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VAT number: 4080119391

## IIINTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/03/2024 TO 05/03/2024

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
2024/03/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/05	2025	02/05/2024		Bond Future	179.1066	179.1066	179.1025	0.002	0.0000	0.0000
2024/03/05	2025	01/08/2024		Bond Future	181.2511	181.2511	181.2469	0.002	0.0000	0.0000
2024/03/05	2025	07/11/2024		Bond Future	185.5573	185.5573	185.5536	0.002	0.0000	0.0000
2024/03/05	2029	02/05/2024		Bond Future	129.0371	129.0371	129.0220	0.012	0.0000	0.0000
2024/03/05	2029	01/08/2024		Bond Future	131.9022	131.9022	131.8869	0.012	0.0000	0.0000
2024/03/05	2029	07/11/2024		Bond Future	133.6380	133.6380	133.6228	0.011	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	
2024/03/05	2029	06/02/2025		Bond Future	136.5194	136.5194	136.5043	136.5043	0.011	0.0000	0.0000
2024/03/05	2029	06/02/2025	132.40 Call	Bond Future	4119.4200	4.1194	4104.3400	4.1043	0.366	0.0000	0.0000
2024/03/05	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	2029	08/05/2025		Bond Future	137.9480	137.9480	137.9331	137.9331	0.011	0.0000	0.0000
2024/03/05	2029	08/05/2025	137.85 Call	Bond Future	97.9900	0.0980	83.1300	0.0831	15.165	0.0000	0.0000
2024/03/05	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	2030	02/05/2024		Bond Future	10.1658	92.8686	10.1338	92.9972	0.314	0.0000	0.0000
2024/03/05	2030	02/05/2024	9.82 Call	Bond Future	424.2000	0.4242	454.9700	0.4550	7.254	0.0000	0.0000
2024/03/05	2030	02/05/2024	9.82 Put	Bond Future	1826.7300	1.8267	1728.9400	1.7289	5.353	0.0000	0.0000
2024/03/05	2030	02/05/2024	9.83 Call	Bond Future	437.2000	0.4372	468.6900	0.4687	7.203	0.0000	0.0000
2024/03/05	2030	02/05/2024	9.83 Put	Bond Future	1798.7900	1.7988	1701.7200	1.7017	5.396	0.0000	0.0000
2024/03/05	2030	02/05/2024	9.81 Call	Bond Future	411.5700	0.4116	441.6400	0.4416	7.306	0.0000	0.0000
2024/03/05	2030	02/05/2024	9.81 Put	Bond Future	1855.0600	1.8551	1756.5700	1.7566	5.309	0.0000	0.0000
2024/03/05	2030	02/05/2024	9.66 Put	Bond Future	2310.9900	2.3110	2202.7900	2.2028	4.682	0.0000	0.0000
2024/03/05	2030	02/05/2024	9.66 Call	Bond Future	250.3800	0.2504	270.7400	0.2707	8.132	0.0000	0.0000
2024/03/05	2030	02/05/2024	10.16 Put	Bond Future	1032.4100	1.0324	960.9700	0.9610	6.920	0.0000	0.0000
2024/03/05	2030	02/05/2024	10.16 Call	Bond Future	1009.1800	1.0092	1066.3000	1.0663	5.660	0.0000	0.0000
2024/03/05	2030	02/05/2024	11.94 Call	Bond Future	6805.2400	6.8052	6931.6500	6.9317	1.858	0.0000	0.0000
2024/03/05	2030	02/05/2024	11.94 Put	Bond Future	12.7100	0.0127	10.5600	0.0106	16.916	0.0000	0.0000
2024/03/05	2030	02/05/2024	12.38 Call	Bond Future	8380.0200	8.3800	8508.1200	8.5081	1.529	0.0000	0.0000
2024/03/05	2030	02/05/2024	12.38 Put	Bond Future	2.2500	0.0023	1.7900	0.0018	20.444	0.0000	0.0000
2024/03/05	2030	02/05/2024	10.82 Put	Bond Future	271.5000	0.2715	243.8100	0.2438	10.199	0.0000	0.0000
2024/03/05	2030	02/05/2024	10.82 Call	Bond Future	2853.2300	2.8532	2954.1000	2.9541	3.535	0.0000	0.0000
2024/03/05	2030	02/05/2024	10.62 Put	Bond Future	418.3800	0.4184	379.9300	0.3799	9.190	0.0000	0.0000
2024/03/05	2030	02/05/2024	10.62 Call	Bond Future	2220.6700	2.2207	2310.7800	2.3108	4.058	0.0000	0.0000
2024/03/05	2030	02/05/2024	11.12 Put	Bond Future	137.5800	0.1376	121.4900	0.1215	11.695	0.0000	0.0000
2024/03/05	2030	02/05/2024	11.12 Call	Bond Future	3872.5700	3.8726	3985.0400	3.9850	2.904	0.0000	0.0000
2024/03/05	2030	02/05/2024	13.15 Call	Bond Future	11062.6900	11.0627	11191.2300	11.1912	1.162	0.0000	0.0000
2024/03/05	2030	02/05/2024	13.15 Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000	0.0000
2024/03/05	2030	01/08/2024	10.38 Call	Bond Future	1896.6400	1.8966	1966.0400	1.9660	3.659	0.0000	0.0000
2024/03/05	2030	01/08/2024	10.38 Put	Bond Future	1356.4800	1.3565	1294.4300	1.2944	4.574	0.0000	0.0000
2024/03/05	2030	01/08/2024	10.39 Call	Bond Future	1919.4900	1.9195	1989.3800	1.9894	3.641	0.0000	0.0000
2024/03/05	2030	01/08/2024	10.39 Put	Bond Future	1340.8500	1.3409	1279.2900	1.2793	4.591	0.0000	0.0000
2024/03/05	2030	01/08/2024	10.37 Call	Bond Future	1873.9200	1.8739	1942.8300	1.9428	3.677	0.0000	0.0000
2024/03/05	2030	01/08/2024	10.37 Put	Bond Future	1372.2500	1.3723	1309.7100	1.3097	4.557	0.0000	0.0000
2024/03/05	2030	01/08/2024		Bond Future	10.2402	90.9024	10.2063	91.0339	0.331	0.0000	0.0000
2024/03/05	2030	07/11/2024		Bond Future	10.3243	93.0381	10.2881	93.1729	0.350	0.0000	0.0000
2024/03/05	2030	07/11/2024	10.75 Call	Bond Future	2985.9000	2.9859	3067.1200	3.0671	2.720	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	
2024/03/05	2030	07/11/2024	10.75 Put	Bond Future	1415.1400	1.4151	1361.5700	1.3616	3.785	0.0000	0.0000
2024/03/05	2030	07/11/2024	10.76 Call	Bond Future	3010.0800	3.0101	3091.6400	3.0916	2.710	0.0000	0.0000
2024/03/05	2030	07/11/2024	10.76 Put	Bond Future	1402.8400	1.4028	1349.6100	1.3496	3.794	0.0000	0.0000
2024/03/05	2030	07/11/2024	10.74 Call	Bond Future	2961.7900	2.9618	3042.6600	3.0427	2.730	0.0000	0.0000
2024/03/05	2030	07/11/2024	10.74 Put	Bond Future	1427.5400	1.4275	1373.6200	1.3736	3.777	0.0000	0.0000
2024/03/05	2030	06/02/2025		Bond Future	10.4257	91.0114	10.3872	91.1494	0.369	0.0000	0.0000
2024/03/05	2030	06/02/2025	10.68 Call	Bond Future	2662.4000	2.6624	2739.6500	2.7397	2.902	0.0000	0.0000
2024/03/05	2030	06/02/2025	10.68 Put	Bond Future	1757.1000	1.7571	1696.3100	1.6963	3.460	0.0000	0.0000
2024/03/05	2030	08/05/2025		Bond Future	10.5644	92.8894	10.5232	93.0307	0.390	0.0000	0.0000
2024/03/05	2030	08/05/2025	9.93 Call	Bond Future	1311.9300	1.3119	1360.8400	1.3608	3.728	0.0000	0.0000
2024/03/05	2030	08/05/2025	9.93 Put	Bond Future	3520.1000	3.5201	3427.6800	3.4277	2.625	0.0000	0.0000
2024/03/05	2032	02/05/2024	11.81 Call	Bond Future	3853.7200	3.8537	4000.8200	4.0008	3.817	0.0000	0.0000
2024/03/05	2032	02/05/2024	11.81 Put	Bond Future	223.9700	0.2240	196.3900	0.1964	12.314	0.0000	0.0000
2024/03/05	2032	02/05/2024	11.21 Call	Bond Future	1685.9600	1.6860	1788.2600	1.7883	6.068	0.0000	0.0000
2024/03/05	2032	02/05/2024	11.21 Put	Bond Future	774.5100	0.7745	702.1300	0.7021	9.345	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.57 Put	Bond Future	2413.3800	2.4134	2270.4000	2.2704	5.924	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.57 Call	Bond Future	295.0600	0.2951	326.7600	0.3268	10.744	0.0000	0.0000
2024/03/05	2032	02/05/2024	11.28 Call	Bond Future	1908.7200	1.9087	2017.9500	2.0180	5.723	0.0000	0.0000
