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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/02/2024 TO 29/02/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/02/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/29	2025	02/05/2024		Bond Future	179.1852	179.1852	179.1812	0.002	0.0000	0.0000
2024/02/29	2025	01/08/2024		Bond Future	181.3332	181.3332	181.3293	0.002	0.0000	0.0000
2024/02/29	2025	07/11/2024		Bond Future	185.6194	185.6194	185.6159	0.002	0.0000	0.0000
2024/02/29	2029	02/05/2024		Bond Future	129.0233	129.0233	129.0695	0.036	0.0000	0.0000
2024/02/29	2029	01/08/2024		Bond Future	131.8894	131.8894	131.9368	0.036	0.0000	0.0000
2024/02/29	2029	07/11/2024		Bond Future	133.6090	133.6090	133.6580	0.037	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/29	2029	06/02/2025		Bond Future	136.4726	136.4726	136.5232	136.5232	0.037	0.0000	0.0000
2024/02/29	2029	06/02/2025	132.40 Call	Bond Future	4072.6300	4.0726	4123.2300	4.1232	1.242	0.0000	0.0000
2024/02/29	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	2029	08/05/2025		Bond Future	137.8875	137.8875	137.9400	137.9400	0.038	0.0000	0.0000
2024/02/29	2029	08/05/2025	137.85 Call	Bond Future	37.5200	0.0375	89.9500	0.0900	139.739	0.0000	0.0000
2024/02/29	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	2030	02/05/2024		Bond Future	10.2147	92.6723	10.1775	92.8217	0.365	0.0000	0.0000
2024/02/29	2030	02/05/2024	9.82 Call	Bond Future	378.9100	0.3789	413.0200	0.4130	9.002	0.0000	0.0000
2024/02/29	2030	02/05/2024	9.82 Put	Bond Future	1977.8000	1.9778	1862.5000	1.8625	5.830	0.0000	0.0000
2024/02/29	2030	02/05/2024	9.83 Call	Bond Future	390.7700	0.3908	425.6800	0.4257	8.934	0.0000	0.0000
2024/02/29	2030	02/05/2024	9.83 Put	Bond Future	1948.7200	1.9487	1834.2200	1.8342	5.876	0.0000	0.0000
2024/02/29	2030	02/05/2024	9.81 Call	Bond Future	367.1700	0.3672	400.4800	0.4005	9.072	0.0000	0.0000
2024/02/29	2030	02/05/2024	9.81 Put	Bond Future	2007.0200	2.0070	1890.9200	1.8909	5.785	0.0000	0.0000
2024/02/29	2030	02/05/2024	9.66 Put	Bond Future	2478.1800	2.4782	2351.2200	2.3512	5.123	0.0000	0.0000
2024/02/29	2030	02/05/2024	9.66 Call	Bond Future	221.2100	0.2212	243.6600	0.2437	10.149	0.0000	0.0000
2024/02/29	2030	02/05/2024	10.16 Put	Bond Future	1143.1200	1.1431	1057.8200	1.0578	7.462	0.0000	0.0000
2024/02/29	2030	02/05/2024	10.16 Call	Bond Future	923.5300	0.9235	987.6400	0.9876	6.942	0.0000	0.0000
2024/02/29	2030	02/05/2024	11.94 Call	Bond Future	6612.3900	6.6124	6758.9800	6.7590	2.217	0.0000	0.0000
2024/02/29	2030	02/05/2024	11.94 Put	Bond Future	16.2200	0.0162	13.4000	0.0134	17.386	0.0000	0.0000
