02/28	2044	01/08/2024	12.28 Put	Bond Future	4157.6000	4.1576	3717.6000	3.7176	10.583	0.0000	0.0000
2024/02/28	2044	07/11/2024		Bond Future	12.9545	72.8915	12.8275	73.5668	0.980	0.0000	0.0000
2024/02/28	2044	07/11/2024	12.91 Call	Bond Future	3149.1300	3.1491	3498.7300	3.4987	11.101	0.0000	0.0000
2024/02/28	2044	07/11/2024	12.91 Put	Bond Future	3384.6900	3.3847	3059.0500	3.0591	9.621	0.0000	0.0000
2024/02/28	2044	07/11/2024	12.92 Call	Bond Future	3177.5400	3.1775	3528.8800	3.5289	11.057	0.0000	0.0000
2024/02/28	2044	07/11/2024	12.92 Put	Bond Future	3360.1000	3.3601	3036.2000	3.0362	9.640	0.0000	0.0000
2024/02/28	2044	07/11/2024	12.90 Call	Bond Future	3120.8200	3.1208	3468.6700	3.4687	11.146	0.0000	0.0000
2024/02/28	2044	07/11/2024	12.90 Put	Bond Future	3409.4500	3.4095	3082.0600	3.0821	9.602	0.0000	0.0000
2024/02/28	2044	06/02/2025		Bond Future	13.0991	70.0480	12.9667	70.7385	1.011	0.0000	0.0000
2024/02/28	2044	06/02/2025	13.02 Call	Bond Future	3655.1600	3.6552	4011.8800	4.0119	9.759	0.0000	0.0000
2024/02/28	2044	06/02/2025	13.02 Put	Bond Future	4066.2700	4.0663	3732.5000	3.7325	8.208	0.0000	0.0000
2024/02/28	2044	08/05/2025		Bond Future	13.2623	71.4827	13.1242	72.1885	1.041	0.0000	0.0000
2024/02/28	2044	08/05/2025	12.72 Call	Bond Future	2873.9800	2.8740	3175.1800	3.1752	10.480	0.0000	0.0000
2024/02/28	2044	08/05/2025	12.72 Put	Bond Future	5716.0600	5.7161	5311.4700	5.3115	7.078	0.0000	0.0000
2024/02/28	2046	02/05/2024		Bond Future	114.3042	114.3042	114.2691	114.2691	0.031	0.0000	0.0000
2024/02/28	2046	01/08/2024		Bond Future	116.8432	116.8432	116.8077	116.8077	0.030	0.0000	0.0000
2024/02/28	2046	07/11/2024		Bond Future	117.4065	117.4065	117.3715	117.3715	0.030	0.0000	0.0000
2024/02/28	2046	06/02/2025		Bond Future	119.9203	119.9203	119.8862	119.8862	0.028	0.0000	0.0000
2024/02/28	2046	06/02/2025	114.01 Call	Bond Future	5910.3300	5.9103	5876.1600	5.8762	0.578	0.0000	0.0000
2024/02/28	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	2046	08/05/2025		Bond Future	120.1703	120.1703	120.1375	120.1375	0.027	0.0000	0.0000
2024/02/28	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	2046	08/05/2025	121.97 Put	Bond Future	1799.7300	1.7997	1832.4900	1.8325	1.820	0.0000	0.0000
2024/02/28	2050	02/05/2024		Bond Future	115.0346	115.0346	115.5856	115.5856	0.479	0.0000	0.0000
2024/02/28	2050	01/08/2024		Bond Future	115.2933	115.2933	115.8571	115.8571	0.489	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	
2024/02/28	2050	07/11/2024		Bond Future	118.0170	118.0170	118.5952	118.5952	0.490	0.0000	0.0000
2024/02/28	2050	06/02/2025		Bond Future	118.1889	118.1889	118.7813	118.7813	0.501	0.0000	0.0000
2024/02/28	2050	06/02/2025	115.60 Call	Bond Future	2588.9100	2.5889	3181.3200	3.1813	22.883	0.0000	0.0000
2024/02/28	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	2050	08/05/2025		Bond Future	120.6473	120.6473	121.2537	121.2537	0.503	0.0000	0.0000
2024/02/28	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	93.6500	0.0937	100.000	0.0000	0.0000
2024/02/28	2050	08/05/2025	121.16 Put	Bond Future	512.7300	0.5127	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	AL37	02/05/2024		Index Future	947.7430	947.7430	949.4230	949.4230	0.177	0.0000	0.0000
2024/02/28	AL37	01/08/2024		Index Future	968.5670	968.5670	970.2840	970.2840	0.177	0.0000	0.0000
2024/02/28	AL37	07/11/2024		Index Future	991.2220	991.2220	992.9820	992.9820	0.178	0.0000	0.0000
2024/02/28	AL37	06/02/2025		Index Future	1012.2540	1012.2540	1014.0550	1014.0550	0.178	0.0000	0.0000
2024/02/28	AL37	08/05/2025		Index Future	1033.1460	1033.1460	1034.9890	1034.9890	0.178	0.0000	0.0000
2024/02/28	AL7T	02/05/2024		Index Future	1096.2040	1096.2040	1100.0970	1100.0970	0.355	0.0000	0.0000
2024/02/28	AL7T	01/08/2024		Index Future	1120.2900	1120.2900	1124.2690	1124.2690	0.355	0.0000	0.0000
2024/02/28	AL7T	07/11/2024		Index Future	1146.4930	1146.4930	1150.5690	1150.5690	0.356	0.0000	0.0000
2024/02/28	AL7T	06/02/2025		Index Future	1170.8200	1170.8200	1174.9870	1174.9870	0.356	0.0000	0.0000
2024/02/28	AL7T	08/05/2025		Index Future	1194.9850	1194.9850	1199.2430	1199.2430	0.356	0.0000	0.0000
2024/02/28	ALBI	02/05/2024		Index Future	950.8720	950.8720	954.8230	954.8230	0.416	0.0000	0.0000