2024/03/05	2032	02/05/2024	11.28 Put	Bond Future	674.1600	0.6742	608.7100	0.6087	9.708	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.30 Put	Bond Future	3528.0400	3.5280	3365.3700	3.3654	4.611	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.30 Call	Bond Future	89.5600	0.0896	101.5700	0.1016	13.410	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.55 Call	Bond Future	272.7500	0.2728	302.5800	0.3026	10.937	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.55 Put	Bond Future	2487.9900	2.4880	2343.1400	2.3431	5.822	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.56 Call	Bond Future	283.7000	0.2837	314.4600	0.3145	10.842	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.56 Put	Bond Future	2450.4700	2.4505	2306.5500	2.3066	5.873	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.54 Call	Bond Future	261.9900	0.2620	290.9100	0.2909	11.039	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.54 Put	Bond Future	2525.7500	2.5258	2379.9900	2.3800	5.771	0.0000	0.0000
2024/03/05	2032	02/05/2024		Bond Future	11.0144	86.4788	10.9772	86.6535	0.338	0.0000	0.0000
2024/03/05	2032	02/05/2024	13.35 Call	Bond Future	10108.8300	10.1088	10282.5300	10.2825	1.718	0.0000	0.0000
2024/03/05	2032	02/05/2024	13.35 Put	Bond Future	4.9400	0.0049	3.9600	0.0040	19.838	0.0000	0.0000
2024/03/05	2032	02/05/2024	11.35 Put	Bond Future	585.7200	0.5857	526.7500	0.5268	10.068	0.0000	0.0000
2024/03/05	2032	02/05/2024	11.35 Call	Bond Future	2141.7900	2.1418	2257.5000	2.2575	5.402	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.65 Put	Bond Future	2128.5900	2.1286	1993.5500	1.9936	6.344	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.65 Call	Bond Future	396.5700	0.3966	436.2100	0.4362	9.996	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.36 Put	Bond Future	3263.1100	3.2631	3103.8000	3.1038	4.882	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.36 Call	Bond Future	120.2000	0.1202	135.5700	0.1356	12.787	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.86 Put	Bond Future	1492.6000	1.4926	1381.0400	1.3810	7.474	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.86 Call	Bond Future	764.2200	0.7642	827.3400	0.8273	8.259	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	
2024/03/05	2032	02/05/2024	12.90 Call	Bond Future	8303.9500	8.3040	8475.2000	8.4752	2.062	0.0000	0.0000
2024/03/05	2032	02/05/2024	12.90 Put	Bond Future	20.2900	0.0203	16.8600	0.0169	16.905	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.59 Put	Bond Future	2340.1200	2.3401	2199.0500	2.1991	6.028	0.0000	0.0000
2024/03/05	2032	02/05/2024	10.59 Call	Bond Future	318.5800	0.3186	352.1900	0.3522	10.550	0.0000	0.0000
2024/03/05	2032	02/05/2024	11.09 Put	Bond Future	977.4500	0.9775	892.3200	0.8923	8.709	0.0000	0.0000
2024/03/05	2032	02/05/2024	11.09 Call	Bond Future	1331.2600	1.3313	1420.8100	1.4208	6.727	0.0000	0.0000
2024/03/05	2032	02/05/2024	13.18 Call	Bond Future	9431.9200	9.4319	9604.9300	9.6049	1.834	0.0000	0.0000
2024/03/05	2032	02/05/2024	13.18 Put	Bond Future	8.9700	0.0090	7.3000	0.0073	18.618	0.0000	0.0000
2024/03/05	2032	01/08/2024	11.14 Call	Bond Future	2031.6700	2.0317	2119.6900	2.1197	4.332	0.0000	0.0000
2024/03/05	2032	01/08/2024	11.14 Put	Bond Future	1892.3400	1.8923	1801.8000	1.8018	4.785	0.0000	0.0000
2024/03/05	2032	01/08/2024	11.15 Call	Bond Future	2056.6300	2.0566	2145.3100	2.1453	4.312	0.0000	0.0000
2024/03/05	2032	01/08/2024	11.15 Put	Bond Future	1871.6200	1.8716	1781.7400	1.7817	4.802	0.0000	0.0000
2024/03/05	2032	01/08/2024	11.13 Call	Bond Future	2006.6400	2.0066	2094.0000	2.0940	4.354	0.0000	0.0000
2024/03/05	2032	01/08/2024	11.13 Put	Bond Future	1913.0200	1.9130	1821.8200	1.8218	4.767	0.0000	0.0000
2024/03/05	2032	01/08/2024		Bond Future	11.1095	88.3780	11.0706	88.5566	0.351	0.0000	0.0000
2024/03/05	2032	07/11/2024	13.36 Call	Bond Future	9272.5000	9.2725	9433.6900	9.4337	1.738	0.0000	0.0000
2024/03/05	2032	07/11/2024	13.36 Put	Bond Future	410.4600	0.4105	388.6600	0.3887	5.311	0.0000	0.0000
2024/03/05	2032	07/11/2024	11.64 Put	Bond Future	1797.8000	1.7978	1725.0000	1.7250	4.049	0.0000	0.0000
2024/03/05	2032	07/11/2024	11.64 Call	Bond Future	3621.5100	3.6215	3731.7000	3.7317	3.043	0.0000	0.0000
2024/03/05	2032	07/11/2024		Bond Future	11.2247	86.2875	11.1837	86.4705	0.366	0.0000	0.0000
2024/03/05	2032	07/11/2024	11.48 Call	Bond Future	3179.1400	3.1791	3281.9100	3.2819	3.233	0.0000	0.0000
2024/03/05	2032	07/11/2024	11.48 Put	Bond Future	2052.0500	2.0521	1971.8300	1.9718	3.909	0.0000	0.0000
2024/03/05	2032	07/11/2024	11.49 Call	Bond Future	3205.9500	3.2060	3309.2000	3.3092	3.221	0.0000	0.0000
2024/03/05	2032	07/11/2024	11.49 Put	Bond Future	2035.1100	2.0351	1955.3700	1.9554	3.918	0.0000	0.0000
2024/03/05	2032	07/11/2024	11.47 Call	Bond Future	3152.4200	3.1524	3254.7100	3.2547	3.245	0.0000	0.0000
2024/03/05	2032	07/11/2024	11.47 Put	Bond Future	2069.1200	2.0691	1988.4200	1.9884	3.900	0.0000	0.0000
2024/03/05	2032	06/02/2025		Bond Future	11.3512	88.1259	11.3080	88.3131	0.380	0.0000	0.0000
2024/03/05	2032	06/02/2025	11.72 Call	Bond Future	3500.4000	3.5004	3611.6700	3.6117	3.179	0.0000	0.0000
2024/03/05	2032	06/02/2025	11.72 Put	Bond Future	1922.3200	1.9223	1846.3400	1.8463	3.953	0.0000	0.0000
2024/03/05	2032	08/05/2025		Bond Future	11.4997	85.7800	11.4541	85.9716	0.396	0.0000	0.0000
2024/03/05	2032	08/05/2025	10.91 Call	Bond Future	1660.2700	1.6603	1729.4400	1.7294	4.166	0.0000	0.0000
2024/03/05	2032	08/05/2025	10.91 Put	Bond Future	4185.0600	4.1851	4062.6600	4.0627	2.925	0.0000	0.0000
2024/03/05	2033	02/05/2024		Bond Future	121.2098	121.2098	121.1973	121.1973	0.010	0.0000	0.0000
2024/03/05	2033	01/08/2024		Bond Future	123.9012	123.9012	123.8885	123.8885	0.010	0.0000	0.0000
2024/03/05	2033	07/11/2024		Bond Future	125.3502	125.3502	125.3375	125.3375	0.010	0.0000	0.0000
2024/03/05	2033	06/02/2025		Bond Future	128.0530	128.0530	128.0406	128.0406	0.010	0.0000	0.0000
2024/03/05	2033	06/02/2025	124.94 Call	Bond Future	3113.0000	3.1130	3100.5500	3.1006	0.400	0.0000	0.0000
2024/03/05	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/05	2033	08/05/2025		Bond Future	129.2041	129.2041	129.1918	129.1918	0.010	0.0000	0.0000
2024/03/05	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	2033	08/05/2025	130.62 Put	Bond Future	1415.9500	1.4160	1428.2400	1.4282	0.868	0.0000	0.0000
2024/03/05	2037	02/05/2024		Bond Future	12.1747	78.7523	12.1580	78.8404	0.137	0.0000	0.0000
2024/03/05	2037	02/05/2024	11.44 Call	Bond Future	191.7900	0.1918	196.9100	0.1969	2.670	0.0000	0.0000
2024/03/05	2037	02/05/2024	11.44 Put	Bond Future	4209.0700	4.2091	4126.0300	4.1260	1.973	0.0000	0.0000
2024/03/05	2037	02/05/2024	11.45 Call	Bond Future	199.1700	0.1992	204.4800	0.2045	2.666	0.0000	0.0000
2024/03/05	2037	02/05/2024	11.45 Put	Bond Future	4159.7500	4.1598	4076.9000	4.0769	1.992	0.0000	0.0000
2024/03/05	2037	02/05/2024	11.43 Call	Bond Future	184.6300	0.1846	189.5500	0.1896	2.665	0.0000	0.0000
2024/03/05	2037	02/05/2024	11.43 Put	Bond Future	4258.6600	4.2587	4175.4200	4.1754	1.955	0.0000	0.0000
2024/03/05	2037	01/08/2024		Bond Future	12.2955	76.2257	12.2780	76.3158	0.142	0.0000	0.0000
2024/03/05	2037	01/08/2024	12.10 Call	Bond Future	1852.9500	1.8530	1885.7100	1.8857	1.768	0.0000	0.0000
2024/03/05	2037	01/08/2024	12.10 Put	Bond Future	2873.9600	2.8740	2816.5700	2.8166	1.997	0.0000	0.0000
2024/03/05	2037	01/08/2024	12.11 Call	Bond Future	1878.0500	1.8781	1911.1300	1.9111	1.761	0.0000	0.0000