2024/02/29	2030	02/05/2024	12.38 Call	Bond Future	8184.4500	8.1845	8333.2200	8.3332	1.818	0.0000	0.0000
2024/02/29	2030	02/05/2024	12.38 Put	Bond Future	3.0400	0.0030	2.4000	0.0024	21.053	0.0000	0.0000
2024/02/29	2030	02/05/2024	10.82 Put	Bond Future	314.5100	0.3145	280.5100	0.2805	10.810	0.0000	0.0000
2024/02/29	2030	02/05/2024	10.82 Call	Bond Future	2699.8800	2.6999	2815.2900	2.8153	4.275	0.0000	0.0000
2024/02/29	2030	02/05/2024	10.62 Put	Bond Future	477.7400	0.4777	430.9500	0.4310	9.794	0.0000	0.0000
2024/02/29	2030	02/05/2024	10.62 Call	Bond Future	2083.6700	2.0837	2186.2900	2.1863	4.925	0.0000	0.0000
2024/02/29	2030	02/05/2024	11.12 Put	Bond Future	162.7600	0.1628	142.7300	0.1427	12.306	0.0000	0.0000
2024/02/29	2030	02/05/2024	11.12 Call	Bond Future	3701.3900	3.7014	3830.7700	3.8308	3.495	0.0000	0.0000
2024/02/29	2030	02/05/2024	13.15 Call	Bond Future	10866.3600	10.8664	11015.7400	11.0157	1.375	0.0000	0.0000
2024/02/29	2030	02/05/2024	13.15 Put	Bond Future	0.0900	0.0001	0.0600	0.0001	33.333	0.0000	0.0000
2024/02/29	2030	01/08/2024	10.38 Call	Bond Future	1723.3400	1.7233	1802.5700	1.8026	4.597	0.0000	0.0000
2024/02/29	2030	01/08/2024	10.38 Put	Bond Future	1382.8600	1.3829	1309.3500	1.3094	5.316	0.0000	0.0000
2024/02/29	2030	01/08/2024	10.39 Call	Bond Future	1745.5500	1.7456	1825.3800	1.8254	4.573	0.0000	0.0000
2024/02/29	2030	01/08/2024	10.39 Put	Bond Future	1366.5900	1.3666	1293.6800	1.2937	5.335	0.0000	0.0000
2024/02/29	2030	01/08/2024	10.37 Call	Bond Future	1701.2700	1.7013	1779.9100	1.7799	4.622	0.0000	0.0000
2024/02/29	2030	01/08/2024	10.37 Put	Bond Future	1399.2800	1.3993	1325.1800	1.3252	5.296	0.0000	0.0000
2024/02/29	2030	01/08/2024		Bond Future	10.2917	90.7027	10.2523	90.8555	0.383	0.0000	0.0000
2024/02/29	2030	07/11/2024		Bond Future	10.3822	92.8225	10.3401	92.9791	0.405	0.0000	0.0000
2024/02/29	2030	07/11/2024	10.75 Call	Bond Future	2816.4200	2.8164	2909.5300	2.9095	3.306	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/29	2030	07/11/2024	10.75 Put	Bond Future	1461.2800	1.4613	1397.7800	1.3978	4.346	0.0000	0.0000
2024/02/29	2030	07/11/2024	10.76 Call	Bond Future	2840.1300	2.8401	2933.6600	2.9337	3.293	0.0000	0.0000
2024/02/29	2030	07/11/2024	10.76 Put	Bond Future	1448.5100	1.4485	1385.4300	1.3854	4.355	0.0000	0.0000
2024/02/29	2030	07/11/2024	10.74 Call	Bond Future	2792.7700	2.7928	2885.4700	2.8855	3.319	0.0000	0.0000
2024/02/29	2030	07/11/2024	10.74 Put	Bond Future	1474.1400	1.4741	1410.2300	1.4102	4.335	0.0000	0.0000
2024/02/29	2030	06/02/2025		Bond Future	10.4906	90.7792	10.4458	90.9395	0.428	0.0000	0.0000
2024/02/29	2030	06/02/2025	10.68 Call	Bond Future	2664.2700	2.6643	2751.4200	2.7514	3.271	0.0000	0.0000
