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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/03/2024 TO 01/03/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/03/01	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/01	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/01	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/01	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/01	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/01	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/01	2025	02/05/2024		Bond Future	179.1812	179.1812	179.1106	0.039	0.0000	0.0000
2024/03/01	2025	01/08/2024		Bond Future	181.3293	181.3293	181.2551	0.041	0.0000	0.0000
2024/03/01	2025	07/11/2024		Bond Future	185.6159	185.6159	185.5609	0.030	0.0000	0.0000
2024/03/01	2029	02/05/2024		Bond Future	129.0695	129.0695	129.0521	0.014	0.0000	0.0000
2024/03/01	2029	01/08/2024		Bond Future	131.9368	131.9368	131.9174	0.015	0.0000	0.0000
2024/03/01	2029	07/11/2024		Bond Future	133.6580	133.6580	133.6532	0.004	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/01	2029	06/02/2025		Bond Future	136.5232	136.5232	136.5344	136.5344	0.008	0.0000	0.0000
2024/03/01	2029	06/02/2025	132.40 Call	Bond Future	4123.2300	4.1232	4134.4200	4.1344	0.271	0.0000	0.0000
2024/03/01	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	2029	08/05/2025		Bond Future	137.9400	137.9400	137.9627	137.9627	0.016	0.0000	0.0000
2024/03/01	2029	08/05/2025	137.85 Call	Bond Future	89.9500	0.0900	112.7000	0.1127	25.292	0.0000	0.0000
2024/03/01	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	2030	02/05/2024		Bond Future	10.1775	92.8217	10.1719	92.8442	0.055	0.0000	0.0000
2024/03/01	2030	02/05/2024	9.82 Call	Bond Future	413.0200	0.4130	437.8000	0.4378	6.000	0.0000	0.0000
2024/03/01	2030	02/05/2024	9.82 Put	Bond Future	1862.5000	1.8625	1864.7100	1.8647	0.119	0.0000	0.0000
2024/03/01	2030	02/05/2024	9.83 Call	Bond Future	425.6800	0.4257	450.9000	0.4509	5.925	0.0000	0.0000
2024/03/01	2030	02/05/2024	9.83 Put	Bond Future	1834.2200	1.8342	1836.8700	1.8369	0.144	0.0000	0.0000
2024/03/01	2030	02/05/2024	9.81 Call	Bond Future	400.4800	0.4005	425.0800	0.4251	6.143	0.0000	0.0000
2024/03/01	2030	02/05/2024	9.81 Put	Bond Future	1890.9200	1.8909	1892.9500	1.8930	0.107	0.0000	0.0000
2024/03/01	2030	02/05/2024	9.66 Put	Bond Future	2351.2200	2.3512	2346.8600	2.3469	0.185	0.0000	0.0000
2024/03/01	2030	02/05/2024	9.66 Call	Bond Future	243.6600	0.2437	261.8700	0.2619	7.474	0.0000	0.0000
2024/03/01	2030	02/05/2024	10.16 Put	Bond Future	1057.8200	1.0578	1070.2200	1.0702	1.172	0.0000	0.0000
2024/03/01	2030	02/05/2024	10.16 Call	Bond Future	987.6400	0.9876	1022.6100	1.0226	3.541	0.0000	0.0000
2024/03/01	2030	02/05/2024	11.94 Call	Bond Future	6758.9800	6.7590	6783.7400	6.7837	0.366	0.0000	0.0000
2024/03/01	2030	02/05/2024	11.94 Put	Bond Future	13.4000	0.0134	15.5900	0.0156	16.343	0.0000	0.0000
2024/03/01	2030	02/05/2024	12.38 Call	Bond Future	8333.2200	8.3332	8356.3600	8.3564	0.278	0.0000	0.0000
2024/03/01	2030	02/05/2024	12.38 Put	Bond Future	2.4000	0.0024	2.9700	0.0030	23.750	0.0000	0.0000
2024/03/01	2030	02/05/2024	10.82 Put	Bond Future	280.5100	0.2805	294.5300	0.2945	4.998	0.0000	0.0000
2024/03/01	2030	02/05/2024	10.82 Call	Bond Future	2815.2900	2.8153	2851.8800	2.8519	1.300	0.0000	0.0000
2024/03/01	2030	02/05/2024	10.62 Put	Bond Future	430.9500	0.4310	446.7900	0.4468	3.676	0.0000	0.0000
2024/03/01	2030	02/05/2024	10.62 Call	Bond Future	2186.2900	2.1863	2224.7000	2.2247	1.757	0.0000	0.0000
2024/03/01	2030	02/05/2024	11.12 Put	Bond Future	142.7300	0.1427	153.1700	0.1532	7.315	0.0000	0.0000
2024/03/01	2030	02/05/2024	11.12 Call	Bond Future	3830.7700	3.8308	3863.7800	3.8638	0.862	0.0000	0.0000
2024/03/01	2030	02/05/2024	13.15 Call	Bond Future	11015.7400	11.0157	11038.3400	11.0383	0.205	0.0000	0.0000
2024/03/01	2030	02/05/2024	13.15 Put	Bond Future	0.0600	0.0001	0.0900	0.0001	50.000	0.0000	0.0000
2024/03/01	2030	01/08/2024	10.38 Call	Bond Future	1802.5700	1.8026	1898.5800	1.8986	5.326	0.0000	0.0000
2024/03/01	2030	01/08/2024	10.38 Put	Bond Future	1309.3500	1.3094	1383.3400	1.3833	5.651	0.0000	0.0000
2024/03/01	2030	01/08/2024	10.39 Call	Bond Future	1825.3800	1.8254	1921.3300	1.9213	5.256	0.0000	0.0000
2024/03/01	2030	01/08/2024	10.39 Put	Bond Future	1293.6800	1.2937	1367.6100	1.3676	5.715	0.0000	0.0000
2024/03/01	2030	01/08/2024	10.37 Call	Bond Future	1779.9100	1.7799	1875.9500	1.8760	5.396	0.0000	0.0000
2024/03/01	2030	01/08/2024	10.37 Put	Bond Future	1325.1800	1.3252	1399.2000	1.3992	5.586	0.0000	0.0000
2024/03/01	2030	01/08/2024		Bond Future	10.2523	90.8555	10.2466	90.8775	0.055	0.0000	0.0000
2024/03/01	2030	07/11/2024		Bond Future	10.3401	92.9791	10.3312	93.0124	0.086	0.0000	0.0000
2024/03/01	2030	07/11/2024	10.75 Call	Bond Future	2909.5300	2.9095	2981.9300	2.9819	2.488	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/01	2030	07/11/2024	10.75 Put	Bond Future	1397.7800	1.3978	1436.9400	1.4369	2.802	0.0000	0.0000
2024/03/01	2030	07/11/2024	10.76 Call	Bond Future	2933.6600	2.9337	3006.0200	3.0060	2.467	0.0000	0.0000
2024/03/01	2030	07/11/2024	10.76 Put	Bond Future	1385.4300	1.3854	1424.5500	1.4246	2.824	0.0000	0.0000
2024/03/01	2030	07/11/2024	10.74 Call	Bond Future	2885.4700	2.8855	2957.9000	2.9579	2.510	0.0000	0.0000
2024/03/01	2030	07/11/2024	10.74 Put	Bond Future	1410.2300	1.4102	1449.4200	1.4494	2.779	0.0000	0.0000
2024/03/01	2030	06/02/2025		Bond Future	10.4458	90.9395	10.4332	90.9847	0.121	0.0000	0.0000
2024/03/01	2030	06/02/2025	10.68 Call	Bond Future	2751.4200	2.7514	2656.5000	2.6565	3.450	0.0000	0.0000
2024/03/01	2030	06/02/2025	10.68 Put	Bond Future	1917.9800	1.9180	1777.8900	1.7779	7.304	0.0000	0.0000
2024/03/01	2030	08/05/2025		Bond Future	10.5882	92.8079	10.5725	92.8617	0.148	0.0000	0.0000
2024/03/01	2030	08/05/2025	9.93 Call	Bond Future	1409.6900	1.4097	1309.2500	1.3093	7.125	0.0000	0.0000
2024/03/01	2030	08/05/2025	9.93 Put	Bond Future	3699.3700	3.6994	3545.1300	3.5451	4.169	0.0000	0.0000
2024/03/01	2032	02/05/2024	11.81 Call	Bond Future	3844.1800	3.8442	3825.7000	3.8257	0.481	0.0000	0.0000
2024/03/01	2032	02/05/2024	11.81 Put	Bond Future	247.4000	0.2474	249.5600	0.2496	0.873	0.0000	0.0000
2024/03/01	2032	02/05/2024	11.21 Call	Bond Future	1703.5000	1.7035	1680.7500	1.6808	1.335	0.0000	0.0000
2024/03/01	2032	02/05/2024	11.21 Put	Bond Future	825.0200	0.8250	822.9100	0.8229	0.256	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.57 Put	Bond Future	2475.1500	2.4752	2474.0800	2.4741	0.043	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.57 Call	Bond Future	323.8600	0.3239	302.1500	0.3022	6.704	0.0000	0.0000
2024/03/01	2032	02/05/2024	11.28 Call	Bond Future	1923.1200	1.9231	1900.8500	1.9009	1.158	0.0000	0.0000