2024/03/05	2037	01/08/2024	12.11 Put	Bond Future	2846.3400	2.8463	2789.2700	2.7893	2.005	0.0000	0.0000
2024/03/05	2037	01/08/2024	12.09 Call	Bond Future	1828.2100	1.8282	1860.6700	1.8607	1.776	0.0000	0.0000
2024/03/05	2037	01/08/2024	12.09 Put	Bond Future	2901.9900	2.9020	2844.3000	2.8443	1.988	0.0000	0.0000
2024/03/05	2037	01/08/2024	13.82 Call	Bond Future	7783.5900	7.7836	7857.7500	7.8578	0.953	0.0000	0.0000
2024/03/05	2037	01/08/2024	13.82 Put	Bond Future	456.3700	0.4564	440.3800	0.4404	3.504	0.0000	0.0000
2024/03/05	2037	01/08/2024	13.17 Call	Bond Future	5284.0100	5.2840	5346.4200	5.3464	1.181	0.0000	0.0000
2024/03/05	2037	01/08/2024	13.17 Put	Bond Future	948.2300	0.9482	920.4900	0.9205	2.925	0.0000	0.0000
2024/03/05	2037	07/11/2024		Bond Future	12.4267	78.0162	12.4085	78.1087	0.146	0.0000	0.0000
2024/03/05	2037	07/11/2024	12.58 Call	Bond Future	3611.7600	3.6118	3657.1900	3.6572	1.258	0.0000	0.0000
2024/03/05	2037	07/11/2024	12.58 Put	Bond Future	2838.7700	2.8388	2791.7500	2.7918	1.656	0.0000	0.0000
2024/03/05	2037	07/11/2024	12.59 Call	Bond Future	3641.0100	3.6410	3686.6600	3.6867	1.254	0.0000	0.0000
2024/03/05	2037	07/11/2024	12.59 Put	Bond Future	2818.0100	2.8180	2771.2100	2.7712	1.661	0.0000	0.0000
2024/03/05	2037	07/11/2024	12.57 Call	Bond Future	3582.6200	3.5826	3627.8200	3.6278	1.262	0.0000	0.0000
2024/03/05	2037	07/11/2024	12.57 Put	Bond Future	2859.6800	2.8597	2812.4300	2.8124	1.652	0.0000	0.0000
2024/03/05	2037	06/02/2025		Bond Future	12.5660	75.4179	12.5470	75.5127	0.151	0.0000	0.0000
2024/03/05	2037	06/02/2025	12.76 Call	Bond Future	3678.5400	3.6785	3728.0000	3.7280	1.345	0.0000	0.0000
2024/03/05	2037	06/02/2025	12.76 Put	Bond Future	2721.3000	2.7213	2676.0200	2.6760	1.664	0.0000	0.0000
2024/03/05	2037	08/05/2025		Bond Future	12.7272	76.9720	12.7073	77.0691	0.156	0.0000	0.0000
2024/03/05	2037	08/05/2025	12.25 Call	Bond Future	2399.8300	2.3998	2436.2900	2.4363	1.519	0.0000	0.0000
2024/03/05	2037	08/05/2025	12.25 Put	Bond Future	4779.5900	4.7796	4718.9800	4.7190	1.268	0.0000	0.0000
2024/03/05	2038	02/05/2024		Bond Future	132.3263	132.3263	131.8671	131.8671	0.347	0.0000	0.0000
2024/03/05	2038	01/08/2024		Bond Future	133.2030	133.2030	132.7337	132.7337	0.352	0.0000	0.0000
2024/03/05	2038	07/11/2024		Bond Future	136.3674	136.3674	135.8873	135.8873	0.352	0.0000	0.0000
2024/03/05	2038	06/02/2025		Bond Future	137.1943	137.1943	136.7042	136.7042	0.357	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	
2024/03/05	2038	06/02/2025	135.23 Call	Bond Future	1964.2700	1.9643	1474.1700	1.4742	24.951	0.0000	0.0000
2024/03/05	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	2038	08/05/2025		Bond Future	140.0633	140.0633	139.5636	139.5636	0.357	0.0000	0.0000
2024/03/05	2038	08/05/2025	139.68 Call	Bond Future	383.3000	0.3833	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/03/05	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	116.4200	0.1164	100.000	0.0000	0.0000
2024/03/05	2040	02/05/2024		Bond Future	12.4877	78.5883	12.4915	78.5675	0.030	0.0000	0.0000
2024/03/05	2040	02/05/2024	11.61 Call	Bond Future	121.0200	0.1210	115.1400	0.1151	4.859	0.0000	0.0000
2024/03/05	2040	02/05/2024	11.61 Put	Bond Future	5226.6500	5.2267	5241.5000	5.2415	0.284	0.0000	0.0000
2024/03/05	2040	02/05/2024	11.62 Call	Bond Future	126.2500	0.1263	120.2000	0.1202	4.792	0.0000	0.0000
2024/03/05	2040	02/05/2024	11.62 Put	Bond Future	5170.7700	5.1708	5185.4500	5.1855	0.284	0.0000	0.0000
2024/03/05	2040	02/05/2024	11.60 Call	Bond Future	115.9600	0.1160	110.2600	0.1103	4.915	0.0000	0.0000
2024/03/05	2040	02/05/2024	11.60 Put	Bond Future	5282.7800	5.2828	5297.8100	5.2978	0.285	0.0000	0.0000
2024/03/05	2040	01/08/2024		Bond Future	12.6131	75.8077	12.6170	75.7866	0.031	0.0000	0.0000
2024/03/05	2040	01/08/2024	12.33 Call	Bond Future	1771.8800	1.7719	1755.1000	1.7551	0.947	0.0000	0.0000
2024/03/05	2040	01/08/2024	12.33 Put	Bond Future	3334.9400	3.3349	3339.3000	3.3393	0.131	0.0000	0.0000
2024/03/05	2040	01/08/2024	12.34 Call	Bond Future	1796.7900	1.7968	1779.9000	1.7799	0.940	0.0000	0.0000
2024/03/05	2040	01/08/2024	12.34 Put	Bond Future	3303.7900	3.3038	3308.0400	3.3080	0.129	0.0000	0.0000
2024/03/05	2040	01/08/2024	12.32 Call	Bond Future	1747.3400	1.7473	1730.6600	1.7307	0.955	0.0000	0.0000
2024/03/05	2040	01/08/2024	12.32 Put	Bond Future	3366.5300	3.3665	3370.9900	3.3710	0.132	0.0000	0.0000
2024/03/05	2040	07/11/2024		Bond Future	12.7487	77.5883	12.7527	77.5669	0.031	0.0000	0.0000
2024/03/05	2040	07/11/2024	12.85 Call	Bond Future	3701.1000	3.7011	3682.5200	3.6825	0.502	0.0000	0.0000
2024/03/05	2040	07/11/2024	12.85 Put	Bond Future	3163.6200	3.1636	3166.4400	3.1664	0.089	0.0000	0.0000
2024/03/05	2040	07/11/2024	12.86 Call	Bond Future	3731.2300	3.7312	3712.5900	3.7126	0.500	0.0000	0.0000
2024/03/05	2040	07/11/2024	12.86 Put	Bond Future	3141.0000	3.1410	3143.7600	3.1438	0.088	0.0000	0.0000
2024/03/05	2040	07/11/2024	12.84 Call	Bond Future	3671.0700	3.6711	3652.5300	3.6525	0.505	0.0000	0.0000
2024/03/05	2040	07/11/2024	12.84 Put	Bond Future	3186.4000	3.1864	3189.2600	3.1893	0.090	0.0000	0.0000
2024/03/05	2040	06/02/2025		Bond Future	12.8916	74.7300	12.8958	74.7084	0.032	0.0000	0.0000
2024/03/05	2040	06/02/2025	12.95 Call	Bond Future	3519.4900	3.5195	3502.9700	3.5030	0.469	0.0000	0.0000
2024/03/05	2040	06/02/2025	12.95 Put	Bond Future	3214.8600	3.2149	3219.9100	3.2199	0.157	0.0000	0.0000
2024/03/05	2040	08/05/2025		Bond Future	13.0549	76.2693	13.0591	76.2476	0.032	0.0000	0.0000
2024/03/05	2040	08/05/2025	12.63 Call	Bond Future	2712.6300	2.7126	2699.1600	2.6992	0.497	0.0000	0.0000
2024/03/05	2040	08/05/2025	12.63 Put	Bond Future	4942.8900	4.9429	4951.0600	4.9511	0.165	0.0000	0.0000
2024/03/05	2044	02/05/2024	12.50 Call	Bond Future	1348.5200	1.3485	1312.5500	1.3126	2.667	0.0000	0.0000
2024/03/05	2044	02/05/2024	12.50 Put	Bond Future	1824.3600	1.8244	1837.7200	1.8377	0.732	0.0000	0.0000
2024/03/05	2044	02/05/2024	12.75 Call	Bond Future	2106.1400	2.1061	2063.2900	2.0633	2.035	0.0000	0.0000
2024/03/05	2044	02/05/2024	12.75 Put	Bond Future	1204.2200	1.2042	1210.7000	1.2107	0.538	0.0000	0.0000
2024/03/05	2044	02/05/2024	13.00 Call	Bond Future	3007.9300	3.0079	2960.5300	2.9605	1.576	0.0000	0.0000
2024/03/05	2044	02/05/2024	13.00 Put	Bond Future	771.5700	0.7716	773.5000	0.7735	0.250	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	
2024/03/05	2044	02/05/2024		Bond Future	12.5854	74.5644	12.5944	74.5151	0.071	0.0000	0.0000
2024/03/05	2044	02/05/2024	11.66 Call	Bond Future	104.6400	0.1046	97.4500	0.0975	6.871	0.0000	0.0000
2024/03/05	2044	02/05/2024	11.66 Put	Bond Future	5550.5700	5.5506	5592.7100	5.5927	0.759	0.0000	0.0000
2024/03/05	2044	02/05/2024	11.67 Call	Bond Future	109.3100	0.1093	101.8700	0.1019	6.806	0.0000	0.0000
2024/03/05	2044	02/05/2024	11.67 Put	Bond Future	5492.8000	5.4928	5534.6900	5.5347	0.763	0.0000	0.0000
2024/03/05	2044	02/05/2024	11.65 Call	Bond Future	100.1400	0.1001	93.1800	0.0932	6.950	0.0000	0.0000