2024/02/28	ALBI	01/08/2024		Index Future	971.7650	971.7650	975.8030	975.8030	0.416	0.0000	0.0000
2024/02/28	ALBI	07/11/2024		Index Future	994.4940	994.4940	998.6300	998.6300	0.416	0.0000	0.0000
2024/02/28	ALBI	06/02/2025		Index Future	1015.5960	1015.5960	1019.8230	1019.8230	0.416	0.0000	0.0000
2024/02/28	ALBI	08/05/2025		Index Future	1036.5570	1036.5570	1040.8760	1040.8760	0.417	0.0000	0.0000
2024/02/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	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	
2024/02/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/28	ES33	02/05/2024		Bond Future	12.6931	73.0800	12.6106	73.4381	0.650	0.0000	0.0000
2024/02/28	ES33	01/08/2024		Bond Future	12.8423	74.7033	12.7561	75.0694	0.672	0.0000	0.0000
2024/02/28	ES33	07/11/2024		Bond Future	13.0241	72.6648	12.9334	73.0404	0.696	0.0000	0.0000
2024/02/28	ES33	06/02/2025		Bond Future	13.2185	74.2186	13.1232	74.6033	0.721	0.0000	0.0000
2024/02/28	ES33	06/02/2025	13.34 Call	Bond Future	487.0000	0.4870	871.6900	0.8717	78.992	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	
2024/02/28	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	ES33	08/05/2025		Bond Future	13.4298	71.9567	13.3297	72.3505	0.745	0.0000	0.0000
2024/02/28	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	ES33	08/05/2025	12.73 Put	Bond Future	2815.3400	2.8153	2421.5400	2.4215	13.988	0.0000	0.0000
2024/02/28	ES42	02/05/2024		Bond Future	13.2251	68.1208	13.1174	68.6604	0.814	0.0000	0.0000
2024/02/28	ES42	01/08/2024		Bond Future	13.3652	69.6338	13.2532	70.1855	0.838	0.0000	0.0000
2024/02/28	ES42	07/11/2024		Bond Future	13.5314	67.0097	13.4142	67.5752	0.867	0.0000	0.0000
2024/02/28	ES42	06/02/2025		Bond Future	13.7000	68.4404	13.5776	69.0189	0.893	0.0000	0.0000
2024/02/28	ES42	06/02/2025	13.71 Call	Bond Future	46.9000	0.0469	625.4100	0.6254	1,233.497	0.0000	0.0000
2024/02/28	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	ES42	08/05/2025		Bond Future	13.8884	65.5917	13.7604	66.1833	0.922	0.0000	0.0000
2024/02/28	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	ES42	08/05/2025	13.25 Put	Bond Future	3039.2400	3.0392	2447.6200	2.4476	19.466	0.0000	0.0000
2024/02/28	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	GOVI	02/05/2024	950.98 Put	GOVI	139610.0000	13.9610	101420.0000	10.1420	27.355	0.0000	0.0000
2024/02/28	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	GOVI	02/05/2024	950.99 Put	GOVI	139710.0000	13.9710	101520.0000	10.1520	27.335	0.0000	0.0000
2024/02/28	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	GOVI	02/05/2024	950.97 Put	GOVI	139510.0000	13.9510	101320.0000	10.1320	27.374	0.0000	0.0000
2024/02/28	GOVI	02/05/2024		GOVI	937.0190	937.0190	940.8380	940.8380	0.408	0.0000	0.0000
2024/02/28	GOVI	01/08/2024	943.38 Call	GOVI	142280.0000	14.2280	181310.0000	18.1310	27.432	0.0000	0.0000
2024/02/28	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	GOVI	01/08/2024	943.39 Call	GOVI	142180.0000	14.2180	181210.0000	18.1210	27.451	0.0000	0.0000
2024/02/28	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	GOVI	01/08/2024	943.37 Call	GOVI	142380.0000	14.2380	181410.0000	18.1410	27.413	0.0000	0.0000
2024/02/28	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	GOVI	01/08/2024		GOVI	957.6080	957.6080	961.5110	961.5110	0.408	0.0000	0.0000
2024/02/28	GOVI	07/11/2024		GOVI	980.0060	980.0060	984.0040	984.0040	0.408	0.0000	0.0000
2024/02/28	GOVI	07/11/2024	948.79 Call	GOVI	312160.0000	31.2160	352140.0000	35.2140	12.808	0.0000	0.0000
2024/02/28	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	GOVI	07/11/2024	948.80 Call	GOVI	312060.0000	31.2060	352040.0000	35.2040	12.812	0.0000	0.0000
2024/02/28	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	GOVI	07/11/2024	948.78 Call	GOVI	312260.0000	31.2260	352240.0000	35.2240	12.803	0.0000	0.0000
2024/02/28	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	GOVI	06/02/2025		GOVI	1000.8000	1000.8000	1004.8870	1004.8870	0.408	0.0000	0.0000
2024/02/28	GOVI	06/02/2025	972.00 Call	GOVI	288000.0000	28.8000	328870.0000	32.8870	14.191	0.0000	0.0000
2024/02/28	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	GOVI	08/05/2025		GOVI	1021.4560	1021.4560	1025.6310	1025.6310	0.409	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/28	GOVI	08/05/2025	1,022. Call 00	GOVI	0.0000	0.0000	36310.0000	3.6310	100.000	0.0000	0.0000