2024/03/01	2032	02/05/2024	11.28 Put	Bond Future	721.5300	0.7215	719.9000	0.7199	0.226	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.30 Put	Bond Future	3579.0900	3.5791	3586.4500	3.5865	0.206	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.30 Call	Bond Future	107.6400	0.1076	94.3600	0.0944	12.337	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.55 Call	Bond Future	301.0600	0.3011	279.7600	0.2798	7.075	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.55 Put	Bond Future	2549.2700	2.5493	2548.6100	2.5486	0.026	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.56 Call	Bond Future	312.2600	0.3123	290.7600	0.2908	6.885	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.56 Put	Bond Future	2512.0000	2.5120	2511.1400	2.5111	0.034	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.54 Call	Bond Future	290.0300	0.2900	268.9500	0.2690	7.268	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.54 Put	Bond Future	2586.7600	2.5868	2586.3200	2.5863	0.017	0.0000	0.0000
2024/03/01	2032	02/05/2024		Bond Future	11.0214	86.4458	11.0258	86.4252	0.040	0.0000	0.0000
2024/03/01	2032	02/05/2024	13.35 Call	Bond Future	10077.0200	10.0770	10056.7600	10.0568	0.201	0.0000	0.0000
2024/03/01	2032	02/05/2024	13.35 Put	Bond Future	6.1000	0.0061	6.4800	0.0065	6.230	0.0000	0.0000
2024/03/01	2032	02/05/2024	11.35 Put	Bond Future	629.6900	0.6297	628.7100	0.6287	0.156	0.0000	0.0000
2024/03/01	2032	02/05/2024	11.35 Call	Bond Future	2152.7900	2.1528	2131.1700	2.1312	1.004	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.65 Put	Bond Future	2192.1800	2.1922	2189.3400	2.1893	0.130	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.65 Call	Bond Future	427.1900	0.4272	403.7100	0.4037	5.496	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.36 Put	Bond Future	3316.8900	3.3169	3322.2000	3.3222	0.160	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.36 Call	Bond Future	141.0100	0.1410	125.6800	0.1257	10.872	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.86 Put	Bond Future	1555.4700	1.5555	1551.2000	1.5512	0.275	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.86 Call	Bond Future	794.1200	0.7941	769.2100	0.7692	3.137	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/01	2032	02/05/2024	12.90 Call	Bond Future	8274.6100	8.2746	8255.0700	8.2551	0.236	0.0000	0.0000
2024/03/01	2032	02/05/2024	12.90 Put	Bond Future	23.9200	0.0239	25.0200	0.0250	4.599	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.59 Put	Bond Future	2402.4300	2.4024	2400.8700	2.4009	0.065	0.0000	0.0000
2024/03/01	2032	02/05/2024	10.59 Call	Bond Future	347.9200	0.3479	325.7200	0.3257	6.381	0.0000	0.0000
2024/03/01	2032	02/05/2024	11.09 Put	Bond Future	1032.8400	1.0328	1030.0800	1.0301	0.267	0.0000	0.0000
2024/03/01	2032	02/05/2024	11.09 Call	Bond Future	1353.6800	1.3537	1330.2800	1.3303	1.729	0.0000	0.0000
2024/03/01	2032	02/05/2024	13.18 Call	Bond Future	9400.8300	9.4008	9380.8000	9.3808	0.213	0.0000	0.0000
2024/03/01	2032	02/05/2024	13.18 Put	Bond Future	10.8500	0.0109	11.4600	0.0115	5.622	0.0000	0.0000
2024/03/01	2032	01/08/2024	11.14 Call	Bond Future	1966.9300	1.9669	2022.6500	2.0227	2.833	0.0000	0.0000
2024/03/01	2032	01/08/2024	11.14 Put	Bond Future	1860.3800	1.8604	1938.1500	1.9382	4.180	0.0000	0.0000
2024/03/01	2032	01/08/2024	11.15 Call	Bond Future	1991.8200	1.9918	2047.4200	2.0474	2.791	0.0000	0.0000
2024/03/01	2032	01/08/2024	11.15 Put	Bond Future	1839.5900	1.8396	1917.2400	1.9172	4.221	0.0000	0.0000
2024/03/01	2032	01/08/2024	11.13 Call	Bond Future	1942.1900	1.9422	1997.8100	1.9978	2.864	0.0000	0.0000
2024/03/01	2032	01/08/2024	11.13 Put	Bond Future	1881.3500	1.8814	1959.0200	1.9590	4.128	0.0000	0.0000
2024/03/01	2032	01/08/2024		Bond Future	11.1167	88.3452	11.1215	88.3232	0.043	0.0000	0.0000
2024/03/01	2032	07/11/2024	13.36 Call	Bond Future	9234.1800	9.2342	9230.8200	9.2308	0.036	0.0000	0.0000
2024/03/01	2032	07/11/2024	13.36 Put	Bond Future	416.0800	0.4161	425.1700	0.4252	2.185	0.0000	0.0000
2024/03/01	2032	07/11/2024	11.64 Put	Bond Future	1808.6500	1.8087	1834.2200	1.8342	1.414	0.0000	0.0000
2024/03/01	2032	07/11/2024	11.64 Call	Bond Future	3588.4200	3.5884	3601.5400	3.6015	0.366	0.0000	0.0000
2024/03/01	2032	07/11/2024		Bond Future	11.2346	86.2435	11.2374	86.2311	0.025	0.0000	0.0000
2024/03/01	2032	07/11/2024	11.48 Call	Bond Future	3145.9300	3.1459	3161.6100	3.1616	0.498	0.0000	0.0000
2024/03/01	2032	07/11/2024	11.48 Put	Bond Future	2062.7800	2.0628	2090.9100	2.0909	1.364	0.0000	0.0000
2024/03/01	2032	07/11/2024	11.49 Call	Bond Future	3172.6600	3.1727	3188.2700	3.1883	0.492	0.0000	0.0000
2024/03/01	2032	07/11/2024	11.49 Put	Bond Future	2045.7600	2.0458	2073.8200	2.0738	1.372	0.0000	0.0000
2024/03/01	2032	07/11/2024	11.47 Call	Bond Future	3119.3000	3.1193	3135.0500	3.1351	0.505	0.0000	0.0000
2024/03/01	2032	07/11/2024	11.47 Put	Bond Future	2079.9400	2.0799	2108.1400	2.1081	1.356	0.0000	0.0000
2024/03/01	2032	06/02/2025		Bond Future	11.3641	88.0701	11.3646	88.0679	0.004	0.0000	0.0000
2024/03/01	2032	06/02/2025	11.72 Call	Bond Future	3469.1200	3.4691	3476.5300	3.4765	0.214	0.0000	0.0000
2024/03/01	2032	06/02/2025	11.72 Put	Bond Future	1946.8300	1.9468	1956.4100	1.9564	0.492	0.0000	0.0000
2024/03/01	2032	08/05/2025		Bond Future	11.5150	85.7154	11.5138	85.7205	0.011	0.0000	0.0000
2024/03/01	2032	08/05/2025	10.91 Call	Bond Future	1747.1500	1.7472	1647.1300	1.6471	5.725	0.0000	0.0000
2024/03/01	2032	08/05/2025	10.91 Put	Bond Future	4336.5800	4.3366	4231.4800	4.2315	2.424	0.0000	0.0000
2024/03/01	2033	02/05/2024		Bond Future	121.4310	121.4310	121.0771	121.0771	0.291	0.0000	0.0000
2024/03/01	2033	01/08/2024		Bond Future	124.1286	124.1286	123.7655	123.7655	0.292	0.0000	0.0000
2024/03/01	2033	07/11/2024		Bond Future	125.5685	125.5685	125.2109	125.2109	0.285	0.0000	0.0000
2024/03/01	2033	06/02/2025		Bond Future	128.2605	128.2605	127.9103	127.9103	0.273	0.0000	0.0000
2024/03/01	2033	06/02/2025	124.94 Call	Bond Future	3320.4600	3.3205	2970.2800	2.9703	10.546	0.0000	0.0000
2024/03/01	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/01	2033	08/05/2025		Bond Future	129.4047	129.4047	129.0577	129.0577	0.268	0.0000	0.0000
2024/03/01	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	2033	08/05/2025	130.62 Put	Bond Future	1215.3000	1.2153	1562.3200	1.5623	28.554	0.0000	0.0000
2024/03/01	2037	02/05/2024		Bond Future	12.1669	78.7939	12.1555	78.8535	0.093	0.0000	0.0000
2024/03/01	2037	02/05/2024	11.44 Call	Bond Future	222.3600	0.2224	221.8000	0.2218	0.252	0.0000	0.0000
2024/03/01	2037	02/05/2024	11.44 Put	Bond Future	4198.0600	4.1981	4137.8300	4.1378	1.435	0.0000	0.0000
2024/03/01	2037	02/05/2024	11.45 Call	Bond Future	230.4400	0.2304	229.9300	0.2299	0.221	0.0000	0.0000
2024/03/01	2037	02/05/2024	11.45 Put	Bond Future	4149.4400	4.1494	4089.2600	4.0893	1.450	0.0000	0.0000
2024/03/01	2037	02/05/2024	11.43 Call	Bond Future	214.5000	0.2145	213.8900	0.2139	0.284	0.0000	0.0000
2024/03/01	2037	02/05/2024	11.43 Put	Bond Future	4246.9500	4.2470	4186.6700	4.1867	1.419	0.0000	0.0000
2024/03/01	2037	01/08/2024		Bond Future	12.2871	76.2691	12.2755	76.3292	0.094	0.0000	0.0000
2024/03/01	2037	01/08/2024	12.10 Call	Bond Future	1842.5700	1.8426	1922.3000	1.9223	4.327	0.0000	0.0000