2024/03/05	2044	02/05/2024	11.65 Put	Bond Future	5608.5900	5.6086	5650.9600	5.6510	0.755	0.0000	0.0000
2024/03/05	2044	01/08/2024		Bond Future	12.7073	71.8206	12.7165	71.7703	0.073	0.0000	0.0000
2024/03/05	2044	01/08/2024	12.29 Call	Bond Future	1423.0200	1.4230	1397.2800	1.3973	1.809	0.0000	0.0000
2024/03/05	2044	01/08/2024	12.29 Put	Bond Future	3756.8500	3.7569	3781.4400	3.7814	0.655	0.0000	0.0000
2024/03/05	2044	01/08/2024	12.30 Call	Bond Future	1445.2800	1.4453	1419.3100	1.4193	1.797	0.0000	0.0000
2024/03/05	2044	01/08/2024	12.30 Put	Bond Future	3721.7000	3.7217	3746.0600	3.7461	0.655	0.0000	0.0000
2024/03/05	2044	01/08/2024	12.28 Call	Bond Future	1400.9600	1.4010	1375.4400	1.3754	1.822	0.0000	0.0000
2024/03/05	2044	01/08/2024	12.28 Put	Bond Future	3792.2600	3.7923	3817.0700	3.8171	0.654	0.0000	0.0000
2024/03/05	2044	07/11/2024		Bond Future	12.8386	73.5075	12.8482	73.4562	0.075	0.0000	0.0000
2024/03/05	2044	07/11/2024	12.91 Call	Bond Future	3669.8300	3.6698	3635.1100	3.6351	0.946	0.0000	0.0000
2024/03/05	2044	07/11/2024	12.91 Put	Bond Future	3289.3800	3.2894	3306.0100	3.3060	0.506	0.0000	0.0000
2024/03/05	2044	07/11/2024	12.92 Call	Bond Future	3699.6600	3.6997	3664.8100	3.6648	0.942	0.0000	0.0000
2024/03/05	2044	07/11/2024	12.92 Put	Bond Future	3266.2100	3.2662	3282.7100	3.2827	0.505	0.0000	0.0000
2024/03/05	2044	07/11/2024	12.90 Call	Bond Future	3640.0900	3.6401	3605.4900	3.6055	0.951	0.0000	0.0000
2024/03/05	2044	07/11/2024	12.90 Put	Bond Future	3312.7100	3.3127	3329.4600	3.3295	0.506	0.0000	0.0000
2024/03/05	2044	06/02/2025		Bond Future	12.9764	70.6876	12.9863	70.6354	0.077	0.0000	0.0000
2024/03/05	2044	06/02/2025	13.02 Call	Bond Future	3442.0000	3.4420	3409.3000	3.4093	0.950	0.0000	0.0000
2024/03/05	2044	06/02/2025	13.02 Put	Bond Future	3213.5500	3.2136	3232.9800	3.2330	0.605	0.0000	0.0000
2024/03/05	2044	08/05/2025		Bond Future	13.1330	72.1433	13.1433	72.0904	0.078	0.0000	0.0000
2024/03/05	2044	08/05/2025	12.72 Call	Bond Future	2794.1200	2.7941	2766.9200	2.7669	0.973	0.0000	0.0000
2024/03/05	2044	08/05/2025	12.72 Put	Bond Future	4975.6400	4.9756	5001.3300	5.0013	0.516	0.0000	0.0000
2024/03/05	2046	02/05/2024		Bond Future	113.5329	113.5329	113.0006	113.0006	0.469	0.0000	0.0000
2024/03/05	2046	01/08/2024		Bond Future	116.0538	116.0538	115.5098	115.5098	0.469	0.0000	0.0000
2024/03/05	2046	07/11/2024		Bond Future	116.6139	116.6139	116.0574	116.0574	0.477	0.0000	0.0000
2024/03/05	2046	06/02/2025		Bond Future	119.1273	119.1273	118.5592	118.5592	0.477	0.0000	0.0000
2024/03/05	2046	06/02/2025	114.01 Call	Bond Future	5117.3300	5.1173	4549.2100	4.5492	11.102	0.0000	0.0000
2024/03/05	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	2046	08/05/2025		Bond Future	119.3739	119.3739	118.7944	118.7944	0.485	0.0000	0.0000
2024/03/05	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	2046	08/05/2025	121.97 Put	Bond Future	2596.1300	2.5961	3175.6500	3.1757	22.322	0.0000	0.0000
2024/03/05	2050	02/05/2024		Bond Future	115.1588	115.1588	114.3727	114.3727	0.683	0.0000	0.0000
2024/03/05	2050	01/08/2024		Bond Future	115.4197	115.4197	114.6161	114.6161	0.696	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	
2024/03/05	2050	07/11/2024		Bond Future	118.1616	118.1616	117.3391	117.3391	0.696	0.0000	0.0000
2024/03/05	2050	06/02/2025		Bond Future	118.3535	118.3535	117.5139	117.5139	0.709	0.0000	0.0000
2024/03/05	2050	06/02/2025	115.60 Call	Bond Future	2753.4900	2.7535	1913.8900	1.9139	30.492	0.0000	0.0000
2024/03/05	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	2050	08/05/2025		Bond Future	120.8280	120.8280	119.9712	119.9712	0.709	0.0000	0.0000
2024/03/05	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	2050	08/05/2025	121.16 Put	Bond Future	332.0200	0.3320	1188.7600	1.1888	258.039	0.0000	0.0000
2024/03/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	AL37	02/05/2024		Index Future	951.6000	951.6000	952.9820	952.9820	0.145	0.0000	0.0000
2024/03/05	AL37	01/08/2024		Index Future	972.4990	972.4990	973.9120	973.9120	0.145	0.0000	0.0000
2024/03/05	AL37	07/11/2024		Index Future	995.3720	995.3720	996.8200	996.8200	0.145	0.0000	0.0000
2024/03/05	AL37	06/02/2025		Index Future	1016.6300	1016.6300	1018.1140	1018.1140	0.146	0.0000	0.0000
2024/03/05	AL37	08/05/2025		Index Future	1037.7200	1037.7200	1039.2380	1039.2380	0.146	0.0000	0.0000
2024/03/05	AL7T	02/05/2024		Index Future	1102.1860	1102.1860	1103.8140	1103.8140	0.148	0.0000	0.0000
2024/03/05	AL7T	01/08/2024		Index Future	1126.3930	1126.3930	1128.0570	1128.0570	0.148	0.0000	0.0000
2024/03/05	AL7T	07/11/2024		Index Future	1152.8850	1152.8850	1154.5910	1154.5910	0.148	0.0000	0.0000
2024/03/05	AL7T	06/02/2025		Index Future	1177.5080	1177.5080	1179.2550	1179.2550	0.148	0.0000	0.0000
2024/03/05	AL7T	08/05/2025		Index Future	1201.9340	1201.9340	1203.7230	1203.7230	0.149	0.0000	0.0000
2024/03/05	ALBI	02/05/2024		Index Future	955.7100	955.7100	956.4530	956.4530	0.078	0.0000	0.0000
2024/03/05	ALBI	01/08/2024		Index Future	976.7000	976.7000	977.4600	977.4600	0.078	0.0000	0.0000
2024/03/05	ALBI	07/11/2024		Index Future	999.6710	999.6710	1000.4510	1000.4510	0.078	0.0000	0.0000
2024/03/05	ALBI	06/02/2025		Index Future	1021.0210	1021.0210	1021.8220	1021.8220	0.078	0.0000	0.0000
2024/03/05	ALBI	08/05/2025		Index Future	1042.2020	1042.2020	1043.0240	1043.0240	0.079	0.0000	0.0000
2024/03/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	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	
2024/03/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/05	ES33	02/05/2024		Bond Future	12.5794	73.5742	12.5623	73.6486	0.136	0.0000	0.0000
2024/03/05	ES33	01/08/2024		Bond Future	12.7236	75.2078	12.7058	75.2840	0.140	0.0000	0.0000
2024/03/05	ES33	07/11/2024		Bond Future	12.8972	73.1912	12.8785	73.2694	0.145	0.0000	0.0000
2024/03/05	ES33	06/02/2025		Bond Future	13.0829	74.7671	13.0632	74.8472	0.151	0.0000	0.0000
2024/03/05	ES33	06/02/2025	13.34 Call	Bond Future	1035.5000	1.0355	1115.6200	1.1156	7.737	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	
2024/03/05	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	ES33	08/05/2025		Bond Future	13.2857	72.5247	13.2650	72.6069	0.156	0.0000	0.0000
2024/03/05	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	ES33	08/05/2025	12.73 Put	Bond Future	2247.2800	2.2473	2165.1200	2.1651	3.656	0.0000	0.0000
2024/03/05	ES42	02/05/2024		Bond Future	13.1335	68.5792	13.1319	68.5872	0.012	0.0000	0.0000
2024/03/05	ES42	01/08/2024		Bond Future	13.2701	70.1019	13.2684	70.1100	0.012	0.0000	0.0000
2024/03/05	ES42	07/11/2024		Bond Future	13.4300	67.4981	13.4283	67.5067	0.013	0.0000	0.0000
2024/03/05	ES42	06/02/2025		Bond Future	13.5923	68.9493	13.5903	68.9583	0.014	0.0000	0.0000
2024/03/05	ES42	06/02/2025	13.71 Call	Bond Future	555.7700	0.5558	564.8500	0.5649	1.634	0.0000	0.0000
2024/03/05	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	ES42	08/05/2025		Bond Future	13.7743	66.1187	13.7722	66.1283	0.015	0.0000	0.0000