2024/02/28	GOVI	08/05/2025	1,022. Put 00	GOVI	5440.0000	0.5440	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/28	IGOV	02/05/2024		Index Future	348.1670	348.1670	348.4840	348.4840	0.091	0.0000	0.0000
2024/02/28	IGOV	01/08/2024		Index Future	355.9010	355.9010	356.2250	356.2250	0.091	0.0000	0.0000
2024/02/28	IGOV	07/11/2024		Index Future	364.3140	364.3140	364.6470	364.6470	0.091	0.0000	0.0000
2024/02/28	IGOV	06/02/2025		Index Future	372.1250	372.1250	372.4660	372.4660	0.092	0.0000	0.0000
2024/02/28	IGOV	08/05/2025		Index Future	379.8840	379.8840	380.2340	380.2340	0.092	0.0000	0.0000
2024/02/28	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/28	JBAF	21/02/2024		Jibar Tradeable Future	8.3560	8.3560	8.3560	91.6440	0.000	0.0000	0.0000
2024/02/28	JBAF	20/03/2024		Jibar Tradeable Future	8.3530	91.6470	8.3700	91.6300	0.204	0.0000	0.0000
2024/02/28	JBAF	17/04/2024		Jibar Tradeable Future	8.3590	91.6410	8.3400	91.6600	0.227	0.0000	0.0000
2024/02/28	JBAF	15/05/2024		Jibar Tradeable Future	8.3290	91.6710	8.3300	91.6700	0.012	0.0000	0.0000
2024/02/28	JBAF	19/06/2024		Jibar Tradeable Future	8.3130	91.6870	8.3200	91.6800	0.084	0.0000	0.0000
2024/02/28	JBAF	17/07/2024		Jibar Tradeable Future	8.2450	91.7550	8.3100	91.6900	0.788	0.0000	0.0000
2024/02/28	JBAF	21/08/2024		Jibar Tradeable Future	8.2350	91.7650	8.2700	91.7300	0.425	0.0000	0.0000
2024/02/28	JBAF	18/09/2024		Jibar Tradeable Future	8.0630	91.9370	8.2300	91.7700	2.071	0.0000	0.0000
2024/02/28	JBAF	18/12/2024		Jibar Tradeable Future	7.7560	92.2440	7.9800	92.0200	2.888	0.0000	0.0000
2024/02/28	JBAF	19/03/2025		Jibar Tradeable Future	7.6280	92.3720	7.9000	92.1000	3.566	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	
2024/02/28	JBAF	18/06/2025		Jibar Tradeable Future	7.5230	92.4770	7.8100	92.1900	3.815	0.0000	0.0000
2024/02/28	JBAF	17/09/2025		Jibar Tradeable Future	7.5750	92.4250	7.8400	92.1600	3.498	0.0000	0.0000
2024/02/28	JBAF	17/12/2025		Jibar Tradeable Future	7.6380	92.3620	7.8900	92.1100	3.299	0.0000	0.0000
2024/02/28	R035	02/05/2024		Bond Future	11.8542	83.7277	11.7735	84.1521	0.681	0.0000	0.0000
2024/02/28	R035	02/05/2024	11.20 Call	Bond Future	302.4300	0.3024	372.1200	0.3721	23.043	0.0000	0.0000
2024/02/28	R035	02/05/2024	11.20 Put	Bond Future	3831.5600	3.8316	3476.8000	3.4768	9.259	0.0000	0.0000
2024/02/28	R035	02/05/2024	11.21 Call	Bond Future	312.4500	0.3125	383.8900	0.3839	22.864	0.0000	0.0000
2024/02/28	R035	02/05/2024	11.21 Put	Bond Future	3786.0700	3.7861	3433.0600	3.4331	9.324	0.0000	0.0000
2024/02/28	R035	02/05/2024	11.19 Call	Bond Future	292.6500	0.2927	360.6100	0.3606	23.222	0.0000	0.0000
2024/02/28	R035	02/05/2024	11.19 Put	Bond Future	3877.3500	3.8774	3520.8600	3.5209	9.194	0.0000	0.0000
2024/02/28	R035	01/08/2024	11.80 Call	Bond Future	1974.3400	1.9743	2171.3800	2.1714	9.980	0.0000	0.0000
2024/02/28	R035	01/08/2024	11.80 Put	Bond Future	2821.9700	2.8220	2585.0700	2.5851	8.395	0.0000	0.0000
2024/02/28	R035	01/08/2024	11.81 Call	Bond Future	1999.7200	1.9997	2198.2800	2.1983	9.929	0.0000	0.0000
2024/02/28	R035	01/08/2024	11.81 Put	Bond Future	2795.2300	2.7952	2559.8500	2.5599	8.421	0.0000	0.0000
2024/02/28	R035	01/08/2024	11.79 Call	Bond Future	1948.9100	1.9489	2144.4200	2.1444	10.032	0.0000	0.0000
2024/02/28	R035	01/08/2024	11.79 Put	Bond Future	2848.7000	2.8487	2610.2700	2.6103	8.370	0.0000	0.0000
2024/02/28	R035	01/08/2024		Bond Future	11.9637	85.5672	11.8796	86.0012	0.703	0.0000	0.0000
2024/02/28	R035	07/11/2024		Bond Future	12.1006	83.0515	12.0124	83.4964	0.728	0.0000	0.0000
2024/02/28	R035	07/11/2024	12.18 Call	Bond Future	3263.1800	3.2632	3502.1000	3.5021	7.322	0.0000	0.0000
2024/02/28	R035	07/11/2024	12.18 Put	Bond Future	2865.2000	2.8652	2659.2200	2.6592	7.189	0.0000	0.0000
2024/02/28	R035	07/11/2024	12.19 Call	Bond Future	3291.6200	3.2916	3531.6800	3.5317	7.293	0.0000	0.0000
2024/02/28	R035	07/11/2024	12.19 Put	Bond Future	2843.7200	2.8437	2638.8800	2.6389	7.203	0.0000	0.0000
2024/02/28	R035	07/11/2024	12.17 Call	Bond Future	3234.8600	3.2349	3472.6300	3.4726	7.350	0.0000	0.0000