2024/03/01	2037	01/08/2024	12.10 Put	Bond Future	2820.2100	2.8202	2839.8400	2.8398	0.696	0.0000	0.0000
2024/03/01	2037	01/08/2024	12.11 Call	Bond Future	1867.6400	1.8676	1947.8300	1.9478	4.294	0.0000	0.0000
2024/03/01	2037	01/08/2024	12.11 Put	Bond Future	2792.5600	2.7926	2812.6500	2.8127	0.719	0.0000	0.0000
2024/03/01	2037	01/08/2024	12.09 Call	Bond Future	1817.6700	1.8177	1897.1300	1.8971	4.372	0.0000	0.0000
2024/03/01	2037	01/08/2024	12.09 Put	Bond Future	2848.0800	2.8481	2867.4400	2.8674	0.680	0.0000	0.0000
2024/03/01	2037	01/08/2024	13.82 Call	Bond Future	7821.5600	7.8216	7888.4700	7.8885	0.855	0.0000	0.0000
2024/03/01	2037	01/08/2024	13.82 Put	Bond Future	450.9700	0.4510	457.7800	0.4578	1.510	0.0000	0.0000
2024/03/01	2037	01/08/2024	13.17 Call	Bond Future	5299.0800	5.2991	5383.3700	5.3834	1.591	0.0000	0.0000
2024/03/01	2037	01/08/2024	13.17 Put	Bond Future	919.9300	0.9199	944.1200	0.9441	2.630	0.0000	0.0000
2024/03/01	2037	07/11/2024		Bond Future	12.4197	78.0513	12.4059	78.1219	0.112	0.0000	0.0000
2024/03/01	2037	07/11/2024	12.58 Call	Bond Future	3532.5100	3.5325	3690.3300	3.6903	4.468	0.0000	0.0000
2024/03/01	2037	07/11/2024	12.58 Put	Bond Future	2724.4200	2.7244	2811.6600	2.8117	3.202	0.0000	0.0000
2024/03/01	2037	07/11/2024	12.59 Call	Bond Future	3561.9600	3.5620	3719.8300	3.7198	4.432	0.0000	0.0000
2024/03/01	2037	07/11/2024	12.59 Put	Bond Future	2703.8600	2.7039	2791.1500	2.7912	3.228	0.0000	0.0000
2024/03/01	2037	07/11/2024	12.57 Call	Bond Future	3503.1600	3.5032	3660.9200	3.6609	4.503	0.0000	0.0000
2024/03/01	2037	07/11/2024	12.57 Put	Bond Future	2745.1200	2.7451	2832.3000	2.8323	3.176	0.0000	0.0000
2024/03/01	2037	06/02/2025		Bond Future	12.5607	75.4440	12.5444	75.5255	0.130	0.0000	0.0000
2024/03/01	2037	06/02/2025	12.76 Call	Bond Future	4108.6000	4.1086	3753.9000	3.7539	8.633	0.0000	0.0000
2024/03/01	2037	06/02/2025	12.76 Put	Bond Future	3125.3100	3.1253	2689.1000	2.6891	13.957	0.0000	0.0000
2024/03/01	2037	08/05/2025		Bond Future	12.7231	76.9919	12.7048	77.0815	0.144	0.0000	0.0000
2024/03/01	2037	08/05/2025	12.25 Call	Bond Future	2784.7400	2.7847	2456.9900	2.4570	11.770	0.0000	0.0000
2024/03/01	2037	08/05/2025	12.25 Put	Bond Future	5144.6500	5.1447	4727.3200	4.7273	8.112	0.0000	0.0000
2024/03/01	2038	02/05/2024		Bond Future	132.8035	132.8035	133.5388	133.5388	0.554	0.0000	0.0000
2024/03/01	2038	01/08/2024		Bond Future	133.6922	133.6922	134.4423	134.4423	0.561	0.0000	0.0000
2024/03/01	2038	07/11/2024		Bond Future	136.8524	136.8524	137.6359	137.6359	0.573	0.0000	0.0000
2024/03/01	2038	06/02/2025		Bond Future	137.6727	137.6727	138.4895	138.4895	0.593	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/01	2038	06/02/2025	135.23 Call	Bond Future	2442.7400	2.4427	3259.4800	3.2595	33.435	0.0000	0.0000
2024/03/01	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	2038	08/05/2025		Bond Future	140.5397	140.5397	141.3849	141.3849	0.601	0.0000	0.0000
2024/03/01	2038	08/05/2025	139.68 Call	Bond Future	859.6700	0.8597	1704.9300	1.7049	98.324	0.0000	0.0000
2024/03/01	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	2040	02/05/2024		Bond Future	12.4645	78.7166	12.4583	78.7512	0.050	0.0000	0.0000
2024/03/01	2040	02/05/2024	11.61 Call	Bond Future	133.5100	0.1335	148.4300	0.1484	11.175	0.0000	0.0000
2024/03/01	2040	02/05/2024	11.61 Put	Bond Future	5110.7600	5.1108	5091.1200	5.0911	0.384	0.0000	0.0000
2024/03/01	2040	02/05/2024	11.62 Call	Bond Future	139.0200	0.1390	154.4900	0.1545	11.128	0.0000	0.0000
2024/03/01	2040	02/05/2024	11.62 Put	Bond Future	5055.1600	5.0552	5036.0700	5.0361	0.378	0.0000	0.0000
2024/03/01	2040	02/05/2024	11.60 Call	Bond Future	128.2200	0.1282	142.5500	0.1426	11.176	0.0000	0.0000
2024/03/01	2040	02/05/2024	11.60 Put	Bond Future	5166.6600	5.1667	5146.4300	5.1464	0.392	0.0000	0.0000
2024/03/01	2040	01/08/2024		Bond Future	12.5888	75.9398	12.5825	75.9741	0.050	0.0000	0.0000
2024/03/01	2040	01/08/2024	12.33 Call	Bond Future	1789.2100	1.7892	1866.0900	1.8661	4.297	0.0000	0.0000
2024/03/01	2040	01/08/2024	12.33 Put	Bond Future	3220.2100	3.2202	3262.7000	3.2627	1.319	0.0000	0.0000
2024/03/01	2040	01/08/2024	12.34 Call	Bond Future	1814.3800	1.8144	1891.6800	1.8917	4.260	0.0000	0.0000
2024/03/01	2040	01/08/2024	12.34 Put	Bond Future	3189.3200	3.1893	3232.2300	3.2322	1.345	0.0000	0.0000
2024/03/01	2040	01/08/2024	12.32 Call	Bond Future	1764.2200	1.7642	1840.8700	1.8409	4.345	0.0000	0.0000
2024/03/01	2040	01/08/2024	12.32 Put	Bond Future	3251.3500	3.2514	3293.6100	3.2936	1.300	0.0000	0.0000
2024/03/01	2040	07/11/2024		Bond Future	12.7252	77.7142	12.7169	77.7584	0.065	0.0000	0.0000
2024/03/01	2040	07/11/2024	12.85 Call	Bond Future	3657.8400	3.6578	3815.4400	3.8154	4.309	0.0000	0.0000
2024/03/01	2040	07/11/2024	12.85 Put	Bond Future	2994.4500	2.9945	3107.7800	3.1078	3.785	0.0000	0.0000
2024/03/01	2040	07/11/2024	12.86 Call	Bond Future	3688.6600	3.6887	3845.9900	3.8460	4.265	0.0000	0.0000
2024/03/01	2040	07/11/2024	12.86 Put	Bond Future	2972.5200	2.9725	3085.5800	3.0856	3.804	0.0000	0.0000
2024/03/01	2040	07/11/2024	12.84 Call	Bond Future	3627.3800	3.6274	3784.9900	3.7850	4.345	0.0000	0.0000
2024/03/01	2040	07/11/2024	12.84 Put	Bond Future	3016.8000	3.0168	3130.1400	3.1301	3.757	0.0000	0.0000
2024/03/01	2040	06/02/2025		Bond Future	12.8690	74.8488	12.8586	74.9035	0.081	0.0000	0.0000
2024/03/01	2040	06/02/2025	12.95 Call	Bond Future	4028.7600	4.0288	3628.1900	3.6282	9.943	0.0000	0.0000
2024/03/01	2040	06/02/2025	12.95 Put	Bond Future	3605.2900	3.6053	3150.0500	3.1501	12.627	0.0000	0.0000
2024/03/01	2040	08/05/2025		Bond Future	13.0326	76.3839	13.0205	76.4460	0.093	0.0000	0.0000
2024/03/01	2040	08/05/2025	12.63 Call	Bond Future	3120.5000	3.1205	2801.8000	2.8018	10.213	0.0000	0.0000
2024/03/01	2040	08/05/2025	12.63 Put	Bond Future	5236.1800	5.2362	4855.3200	4.8553	7.274	0.0000	0.0000
2024/03/01	2044	02/05/2024	12.50 Call	Bond Future	1430.6200	1.4306	1464.8600	1.4649	2.393	0.0000	0.0000
2024/03/01	2044	02/05/2024	12.50 Put	Bond Future	1720.5700	1.7206	1777.3900	1.7774	3.302	0.0000	0.0000
2024/03/01	2044	02/05/2024	12.75 Call	Bond Future	2215.3400	2.2153	2244.4300	2.2444	1.313	0.0000	0.0000
2024/03/01	2044	02/05/2024	12.75 Put	Bond Future	1127.5300	1.1275	1179.2000	1.1792	4.583	0.0000	0.0000
2024/03/01	2044	02/05/2024	13.00 Call	Bond Future	3140.4600	3.1405	3161.0500	3.1611	0.656	0.0000	0.0000
2024/03/01	2044	02/05/2024	13.00 Put	Bond Future	718.2100	0.7182	761.3800	0.7614	6.011	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/01	2044	02/05/2024		Bond Future	12.5520	74.7503	12.5560	74.7277	0.032	0.0000	0.0000
2024/03/01	2044	02/05/2024	11.66 Call	Bond Future	117.6300	0.1176	129.3000	0.1293	9.921	0.0000	0.0000
2024/03/01	2044	02/05/2024	11.66 Put	Bond Future	5377.6700	5.3777	5411.9200	5.4119	0.637	0.0000	0.0000
2024/03/01	2044	02/05/2024	11.67 Call	Bond Future	122.6500	0.1227	134.7400	0.1347	9.857	0.0000	0.0000
2024/03/01	2044	02/05/2024	11.67 Put	Bond Future	5320.2500	5.3203	5354.9200	5.3549	0.652	0.0000	0.0000