2024/03/05	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	ES42	08/05/2025	13.25 Put	Bond Future	2512.2200	2.5122	2502.6000	2.5026	0.383	0.0000	0.0000
2024/03/05	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	GOVI	02/05/2024	950.98 Put	GOVI	91900.0000	9.1900	84260.0000	8.4260	8.313	0.0000	0.0000
2024/03/05	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	GOVI	02/05/2024	950.99 Put	GOVI	92000.0000	9.2000	84360.0000	8.4360	8.304	0.0000	0.0000
2024/03/05	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	GOVI	02/05/2024	950.97 Put	GOVI	91800.0000	9.1800	84160.0000	8.4160	8.322	0.0000	0.0000
2024/03/05	GOVI	02/05/2024		GOVI	941.7900	941.7900	942.5540	942.5540	0.081	0.0000	0.0000
2024/03/05	GOVI	01/08/2024	943.38 Call	GOVI	190950.0000	19.0950	198750.0000	19.8750	4.085	0.0000	0.0000
2024/03/05	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	GOVI	01/08/2024	943.39 Call	GOVI	190850.0000	19.0850	198650.0000	19.8650	4.087	0.0000	0.0000
2024/03/05	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	GOVI	01/08/2024	943.37 Call	GOVI	191050.0000	19.1050	198850.0000	19.8850	4.083	0.0000	0.0000
2024/03/05	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	GOVI	01/08/2024		GOVI	962.4750	962.4750	963.2550	963.2550	0.081	0.0000	0.0000
2024/03/05	GOVI	07/11/2024		GOVI	985.1110	985.1110	985.9130	985.9130	0.081	0.0000	0.0000
2024/03/05	GOVI	07/11/2024	948.79 Call	GOVI	363210.0000	36.3210	371230.0000	37.1230	2.208	0.0000	0.0000
2024/03/05	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	GOVI	07/11/2024	948.80 Call	GOVI	363110.0000	36.3110	371130.0000	37.1130	2.209	0.0000	0.0000
2024/03/05	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	GOVI	07/11/2024	948.78 Call	GOVI	363310.0000	36.3310	371330.0000	37.1330	2.207	0.0000	0.0000
2024/03/05	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	GOVI	06/02/2025		GOVI	1006.1510	1006.1510	1006.9730	1006.9730	0.082	0.0000	0.0000
2024/03/05	GOVI	06/02/2025	972.00 Call	GOVI	341510.0000	34.1510	349730.0000	34.9730	2.407	0.0000	0.0000
2024/03/05	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	GOVI	08/05/2025		GOVI	1027.0230	1027.0230	1027.8670	1027.8670	0.082	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	
2024/03/05	GOVI	08/05/2025	1,022. Call 00	GOVI	50230.0000	5.0230	58670.0000	5.8670	16.803	0.0000	0.0000
2024/03/05	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/03/05	IGOV	02/05/2024		Index Future	347.6010	347.6010	346.7100	346.7100	0.256	0.0000	0.0000
2024/03/05	IGOV	01/08/2024		Index Future	355.3200	355.3200	354.4080	354.4080	0.257	0.0000	0.0000
2024/03/05	IGOV	07/11/2024		Index Future	363.7650	363.7650	362.8330	362.8330	0.256	0.0000	0.0000
2024/03/05	IGOV	06/02/2025		Index Future	371.6150	371.6150	370.6640	370.6640	0.256	0.0000	0.0000
2024/03/05	IGOV	08/05/2025		Index Future	379.4030	379.4030	378.4340	378.4340	0.255	0.0000	0.0000
2024/03/05	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/03/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/03/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/03/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/03/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/03/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/03/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/03/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/03/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/03/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/03/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/03/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/03/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/03/05	JBAF	21/02/2024		Jibar Tradeable Future	8.3560	8.3560	8.3560	91.6440	0.000	0.0000	0.0000
2024/03/05	JBAF	20/03/2024		Jibar Tradeable Future	8.3510	91.6490	8.3700	91.6300	0.228	0.0000	0.0000
2024/03/05	JBAF	17/04/2024		Jibar Tradeable Future	8.3580	91.6420	8.3400	91.6600	0.215	0.0000	0.0000
2024/03/05	JBAF	15/05/2024		Jibar Tradeable Future	8.3290	91.6710	8.3700	91.6300	0.492	0.0000	0.0000
2024/03/05	JBAF	19/06/2024		Jibar Tradeable Future	8.3140	91.6860	8.3000	91.7000	0.168	0.0000	0.0000
2024/03/05	JBAF	17/07/2024		Jibar Tradeable Future	8.2450	91.7550	8.3000	91.7000	0.667	0.0000	0.0000
2024/03/05	JBAF	21/08/2024		Jibar Tradeable Future	8.2350	91.7650	8.2900	91.7100	0.668	0.0000	0.0000
2024/03/05	JBAF	18/09/2024		Jibar Tradeable Future	8.0630	91.9370	8.2000	91.8000	1.699	0.0000	0.0000
2024/03/05	JBAF	18/12/2024		Jibar Tradeable Future	7.7560	92.2440	7.9300	92.0700	2.243	0.0000	0.0000
2024/03/05	JBAF	19/03/2025		Jibar Tradeable Future	7.6250	92.3750	7.8200	92.1800	2.557	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	
2024/03/05	JBAF	18/06/2025		Jibar Tradeable Future	7.5230	92.4770	7.7200	92.2800	2.619	0.0000	0.0000
2024/03/05	JBAF	17/09/2025		Jibar Tradeable Future	7.5750	92.4250	7.7300	92.2700	2.046	0.0000	0.0000
2024/03/05	JBAF	17/12/2025		Jibar Tradeable Future	7.6370	92.3630	7.7900	92.2100	2.003	0.0000	0.0000
2024/03/05	R035	02/05/2024		Bond Future	11.7548	84.2505	11.7383	84.3382	0.141	0.0000	0.0000
2024/03/05	R035	02/05/2024	11.20 Call	Bond Future	349.3000	0.3493	358.6100	0.3586	2.665	0.0000	0.0000
2024/03/05	R035	02/05/2024	11.20 Put	Bond Future	3355.6000	3.3556	3277.2700	3.2773	2.334	0.0000	0.0000
2024/03/05	R035	02/05/2024	11.21 Call	Bond Future	360.8700	0.3609	370.4700	0.3705	2.660	0.0000	0.0000
2024/03/05	R035	02/05/2024	11.21 Put	Bond Future	3311.6600	3.3117	3233.6200	3.2336	2.357	0.0000	0.0000
2024/03/05	R035	02/05/2024	11.19 Call	Bond Future	338.0000	0.3380	347.0200	0.3470	2.669	0.0000	0.0000
2024/03/05	R035	02/05/2024	11.19 Put	Bond Future	3399.8700	3.3999	3321.2500	3.3213	2.312	0.0000	0.0000
2024/03/05	R035	01/08/2024	11.80 Call	Bond Future	2170.3900	2.1704	2206.9900	2.2070	1.686	0.0000	0.0000
2024/03/05	R035	01/08/2024	11.80 Put	Bond Future	2484.4300	2.4844	2431.4400	2.4314	2.133	0.0000	0.0000
2024/03/05	R035	01/08/2024	11.81 Call	Bond Future	2197.5800	2.1976	2234.5000	2.2345	1.680	0.0000	0.0000
2024/03/05	R035	01/08/2024	11.81 Put	Bond Future	2459.5000	2.4595	2406.8300	2.4068	2.141	0.0000	0.0000
2024/03/05	R035	01/08/2024	11.79 Call	Bond Future	2143.1400	2.1431	2179.4300	2.1794	1.693	0.0000	0.0000
2024/03/05	R035	01/08/2024	11.79 Put	Bond Future	2509.3400	2.5093	2456.0400	2.4560	2.124	0.0000	0.0000
2024/03/05	R035	01/08/2024		Bond Future	11.8604	86.1008	11.8431	86.1904	0.146	0.0000	0.0000
2024/03/05	R035	07/11/2024		Bond Future	11.9903	83.6087	11.9722	83.7006	0.151	0.0000	0.0000
2024/03/05	R035	07/11/2024	12.18 Call	Bond Future	3732.3700	3.7324	3778.1600	3.7782	1.227	0.0000	0.0000
2024/03/05	R035	07/11/2024	12.18 Put	Bond Future	2777.2700	2.7773	2731.1200	2.7311	1.662	0.0000	0.0000
2024/03/05	R035	07/11/2024	12.19 Call	Bond Future	3761.7500	3.7618	3807.7600	3.8078	1.223	0.0000	0.0000
2024/03/05	R035	07/11/2024	12.19 Put	Bond Future	2756.7300	2.7567	2710.8000	2.7108	1.666	0.0000	0.0000
2024/03/05	R035	07/11/2024	12.17 Call	Bond Future	3702.8200	3.7028	3748.3800	3.7484	1.230	0.0000	0.0000