2024/02/28	R035	07/11/2024	12.17 Put	Bond Future	2886.8400	2.8868	2679.7100	2.6797	7.175	0.0000	0.0000
2024/02/28	R035	06/02/2025		Bond Future	12.2485	84.8097	12.1562	85.2651	0.754	0.0000	0.0000
2024/02/28	R035	06/02/2025	12.41 Call	Bond Future	3691.3000	3.6913	3945.4000	3.9454	6.884	0.0000	0.0000
2024/02/28	R035	06/02/2025	12.41 Put	Bond Future	2902.7600	2.9028	2701.4300	2.7014	6.936	0.0000	0.0000
2024/02/28	R035	08/05/2025		Bond Future	12.4068	82.0374	12.3102	82.5034	0.779	0.0000	0.0000
2024/02/28	R035	08/05/2025	11.78 Call	Bond Future	2120.9700	2.1210	2299.1300	2.2991	8.400	0.0000	0.0000
2024/02/28	R035	08/05/2025	11.78 Put	Bond Future	5210.7100	5.2107	4922.8500	4.9229	5.524	0.0000	0.0000
2024/02/28	R053	02/05/2024	13.03 Call	Bond Future	4291.1300	4.2911	4936.0200	4.9360	15.028	0.0000	0.0000
2024/02/28	R053	02/05/2024	13.03 Put	Bond Future	866.1200	0.8661	657.3000	0.6573	24.110	0.0000	0.0000
2024/02/28	R053	02/05/2024	13.04 Call	Bond Future	4342.6600	4.3427	4990.6900	4.9907	14.922	0.0000	0.0000
2024/02/28	R053	02/05/2024	13.04 Put	Bond Future	850.2300	0.8502	644.5500	0.6446	24.191	0.0000	0.0000
2024/02/28	R053	02/05/2024	13.02 Call	Bond Future	4239.6300	4.2396	4881.3800	4.8814	15.137	0.0000	0.0000
2024/02/28	R053	02/05/2024	13.02 Put	Bond Future	882.1400	0.8821	670.1800	0.6702	24.028	0.0000	0.0000
2024/02/28	R053	02/05/2024		Bond Future	12.5398	94.0688	12.4228	94.9225	0.933	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/02/28	R053	01/08/2024	13.14 Call	Bond Future		5250.2400	5.2502	5843.1000	5.8431	11.292	0.0000	0.0000
2024/02/28	R053	01/08/2024	13.14 Put	Bond Future		1912.3200	1.9123	1632.6000	1.6326	14.627	0.0000	0.0000
2024/02/28	R053	01/08/2024	13.15 Call	Bond Future		5296.6300	5.2966	5891.8500	5.8919	11.238	0.0000	0.0000
2024/02/28	R053	01/08/2024	13.15 Put	Bond Future		1892.3500	1.8924	1614.9900	1.6150	14.657	0.0000	0.0000
2024/02/28	R053	01/08/2024	13.13 Call	Bond Future		5203.9700	5.2040	5794.4500	5.7945	11.347	0.0000	0.0000
2024/02/28	R053	01/08/2024	13.13 Put	Bond Future		1932.5100	1.9325	1650.4100	1.6504	14.598	0.0000	0.0000
2024/02/28	R053	01/08/2024		Bond Future		12.6543	96.1356	12.5327	97.0082	0.961	0.0000	0.0000
2024/02/28	R053	07/11/2024		Bond Future		12.7890	92.5094	12.6619	93.4034	0.994	0.0000	0.0000
2024/02/28	R053	07/11/2024	12.80 Call	Bond Future		4235.1000	4.2351	4711.7300	4.7117	11.254	0.0000	0.0000
2024/02/28	R053	07/11/2024	12.80 Put	Bond Future		4158.2700	4.1583	3740.9000	3.7409	10.037	0.0000	0.0000
2024/02/28	R053	07/11/2024	12.81 Call	Bond Future		4273.2000	4.2732	4752.1700	4.7522	11.209	0.0000	0.0000
2024/02/28	R053	07/11/2024	12.81 Put	Bond Future		4126.8100	4.1268	3711.7800	3.7118	10.057	0.0000	0.0000
2024/02/28	R053	07/11/2024	12.79 Call	Bond Future		4197.1300	4.1971	4671.4100	4.6714	11.300	0.0000	0.0000
2024/02/28	R053	07/11/2024	12.79 Put	Bond Future		4189.9500	4.1900	3770.2300	3.7702	10.017	0.0000	0.0000
2024/02/28	R053	06/02/2025		Bond Future		12.9275	94.4656	12.7949	95.3798	1.025	0.0000	0.0000
2024/02/28	R053	06/02/2025	12.94 Call	Bond Future		4929.6000	4.9296	5419.2800	5.4193	9.933	0.0000	0.0000
2024/02/28	R053	06/02/2025	12.94 Put	Bond Future		4844.2700	4.8443	4419.7300	4.4197	8.764	0.0000	0.0000
2024/02/28	R053	08/05/2025		Bond Future		13.0800	90.5338	12.9416	91.4684	1.059	0.0000	0.0000
2024/02/28	R053	08/05/2025	12.64 Call	Bond Future		3919.7700	3.9198	4336.2500	4.3363	10.625	0.0000	0.0000
2024/02/28	R053	08/05/2025	12.64 Put	Bond Future		6953.1500	6.9532	6435.1000	6.4351	7.451	0.0000	0.0000
2024/02/28	R186	02/05/2024		Bond Future		9.0218	107.3230	8.9938	107.3884	0.309	0.0000	0.0000
2024/02/28	R186	02/05/2024	8.00 Call	Bond Future		1.2500	0.0013	1.4600	0.0015	16.800	0.0000	0.0000
2024/02/28	R186	02/05/2024	8.00 Put	Bond Future		2429.4200	2.4294	2364.2300	2.3642	2.683	0.0000	0.0000
2024/02/28	R186	02/05/2024	8.01 Call	Bond Future		1.3900	0.0014	1.6200	0.0016	16.547	0.0000	0.0000
2024/02/28	R186	02/05/2024	8.01 Put	Bond Future		2405.4400	2.4054	2340.2700	2.3403	2.709	0.0000	0.0000
2024/02/28	R186	02/05/2024	7.99 Call	Bond Future		1.1700	0.0012	1.3700	0.0014	17.094	0.0000	0.0000
2024/02/28	R186	02/05/2024	7.99 Put	Bond Future		2453.4600	2.4535	2388.2600	2.3883	2.657	0.0000	0.0000