2024/03/01	2044	02/05/2024	11.65 Call	Bond Future	112.8100	0.1128	124.0300	0.1240	9.946	0.0000	0.0000
2024/03/01	2044	02/05/2024	11.65 Put	Bond Future	5435.3700	5.4354	5469.1700	5.4692	0.622	0.0000	0.0000
2024/03/01	2044	01/08/2024		Bond Future	12.6723	72.0115	12.6767	71.9875	0.035	0.0000	0.0000
2024/03/01	2044	01/08/2024	12.29 Call	Bond Future	1454.1200	1.4541	1507.4100	1.5074	3.665	0.0000	0.0000
2024/03/01	2044	01/08/2024	12.29 Put	Bond Future	3597.1100	3.5971	3674.3500	3.6744	2.147	0.0000	0.0000
2024/03/01	2044	01/08/2024	12.30 Call	Bond Future	1476.8300	1.4768	1530.3900	1.5304	3.627	0.0000	0.0000
2024/03/01	2044	01/08/2024	12.30 Put	Bond Future	3562.4100	3.5624	3639.9200	3.6399	2.176	0.0000	0.0000
2024/03/01	2044	01/08/2024	12.28 Call	Bond Future	1431.4300	1.4314	1484.6200	1.4846	3.716	0.0000	0.0000
2024/03/01	2044	01/08/2024	12.28 Put	Bond Future	3631.8900	3.6319	3709.0300	3.7090	2.124	0.0000	0.0000
2024/03/01	2044	07/11/2024		Bond Future	12.8038	73.6941	12.8068	73.6782	0.023	0.0000	0.0000
2024/03/01	2044	07/11/2024	12.91 Call	Bond Future	3561.8500	3.5619	3783.7200	3.7837	6.229	0.0000	0.0000
2024/03/01	2044	07/11/2024	12.91 Put	Bond Future	2994.8700	2.9949	3232.6500	3.2327	7.940	0.0000	0.0000
2024/03/01	2044	07/11/2024	12.92 Call	Bond Future	3592.3300	3.5923	3813.9700	3.8140	6.170	0.0000	0.0000
2024/03/01	2044	07/11/2024	12.92 Put	Bond Future	2972.3500	2.9724	3209.9000	3.2099	7.992	0.0000	0.0000
2024/03/01	2044	07/11/2024	12.90 Call	Bond Future	3531.4700	3.5315	3753.5600	3.7536	6.289	0.0000	0.0000
2024/03/01	2044	07/11/2024	12.90 Put	Bond Future	3017.5600	3.0176	3255.5600	3.2556	7.887	0.0000	0.0000
2024/03/01	2044	06/02/2025		Bond Future	12.9420	70.8688	12.9433	70.8615	0.011	0.0000	0.0000
2024/03/01	2044	06/02/2025	13.02 Call	Bond Future	4076.8200	4.0768	3550.3600	3.5504	12.913	0.0000	0.0000
2024/03/01	2044	06/02/2025	13.02 Put	Bond Future	3667.1300	3.6671	3147.9500	3.1480	14.158	0.0000	0.0000
2024/03/01	2044	08/05/2025		Bond Future	13.0984	72.3219	13.0986	72.3205	0.002	0.0000	0.0000
2024/03/01	2044	08/05/2025	12.72 Call	Bond Future	3230.4400	3.2304	2884.6700	2.8847	10.703	0.0000	0.0000
2024/03/01	2044	08/05/2025	12.72 Put	Bond Future	5233.3300	5.2333	4888.9600	4.8890	6.580	0.0000	0.0000
2024/03/01	2046	02/05/2024		Bond Future	114.2576	114.2576	113.7187	113.7187	0.472	0.0000	0.0000
2024/03/01	2046	01/08/2024		Bond Future	116.7956	116.7956	116.2436	116.2436	0.473	0.0000	0.0000
2024/03/01	2046	07/11/2024		Bond Future	117.3599	117.3599	116.8079	116.8079	0.470	0.0000	0.0000
2024/03/01	2046	06/02/2025		Bond Future	119.8748	119.8748	119.3252	119.3252	0.459	0.0000	0.0000
2024/03/01	2046	06/02/2025	114.01 Call	Bond Future	5864.7900	5.8648	5315.1600	5.3152	9.372	0.0000	0.0000
2024/03/01	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	2046	08/05/2025		Bond Future	120.1266	120.1266	119.5752	119.5752	0.459	0.0000	0.0000
2024/03/01	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	2046	08/05/2025	121.97 Put	Bond Future	1843.4100	1.8434	2394.7800	2.3948	29.910	0.0000	0.0000
2024/03/01	2050	02/05/2024		Bond Future	115.5742	115.5742	115.5604	115.5604	0.012	0.0000	0.0000
2024/03/01	2050	01/08/2024		Bond Future	115.8453	115.8453	115.8300	115.8300	0.013	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/01	2050	07/11/2024		Bond Future	118.5838	118.5838	118.5815	118.5815	0.002	0.0000	0.0000
2024/03/01	2050	06/02/2025		Bond Future	118.7703	118.7703	118.7820	118.7820	0.010	0.0000	0.0000
2024/03/01	2050	06/02/2025	115.60 Call	Bond Future	3170.2500	3.1703	3181.9500	3.1820	0.369	0.0000	0.0000
2024/03/01	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	2050	08/05/2025		Bond Future	121.2429	121.2429	121.2649	121.2649	0.018	0.0000	0.0000
2024/03/01	2050	08/05/2025	121.16 Call	Bond Future	82.8600	0.0829	104.9200	0.1049	26.623	0.0000	0.0000
2024/03/01	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	AL37	02/05/2024		Index Future	951.1000	951.1000	951.1800	951.1800	0.008	0.0000	0.0000
2024/03/01	AL37	01/08/2024		Index Future	971.9980	971.9980	972.0690	972.0690	0.007	0.0000	0.0000
2024/03/01	AL37	07/11/2024		Index Future	994.7390	994.7390	994.9230	994.9230	0.018	0.0000	0.0000
2024/03/01	AL37	06/02/2025		Index Future	1015.8540	1015.8540	1016.1610	1016.1610	0.030	0.0000	0.0000
2024/03/01	AL37	08/05/2025		Index Future	1036.8300	1036.8300	1037.2270	1037.2270	0.038	0.0000	0.0000
2024/03/01	AL7T	02/05/2024		Index Future	1102.2780	1102.2780	1102.3830	1102.3830	0.010	0.0000	0.0000
2024/03/01	AL7T	01/08/2024		Index Future	1126.4980	1126.4980	1126.5930	1126.5930	0.008	0.0000	0.0000
2024/03/01	AL7T	07/11/2024		Index Future	1152.8540	1152.8540	1153.0800	1153.0800	0.020	0.0000	0.0000
2024/03/01	AL7T	06/02/2025		Index Future	1177.3250	1177.3250	1177.6940	1177.6940	0.031	0.0000	0.0000
2024/03/01	AL7T	08/05/2025		Index Future	1201.6350	1201.6350	1202.1090	1202.1090	0.039	0.0000	0.0000
2024/03/01	ALBI	02/05/2024		Index Future	956.2450	956.2450	956.3550	956.3550	0.012	0.0000	0.0000
2024/03/01	ALBI	01/08/2024		Index Future	977.2560	977.2560	977.3580	977.3580	0.010	0.0000	0.0000
2024/03/01	ALBI	07/11/2024		Index Future	1000.1200	1000.1200	1000.3360	1000.3360	0.022	0.0000	0.0000
2024/03/01	ALBI	06/02/2025		Index Future	1021.3500	1021.3500	1021.6890	1021.6890	0.033	0.0000	0.0000
2024/03/01	ALBI	08/05/2025		Index Future	1042.4380	1042.4380	1042.8700	1042.8700	0.041	0.0000	0.0000
2024/03/01	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/01	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/01	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/01	ES33	02/05/2024		Bond Future	12.5720	73.6063	12.5604	73.6569	0.092	0.0000	0.0000
2024/03/01	ES33	01/08/2024		Bond Future	12.7158	75.2415	12.7039	75.2923	0.094	0.0000	0.0000
2024/03/01	ES33	07/11/2024		Bond Future	12.8910	73.2169	12.8765	73.2775	0.113	0.0000	0.0000
2024/03/01	ES33	06/02/2025		Bond Future	13.0787	74.7841	13.0613	74.8549	0.133	0.0000	0.0000
2024/03/01	ES33	06/02/2025	13.34 Call	Bond Future	1052.4600	1.0525	1123.3500	1.1234	6.736	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
2024/03/01	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	ES33	08/05/2025		Bond Future	13.2829	72.5356	13.2631	72.6141	0.149	0.0000
2024/03/01	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/01	ES33	08/05/2025	12.73 Put	Bond Future	2236.4200	2.2364	2157.9300	2.1579	3.510	0.0000
2024/03/01	ES42	02/05/2024		Bond Future	13.0953	68.7721	13.0991	68.7526	0.029	0.0000
2024/03/01	ES42	01/08/2024		Bond Future	13.2302	70.2997	13.2343	70.2791	0.031	0.0000
2024/03/01	ES42	07/11/2024		Bond Future	13.3901	67.6924	13.3927	67.6794	0.020	0.0000
2024/03/01	ES42	06/02/2025		Bond Future	13.5524	69.1389	13.5535	69.1341	0.008	0.0000
2024/03/01	ES42	06/02/2025	13.71 Call	Bond Future	745.4600	0.7455	740.5900	0.7406	0.653	0.0000
2024/03/01	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/01	ES42	08/05/2025		Bond Future	13.7340	66.3062	13.7338	66.3070	0.001	0.0000