2024/02/29	2030	06/02/2025	10.68 Put	Bond Future	1991.1600	1.9912	1917.9800	1.9180	3.675	0.0000	0.0000
2024/02/29	2030	08/05/2025		Bond Future	10.6361	92.6438	10.5882	92.8079	0.451	0.0000	0.0000
2024/02/29	2030	08/05/2025	9.93 Call	Bond Future	1353.5700	1.3536	1409.6900	1.4097	4.146	0.0000	0.0000
2024/02/29	2030	08/05/2025	9.93 Put	Bond Future	3807.3400	3.8073	3699.3700	3.6994	2.836	0.0000	0.0000
2024/02/29	2032	02/05/2024	11.81 Call	Bond Future	3701.2900	3.7013	3844.1800	3.8442	3.861	0.0000	0.0000
2024/02/29	2032	02/05/2024	11.81 Put	Bond Future	278.9700	0.2790	247.4000	0.2474	11.317	0.0000	0.0000
2024/02/29	2032	02/05/2024	11.21 Call	Bond Future	1606.5100	1.6065	1703.5000	1.7035	6.037	0.0000	0.0000
2024/02/29	2032	02/05/2024	11.21 Put	Bond Future	902.4900	0.9025	825.0200	0.8250	8.584	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.57 Put	Bond Future	2619.3300	2.6193	2475.1500	2.4752	5.504	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.57 Call	Bond Future	293.5800	0.2936	323.8600	0.3239	10.314	0.0000	0.0000
2024/02/29	2032	02/05/2024	11.28 Call	Bond Future	1819.2900	1.8193	1923.1200	1.9231	5.707	0.0000	0.0000
2024/02/29	2032	02/05/2024	11.28 Put	Bond Future	792.1600	0.7922	721.5300	0.7215	8.916	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.30 Put	Bond Future	3741.4600	3.7415	3579.0900	3.5791	4.340	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.30 Call	Bond Future	95.5500	0.0956	107.6400	0.1076	12.653	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.55 Call	Bond Future	272.4900	0.2725	301.0600	0.3011	10.485	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.55 Put	Bond Future	2695.1600	2.6952	2549.2700	2.5493	5.413	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.56 Call	Bond Future	282.8500	0.2829	312.2600	0.3123	10.398	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.56 Put	Bond Future	2657.0500	2.6571	2512.0000	2.5120	5.459	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.54 Call	Bond Future	262.3000	0.2623	290.0300	0.2900	10.572	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.54 Put	Bond Future	2733.4900	2.7335	2586.7600	2.5868	5.368	0.0000	0.0000
2024/02/29	2032	02/05/2024		Bond Future	11.0587	86.2714	11.0214	86.4458	0.337	0.0000	0.0000
2024/02/29	2032	02/05/2024	13.35 Call	Bond Future	9903.9200	9.9039	10077.0200	10.0770	1.748	0.0000	0.0000
2024/02/29	2032	02/05/2024	13.35 Put	Bond Future	7.4600	0.0075	6.1000	0.0061	18.231	0.0000	0.0000
2024/02/29	2032	02/05/2024	11.35 Put	Bond Future	693.8400	0.6938	629.6900	0.6297	9.246	0.0000	0.0000