2024/02/28	R186	02/05/2024	10.40 Call	Bond Future		3181.4300	3.1814	3244.4200	3.2444	1.980	0.0000	0.0000
2024/02/28	R186	02/05/2024	10.40 Put	Bond Future		17.1900	0.0172	14.7800	0.0148	14.020	0.0000	0.0000
2024/02/28	R186	02/05/2024	9.73 Put	Bond Future		93.6800	0.0937	83.4000	0.0834	10.974	0.0000	0.0000
2024/02/28	R186	02/05/2024	9.73 Call	Bond Future		1735.3200	1.7353	1790.4400	1.7904	3.176	0.0000	0.0000
2024/02/28	R186	01/08/2024	8.69 Call	Bond Future		407.8600	0.4079	429.2300	0.4292	5.240	0.0000	0.0000
2024/02/28	R186	01/08/2024	8.69 Put	Bond Future		1143.1200	1.1431	1097.5300	1.0975	3.988	0.0000	0.0000
2024/02/28	R186	01/08/2024	8.70 Call	Bond Future		416.7100	0.4167	438.3900	0.4384	5.203	0.0000	0.0000
2024/02/28	R186	01/08/2024	8.70 Put	Bond Future		1130.3900	1.1304	1085.1100	1.0851	4.006	0.0000	0.0000
2024/02/28	R186	01/08/2024	8.68 Call	Bond Future		398.8600	0.3989	419.9200	0.4199	5.280	0.0000	0.0000
2024/02/28	R186	01/08/2024	8.68 Put	Bond Future		1155.7000	1.1557	1109.8000	1.1098	3.972	0.0000	0.0000
2024/02/28	R186	01/08/2024		Bond Future		9.0323	104.3726	9.0010	104.4396	0.347	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	
2024/02/28	R186	07/11/2024		Bond Future	9.0635	106.8112	9.0271	106.8808	0.401	0.0000	0.0000
2024/02/28	R186	07/11/2024	9.14 Call	Bond Future	1031.9000	1.0319	1067.2300	1.0672	3.424	0.0000	0.0000
2024/02/28	R186	07/11/2024	9.14 Put	Bond Future	885.5500	0.8856	851.2700	0.8513	3.871	0.0000	0.0000
2024/02/28	R186	07/11/2024	9.15 Call	Bond Future	1043.9900	1.0440	1079.5300	1.0795	3.404	0.0000	0.0000
2024/02/28	R186	07/11/2024	9.15 Put	Bond Future	878.5400	0.8785	844.4700	0.8445	3.878	0.0000	0.0000
2024/02/28	R186	07/11/2024	9.13 Call	Bond Future	1019.8700	1.0199	1054.9900	1.0550	3.444	0.0000	0.0000
2024/02/28	R186	07/11/2024	9.13 Put	Bond Future	892.6300	0.8926	858.1400	0.8581	3.864	0.0000	0.0000
2024/02/28	R186	06/02/2025		Bond Future	9.1367	103.7574	9.0942	103.8298	0.466	0.0000	0.0000
2024/02/28	R186	06/02/2025	9.03 Call	Bond Future	923.9000	0.9239	957.3500	0.9574	3.621	0.0000	0.0000
2024/02/28	R186	06/02/2025	9.03 Put	Bond Future	1105.6300	1.1056	1066.6500	1.0667	3.526	0.0000	0.0000
2024/02/28	R186	08/05/2025		Bond Future	9.2805	105.8875	9.2296	105.9630	0.549	0.0000	0.0000
2024/02/28	R186	08/05/2025	8.47 Call	Bond Future	420.7500	0.4208	442.8700	0.4429	5.257	0.0000	0.0000
2024/02/28	R186	08/05/2025	8.47 Put	Bond Future	1631.2800	1.6313	1577.9400	1.5779	3.270	0.0000	0.0000
2024/02/28	R202	02/05/2024		Bond Future	259.8140	259.8140	259.7354	259.7354	0.030	0.0000	0.0000
2024/02/28	R202	01/08/2024		Bond Future	260.5076	260.5076	260.4281	260.4281	0.031	0.0000	0.0000
2024/02/28	R202	07/11/2024		Bond Future	266.6623	266.6623	266.5834	266.5834	0.030	0.0000	0.0000
2024/02/28	R202	06/02/2025		Bond Future	267.1636	267.1636	267.0871	267.0871	0.029	0.0000	0.0000
2024/02/28	R202	06/02/2025	266.79 Call	Bond Future	373.6200	0.3736	297.1300	0.2971	20.473	0.0000	0.0000
2024/02/28	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	R202	08/05/2025		Bond Future	272.7222	272.7222	272.6478	272.6478	0.027	0.0000	0.0000
2024/02/28	R202	08/05/2025	272.31 Call	Bond Future	412.1500	0.4122	337.8200	0.3378	18.035	0.0000	0.0000
2024/02/28	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	R209	02/05/2024		Bond Future	11.9929	64.7080	11.9123	65.0805	0.672	0.0000	0.0000
2024/02/28	R209	02/05/2024	11.18 Call	Bond Future	130.2200	0.1302	166.5600	0.1666	27.907	0.0000	0.0000
2024/02/28	R209	02/05/2024	11.18 Put	Bond Future	4028.5000	4.0285	3692.3000	3.6923	8.346	0.0000	0.0000
2024/02/28	R209	02/05/2024	11.19 Call	Bond Future	135.3700	0.1354	172.8700	0.1729	27.702	0.0000	0.0000
2024/02/28	R209	02/05/2024	11.19 Put	Bond Future	3983.7500	3.9838	3648.7100	3.6487	8.410	0.0000	0.0000
2024/02/28	R209	02/05/2024	11.17 Call	Bond Future	125.2100	0.1252	160.4200	0.1604	28.121	0.0000	0.0000
2024/02/28	R209	02/05/2024	11.17 Put	Bond Future	4073.4500	4.0735	3736.1200	3.7361	8.281	0.0000	0.0000
2024/02/28	R209	01/08/2024		Bond Future	12.0981	66.1296	12.0145	66.5105	0.691	0.0000	0.0000
2024/02/28	R209	01/08/2024	11.79 Call	Bond Future	1351.9400	1.3519	1504.4900	1.5045	11.284	0.0000	0.0000
2024/02/28	R209	01/08/2024	11.79 Put	Bond Future	2770.6800	2.7707	2542.3800	2.5424	8.240	0.0000	0.0000