2024/03/01	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/01	ES42	08/05/2025	13.25 Put	Bond Future	2324.7300	2.3247	2323.8900	2.3239	0.036	0.0000
2024/03/01	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/01	GOVI	02/05/2024	950.98 Put	GOVI	87310.0000	8.7310	86170.0000	8.6170	1.306	0.0000
2024/03/01	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/01	GOVI	02/05/2024	950.99 Put	GOVI	87410.0000	8.7410	86270.0000	8.6270	1.304	0.0000
2024/03/01	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/01	GOVI	02/05/2024	950.97 Put	GOVI	87210.0000	8.7210	86070.0000	8.6070	1.307	0.0000
2024/03/01	GOVI	02/05/2024		GOVI	942.2490	942.2490	942.3630	942.3630	0.012	0.0000
2024/03/01	GOVI	01/08/2024	943.38 Call	GOVI	195730.0000	19.5730	196790.0000	19.6790	0.542	0.0000
2024/03/01	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/01	GOVI	01/08/2024	943.39 Call	GOVI	195630.0000	19.5630	196690.0000	19.6690	0.542	0.0000
2024/03/01	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/01	GOVI	01/08/2024	943.37 Call	GOVI	195830.0000	19.5830	196890.0000	19.6890	0.541	0.0000
2024/03/01	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/01	GOVI	01/08/2024		GOVI	962.9530	962.9530	963.0590	963.0590	0.011	0.0000
2024/03/01	GOVI	07/11/2024		GOVI	985.4830	985.4830	985.7010	985.7010	0.022	0.0000
2024/03/01	GOVI	07/11/2024	948.79 Call	GOVI	366930.0000	36.6930	369110.0000	36.9110	0.594	0.0000
2024/03/01	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/01	GOVI	07/11/2024	948.80 Call	GOVI	366830.0000	36.6830	369010.0000	36.9010	0.594	0.0000
2024/03/01	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/01	GOVI	07/11/2024	948.78 Call	GOVI	367030.0000	36.7030	369210.0000	36.9210	0.594	0.0000
2024/03/01	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/01	GOVI	06/02/2025		GOVI	1006.4010	1006.4010	1006.7420	1006.7420	0.034	0.0000
2024/03/01	GOVI	06/02/2025	972.00 Call	GOVI	344010.0000	34.4010	347420.0000	34.7420	0.991	0.0000
2024/03/01	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/03/01	GOVI	08/05/2025		GOVI	1027.1810	1027.1810	1027.6130	1027.6130	0.042	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/01	GOVI	08/05/2025	1,022. Call 00	GOVI	51810.0000	5.1810	56130.0000	5.6130	8.338	0.0000	0.0000
2024/03/01	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/03/01	IGOV	02/05/2024		Index Future	348.5540	348.5540	348.4350	348.4350	0.034	0.0000	0.0000
2024/03/01	IGOV	01/08/2024		Index Future	356.2970	356.2970	356.1720	356.1720	0.035	0.0000	0.0000
2024/03/01	IGOV	07/11/2024		Index Future	364.7220	364.7220	364.6340	364.6340	0.024	0.0000	0.0000
2024/03/01	IGOV	06/02/2025		Index Future	372.5450	372.5450	372.4980	372.4980	0.013	0.0000	0.0000
2024/03/01	IGOV	08/05/2025		Index Future	380.3160	380.3160	380.3000	380.3000	0.004	0.0000	0.0000
2024/03/01	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/03/01	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/03/01	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/03/01	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/03/01	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/03/01	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/03/01	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/03/01	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/03/01	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/03/01	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/03/01	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/03/01	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/03/01	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/03/01	JBAF	21/02/2024		Jibar Tradeable Future	8.3560	8.3560	8.3560	91.6440	0.000	0.0000	0.0000
2024/03/01	JBAF	20/03/2024		Jibar Tradeable Future	8.3700	91.6300	8.3650	91.6350	0.060	0.0000	0.0000
2024/03/01	JBAF	17/04/2024		Jibar Tradeable Future	8.3400	91.6600	8.3390	91.6610	0.012	0.0000	0.0000
2024/03/01	JBAF	15/05/2024		Jibar Tradeable Future	8.3300	91.6700	8.3280	91.6720	0.024	0.0000	0.0000
2024/03/01	JBAF	19/06/2024		Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000
2024/03/01	JBAF	17/07/2024		Jibar Tradeable Future	8.3000	91.7000	8.2960	91.7040	0.048	0.0000	0.0000
2024/03/01	JBAF	21/08/2024		Jibar Tradeable Future	8.2600	91.7400	8.2570	91.7430	0.036	0.0000	0.0000
2024/03/01	JBAF	18/09/2024		Jibar Tradeable Future	8.2200	91.7800	8.2180	91.7820	0.024	0.0000	0.0000
2024/03/01	JBAF	18/12/2024		Jibar Tradeable Future	7.9900	92.0100	7.9880	92.0120	0.025	0.0000	0.0000
2024/03/01	JBAF	19/03/2025		Jibar Tradeable Future	7.8700	92.1300	7.8680	92.1320	0.025	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/01	JBAF	18/06/2025		Jibar Tradeable Future	7.8000	92.2000	7.7970	92.2030	0.038	0.0000	0.0000
2024/03/01	JBAF	17/09/2025		Jibar Tradeable Future	7.8000	92.2000	7.7990	92.2010	0.013	0.0000	0.0000
2024/03/01	JBAF	17/12/2025		Jibar Tradeable Future	7.8700	92.1300	7.8700	92.1300	0.000	0.0000	0.0000
2024/03/01	R035	02/05/2024		Bond Future	11.7414	84.3213	11.7355	84.3530	0.051	0.0000	0.0000
2024/03/01	R035	02/05/2024	11.20 Call	Bond Future	398.6100	0.3986	393.3100	0.3933	1.330	0.0000	0.0000
2024/03/01	R035	02/05/2024	11.20 Put	Bond Future	3334.1500	3.3342	3297.1500	3.2972	1.110	0.0000	0.0000
2024/03/01	R035	02/05/2024	11.21 Call	Bond Future	411.0600	0.4111	405.7400	0.4057	1.294	0.0000	0.0000
2024/03/01	R035	02/05/2024	11.21 Put	Bond Future	3291.0900	3.2911	3254.0700	3.2541	1.125	0.0000	0.0000
2024/03/01	R035	02/05/2024	11.19 Call	Bond Future	386.4200	0.3864	381.1500	0.3812	1.364	0.0000	0.0000
2024/03/01	R035	02/05/2024	11.19 Put	Bond Future	3377.5300	3.3775	3340.5600	3.3406	1.095	0.0000	0.0000
2024/03/01	R035	01/08/2024	11.80 Call	Bond Future	2248.7500	2.2488	2245.3700	2.2454	0.150	0.0000	0.0000
2024/03/01	R035	01/08/2024	11.80 Put	Bond Future	2489.5600	2.4896	2454.7600	2.4548	1.398	0.0000	0.0000
2024/03/01	R035	01/08/2024	11.81 Call	Bond Future	2276.2500	2.2763	2272.9700	2.2730	0.144	0.0000	0.0000
2024/03/01	R035	01/08/2024	11.81 Put	Bond Future	2464.9400	2.4649	2430.2400	2.4302	1.408	0.0000	0.0000
2024/03/01	R035	01/08/2024	11.79 Call	Bond Future	2221.1900	2.2212	2217.7100	2.2177	0.157	0.0000	0.0000
2024/03/01	R035	01/08/2024	11.79 Put	Bond Future	2514.1600	2.5142	2479.2600	2.4793	1.388	0.0000	0.0000
2024/03/01	R035	01/08/2024		Bond Future	11.8463	86.1741	11.8402	86.2055	0.051	0.0000	0.0000
2024/03/01	R035	07/11/2024		Bond Future	11.9775	83.6736	11.9693	83.7156	0.069	0.0000	0.0000
2024/03/01	R035	07/11/2024	12.18 Call	Bond Future	3596.4600	3.5965	3812.5100	3.8125	6.007	0.0000	0.0000
2024/03/01	R035	07/11/2024	12.18 Put	Bond Future	2576.4100	2.5764	2750.4700	2.7505	6.756	0.0000	0.0000
2024/03/01	R035	07/11/2024	12.19 Call	Bond Future	3626.4900	3.6265	3842.1400	3.8421	5.947	0.0000	0.0000
2024/03/01	R035	07/11/2024	12.19 Put	Bond Future	2556.5200	2.5565	2730.1800	2.7302	6.793	0.0000	0.0000
2024/03/01	R035	07/11/2024	12.17 Call	Bond Future	3566.5400	3.5665	3782.7100	3.7827	6.061	0.0000	0.0000