2024/02/29	2032	02/05/2024	11.35 Call	Bond Future	2042.4800	2.0425	2152.7900	2.1528	5.401	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.65 Put	Bond Future	2329.0600	2.3291	2192.1800	2.1922	5.877	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.65 Call	Bond Future	389.6100	0.3896	427.1900	0.4272	9.646	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.36 Put	Bond Future	3476.1200	3.4761	3316.8900	3.3169	4.581	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.36 Call	Bond Future	125.7800	0.1258	141.0100	0.1410	12.108	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.86 Put	Bond Future	1670.5700	1.6706	1555.4700	1.5555	6.890	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.86 Call	Bond Future	734.7600	0.7348	794.1200	0.7941	8.079	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/29	2032	02/05/2024	12.90 Call	Bond Future	8104.5500	8.1046	8274.6100	8.2746	2.098	0.0000	0.0000
2024/02/29	2032	02/05/2024	12.90 Put	Bond Future	28.3200	0.0283	23.9200	0.0239	15.537	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.59 Put	Bond Future	2544.8500	2.5449	2402.4300	2.4024	5.596	0.0000	0.0000
2024/02/29	2032	02/05/2024	10.59 Call	Bond Future	315.8800	0.3159	347.9200	0.3479	10.143	0.0000	0.0000
2024/02/29	2032	02/05/2024	11.09 Put	Bond Future	1122.7700	1.1228	1032.8400	1.0328	8.010	0.0000	0.0000
2024/02/29	2032	02/05/2024	11.09 Call	Bond Future	1269.1500	1.2692	1353.6800	1.3537	6.660	0.0000	0.0000
2024/02/29	2032	02/05/2024	13.18 Call	Bond Future	9228.6000	9.2286	9400.8300	9.4008	1.866	0.0000	0.0000
2024/02/29	2032	02/05/2024	13.18 Put	Bond Future	13.0800	0.0131	10.8500	0.0109	17.049	0.0000	0.0000
2024/02/29	2032	01/08/2024	11.14 Call	Bond Future	1881.7500	1.8818	1966.9300	1.9669	4.527	0.0000	0.0000
2024/02/29	2032	01/08/2024	11.14 Put	Bond Future	1953.5500	1.9536	1860.3800	1.8604	4.769	0.0000	0.0000
2024/02/29	2032	01/08/2024	11.15 Call	Bond Future	1905.9800	1.9060	1991.8200	1.9918	4.504	0.0000	0.0000
2024/02/29	2032	01/08/2024	11.15 Put	Bond Future	1932.1000	1.9321	1839.5900	1.8396	4.788	0.0000	0.0000
2024/02/29	2032	01/08/2024	11.13 Call	Bond Future	1857.6900	1.8577	1942.1900	1.9422	4.549	0.0000	0.0000
2024/02/29	2032	01/08/2024	11.13 Put	Bond Future	1975.2000	1.9752	1881.3500	1.8814	4.751	0.0000	0.0000
2024/02/29	2032	01/08/2024		Bond Future	11.1557	88.1669	11.1167	88.3452	0.350	0.0000	0.0000
2024/02/29	2032	07/11/2024	13.36 Call	Bond Future	9074.3000	9.0743	9234.1800	9.2342	1.762	0.0000	0.0000
2024/02/29	2032	07/11/2024	13.36 Put	Bond Future	439.0100	0.4390	416.0800	0.4161	5.223	0.0000	0.0000
2024/02/29	2032	07/11/2024	11.64 Put	Bond Future	1883.7000	1.8837	1808.6500	1.8087	3.984	0.0000	0.0000
2024/02/29	2032	07/11/2024	11.64 Call	Bond Future	3480.6600	3.4807	3588.4200	3.5884	3.096	0.0000	0.0000