2024/03/05	R035	07/11/2024	12.17 Put	Bond Future	2797.6800	2.7977	2751.3000	2.7513	1.658	0.0000	0.0000
2024/03/05	R035	06/02/2025		Bond Future	12.1308	85.3906	12.1119	85.4848	0.156	0.0000	0.0000
2024/03/05	R035	06/02/2025	12.41 Call	Bond Future	3873.6200	3.8736	3924.6100	3.9246	1.316	0.0000	0.0000
2024/03/05	R035	06/02/2025	12.41 Put	Bond Future	2504.1600	2.5042	2460.9200	2.4609	1.727	0.0000	0.0000
2024/03/05	R035	08/05/2025		Bond Future	12.2822	82.6392	12.2623	82.7358	0.162	0.0000	0.0000
2024/03/05	R035	08/05/2025	11.78 Call	Bond Future	2325.1500	2.3252	2360.7100	2.3607	1.529	0.0000	0.0000
2024/03/05	R035	08/05/2025	11.78 Put	Bond Future	4813.0600	4.8131	4752.0700	4.7521	1.267	0.0000	0.0000
2024/03/05	R053	02/05/2024	13.03 Call	Bond Future	4775.7700	4.7758	4740.6300	4.7406	0.736	0.0000	0.0000
2024/03/05	R053	02/05/2024	13.03 Put	Bond Future	621.3800	0.6214	614.3500	0.6144	1.131	0.0000	0.0000
2024/03/05	R053	02/05/2024	13.04 Call	Bond Future	4830.5400	4.8305	4795.4100	4.7954	0.727	0.0000	0.0000
2024/03/05	R053	02/05/2024	13.04 Put	Bond Future	608.7300	0.6087	601.7100	0.6017	1.153	0.0000	0.0000
2024/03/05	R053	02/05/2024	13.02 Call	Bond Future	4721.0400	4.7210	4685.8800	4.6859	0.745	0.0000	0.0000
2024/03/05	R053	02/05/2024	13.02 Put	Bond Future	634.1700	0.6342	627.1200	0.6271	1.112	0.0000	0.0000
2024/03/05	R053	02/05/2024		Bond Future	12.4397	94.7982	12.4435	94.7701	0.031	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	
2024/03/05	R053	01/08/2024	13.14 Call	Bond Future	5797.9900	5.7980	5767.8500	5.7679	0.520	0.0000	0.0000
2024/03/05	R053	01/08/2024	13.14 Put	Bond Future	1715.4900	1.7155	1714.0700	1.7141	0.083	0.0000	0.0000
2024/03/05	R053	01/08/2024	13.15 Call	Bond Future	5846.1600	5.8462	5815.9700	5.8160	0.516	0.0000	0.0000
2024/03/05	R053	01/08/2024	13.15 Put	Bond Future	1697.3000	1.6973	1695.8300	1.6958	0.087	0.0000	0.0000
2024/03/05	R053	01/08/2024	13.13 Call	Bond Future	5749.6900	5.7497	5719.6000	5.7196	0.523	0.0000	0.0000
2024/03/05	R053	01/08/2024	13.13 Put	Bond Future	1733.6500	1.7337	1732.2800	1.7323	0.079	0.0000	0.0000
2024/03/05	R053	01/08/2024		Bond Future	12.5504	96.8802	12.5544	96.8515	0.032	0.0000	0.0000
2024/03/05	R053	07/11/2024		Bond Future	12.6787	93.2841	12.6828	93.2551	0.032	0.0000	0.0000
2024/03/05	R053	07/11/2024	12.80 Call	Bond Future	4804.2600	4.8043	4779.4100	4.7794	0.517	0.0000	0.0000
2024/03/05	R053	07/11/2024	12.80 Put	Bond Future	3952.7400	3.9527	3956.9200	3.9569	0.106	0.0000	0.0000
2024/03/05	R053	07/11/2024	12.81 Call	Bond Future	4844.2100	4.8442	4819.2800	4.8193	0.515	0.0000	0.0000
2024/03/05	R053	07/11/2024	12.81 Put	Bond Future	3923.1300	3.9231	3927.2300	3.9272	0.105	0.0000	0.0000
2024/03/05	R053	07/11/2024	12.79 Call	Bond Future	4764.4400	4.7644	4739.6700	4.7397	0.520	0.0000	0.0000
2024/03/05	R053	07/11/2024	12.79 Put	Bond Future	3982.5700	3.9826	3986.8300	3.9868	0.107	0.0000	0.0000
2024/03/05	R053	06/02/2025		Bond Future	12.8107	95.2704	12.8149	95.2411	0.033	0.0000	0.0000
2024/03/05	R053	06/02/2025	12.94 Call	Bond Future	4762.2600	4.7623	4739.6800	4.7397	0.474	0.0000	0.0000
2024/03/05	R053	06/02/2025	12.94 Put	Bond Future	3872.1500	3.8722	3878.8700	3.8789	0.174	0.0000	0.0000
2024/03/05	R053	08/05/2025		Bond Future	12.9567	91.3655	12.9610	91.3360	0.033	0.0000	0.0000
2024/03/05	R053	08/05/2025	12.64 Call	Bond Future	3785.7800	3.7858	3766.9600	3.7670	0.497	0.0000	0.0000
2024/03/05	R053	08/05/2025	12.64 Put	Bond Future	5987.5500	5.9876	5998.1600	5.9982	0.177	0.0000	0.0000
2024/03/05	R186	02/05/2024		Bond Future	8.9724	107.4388	8.9346	107.5274	0.421	0.0000	0.0000
2024/03/05	R186	02/05/2024	8.00 Call	Bond Future	2.7500	0.0028	3.3900	0.0034	23.273	0.0000	0.0000
2024/03/05	R186	02/05/2024	8.00 Put	Bond Future	2315.1600	2.3152	2227.1400	2.2271	3.802	0.0000	0.0000
2024/03/05	R186	02/05/2024	8.01 Call	Bond Future	3.0300	0.0030	3.7200	0.0037	22.772	0.0000	0.0000
2024/03/05	R186	02/05/2024	8.01 Put	Bond Future	2291.3200	2.2913	2203.3500	2.2034	3.839	0.0000	0.0000
2024/03/05	R186	02/05/2024	7.99 Call	Bond Future	2.5900	0.0026	3.1900	0.0032	23.166	0.0000	0.0000
2024/03/05	R186	02/05/2024	7.99 Put	Bond Future	2339.1200	2.3391	2251.0600	2.2511	3.765	0.0000	0.0000
2024/03/05	R186	02/05/2024	10.40 Call	Bond Future	3297.5400	3.2975	3383.1800	3.3832	2.597	0.0000	0.0000
2024/03/05	R186	02/05/2024	10.40 Put	Bond Future	17.5400	0.0175	14.5200	0.0145	17.218	0.0000	0.0000
2024/03/05	R186	02/05/2024	9.73 Put	Bond Future	91.2200	0.0912	78.6000	0.0786	13.835	0.0000	0.0000
2024/03/05	R186	02/05/2024	9.73 Call	Bond Future	1848.6200	1.8486	1924.6600	1.9247	4.113	0.0000	0.0000
2024/03/05	R186	01/08/2024	8.69 Call	Bond Future	466.9000	0.4669	499.1200	0.4991	6.901	0.0000	0.0000
2024/03/05	R186	01/08/2024	8.69 Put	Bond Future	1084.8100	1.0848	1026.3700	1.0264	5.387	0.0000	0.0000
2024/03/05	R186	01/08/2024	8.70 Call	Bond Future	476.3600	0.4764	508.9900	0.5090	6.850	0.0000	0.0000
2024/03/05	R186	01/08/2024	8.70 Put	Bond Future	1072.6900	1.0727	1014.6600	1.0147	5.410	0.0000	0.0000
2024/03/05	R186	01/08/2024	8.68 Call	Bond Future	457.3000	0.4573	489.1000	0.4891	6.954	0.0000	0.0000
2024/03/05	R186	01/08/2024	8.68 Put	Bond Future	1096.7900	1.0968	1037.9300	1.0379	5.367	0.0000	0.0000
2024/03/05	R186	01/08/2024		Bond Future	8.9774	104.4900	8.9351	104.5807	0.471	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	
2024/03/05	R186	07/11/2024		Bond Future	8.9935	106.9453	8.9450	107.0384	0.540	0.0000	0.0000
2024/03/05	R186	07/11/2024	9.14 Call	Bond Future	1171.1500	1.1712	1220.8200	1.2208	4.241	0.0000	0.0000
2024/03/05	R186	07/11/2024	9.14 Put	Bond Future	890.7300	0.8907	847.2800	0.8473	4.878	0.0000	0.0000
2024/03/05	R186	07/11/2024	9.15 Call	Bond Future	1183.5600	1.1836	1233.4900	1.2335	4.219	0.0000	0.0000
2024/03/05	R186	07/11/2024	9.15 Put	Bond Future	884.0400	0.8840	840.8500	0.8409	4.886	0.0000	0.0000
2024/03/05	R186	07/11/2024	9.13 Call	Bond Future	1159.1300	1.1591	1208.5400	1.2085	4.263	0.0000	0.0000
2024/03/05	R186	07/11/2024	9.13 Put	Bond Future	897.8200	0.8978	854.1100	0.8541	4.868	0.0000	0.0000
2024/03/05	R186	06/02/2025		Bond Future	9.0475	103.9093	8.9915	104.0048	0.619	0.0000	0.0000
2024/03/05	R186	06/02/2025	9.03 Call	Bond Future	1053.1700	1.0532	1100.0900	1.1001	4.455	0.0000	0.0000
2024/03/05	R186	06/02/2025	9.03 Put	Bond Future	1082.9600	1.0830	1034.3600	1.0344	4.488	0.0000	0.0000
2024/03/05	R186	08/05/2025		Bond Future	9.1683	106.0540	9.1024	106.1520	0.719	0.0000	0.0000
2024/03/05	R186	08/05/2025	8.47 Call	Bond Future	507.1000	0.5071	539.4300	0.5394	6.375	0.0000	0.0000
2024/03/05	R186	08/05/2025	8.47 Put	Bond Future	1551.2100	1.5512	1485.5400	1.4855	4.233	0.0000	0.0000
2024/03/05	R202	02/05/2024		Bond Future	259.7555	259.7555	259.7291	259.7291	0.010	0.0000	0.0000
2024/03/05	R202	01/08/2024		Bond Future	260.4458	260.4458	260.4193	260.4193	0.010	0.0000	0.0000
2024/03/05	R202	07/11/2024		Bond Future	266.6335	266.6335	266.6069	266.6069	0.010	0.0000	0.0000
2024/03/05	R202	06/02/2025		Bond Future	267.1723	267.1723	267.1462	267.1462	0.010	0.0000	0.0000