2024/03/01	R035	07/11/2024	12.17 Put	Bond Future	2596.4500	2.5965	2770.6300	2.7706	6.708	0.0000	0.0000
2024/03/01	R035	06/02/2025		Bond Future	12.1196	85.4464	12.1089	85.4995	0.088	0.0000	0.0000
2024/03/01	R035	06/02/2025	12.41 Call	Bond Future	4046.4500	4.0465	3951.4800	3.9515	2.347	0.0000	0.0000
2024/03/01	R035	06/02/2025	12.41 Put	Bond Future	2621.1800	2.6212	2473.1300	2.4731	5.648	0.0000	0.0000
2024/03/01	R035	08/05/2025		Bond Future	12.2719	82.6888	12.2594	82.7499	0.102	0.0000	0.0000
2024/03/01	R035	08/05/2025	11.78 Call	Bond Future	2370.4100	2.3704	2381.8300	2.3818	0.482	0.0000	0.0000
2024/03/01	R035	08/05/2025	11.78 Put	Bond Future	4808.7100	4.8087	4759.0500	4.7591	1.033	0.0000	0.0000
2024/03/01	R053	02/05/2024	13.03 Call	Bond Future	5052.3800	5.0524	5078.0500	5.0781	0.508	0.0000	0.0000
2024/03/01	R053	02/05/2024	13.03 Put	Bond Future	612.8700	0.6129	593.1300	0.5931	3.221	0.0000	0.0000
2024/03/01	R053	02/05/2024	13.04 Call	Bond Future	5107.6800	5.1077	5133.6000	5.1336	0.507	0.0000	0.0000
2024/03/01	R053	02/05/2024	13.04 Put	Bond Future	600.7500	0.6008	581.2600	0.5813	3.244	0.0000	0.0000
2024/03/01	R053	02/05/2024	13.02 Call	Bond Future	4997.1000	4.9971	5022.5300	5.0225	0.509	0.0000	0.0000
2024/03/01	R053	02/05/2024	13.02 Put	Bond Future	625.1100	0.6251	605.1300	0.6051	3.196	0.0000	0.0000
2024/03/01	R053	02/05/2024		Bond Future	12.4010	95.0833	12.3948	95.1287	0.050	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/01	R053	01/08/2024	13.14 Call	Bond Future	5950.7300	5.9507	6066.3700	6.0664	1.943	0.0000	0.0000
2024/03/01	R053	01/08/2024	13.14 Put	Bond Future	1575.9100	1.5759	1646.1500	1.6462	4.457	0.0000	0.0000
2024/03/01	R053	01/08/2024	13.15 Call	Bond Future	5999.9300	5.9999	6115.3200	6.1153	1.923	0.0000	0.0000
2024/03/01	R053	01/08/2024	13.15 Put	Bond Future	1558.7500	1.5588	1628.7400	1.6287	4.490	0.0000	0.0000
2024/03/01	R053	01/08/2024	13.13 Call	Bond Future	5901.6300	5.9016	6017.3000	6.0173	1.960	0.0000	0.0000
2024/03/01	R053	01/08/2024	13.13 Put	Bond Future	1593.2700	1.5933	1663.5400	1.6635	4.410	0.0000	0.0000
2024/03/01	R053	01/08/2024		Bond Future	12.5100	97.1725	12.5038	97.2179	0.050	0.0000	0.0000
2024/03/01	R053	07/11/2024		Bond Future	12.6382	93.5720	12.6301	93.6295	0.064	0.0000	0.0000
2024/03/01	R053	07/11/2024	12.80 Call	Bond Future	4798.2400	4.7982	5024.0600	5.0241	4.706	0.0000	0.0000
2024/03/01	R053	07/11/2024	12.80 Put	Bond Future	3658.8300	3.6588	3827.1400	3.8271	4.600	0.0000	0.0000
2024/03/01	R053	07/11/2024	12.81 Call	Bond Future	4839.1200	4.8391	5064.8700	5.0649	4.665	0.0000	0.0000
2024/03/01	R053	07/11/2024	12.81 Put	Bond Future	3630.1500	3.6302	3798.3900	3.7984	4.635	0.0000	0.0000
2024/03/01	R053	07/11/2024	12.79 Call	Bond Future	4757.4800	4.7575	4983.3800	4.9834	4.748	0.0000	0.0000
2024/03/01	R053	07/11/2024	12.79 Put	Bond Future	3687.7200	3.6877	3856.1100	3.8561	4.566	0.0000	0.0000
2024/03/01	R053	06/02/2025		Bond Future	12.7702	95.5524	12.7601	95.6227	0.079	0.0000	0.0000
2024/03/01	R053	06/02/2025	12.94 Call	Bond Future	5508.9700	5.5090	4979.0900	4.9791	9.618	0.0000	0.0000
2024/03/01	R053	06/02/2025	12.94 Put	Bond Future	4336.8400	4.3368	3736.6400	3.7366	13.840	0.0000	0.0000
2024/03/01	R053	08/05/2025		Bond Future	12.9157	91.6450	12.9040	91.7247	0.090	0.0000	0.0000
2024/03/01	R053	08/05/2025	12.64 Call	Bond Future	4412.9700	4.4130	3967.3100	3.9673	10.099	0.0000	0.0000
2024/03/01	R053	08/05/2025	12.64 Put	Bond Future	6335.2300	6.3352	5809.8400	5.8098	8.293	0.0000	0.0000
2024/03/01	R186	02/05/2024		Bond Future	8.9720	107.4395	8.9780	107.4255	0.067	0.0000	0.0000
2024/03/01	R186	02/05/2024	8.00 Call	Bond Future	1.6300	0.0016	3.2200	0.0032	97.546	0.0000	0.0000
2024/03/01	R186	02/05/2024	8.00 Put	Bond Future	2313.2900	2.3133	2328.9000	2.3289	0.675	0.0000	0.0000
2024/03/01	R186	02/05/2024	8.01 Call	Bond Future	1.8100	0.0018	3.5400	0.0035	95.580	0.0000	0.0000
2024/03/01	R186	02/05/2024	8.01 Put	Bond Future	2289.3500	2.2894	2305.1000	2.3051	0.688	0.0000	0.0000
2024/03/01	R186	02/05/2024	7.99 Call	Bond Future	1.5300	0.0015	3.0500	0.0031	99.346	0.0000	0.0000
2024/03/01	R186	02/05/2024	7.99 Put	Bond Future	2337.3100	2.3373	2352.8500	2.3529	0.665	0.0000	0.0000
2024/03/01	R186	02/05/2024	10.40 Call	Bond Future	3293.7000	3.2937	3287.4500	3.2875	0.190	0.0000	0.0000
2024/03/01	R186	02/05/2024	10.40 Put	Bond Future	12.9500	0.0130	20.7200	0.0207	60.000	0.0000	0.0000
2024/03/01	R186	02/05/2024	9.73 Put	Bond Future	75.4800	0.0755	100.7300	0.1007	33.453	0.0000	0.0000
2024/03/01	R186	02/05/2024	9.73 Call	Bond Future	1833.6300	1.8336	1844.8600	1.8449	0.612	0.0000	0.0000
2024/03/01	R186	01/08/2024	8.69 Call	Bond Future	446.0400	0.4460	468.7700	0.4688	5.096	0.0000	0.0000
2024/03/01	R186	01/08/2024	8.69 Put	Bond Future	1062.0400	1.0620	1100.2700	1.1003	3.600	0.0000	0.0000
2024/03/01	R186	01/08/2024	8.70 Call	Bond Future	455.4400	0.4554	478.2000	0.4782	4.997	0.0000	0.0000
2024/03/01	R186	01/08/2024	8.70 Put	Bond Future	1049.8600	1.0499	1088.1200	1.0881	3.644	0.0000	0.0000
2024/03/01	R186	01/08/2024	8.68 Call	Bond Future	436.5000	0.4365	459.1800	0.4592	5.196	0.0000	0.0000
2024/03/01	R186	01/08/2024	8.68 Put	Bond Future	1074.0800	1.0741	1112.2600	1.1123	3.555	0.0000	0.0000
2024/03/01	R186	01/08/2024		Bond Future	8.9766	104.4919	8.9838	104.4764	0.081	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/03/01	R186	07/11/2024		Bond Future	8.9990	106.9347	9.0009	106.9311	0.021	0.0000	0.0000
2024/03/01	R186	07/11/2024	9.14 Call	Bond Future	1094.7100	1.0947	1169.5300	1.1695	6.835	0.0000	0.0000
2024/03/01	R186	07/11/2024	9.14 Put	Bond Future	824.8700	0.8249	903.3100	0.9033	9.509	0.0000	0.0000
2024/03/01	R186	07/11/2024	9.15 Call	Bond Future	1107.1700	1.1072	1181.9000	1.1819	6.750	0.0000	0.0000
2024/03/01	R186	07/11/2024	9.15 Put	Bond Future	818.2300	0.8182	896.5800	0.8966	9.576	0.0000	0.0000
2024/03/01	R186	07/11/2024	9.13 Call	Bond Future	1082.3000	1.0823	1157.5500	1.1576	6.953	0.0000	0.0000
2024/03/01	R186	07/11/2024	9.13 Put	Bond Future	831.5700	0.8316	910.4400	0.9104	9.484	0.0000	0.0000
2024/03/01	R186	06/02/2025		Bond Future	9.0616	103.8853	9.0562	103.8944	0.059	0.0000	0.0000
2024/03/01	R186	06/02/2025	9.03 Call	Bond Future	983.1800	0.9832	1050.4200	1.0504	6.839	0.0000	0.0000
2024/03/01	R186	06/02/2025	9.03 Put	Bond Future	1037.0000	1.0370	1095.1400	1.0951	5.607	0.0000	0.0000
2024/03/01	R186	08/05/2025		Bond Future	9.1911	106.0201	9.1789	106.0382	0.133	0.0000	0.0000
2024/03/01	R186	08/05/2025	8.47 Call	Bond Future	459.9600	0.4600	504.8300	0.5048	9.755	0.0000	0.0000
2024/03/01	R186	08/05/2025	8.47 Put	Bond Future	1537.9100	1.5379	1564.7000	1.5647	1.742	0.0000	0.0000
2024/03/01	R202	02/05/2024		Bond Future	259.7091	259.7091	259.6780	259.6780	0.012	0.0000	0.0000
2024/03/01	R202	01/08/2024		Bond Future	260.4015	260.4015	260.3666	260.3666	0.013	0.0000	0.0000
2024/03/01	R202	07/11/2024		Bond Future	266.5571	266.5571	266.5515	266.5515	0.002	0.0000	0.0000
2024/03/01	R202	06/02/2025		Bond Future	267.0617	267.0617	267.0877	267.0877	0.010	0.0000	0.0000