2024/02/29	2032	07/11/2024		Bond Future	11.2757	86.0607	11.2346	86.2435	0.365	0.0000	0.0000
2024/02/29	2032	07/11/2024	11.48 Call	Bond Future	3045.6700	3.0457	3145.9300	3.1459	3.292	0.0000	0.0000
2024/02/29	2032	07/11/2024	11.48 Put	Bond Future	2145.3300	2.1453	2062.7800	2.0628	3.848	0.0000	0.0000
2024/02/29	2032	07/11/2024	11.49 Call	Bond Future	3071.9100	3.0719	3172.6600	3.1727	3.280	0.0000	0.0000
2024/02/29	2032	07/11/2024	11.49 Put	Bond Future	2127.8200	2.1278	2045.7600	2.0458	3.857	0.0000	0.0000
2024/02/29	2032	07/11/2024	11.47 Call	Bond Future	3019.5200	3.0195	3119.3000	3.1193	3.304	0.0000	0.0000
2024/02/29	2032	07/11/2024	11.47 Put	Bond Future	2162.9700	2.1630	2079.9400	2.0799	3.839	0.0000	0.0000
2024/02/29	2032	06/02/2025		Bond Future	11.4074	87.8830	11.3641	88.0701	0.380	0.0000	0.0000
2024/02/29	2032	06/02/2025	11.72 Call	Bond Future	3360.5900	3.3606	3469.1200	3.4691	3.229	0.0000	0.0000
2024/02/29	2032	06/02/2025	11.72 Put	Bond Future	2025.3800	2.0254	1946.8300	1.9468	3.878	0.0000	0.0000
2024/02/29	2032	08/05/2025		Bond Future	11.5607	85.5240	11.5150	85.7154	0.395	0.0000	0.0000
2024/02/29	2032	08/05/2025	10.91 Call	Bond Future	1679.5300	1.6795	1747.1500	1.7472	4.026	0.0000	0.0000
2024/02/29	2032	08/05/2025	10.91 Put	Bond Future	4460.3400	4.4603	4336.5800	4.3366	2.775	0.0000	0.0000
2024/02/29	2033	02/05/2024		Bond Future	121.1527	121.1527	121.4310	121.4310	0.230	0.0000	0.0000
2024/02/29	2033	01/08/2024		Bond Future	123.8440	123.8440	124.1286	124.1286	0.230	0.0000	0.0000
2024/02/29	2033	07/11/2024		Bond Future	125.2767	125.2767	125.5685	125.5685	0.233	0.0000	0.0000
2024/02/29	2033	06/02/2025		Bond Future	127.9619	127.9619	128.2605	128.2605	0.233	0.0000	0.0000
2024/02/29	2033	06/02/2025	124.94 Call	Bond Future	3021.9100	3.0219	3320.4600	3.3205	9.880	0.0000	0.0000
2024/02/29	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/29	2033	08/05/2025		Bond Future	129.0992	129.0992	129.4047	129.4047	0.237	0.0000	0.0000
2024/02/29	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	2033	08/05/2025	130.62 Put	Bond Future	1520.8300	1.5208	1215.3000	1.2153	20.090	0.0000	0.0000
2024/02/29	2037	02/05/2024		Bond Future	12.2041	78.5976	12.1669	78.7939	0.306	0.0000	0.0000
2024/02/29	2037	02/05/2024	11.44 Call	Bond Future	203.0200	0.2030	222.3600	0.2224	9.526	0.0000	0.0000
2024/02/29	2037	02/05/2024	11.44 Put	Bond Future	4374.9600	4.3750	4198.0600	4.1981	4.043	0.0000	0.0000
2024/02/29	2037	02/05/2024	11.45 Call	Bond Future	210.5000	0.2105	230.4400	0.2304	9.473	0.0000	0.0000
2024/02/29	2037	02/05/2024	11.45 Put	Bond Future	4325.7400	4.3257	4149.4400	4.1494	4.076	0.0000	0.0000
2024/02/29	2037	02/05/2024	11.43 Call	Bond Future	195.7500	0.1958	214.5000	0.2145	9.579	0.0000	0.0000