2024/03/05	R202	06/02/2025	266.79 Call	Bond Future	382.3300	0.3823	356.1700	0.3562	6.842	0.0000	0.0000
2024/03/05	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	R202	08/05/2025		Bond Future	272.7597	272.7597	272.7342	272.7342	0.009	0.0000	0.0000
2024/03/05	R202	08/05/2025	272.31 Call	Bond Future	449.6900	0.4497	424.2000	0.4242	5.668	0.0000	0.0000
2024/03/05	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	R209	02/05/2024		Bond Future	11.8834	65.2148	11.8669	65.2919	0.139	0.0000	0.0000
2024/03/05	R209	02/05/2024	11.18 Call	Bond Future	172.3300	0.1723	177.1100	0.1771	2.774	0.0000	0.0000
2024/03/05	R209	02/05/2024	11.18 Put	Bond Future	3563.7400	3.5637	3491.4700	3.4915	2.028	0.0000	0.0000
2024/03/05	R209	02/05/2024	11.19 Call	Bond Future	178.8900	0.1789	183.8500	0.1839	2.773	0.0000	0.0000
2024/03/05	R209	02/05/2024	11.19 Put	Bond Future	3520.4000	3.5204	3448.3100	3.4483	2.048	0.0000	0.0000
2024/03/05	R209	02/05/2024	11.17 Call	Bond Future	165.9600	0.1660	170.5600	0.1706	2.772	0.0000	0.0000
2024/03/05	R209	02/05/2024	11.17 Put	Bond Future	3607.3300	3.6073	3534.8800	3.5349	2.008	0.0000	0.0000
2024/03/05	R209	01/08/2024		Bond Future	11.9846	66.6471	11.9675	66.7258	0.143	0.0000	0.0000
2024/03/05	R209	01/08/2024	11.79 Call	Bond Future	1517.7000	1.5177	1546.2700	1.5463	1.882	0.0000	0.0000
2024/03/05	R209	01/08/2024	11.79 Put	Bond Future	2418.9600	2.4190	2368.8000	2.3688	2.074	0.0000	0.0000
2024/03/05	R209	01/08/2024	11.80 Call	Bond Future	1539.5800	1.5396	1568.4400	1.5684	1.875	0.0000	0.0000
2024/03/05	R209	01/08/2024	11.80 Put	Bond Future	2394.1100	2.3941	2344.2400	2.3442	2.083	0.0000	0.0000
2024/03/05	R209	01/08/2024	11.78 Call	Bond Future	1495.9800	1.4960	1524.2600	1.5243	1.890	0.0000	0.0000
2024/03/05	R209	01/08/2024	11.78 Put	Bond Future	2444.0100	2.4440	2393.5600	2.3936	2.064	0.0000	0.0000
2024/03/05	R209	07/11/2024		Bond Future	12.1032	65.0561	12.0853	65.1369	0.148	0.0000	0.0000
2024/03/05	R209	07/11/2024	12.22 Call	Bond Future	3041.0700	3.0411	3080.2400	3.0802	1.288	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	
2024/03/05	R209	07/11/2024	12.22 Put	Bond Future	2516.9700	2.5170	2475.3300	2.4753	1.654	0.0000	0.0000
2024/03/05	R209	07/11/2024	12.23 Call	Bond Future	3066.5600	3.0666	3105.9300	3.1059	1.284	0.0000	0.0000
2024/03/05	R209	07/11/2024	12.23 Put	Bond Future	2497.8800	2.4979	2456.4400	2.4564	1.659	0.0000	0.0000
2024/03/05	R209	07/11/2024	12.21 Call	Bond Future	3015.6700	3.0157	3054.6300	3.0546	1.292	0.0000	0.0000
2024/03/05	R209	07/11/2024	12.21 Put	Bond Future	2536.2000	2.5362	2494.3500	2.4944	1.650	0.0000	0.0000
2024/03/05	R209	06/02/2025		Bond Future	12.2272	66.4422	12.2086	66.5250	0.153	0.0000	0.0000
2024/03/05	R209	06/02/2025	12.44 Call	Bond Future	3183.7200	3.1837	3227.6000	3.2276	1.378	0.0000	0.0000
2024/03/05	R209	06/02/2025	12.44 Put	Bond Future	2249.4600	2.2495	2210.5600	2.2106	1.729	0.0000	0.0000
2024/03/05	R209	08/05/2025		Bond Future	12.3665	64.6584	12.3471	64.7432	0.157	0.0000	0.0000
2024/03/05	R209	08/05/2025	11.89 Call	Bond Future	2084.6800	2.0847	2116.4400	2.1164	1.523	0.0000	0.0000
2024/03/05	R209	08/05/2025	11.89 Put	Bond Future	4206.0800	4.2061	4153.0300	4.1530	1.261	0.0000	0.0000
2024/03/05	R210	02/05/2024		Bond Future	233.4048	233.4048	233.4220	233.4220	0.007	0.0000	0.0000
2024/03/05	R210	01/08/2024		Bond Future	238.5873	238.5873	238.6050	238.6050	0.007	0.0000	0.0000
2024/03/05	R210	07/11/2024		Bond Future	240.9255	240.9255	240.9442	240.9442	0.008	0.0000	0.0000
2024/03/05	R210	06/02/2025		Bond Future	246.1194	246.1194	246.1394	246.1394	0.008	0.0000	0.0000
2024/03/05	R210	06/02/2025	239.61 Call	Bond Future	6509.4000	6.5094	6529.4300	6.5294	0.308	0.0000	0.0000
2024/03/05	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	R210	08/05/2025		Bond Future	247.8659	247.8659	247.8873	247.8873	0.009	0.0000	0.0000
2024/03/05	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	R210	08/05/2025	248.03 Put	Bond Future	164.0800	0.1641	142.6600	0.1427	13.055	0.0000	0.0000
2024/03/05	R213	02/05/2024	10.29 Call	Bond Future	435.9700	0.4360	467.2200	0.4672	7.168	0.0000	0.0000
2024/03/05	R213	02/05/2024	10.29 Put	Bond Future	1988.4800	1.9885	1885.1000	1.8851	5.199	0.0000	0.0000
2024/03/05	R213	02/05/2024	10.30 Call	Bond Future	449.6700	0.4497	481.6500	0.4817	7.112	0.0000	0.0000
2024/03/05	R213	02/05/2024	10.30 Put	Bond Future	1958.9700	1.9590	1856.3200	1.8563	5.240	0.0000	0.0000
2024/03/05	R213	02/05/2024	10.28 Call	Bond Future	422.5500	0.4226	453.0700	0.4531	7.223	0.0000	0.0000
2024/03/05	R213	02/05/2024	10.28 Put	Bond Future	2018.2900	2.0183	1914.1800	1.9142	5.158	0.0000	0.0000
2024/03/05	R213	02/05/2024		Bond Future	10.6534	83.8982	10.6216	84.0329	0.299	0.0000	0.0000
2024/03/05	R213	01/08/2024		Bond Future	10.7327	85.7408	10.6993	85.8784	0.312	0.0000	0.0000
2024/03/05	R213	01/08/2024	10.87 Call	Bond Future	2067.0100	2.0670	2139.1400	2.1391	3.490	0.0000	0.0000
2024/03/05	R213	01/08/2024	10.87 Put	Bond Future	1505.0700	1.5051	1439.6000	1.4396	4.350	0.0000	0.0000
2024/03/05	R213	01/08/2024	10.88 Call	Bond Future	2091.0300	2.0910	2163.6600	2.1637	3.473	0.0000	0.0000
2024/03/05	R213	01/08/2024	10.88 Put	Bond Future	1488.3500	1.4884	1423.3800	1.4234	4.365	0.0000	0.0000
2024/03/05	R213	01/08/2024	10.86 Call	Bond Future	2042.9000	2.0429	2114.5300	2.1145	3.506	0.0000	0.0000
2024/03/05	R213	01/08/2024	10.86 Put	Bond Future	1521.7300	1.5217	1455.7600	1.4558	4.335	0.0000	0.0000
2024/03/05	R213	07/11/2024		Bond Future	10.8377	84.1944	10.8023	84.3355	0.326	0.0000	0.0000
2024/03/05	R213	07/11/2024	11.22 Call	Bond Future	3202.7300	3.2027	3285.3100	3.2853	2.578	0.0000	0.0000
2024/03/05	R213	07/11/2024	11.22 Put	Bond Future	1696.5800	1.6966	1638.0800	1.6381	3.448	0.0000	0.0000
2024/03/05	R213	07/11/2024	11.23 Call	Bond Future	3227.7100	3.2277	3310.6500	3.3107	2.570	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	
2024/03/05	R213	07/11/2024	11.23 Put	Bond Future	1682.6300	1.6826	1624.4900	1.6245	3.455	0.0000	0.0000
2024/03/05	R213	07/11/2024	11.21 Call	Bond Future	3177.5500	3.1776	3259.7900	3.2598	2.588	0.0000	0.0000
2024/03/05	R213	07/11/2024	11.21 Put	Bond Future	1710.3600	1.7104	1651.5200	1.6515	3.440	0.0000	0.0000
2024/03/05	R213	06/02/2025		Bond Future	10.9587	85.9895	10.9213	86.1339	0.341	0.0000	0.0000
2024/03/05	R213	06/02/2025	11.35 Call	Bond Future	3253.1000	3.2531	3338.4300	3.3384	2.623	0.0000	0.0000
2024/03/05	R213	06/02/2025	11.35 Put	Bond Future	1760.2100	1.7602	1701.1300	1.7011	3.356	0.0000	0.0000
2024/03/05	R213	08/05/2025		Bond Future	11.0958	84.2059	11.0563	84.3537	0.357	0.0000	0.0000
2024/03/05	R213	08/05/2025	10.52 Call	Bond Future	1580.7300	1.5807	1634.6300	1.6346	3.410	0.0000	0.0000
2024/03/05	R213	08/05/2025	10.52 Put	Bond Future	3764.6400	3.7646	3670.7300	3.6707	2.495	0.0000	0.0000
2024/03/05	R214	02/05/2024	13.52 Call	Bond Future	5351.6300	5.3516	5352.0800	5.3521	0.008	0.0000	0.0000