2024/03/01	R202	06/02/2025	266.79 Call	Bond Future	271.7400	0.2717	297.6600	0.2977	9.539	0.0000	0.0000
2024/03/01	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	R202	08/05/2025		Bond Future	272.6232	272.6232	272.6721	272.6721	0.018	0.0000	0.0000
2024/03/01	R202	08/05/2025	272.31 Call	Bond Future	313.2200	0.3132	362.1400	0.3621	15.618	0.0000	0.0000
2024/03/01	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	R209	02/05/2024		Bond Future	11.8752	65.2529	11.8641	65.3049	0.094	0.0000	0.0000
2024/03/01	R209	02/05/2024	11.18 Call	Bond Future	183.5200	0.1835	199.3100	0.1993	8.604	0.0000	0.0000
2024/03/01	R209	02/05/2024	11.18 Put	Bond Future	3536.8400	3.5368	3500.7100	3.5007	1.022	0.0000	0.0000
2024/03/01	R209	02/05/2024	11.19 Call	Bond Future	190.3700	0.1904	206.5300	0.2065	8.489	0.0000	0.0000
2024/03/01	R209	02/05/2024	11.19 Put	Bond Future	3493.7900	3.4938	3458.0300	3.4580	1.024	0.0000	0.0000
2024/03/01	R209	02/05/2024	11.17 Call	Bond Future	176.8500	0.1769	192.2800	0.1923	8.725	0.0000	0.0000
2024/03/01	R209	02/05/2024	11.17 Put	Bond Future	3580.1300	3.5801	3543.6400	3.5436	1.019	0.0000	0.0000
2024/03/01	R209	01/08/2024		Bond Future	11.9760	66.6867	11.9646	66.7391	0.095	0.0000	0.0000
2024/03/01	R209	01/08/2024	11.79 Call	Bond Future	1575.5000	1.5755	1577.5500	1.5776	0.130	0.0000	0.0000
2024/03/01	R209	01/08/2024	11.79 Put	Bond Future	2437.1600	2.4372	2386.8500	2.3869	2.064	0.0000	0.0000
2024/03/01	R209	01/08/2024	11.80 Call	Bond Future	1597.6200	1.5976	1599.8400	1.5998	0.139	0.0000	0.0000
2024/03/01	R209	01/08/2024	11.80 Put	Bond Future	2412.5500	2.4126	2362.4100	2.3624	2.078	0.0000	0.0000
2024/03/01	R209	01/08/2024	11.78 Call	Bond Future	1553.7100	1.5537	1555.4300	1.5554	0.111	0.0000	0.0000
2024/03/01	R209	01/08/2024	11.78 Put	Bond Future	2462.1400	2.4621	2411.5000	2.4115	2.057	0.0000	0.0000
2024/03/01	R209	07/11/2024		Bond Future	12.0959	65.0888	12.0823	65.1501	0.112	0.0000	0.0000
2024/03/01	R209	07/11/2024	12.22 Call	Bond Future	2904.0500	2.9041	3109.7600	3.1098	7.084	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/01	R209	07/11/2024	12.22 Put	Bond Future	2347.2400	2.3472	2491.7000	2.4917	6.154	0.0000	0.0000
2024/03/01	R209	07/11/2024	12.23 Call	Bond Future	2929.5700	2.9296	3135.4900	3.1355	7.029	0.0000	0.0000
2024/03/01	R209	07/11/2024	12.23 Put	Bond Future	2328.1800	2.3282	2472.8500	2.4729	6.214	0.0000	0.0000
2024/03/01	R209	07/11/2024	12.21 Call	Bond Future	2878.4100	2.8784	3084.1200	3.0841	7.147	0.0000	0.0000
2024/03/01	R209	07/11/2024	12.21 Put	Bond Future	2366.2300	2.3662	2510.6900	2.5107	6.105	0.0000	0.0000
2024/03/01	R209	06/02/2025		Bond Future	12.2216	66.4673	12.2057	66.5378	0.130	0.0000	0.0000
2024/03/01	R209	06/02/2025	12.44 Call	Bond Future	3437.7900	3.4378	3250.7200	3.2507	5.442	0.0000	0.0000
2024/03/01	R209	06/02/2025	12.44 Put	Bond Future	2478.4200	2.4784	2220.8400	2.2208	10.393	0.0000	0.0000
2024/03/01	R209	08/05/2025		Bond Future	12.3620	64.6782	12.3442	64.7557	0.144	0.0000	0.0000
2024/03/01	R209	08/05/2025	11.89 Call	Bond Future	2267.9800	2.2680	2135.2200	2.1352	5.854	0.0000	0.0000
2024/03/01	R209	08/05/2025	11.89 Put	Bond Future	4369.5700	4.3696	4159.3300	4.1593	4.811	0.0000	0.0000
2024/03/01	R210	02/05/2024		Bond Future	233.4192	233.4192	233.4320	233.4320	0.005	0.0000	0.0000
2024/03/01	R210	01/08/2024		Bond Future	238.6046	238.6046	238.6149	238.6149	0.004	0.0000	0.0000
2024/03/01	R210	07/11/2024		Bond Future	240.9152	240.9152	240.9531	240.9531	0.016	0.0000	0.0000
2024/03/01	R210	06/02/2025		Bond Future	246.0789	246.0789	246.1465	246.1465	0.027	0.0000	0.0000
2024/03/01	R210	06/02/2025	239.61 Call	Bond Future	6468.9400	6.4689	6536.5400	6.5365	1.045	0.0000	0.0000
2024/03/01	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	R210	08/05/2025		Bond Future	247.8032	247.8032	247.8925	247.8925	0.036	0.0000	0.0000
2024/03/01	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	R210	08/05/2025	248.03 Put	Bond Future	226.8400	0.2268	137.5100	0.1375	39.380	0.0000	0.0000
2024/03/01	R213	02/05/2024	10.29 Call	Bond Future	446.8400	0.4468	444.3500	0.4444	0.557	0.0000	0.0000
2024/03/01	R213	02/05/2024	10.29 Put	Bond Future	2027.2100	2.0272	2044.3000	2.0443	0.843	0.0000	0.0000
2024/03/01	R213	02/05/2024	10.30 Call	Bond Future	460.3800	0.4604	458.0300	0.4580	0.510	0.0000	0.0000
2024/03/01	R213	02/05/2024	10.30 Put	Bond Future	1997.5400	1.9975	2014.7700	2.0148	0.863	0.0000	0.0000
2024/03/01	R213	02/05/2024	10.28 Call	Bond Future	433.5500	0.4336	430.9400	0.4309	0.602	0.0000	0.0000
2024/03/01	R213	02/05/2024	10.28 Put	Bond Future	2057.1500	2.0572	2074.1200	2.0741	0.825	0.0000	0.0000
2024/03/01	R213	02/05/2024		Bond Future	10.6600	83.8704	10.6647	83.8508	0.044	0.0000	0.0000
2024/03/01	R213	01/08/2024		Bond Future	10.7394	85.7133	10.7445	85.6923	0.047	0.0000	0.0000
2024/03/01	R213	01/08/2024	10.87 Call	Bond Future	2044.5800	2.0446	2057.4400	2.0574	0.629	0.0000	0.0000
2024/03/01	R213	01/08/2024	10.87 Put	Bond Future	1510.1700	1.5102	1543.9900	1.5440	2.239	0.0000	0.0000
2024/03/01	R213	01/08/2024	10.88 Call	Bond Future	2068.7600	2.0688	2081.2800	2.0813	0.605	0.0000	0.0000
2024/03/01	R213	01/08/2024	10.88 Put	Bond Future	1493.6100	1.4936	1527.0900	1.5271	2.242	0.0000	0.0000
2024/03/01	R213	01/08/2024	10.86 Call	Bond Future	2020.7500	2.0208	2033.5000	2.0335	0.631	0.0000	0.0000
2024/03/01	R213	01/08/2024	10.86 Put	Bond Future	1527.1100	1.5271	1560.8200	1.5608	2.207	0.0000	0.0000
2024/03/01	R213	07/11/2024		Bond Future	10.8472	84.1563	10.8502	84.1445	0.027	0.0000	0.0000
2024/03/01	R213	07/11/2024	11.22 Call	Bond Future	3098.7800	3.0988	3186.1000	3.1861	2.818	0.0000	0.0000
2024/03/01	R213	07/11/2024	11.22 Put	Bond Future	1630.7400	1.6307	1729.8100	1.7298	6.075	0.0000	0.0000
2024/03/01	R213	07/11/2024	11.23 Call	Bond Future	3123.8400	3.1238	3210.9500	3.2110	2.789	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/03/01	R213	07/11/2024	11.23 Put	Bond Future	1616.8700	1.6169	1715.7300	1.7157	6.114	0.0000	0.0000
2024/03/01	R213	07/11/2024	11.21 Call	Bond Future	3073.5300	3.0735	3161.0500	3.1611	2.848	0.0000	0.0000
2024/03/01	R213	07/11/2024	11.21 Put	Bond Future	1644.4500	1.6445	1743.7200	1.7437	6.037	0.0000	0.0000
2024/03/01	R213	06/02/2025		Bond Future	10.9715	85.9400	10.9720	85.9382	0.004	0.0000	0.0000
2024/03/01	R213	06/02/2025	11.35 Call	Bond Future	3282.0600	3.2821	3232.3400	3.2323	1.515	0.0000	0.0000
2024/03/01	R213	06/02/2025	11.35 Put	Bond Future	1838.6900	1.8387	1790.7100	1.7907	2.609	0.0000	0.0000
2024/03/01	R213	08/05/2025		Bond Future	11.1113	84.1479	11.1099	84.1531	0.013	0.0000	0.0000
2024/03/01	R213	08/05/2025	10.52 Call	Bond Future	1579.9700	1.5800	1569.0900	1.5691	0.689	0.0000	0.0000
2024/03/01	R213	08/05/2025	10.52 Put	Bond Future	3821.8200	3.8218	3805.7200	3.8057	0.421	0.0000	0.0000
2024/03/01	R214	02/05/2024	13.52 Call	Bond Future	5525.7600	5.5258	5516.7700	5.5168	0.163	0.0000	0.0000
2024/03/01	R214	02/05/2024	13.52 Put	Bond Future	118.4400	0.1184	129.5500	0.1296	9.380	0.0000	0.0000