2024/02/29	2037	02/05/2024	11.43 Put	Bond Future	4424.4400	4.4244	4246.9500	4.2470	4.012	0.0000	0.0000
2024/02/29	2037	01/08/2024		Bond Future	12.3259	76.0684	12.2871	76.2691	0.315	0.0000	0.0000
2024/02/29	2037	01/08/2024	12.10 Call	Bond Future	1761.4700	1.7615	1842.5700	1.8426	4.604	0.0000	0.0000
2024/02/29	2037	01/08/2024	12.10 Put	Bond Future	2939.7300	2.9397	2820.2100	2.8202	4.066	0.0000	0.0000
2024/02/29	2037	01/08/2024	12.11 Call	Bond Future	1785.8200	1.7858	1867.6400	1.8676	4.582	0.0000	0.0000
2024/02/29	2037	01/08/2024	12.11 Put	Bond Future	2911.3600	2.9114	2792.5600	2.7926	4.081	0.0000	0.0000
2024/02/29	2037	01/08/2024	12.09 Call	Bond Future	1737.3000	1.7373	1817.6700	1.8177	4.626	0.0000	0.0000
2024/02/29	2037	01/08/2024	12.09 Put	Bond Future	2968.3300	2.9683	2848.0800	2.8481	4.051	0.0000	0.0000
2024/02/29	2037	01/08/2024	13.82 Call	Bond Future	7651.3500	7.6514	7821.5600	7.8216	2.225	0.0000	0.0000
2024/02/29	2037	01/08/2024	13.82 Put	Bond Future	481.3800	0.4814	450.9700	0.4510	6.317	0.0000	0.0000
2024/02/29	2037	01/08/2024	13.17 Call	Bond Future	5152.4700	5.1525	5299.0800	5.2991	2.845	0.0000	0.0000
2024/02/29	2037	01/08/2024	13.17 Put	Bond Future	973.9400	0.9739	919.9300	0.9199	5.546	0.0000	0.0000
2024/02/29	2037	07/11/2024		Bond Future	12.4603	77.8458	12.4197	78.0513	0.325	0.0000	0.0000
2024/02/29	2037	07/11/2024	12.58 Call	Bond Future	3424.3700	3.4244	3532.5100	3.5325	3.158	0.0000	0.0000
2024/02/29	2037	07/11/2024	12.58 Put	Bond Future	2821.8300	2.8218	2724.4200	2.7244	3.452	0.0000	0.0000
2024/02/29	2037	07/11/2024	12.59 Call	Bond Future	3453.3100	3.4533	3561.9600	3.5620	3.146	0.0000	0.0000
2024/02/29	2037	07/11/2024	12.59 Put	Bond Future	2800.7600	2.8008	2703.8600	2.7039	3.460	0.0000	0.0000
2024/02/29	2037	07/11/2024	12.57 Call	Bond Future	3395.5400	3.3955	3503.1600	3.5032	3.169	0.0000	0.0000
2024/02/29	2037	07/11/2024	12.57 Put	Bond Future	2843.0500	2.8431	2745.1200	2.7451	3.445	0.0000	0.0000
2024/02/29	2037	06/02/2025		Bond Future	12.6030	75.2337	12.5607	75.4440	0.336	0.0000	0.0000
2024/02/29	2037	06/02/2025	12.76 Call	Bond Future	3995.5100	3.9955	4108.6000	4.1086	2.830	0.0000	0.0000
2024/02/29	2037	06/02/2025	12.76 Put	Bond Future	3222.4800	3.2225	3125.3100	3.1253	3.015	0.0000	0.0000
2024/02/29	2037	08/05/2025		Bond Future	12.7673	76.7769	12.7231	76.9919	0.346	0.0000	0.0000
2024/02/29	2037	08/05/2025	12.25 Call	Bond Future	2698.0400	2.6980	2784.7400	2.7847	3.213	0.0000	0.0000
2024/02/29	2037	08/05/2025	12.25 Put	Bond Future	5272.9600	5.2730	5144.6500	5.1447	2.433	0.0000	0.0000
2024/02/29	2038	02/05/2024		Bond Future	132.8166	132.8166	132.8035	132.8035	0.010	0.0000	0.0000