2024/02/28	R209	01/08/2024	11.80 Call	Bond Future	1371.9900	1.3720	1525.9600	1.5260	11.222	0.0000	0.0000
2024/02/28	R209	01/08/2024	11.80 Put	Bond Future	2744.0000	2.7440	2517.1200	2.5171	8.268	0.0000	0.0000
2024/02/28	R209	01/08/2024	11.78 Call	Bond Future	1332.2300	1.3322	1483.3500	1.4834	11.343	0.0000	0.0000
2024/02/28	R209	01/08/2024	11.78 Put	Bond Future	2797.7400	2.7977	2568.0100	2.5680	8.211	0.0000	0.0000
2024/02/28	R209	07/11/2024		Bond Future	12.2232	64.5178	12.1360	64.9083	0.713	0.0000	0.0000
2024/02/28	R209	07/11/2024	12.22 Call	Bond Future	2607.9500	2.6080	2810.2000	2.8102	7.755	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	
2024/02/28	R209	07/11/2024	12.22 Put	Bond Future	2622.1300	2.6221	2433.9400	2.4339	7.177	0.0000	0.0000
2024/02/28	R209	07/11/2024	12.23 Call	Bond Future	2631.9300	2.6319	2835.2300	2.8352	7.724	0.0000	0.0000
2024/02/28	R209	07/11/2024	12.23 Put	Bond Future	2601.5300	2.6015	2414.3900	2.4144	7.193	0.0000	0.0000
2024/02/28	R209	07/11/2024	12.21 Call	Bond Future	2583.8500	2.5839	2785.0400	2.7850	7.786	0.0000	0.0000
2024/02/28	R209	07/11/2024	12.21 Put	Bond Future	2642.6600	2.6427	2453.4100	2.4534	7.161	0.0000	0.0000
2024/02/28	R209	06/02/2025		Bond Future	12.3541	65.8831	12.2633	66.2826	0.735	0.0000	0.0000
2024/02/28	R209	06/02/2025	12.44 Call	Bond Future	3120.1200	3.1201	3336.9700	3.3370	6.950	0.0000	0.0000
2024/02/28	R209	06/02/2025	12.44 Put	Bond Future	2744.9900	2.7450	2562.2700	2.5623	6.656	0.0000	0.0000
2024/02/28	R209	08/05/2025		Bond Future	12.5001	64.0806	12.4054	64.4894	0.757	0.0000	0.0000
2024/02/28	R209	08/05/2025	11.89 Call	Bond Future	2032.2400	2.0322	2192.9500	2.1930	7.908	0.0000	0.0000
2024/02/28	R209	08/05/2025	11.89 Put	Bond Future	4731.4100	4.7314	4483.3400	4.4833	5.243	0.0000	0.0000
2024/02/28	R210	02/05/2024		Bond Future	233.7950	233.7950	233.5352	233.5352	0.111	0.0000	0.0000
2024/02/28	R210	01/08/2024		Bond Future	238.9881	238.9881	238.7229	238.7229	0.111	0.0000	0.0000
2024/02/28	R210	07/11/2024		Bond Future	241.3042	241.3042	241.0354	241.0354	0.111	0.0000	0.0000
2024/02/28	R210	06/02/2025		Bond Future	246.4721	246.4721	246.2007	246.2007	0.110	0.0000	0.0000
2024/02/28	R210	06/02/2025	239.61 Call	Bond Future	6862.1400	6.8621	6590.7200	6.5907	3.955	0.0000	0.0000
2024/02/28	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	R210	08/05/2025		Bond Future	248.1990	248.1990	247.9261	247.9261	0.110	0.0000	0.0000
2024/02/28	R210	08/05/2025	248.03 Call	Bond Future	168.9600	0.1690	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/28	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	103.9200	0.1039	100.000	0.0000	0.0000
2024/02/28	R213	02/05/2024	10.29 Call	Bond Future	365.8900	0.3659	405.6500	0.4057	10.867	0.0000	0.0000
2024/02/28	R213	02/05/2024	10.29 Put	Bond Future	2310.1000	2.3101	2164.1100	2.1641	6.320	0.0000	0.0000
2024/02/28	R213	02/05/2024	10.30 Call	Bond Future	377.5500	0.3776	418.2500	0.4183	10.780	0.0000	0.0000
2024/02/28	R213	02/05/2024	10.30 Put	Bond Future	2278.5500	2.2786	2133.5000	2.1335	6.366	0.0000	0.0000
2024/02/28	R213	02/05/2024	10.28 Call	Bond Future	354.4800	0.3545	393.3000	0.3933	10.951	0.0000	0.0000
2024/02/28	R213	02/05/2024	10.28 Put	Bond Future	2341.9200	2.3419	2194.9900	2.1950	6.274	0.0000	0.0000
2024/02/28	R213	02/05/2024		Bond Future	10.7465	83.5065	10.7023	83.6923	0.411	0.0000	0.0000
2024/02/28	R213	01/08/2024		Bond Future	10.8302	85.3412	10.7838	85.5312	0.429	0.0000	0.0000
2024/02/28	R213	01/08/2024	10.87 Call	Bond Future	1854.4400	1.8544	1950.1100	1.9501	5.159	0.0000	0.0000
2024/02/28	R213	01/08/2024	10.87 Put	Bond Future	1692.0700	1.6921	1597.7600	1.5978	5.574	0.0000	0.0000
2024/02/28	R213	01/08/2024	10.88 Call	Bond Future	1877.2800	1.8773	1973.6300	1.9736	5.132	0.0000	0.0000
2024/02/28	R213	01/08/2024	10.88 Put	Bond Future	1674.1700	1.6742	1580.5400	1.5805	5.593	0.0000	0.0000
2024/02/28	R213	01/08/2024	10.86 Call	Bond Future	1831.9600	1.8320	1926.9300	1.9269	5.184	0.0000	0.0000
2024/02/28	R213	01/08/2024	10.86 Put	Bond Future	1710.3600	1.7104	1615.3500	1.6154	5.555	0.0000	0.0000
2024/02/28	R213	07/11/2024		Bond Future	10.9434	83.7745	10.8941	83.9697	0.450	0.0000	0.0000