2024/03/05	R214	02/05/2024	13.52 Put	Bond Future	128.1000	0.1281	123.2300	0.1232	3.802	0.0000	0.0000
2024/03/05	R214	02/05/2024	12.87 Call	Bond Future	2962.1600	2.9622	2957.0700	2.9571	0.172	0.0000	0.0000
2024/03/05	R214	02/05/2024	12.87 Put	Bond Future	491.0700	0.4911	480.6600	0.4807	2.120	0.0000	0.0000
2024/03/05	R214	02/05/2024	12.12 Put	Bond Future	1849.8500	1.8499	1836.0800	1.8361	0.744	0.0000	0.0000
2024/03/05	R214	02/05/2024	12.12 Call	Bond Future	860.4900	0.8605	852.0400	0.8520	0.982	0.0000	0.0000
2024/03/05	R214	02/05/2024	12.14 Put	Bond Future	1793.1600	1.7932	1779.3500	1.7794	0.770	0.0000	0.0000
2024/03/05	R214	02/05/2024	12.14 Call	Bond Future	900.3100	0.9003	891.8200	0.8918	0.943	0.0000	0.0000
2024/03/05	R214	02/05/2024	11.47 Call	Bond Future	110.4300	0.1104	107.0500	0.1071	3.061	0.0000	0.0000
2024/03/05	R214	02/05/2024	11.47 Put	Bond Future	4371.3000	4.3713	4362.6000	4.3626	0.199	0.0000	0.0000
2024/03/05	R214	02/05/2024	11.48 Call	Bond Future	115.1600	0.1152	111.6900	0.1117	3.013	0.0000	0.0000
2024/03/05	R214	02/05/2024	11.48 Put	Bond Future	4323.6500	4.3237	4314.8600	4.3149	0.203	0.0000	0.0000
2024/03/05	R214	02/05/2024	11.46 Call	Bond Future	105.8900	0.1059	102.5900	0.1026	3.116	0.0000	0.0000
2024/03/05	R214	02/05/2024	11.46 Put	Bond Future	4419.2000	4.4192	4410.5800	4.4106	0.195	0.0000	0.0000
2024/03/05	R214	02/05/2024		Bond Future	12.3274	60.2431	12.3263	60.2484	0.009	0.0000	0.0000
2024/03/05	R214	01/08/2024		Bond Future	12.4292	61.5661	12.4280	61.5716	0.009	0.0000	0.0000
2024/03/05	R214	01/08/2024	12.17 Call	Bond Future	1486.7900	1.4868	1482.4600	1.4825	0.291	0.0000	0.0000
2024/03/05	R214	01/08/2024	12.17 Put	Bond Future	2710.4700	2.7105	2700.7100	2.7007	0.360	0.0000	0.0000
2024/03/05	R214	01/08/2024	12.18 Call	Bond Future	1508.1800	1.5082	1503.8500	1.5039	0.287	0.0000	0.0000
2024/03/05	R214	01/08/2024	12.18 Put	Bond Future	2683.9200	2.6839	2674.1600	2.6742	0.364	0.0000	0.0000
2024/03/05	R214	01/08/2024	12.16 Call	Bond Future	1465.5500	1.4656	1461.2300	1.4612	0.295	0.0000	0.0000
2024/03/05	R214	01/08/2024	12.16 Put	Bond Future	2737.2300	2.7372	2727.4800	2.7275	0.356	0.0000	0.0000
2024/03/05	R214	07/11/2024		Bond Future	12.5510	59.7058	12.5497	59.7115	0.010	0.0000	0.0000
2024/03/05	R214	07/11/2024	12.61 Call	Bond Future	3027.5800	3.0276	3024.8500	3.0249	0.090	0.0000	0.0000
2024/03/05	R214	07/11/2024	12.61 Put	Bond Future	2758.4300	2.7584	2749.9800	2.7500	0.306	0.0000	0.0000
2024/03/05	R214	07/11/2024	12.62 Call	Bond Future	3052.8500	3.0529	3050.1300	3.0501	0.089	0.0000	0.0000
2024/03/05	R214	07/11/2024	12.62 Put	Bond Future	2738.2700	2.7383	2729.8300	2.7298	0.308	0.0000	0.0000
2024/03/05	R214	07/11/2024	12.60 Call	Bond Future	3002.4100	3.0024	2999.6500	2.9997	0.092	0.0000	0.0000
2024/03/05	R214	07/11/2024	12.60 Put	Bond Future	2778.7300	2.7787	2770.2500	2.7703	0.305	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	
2024/03/05	R214	06/02/2025		Bond Future	12.6794	60.9782	12.6781	60.9843	0.011	0.0000	0.0000
2024/03/05	R214	06/02/2025	12.71 Call	Bond Future	2918.3500	2.9184	2917.3800	2.9174	0.033	0.0000	0.0000
2024/03/05	R214	06/02/2025	12.71 Put	Bond Future	2780.7700	2.7808	2773.7200	2.7737	0.254	0.0000	0.0000
2024/03/05	R214	08/05/2025		Bond Future	12.8147	58.9307	12.8132	58.9372	0.011	0.0000	0.0000
2024/03/05	R214	08/05/2025	12.40 Call	Bond Future	2299.3900	2.2994	2298.6400	2.2986	0.033	0.0000	0.0000
2024/03/05	R214	08/05/2025	12.40 Put	Bond Future	4183.0000	4.1830	4175.7400	4.1757	0.174	0.0000	0.0000
2024/03/05	R248	02/05/2024	11.40 Put	Bond Future	6794.7100	6.7947	6814.2100	6.8142	0.287	0.0000	0.0000
2024/03/05	R248	02/05/2024	11.40 Call	Bond Future	42.1700	0.0422	39.4200	0.0394	6.521	0.0000	0.0000
2024/03/05	R248	02/05/2024	12.40 Put	Bond Future	1890.8400	1.8908	1889.7200	1.8897	0.059	0.0000	0.0000
2024/03/05	R248	02/05/2024	12.40 Call	Bond Future	1311.6800	1.3117	1288.3100	1.2883	1.782	0.0000	0.0000
2024/03/05	R248	02/05/2024	13.16 Call	Bond Future	4046.4200	4.0464	4018.2600	4.0183	0.696	0.0000	0.0000
2024/03/05	R248	02/05/2024	13.16 Put	Bond Future	482.1100	0.4821	476.2000	0.4762	1.226	0.0000	0.0000
2024/03/05	R248	02/05/2024		Bond Future	12.5015	73.2638	12.5055	73.2416	0.031	0.0000	0.0000
2024/03/05	R248	02/05/2024	11.47 Call	Bond Future	59.8100	0.0598	56.2300	0.0562	5.986	0.0000	0.0000
2024/03/05	R248	02/05/2024	11.47 Put	Bond Future	6350.7100	6.3507	6369.3800	6.3694	0.294	0.0000	0.0000
2024/03/05	R248	02/05/2024	11.48 Call	Bond Future	62.7700	0.0628	59.0600	0.0591	5.910	0.0000	0.0000
2024/03/05	R248	02/05/2024	11.48 Put	Bond Future	6288.1100	6.2881	6306.6500	6.3067	0.295	0.0000	0.0000
2024/03/05	R248	02/05/2024	11.46 Call	Bond Future	56.9700	0.0570	53.5200	0.0535	6.056	0.0000	0.0000
2024/03/05	R248	02/05/2024	11.46 Put	Bond Future	6413.5300	6.4135	6432.3300	6.4323	0.293	0.0000	0.0000
2024/03/05	R248	01/08/2024		Bond Future	12.6099	74.8728	12.6140	74.8502	0.032	0.0000	0.0000
2024/03/05	R248	01/08/2024	12.31 Call	Bond Future	1779.6300	1.7796	1762.1600	1.7622	0.982	0.0000	0.0000
2024/03/05	R248	01/08/2024	12.31 Put	Bond Future	3487.3700	3.4874	3492.5800	3.4926	0.149	0.0000	0.0000
2024/03/05	R248	01/08/2024	12.32 Call	Bond Future	1804.8900	1.8049	1787.3100	1.7873	0.974	0.0000	0.0000
2024/03/05	R248	01/08/2024	12.32 Put	Bond Future	3454.5300	3.4545	3459.6300	3.4596	0.148	0.0000	0.0000
2024/03/05	R248	01/08/2024	12.30 Call	Bond Future	1754.3700	1.7544	1737.0100	1.7370	0.990	0.0000	0.0000
2024/03/05	R248	01/08/2024	12.30 Put	Bond Future	3520.2900	3.5203	3525.6100	3.5256	0.151	0.0000	0.0000
2024/03/05	R248	07/11/2024	12.79 Call	Bond Future	3644.8900	3.6449	3625.4900	3.6255	0.532	0.0000	0.0000
2024/03/05	R248	07/11/2024	12.79 Put	Bond Future	3367.5800	3.3676	3371.1800	3.3712	0.107	0.0000	0.0000
2024/03/05	R248	07/11/2024	12.80 Call	Bond Future	3675.0300	3.6750	3655.5800	3.6556	0.529	0.0000	0.0000
2024/03/05	R248	07/11/2024	12.80 Put	Bond Future	3343.3700	3.3434	3346.9200	3.3469	0.106	0.0000	0.0000
2024/03/05	R248	07/11/2024	12.78 Call	Bond Future	3614.8300	3.6148	3595.5000	3.5955	0.535	0.0000	0.0000
2024/03/05	R248	07/11/2024	12.78 Put	Bond Future	3391.9500	3.3920	3395.6200	3.3956	0.108	0.0000	0.0000
2024/03/05	R248	07/11/2024		Bond Future	12.7392	72.1803	12.7434	72.1573	0.033	0.0000	0.0000
2024/03/05	R248	06/02/2025		Bond Future	12.8753	73.7182	12.8796	73.6950	0.034	0.0000	0.0000
2024/03/05	R248	06/02/2025	12.71 Call	Bond Future	2975.1100	2.9751	2958.9700	2.9590	0.543	0.0000	0.0000
2024/03/05	R248	06/02/2025	12.71 Put	Bond Future	3873.2600	3.8733	3880.3200	3.8803	0.182	0.0000	0.0000
2024/03/05	R248	08/05/2025		Bond Future	13.0183	70.7885	13.0227	70.7652	0.034	0.0000	0.0000
2024/03/05	R248	08/05/2025	12.60 Call	Bond Future	2793.8400	2.7938	2779.4400	2.7794	0.515	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	
2024/03/05	R248	08/05/2025	12.60 Put	Bond Future	5061.8700	5.0619	5070.8100	5.0708	0.177	0.0000	0.0000
2024/03/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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