2024/02/29	2038	01/08/2024		Bond Future	133.7056	133.7056	133.6922	133.6922	0.010	0.0000	0.0000
2024/02/29	2038	07/11/2024		Bond Future	136.8656	136.8656	136.8524	136.8524	0.010	0.0000	0.0000
2024/02/29	2038	06/02/2025		Bond Future	137.6855	137.6855	137.6727	137.6727	0.009	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/29	2038	06/02/2025	135.23 Call	Bond Future	2455.5300	2.4555	2442.7400	2.4427	0.521	0.0000	0.0000
2024/02/29	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	2038	08/05/2025		Bond Future	140.5520	140.5520	140.5397	140.5397	0.009	0.0000	0.0000
2024/02/29	2038	08/05/2025	139.68 Call	Bond Future	872.0000	0.8720	859.6700	0.8597	1.414	0.0000	0.0000
2024/02/29	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	2040	02/05/2024		Bond Future	12.4762	78.6521	12.4645	78.7166	0.093	0.0000	0.0000
2024/02/29	2040	02/05/2024	11.61 Call	Bond Future	132.2900	0.1323	133.5100	0.1335	0.922	0.0000	0.0000
2024/02/29	2040	02/05/2024	11.61 Put	Bond Future	5174.0500	5.1741	5110.7600	5.1108	1.223	0.0000	0.0000
2024/02/29	2040	02/05/2024	11.62 Call	Bond Future	137.7400	0.1377	139.0200	0.1390	0.929	0.0000	0.0000
2024/02/29	2040	02/05/2024	11.62 Put	Bond Future	5118.3900	5.1184	5055.1600	5.0552	1.235	0.0000	0.0000
2024/02/29	2040	02/05/2024	11.60 Call	Bond Future	127.0700	0.1271	128.2200	0.1282	0.905	0.0000	0.0000
2024/02/29	2040	02/05/2024	11.60 Put	Bond Future	5230.0200	5.2300	5166.6600	5.1667	1.211	0.0000	0.0000
2024/02/29	2040	01/08/2024		Bond Future	12.6010	75.8738	12.5888	75.9398	0.096	0.0000	0.0000
2024/02/29	2040	01/08/2024	12.33 Call	Bond Future	1769.0900	1.7691	1789.2100	1.7892	1.137	0.0000	0.0000
2024/02/29	2040	01/08/2024	12.33 Put	Bond Future	3266.0900	3.2661	3220.2100	3.2202	1.405	0.0000	0.0000
2024/02/29	2040	01/08/2024	12.34 Call	Bond Future	1794.0500	1.7941	1814.3800	1.8144	1.133	0.0000	0.0000
2024/02/29	2040	01/08/2024	12.34 Put	Bond Future	3234.9900	3.2350	3189.3200	3.1893	1.412	0.0000	0.0000
2024/02/29	2040	01/08/2024	12.32 Call	Bond Future	1744.3200	1.7443	1764.2200	1.7642	1.141	0.0000	0.0000
2024/02/29	2040	01/08/2024	12.32 Put	Bond Future	3297.4500	3.2975	3251.3500	3.2514	1.398	0.0000	0.0000
2024/02/29	2040	07/11/2024		Bond Future	12.7378	77.6464	12.7252	77.7142	0.099	0.0000	0.0000
2024/02/29	2040	07/11/2024	12.85 Call	Bond Future	3627.0200	3.6270	3657.8400	3.6578	0.850	0.0000	0.0000
2024/02/29	2040	07/11/2024	12.85 Put	Bond Future	3031.3800	3.0314	2994.4500	2.9945	1.218	0.0000	0.0000
2024/02/29	2040	07/11/2024	12.86 Call	Bond Future	3657.6700	3.6577	3688.6600	3.6887	0.847	0.0000	0.0000
2024/02/29	2040	07/11/2024	12.86 Put	Bond Future	3009.2800	3.0093	2972.5200	2.9725	1.222	0.0000	0.0000