2024/03/01	R214	02/05/2024	12.87 Call	Bond Future	3107.7200	3.1077	3115.7800	3.1158	0.259	0.0000	0.0000
2024/03/01	R214	02/05/2024	12.87 Put	Bond Future	452.8400	0.4528	481.0000	0.4810	6.219	0.0000	0.0000
2024/03/01	R214	02/05/2024	12.12 Put	Bond Future	1737.4300	1.7374	1783.2400	1.7832	2.637	0.0000	0.0000
2024/03/01	R214	02/05/2024	12.12 Call	Bond Future	931.8600	0.9319	957.5700	0.9576	2.759	0.0000	0.0000
2024/03/01	R214	02/05/2024	12.14 Put	Bond Future	1683.0100	1.6830	1728.7700	1.7288	2.719	0.0000	0.0000
2024/03/01	R214	02/05/2024	12.14 Call	Bond Future	973.9500	0.9740	999.6100	0.9996	2.635	0.0000	0.0000
2024/03/01	R214	02/05/2024	11.47 Call	Bond Future	126.8400	0.1268	137.4400	0.1374	8.357	0.0000	0.0000
2024/03/01	R214	02/05/2024	11.47 Put	Bond Future	4203.9200	4.2039	4234.6200	4.2346	0.730	0.0000	0.0000
2024/03/01	R214	02/05/2024	11.48 Call	Bond Future	131.9800	0.1320	142.9800	0.1430	8.335	0.0000	0.0000
2024/03/01	R214	02/05/2024	11.48 Put	Bond Future	4156.6800	4.1567	4187.7800	4.1878	0.748	0.0000	0.0000
2024/03/01	R214	02/05/2024	11.46 Call	Bond Future	121.8600	0.1219	132.1000	0.1321	8.403	0.0000	0.0000
2024/03/01	R214	02/05/2024	11.46 Put	Bond Future	4251.3800	4.2514	4281.7200	4.2817	0.714	0.0000	0.0000
2024/03/01	R214	02/05/2024		Bond Future	12.2885	60.4269	12.2927	60.4068	0.035	0.0000	0.0000
2024/03/01	R214	01/08/2024		Bond Future	12.3887	61.7546	12.3933	61.7334	0.037	0.0000	0.0000
2024/03/01	R214	01/08/2024	12.17 Call	Bond Future	1599.3400	1.5993	1578.2600	1.5783	1.318	0.0000	0.0000
2024/03/01	R214	01/08/2024	12.17 Put	Bond Future	2634.5400	2.6345	2634.7000	2.6347	0.006	0.0000	0.0000
2024/03/01	R214	01/08/2024	12.18 Call	Bond Future	1621.5200	1.6215	1600.3400	1.6003	1.306	0.0000	0.0000
2024/03/01	R214	01/08/2024	12.18 Put	Bond Future	2608.7800	2.6088	2608.8400	2.6088	0.002	0.0000	0.0000
2024/03/01	R214	01/08/2024	12.16 Call	Bond Future	1577.4600	1.5775	1556.3300	1.5563	1.339	0.0000	0.0000
2024/03/01	R214	01/08/2024	12.16 Put	Bond Future	2660.6600	2.6607	2660.7700	2.6608	0.004	0.0000	0.0000
2024/03/01	R214	07/11/2024		Bond Future	12.5105	59.8916	12.5137	59.8768	0.026	0.0000	0.0000
2024/03/01	R214	07/11/2024	12.61 Call	Bond Future	2957.9600	2.9580	3137.9500	3.1380	6.085	0.0000	0.0000
2024/03/01	R214	07/11/2024	12.61 Put	Bond Future	2503.0600	2.5031	2697.8200	2.6978	7.781	0.0000	0.0000
2024/03/01	R214	07/11/2024	12.62 Call	Bond Future	2983.8500	2.9839	3163.6500	3.1637	6.026	0.0000	0.0000
2024/03/01	R214	07/11/2024	12.62 Put	Bond Future	2483.5200	2.4835	2678.0900	2.6781	7.834	0.0000	0.0000
2024/03/01	R214	07/11/2024	12.60 Call	Bond Future	2932.1600	2.9322	3112.3300	3.1123	6.145	0.0000	0.0000
2024/03/01	R214	07/11/2024	12.60 Put	Bond Future	2522.7300	2.5227	2717.6700	2.7177	7.727	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/01	R214	06/02/2025		Bond Future	12.6391	61.1604	12.6408	61.1526	0.014	0.0000	0.0000
2024/03/01	R214	06/02/2025	12.71 Call	Bond Future	3394.1000	3.3941	3024.3800	3.0244	10.893	0.0000	0.0000
2024/03/01	R214	06/02/2025	12.71 Put	Bond Future	3074.3300	3.0743	2712.3900	2.7124	11.773	0.0000	0.0000
2024/03/01	R214	08/05/2025		Bond Future	12.7740	59.1114	12.7746	59.1085	0.005	0.0000	0.0000
2024/03/01	R214	08/05/2025	12.40 Call	Bond Future	2684.0100	2.6840	2387.6500	2.3877	11.042	0.0000	0.0000
2024/03/01	R214	08/05/2025	12.40 Put	Bond Future	4386.9000	4.3869	4093.4800	4.0935	6.689	0.0000	0.0000
2024/03/01	R248	02/05/2024	11.40 Put	Bond Future	6646.7500	6.6468	6639.7000	6.6397	0.106	0.0000	0.0000
2024/03/01	R248	02/05/2024	11.40 Call	Bond Future	56.5800	0.0566	54.8800	0.0549	3.005	0.0000	0.0000
2024/03/01	R248	02/05/2024	12.40 Put	Bond Future	1854.2000	1.8542	1840.0700	1.8401	0.762	0.0000	0.0000
2024/03/01	R248	02/05/2024	12.40 Call	Bond Future	1437.4100	1.4374	1428.6300	1.4286	0.611	0.0000	0.0000
2024/03/01	R248	02/05/2024	13.16 Call	Bond Future	4216.7600	4.2168	4212.0500	4.2121	0.112	0.0000	0.0000
2024/03/01	R248	02/05/2024	13.16 Put	Bond Future	490.0800	0.4901	480.0200	0.4800	2.053	0.0000	0.0000
2024/03/01	R248	02/05/2024		Bond Future	12.4729	73.4262	12.4720	73.4316	0.008	0.0000	0.0000
2024/03/01	R248	02/05/2024	11.47 Call	Bond Future	78.5000	0.0785	76.3700	0.0764	2.713	0.0000	0.0000
2024/03/01	R248	02/05/2024	11.47 Put	Bond Future	6207.0300	6.2070	6199.5500	6.1996	0.121	0.0000	0.0000
2024/03/01	R248	02/05/2024	11.48 Call	Bond Future	82.1300	0.0821	79.9400	0.0799	2.667	0.0000	0.0000
2024/03/01	R248	02/05/2024	11.48 Put	Bond Future	6145.1000	6.1451	6137.5600	6.1376	0.123	0.0000	0.0000
2024/03/01	R248	02/05/2024	11.46 Call	Bond Future	75.0000	0.0750	72.9400	0.0729	2.747	0.0000	0.0000
2024/03/01	R248	02/05/2024	11.46 Put	Bond Future	6269.1900	6.2692	6261.7800	6.2618	0.118	0.0000	0.0000
2024/03/01	R248	01/08/2024		Bond Future	12.5801	75.0396	12.5793	75.0442	0.007	0.0000	0.0000
2024/03/01	R248	01/08/2024	12.31 Call	Bond Future	1801.1100	1.8011	1875.5200	1.8755	4.131	0.0000	0.0000
2024/03/01	R248	01/08/2024	12.31 Put	Bond Future	3342.0600	3.3421	3411.8800	3.4119	2.089	0.0000	0.0000
2024/03/01	R248	01/08/2024	12.32 Call	Bond Future	1826.9400	1.8269	1901.4900	1.9015	4.081	0.0000	0.0000
2024/03/01	R248	01/08/2024	12.32 Put	Bond Future	3309.7900	3.3098	3379.7500	3.3798	2.114	0.0000	0.0000
2024/03/01	R248	01/08/2024	12.30 Call	Bond Future	1775.4800	1.7755	1849.5500	1.8496	4.172	0.0000	0.0000
2024/03/01	R248	01/08/2024	12.30 Put	Bond Future	3374.6100	3.3746	3444.0900	3.4441	2.059	0.0000	0.0000
2024/03/01	R248	07/11/2024	12.79 Call	Bond Future	3605.9100	3.6059	3760.7400	3.7607	4.294	0.0000	0.0000
2024/03/01	R248	07/11/2024	12.79 Put	Bond Future	3166.5500	3.1666	3308.2300	3.3082	4.474	0.0000	0.0000
2024/03/01	R248	07/11/2024	12.80 Call	Bond Future	3636.5700	3.6366	3791.3200	3.7913	4.255	0.0000	0.0000
2024/03/01	R248	07/11/2024	12.80 Put	Bond Future	3142.8600	3.1429	3284.4600	3.2845	4.505	0.0000	0.0000
2024/03/01	R248	07/11/2024	12.78 Call	Bond Future	3575.1000	3.5751	3730.2500	3.7303	4.340	0.0000	0.0000
2024/03/01	R248	07/11/2024	12.78 Put	Bond Future	3190.1700	3.1902	3332.1700	3.3322	4.451	0.0000	0.0000
2024/03/01	R248	07/11/2024		Bond Future	12.7097	72.3423	12.7073	72.3555	0.019	0.0000	0.0000
2024/03/01	R248	06/02/2025		Bond Future	12.8463	73.8746	12.8421	73.8969	0.032	0.0000	0.0000
2024/03/01	R248	06/02/2025	12.71 Call	Bond Future	3505.8700	3.5059	3076.7900	3.0768	12.239	0.0000	0.0000
2024/03/01	R248	06/02/2025	12.71 Put	Bond Future	4247.6800	4.2477	3796.2600	3.7963	10.627	0.0000	0.0000
2024/03/01	R248	08/05/2025		Bond Future	12.9893	70.9418	12.9838	70.9705	0.042	0.0000	0.0000
2024/03/01	R248	08/05/2025	12.60 Call	Bond Future	3307.7500	3.3078	2886.2300	2.8862	12.743	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/01	R248	08/05/2025	12.60 Put	Bond Future	5422.5400	5.4225	4972.2800	4.9723	8.303	0.0000	0.0000
2024/03/01	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/01	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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