2024/02/28	R213	07/11/2024	11.22 Call	Bond Future	2878.0300	2.8780	2989.7700	2.9898	3.883	0.0000	0.0000
2024/02/28	R213	07/11/2024	11.22 Put	Bond Future	1791.8100	1.7918	1708.3100	1.7083	4.660	0.0000	0.0000
2024/02/28	R213	07/11/2024	11.23 Call	Bond Future	2902.1000	2.9021	3014.3500	3.0144	3.868	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	
2024/02/28	R213	07/11/2024	11.23 Put	Bond Future	1776.9500	1.7770	1693.9600	1.6940	4.670	0.0000	0.0000
2024/02/28	R213	07/11/2024	11.21 Call	Bond Future	2853.7600	2.8538	2964.9900	2.9650	3.898	0.0000	0.0000
2024/02/28	R213	07/11/2024	11.21 Put	Bond Future	1806.5000	1.8065	1722.4900	1.7225	4.650	0.0000	0.0000
2024/02/28	R213	06/02/2025		Bond Future	11.0733	85.5487	11.0211	85.7491	0.472	0.0000	0.0000
2024/02/28	R213	06/02/2025	11.35 Call	Bond Future	3056.9700	3.0570	3171.1600	3.1712	3.735	0.0000	0.0000
2024/02/28	R213	06/02/2025	11.35 Put	Bond Future	2004.9300	2.0049	1918.6700	1.9187	4.302	0.0000	0.0000
2024/02/28	R213	08/05/2025		Bond Future	11.2192	83.7469	11.1638	83.9527	0.494	0.0000	0.0000
2024/02/28	R213	08/05/2025	10.52 Call	Bond Future	1439.0500	1.4391	1510.2700	1.5103	4.949	0.0000	0.0000
2024/02/28	R213	08/05/2025	10.52 Put	Bond Future	4081.9100	4.0819	3947.3500	3.9474	3.296	0.0000	0.0000
2024/02/28	R214	02/05/2024	13.52 Call	Bond Future	4984.3700	4.9844	5434.9900	5.4350	9.041	0.0000	0.0000
2024/02/28	R214	02/05/2024	13.52 Put	Bond Future	175.5100	0.1755	129.7300	0.1297	26.084	0.0000	0.0000
2024/02/28	R214	02/05/2024	12.87 Call	Bond Future	2671.9400	2.6719	3036.5500	3.0366	13.646	0.0000	0.0000
2024/02/28	R214	02/05/2024	12.87 Put	Bond Future	615.5200	0.6155	483.7300	0.4837	21.411	0.0000	0.0000
2024/02/28	R214	02/05/2024	12.12 Put	Bond Future	2128.9200	2.1289	1807.8700	1.8079	15.080	0.0000	0.0000
2024/02/28	R214	02/05/2024	12.12 Call	Bond Future	724.8900	0.7249	900.2400	0.9002	24.190	0.0000	0.0000
2024/02/28	R214	02/05/2024	12.14 Put	Bond Future	2067.8200	2.0678	1752.3400	1.7523	15.257	0.0000	0.0000
2024/02/28	R214	02/05/2024	12.14 Call	Bond Future	760.3000	0.7603	941.2200	0.9412	23.796	0.0000	0.0000
2024/02/28	R214	02/05/2024	11.47 Call	Bond Future	85.7900	0.0858	121.2800	0.1213	41.368	0.0000	0.0000
2024/02/28	R214	02/05/2024	11.47 Put	Bond Future	4761.3300	4.7613	4300.4200	4.3004	9.680	0.0000	0.0000
2024/02/28	R214	02/05/2024	11.48 Call	Bond Future	89.4800	0.0895	126.2100	0.1262	41.048	0.0000	0.0000
2024/02/28	R214	02/05/2024	11.48 Put	Bond Future	4712.6400	4.7126	4252.9700	4.2530	9.754	0.0000	0.0000
2024/02/28	R214	02/05/2024	11.46 Call	Bond Future	82.2200	0.0822	116.5100	0.1165	41.705	0.0000	0.0000
2024/02/28	R214	02/05/2024	11.46 Put	Bond Future	4810.2000	4.8102	4348.0900	4.3481	9.607	0.0000	0.0000
2024/02/28	R214	02/05/2024		Bond Future	12.4160	59.8284	12.3101	60.3248	0.853	0.0000	0.0000
2024/02/28	R214	01/08/2024		Bond Future	12.5207	61.1429	12.4111	61.6503	0.876	0.0000	0.0000
2024/02/28	R214	01/08/2024	12.17 Call	Bond Future	1358.6000	1.3586	1560.6800	1.5607	14.874	0.0000	0.0000
2024/02/28	R214	01/08/2024	12.17 Put	Bond Future	3005.4800	3.0055	2700.1600	2.7002	10.159	0.0000	0.0000
2024/02/28	R214	01/08/2024	12.18 Call	Bond Future	1378.5700	1.3786	1582.5000	1.5825	14.793	0.0000	0.0000
2024/02/28	R214	01/08/2024	12.18 Put	Bond Future	2977.5100	2.9775	2674.0400	2.6740	10.192	0.0000	0.0000
2024/02/28	R214	01/08/2024	12.16 Call	Bond Future	1338.9500	1.3390	1539.1700	1.5392	14.954	0.0000	0.0000
2024/02/28	R214	01/08/2024	12.16 Put	Bond Future	3033.8300	3.0338	2726.6500	2.7267	10.125	0.0000	0.0000
2024/02/28	R214	07/11/2024		Bond Future	12.6479	59.2647	12.5338	59.7846	0.902	0.0000	0.0000
2024/02/28	R214	07/11/2024	12.61 Call	Bond Future	2635.8000	2.6358	2904.9400	2.9049	10.211	0.0000	0.0000
2024/02/28	R214	07/11/2024	12.61 Put	Bond Future	2807.7100	2.8077	2556.9800	2.5570	8.930	0.0000	0.0000
2024/02/28	R214	07/11/2024	12.62 Call	Bond Future	2660.0400	2.6600	2930.5500	2.9306	10.169	0.0000	0.0000
2024/02/28	R214	07/11/2024	12.62 Put	Bond Future	2786.5200	2.7865	2537.1600	2.5372	8.949	0.0000	0.0000
2024/02/28	R214	07/11/2024	12.60 Call	Bond Future	2611.6700	2.6117	2879.4200	2.8794	10.252	0.0000	0.0000
2024/02/28	R214	07/11/2024	12.60 Put	Bond Future	2829.0500	2.8291	2576.9300	2.5769	8.912	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	
2024/02/28	R214	06/02/2025		Bond Future	12.7819	60.5193	12.6633	61.0509	0.928	0.0000	0.0000
2024/02/28	R214	06/02/2025	12.71 Call	Bond Future	3065.9400	3.0659	3339.7400	3.3397	8.930	0.0000	0.0000
2024/02/28	R214	06/02/2025	12.71 Put	Bond Future	3387.2700	3.3873	3129.4300	3.1294	7.612	0.0000	0.0000
2024/02/28	R214	08/05/2025		Bond Future	12.9225	58.4560	12.7992	58.9994	0.954	0.0000	0.0000
2024/02/28	R214	08/05/2025	12.40 Call	Bond Future	2405.9400	2.4059	2637.6800	2.6377	9.632	0.0000	0.0000
2024/02/28	R214	08/05/2025	12.40 Put	Bond Future	4764.2900	4.7643	4452.5800	4.4526	6.543	0.0000	0.0000
2024/02/28	R248	02/05/2024	11.40 Put	Bond Future	7292.3200	7.2923	6711.5700	6.7116	7.964	0.0000	0.0000
2024/02/28	R248	02/05/2024	11.40 Call	Bond Future	38.2700	0.0383	56.4000	0.0564	47.374	0.0000	0.0000
2024/02/28	R248	02/05/2024	12.40 Put	Bond Future	2251.7800	2.2518	1901.6600	1.9017	15.549	0.0000	0.0000
2024/02/28	R248	02/05/2024	12.40 Call	Bond Future	1171.1100	1.1711	1419.8700	1.4199	21.241	0.0000	0.0000
2024/02/28	R248	02/05/2024	13.16 Call	Bond Future	3715.0500	3.7151	4174.1600	4.1742	12.358	0.0000	0.0000
2024/02/28	R248	02/05/2024	13.16 Put	Bond Future	652.2500	0.6523	512.4800	0.5125	21.429	0.0000	0.0000
2024/02/28	R248	02/05/2024		Bond Future	12.5906	72.7623	12.4844	73.3612	0.844	0.0000	0.0000
2024/02/28	R248	02/05/2024	11.47 Call	Bond Future	53.9100	0.0539	78.1200	0.0781	44.908	0.0000	0.0000
2024/02/28	R248	02/05/2024	11.47 Put	Bond Future	6846.3200	6.8463	6271.6500	6.2717	8.394	0.0000	0.0000
2024/02/28	R248	02/05/2024	11.48 Call	Bond Future	56.5200	0.0565	81.7200	0.0817	44.586	0.0000	0.0000
2024/02/28	R248	02/05/2024	11.48 Put	Bond Future	6783.3700	6.7834	6209.6900	6.2097	8.457	0.0000	0.0000
2024/02/28	R248	02/05/2024	11.46 Call	Bond Future	51.4000	0.0514	74.6600	0.0747	45.253	0.0000	0.0000
2024/02/28	R248	02/05/2024	11.46 Put	Bond Future	6909.4700	6.9095	6333.8500	6.3339	8.331	0.0000	0.0000
2024/02/28	R248	01/08/2024		Bond Future	12.7023	74.3610	12.5920	74.9731	0.869	0.0000	0.0000
2024/02/28	R248	01/08/2024	12.31 Call	Bond Future	1546.4200	1.5464	1781.2200	1.7812	15.183	0.0000	0.0000
2024/02/28	R248	01/08/2024	12.31 Put	Bond Future	3766.0300	3.7660	3388.6900	3.3887	10.020	0.0000	0.0000
2024/02/28	R248	01/08/2024	12.32 Call	Bond Future	1569.7800	1.5698	1806.8200	1.8068	15.100	0.0000	0.0000
2024/02/28	R248	01/08/2024	12.32 Put	Bond Future	3731.2900	3.7313	3356.1900	3.3562	10.053	0.0000	0.0000
2024/02/28	R248	01/08/2024	12.30 Call	Bond Future	1523.2400	1.5232	1755.8000	1.7558	15.267	0.0000	0.0000
2024/02/28	R248	01/08/2024	12.30 Put	Bond Future	3801.0300	3.8010	3421.4500	3.4215	9.986	0.0000	0.0000
2024/02/28	R248	07/11/2024	12.79 Call	Bond Future	3252.1800	3.2522	3575.5500	3.5756	9.943	0.0000	0.0000
2024/02/28	R248	07/11/2024	12.79 Put	Bond Future	3508.3200	3.5083	3204.4800	3.2045	8.661	0.0000	0.0000
2024/02/28	R248	07/11/2024	12.80 Call	Bond Future	3281.0600	3.2811	3606.0400	3.6060	9.905	0.0000	0.0000
2024/02/28	R248	07/11/2024	12.80 Put	Bond Future	3482.8500	3.4829	3180.6200	3.1806	8.678	0.0000	0.0000
2024/02/28	R248	07/11/2024	12.78 Call	Bond Future	3223.1500	3.2232	3544.9100	3.5449	9.983	0.0000	0.0000
2024/02/28	R248	07/11/2024	12.78 Put	Bond Future	3533.7200	3.5337	3228.2700	3.2283	8.644	0.0000	0.0000
2024/02/28	R248	07/11/2024		Bond Future	12.8373	71.6468	12.7221	72.2740	0.897	0.0000	0.0000
2024/02/28	R248	06/02/2025		Bond Future	12.9793	73.1631	12.8592	73.8046	0.925	0.0000	0.0000
2024/02/28	R248	06/02/2025	12.71 Call	Bond Future	3174.8800	3.1749	3476.8800	3.4769	9.512	0.0000	0.0000
2024/02/28	R248	06/02/2025	12.71 Put	Bond Future	4628.1200	4.6281	4288.7000	4.2887	7.334	0.0000	0.0000
2024/02/28	R248	08/05/2025		Bond Future	13.1281	70.2142	13.0029	70.8699	0.954	0.0000	0.0000
2024/02/28	R248	08/05/2025	12.60 Call	Bond Future	2998.7200	2.9987	3280.2400	3.2802	9.388	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	
2024/02/28	R248	08/05/2025	12.60 Put	Bond Future	5841.0400	5.8410	5466.8700	5.4669	6.406	0.0000	0.0000
2024/02/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/28	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

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