2024/02/29	2040	07/11/2024	12.84 Call	Bond Future	3596.7300	3.5967	3627.3800	3.6274	0.852	0.0000	0.0000
2024/02/29	2040	07/11/2024	12.84 Put	Bond Future	3053.9000	3.0539	3016.8000	3.0168	1.215	0.0000	0.0000
2024/02/29	2040	06/02/2025		Bond Future	12.8822	74.7793	12.8690	74.8488	0.103	0.0000	0.0000
2024/02/29	2040	06/02/2025	12.95 Call	Bond Future	3996.6300	3.9966	4028.7600	4.0288	0.804	0.0000	0.0000
2024/02/29	2040	06/02/2025	12.95 Put	Bond Future	3642.7100	3.6427	3605.2900	3.6053	1.027	0.0000	0.0000
2024/02/29	2040	08/05/2025		Bond Future	13.0465	76.3125	13.0326	76.3839	0.106	0.0000	0.0000
2024/02/29	2040	08/05/2025	12.63 Call	Bond Future	3093.4800	3.0935	3120.5000	3.1205	0.873	0.0000	0.0000
2024/02/29	2040	08/05/2025	12.63 Put	Bond Future	5280.5300	5.2805	5236.1800	5.2362	0.840	0.0000	0.0000
2024/02/29	2044	02/05/2024	12.50 Call	Bond Future	1385.2900	1.3853	1430.6200	1.4306	3.272	0.0000	0.0000
2024/02/29	2044	02/05/2024	12.50 Put	Bond Future	1796.6700	1.7967	1720.5700	1.7206	4.236	0.0000	0.0000
2024/02/29	2044	02/05/2024	12.75 Call	Bond Future	2153.5600	2.1536	2215.3400	2.2153	2.869	0.0000	0.0000
2024/02/29	2044	02/05/2024	12.75 Put	Bond Future	1187.1800	1.1872	1127.5300	1.1275	5.025	0.0000	0.0000
2024/02/29	2044	02/05/2024	13.00 Call	Bond Future	3063.6500	3.0637	3140.4600	3.1405	2.507	0.0000	0.0000
2024/02/29	2044	02/05/2024	13.00 Put	Bond Future	762.8300	0.7628	718.2100	0.7182	5.849	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/29	2044	02/05/2024		Bond Future	12.5738	74.6289	12.5520	74.7503	0.174	0.0000	0.0000
2024/02/29	2044	02/05/2024	11.66 Call	Bond Future	112.4600	0.1125	117.6300	0.1176	4.597	0.0000	0.0000
2024/02/29	2044	02/05/2024	11.66 Put	Bond Future	5493.9300	5.4939	5377.6700	5.3777	2.116	0.0000	0.0000
2024/02/29	2044	02/05/2024	11.67 Call	Bond Future	117.2700	0.1173	122.6500	0.1227	4.588	0.0000	0.0000
2024/02/29	2044	02/05/2024	11.67 Put	Bond Future	5436.3000	5.4363	5320.2500	5.3203	2.135	0.0000	0.0000
2024/02/29	2044	02/05/2024	11.65 Call	Bond Future	107.8500	0.1079	112.8100	0.1128	4.599	0.0000	0.0000
2024/02/29	2044	02/05/2024	11.65 Put	Bond Future	5551.8400	5.5518	5435.3700	5.4354	2.098	0.0000	0.0000
2024/02/29	2044	01/08/2024		Bond Future	12.6951	71.8873	12.6723	72.0115	0.179	0.0000	0.0000
2024/02/29	2044	01/08/2024	12.29 Call	Bond Future	1415.2500	1.4153	1454.1200	1.4541	2.747	0.0000	0.0000
2024/02/29	2044	01/08/2024	12.29 Put	Bond Future	3682.3800	3.6824	3597.1100	3.5971	2.316	0.0000	0.0000
2024/02/29	2044	01/08/2024	12.30 Call	Bond Future	1437.5200	1.4375	1476.8300	1.4768	2.735	0.0000	0.0000
2024/02/29	2044	01/08/2024	12.30 Put	Bond Future	3647.2400	3.6472	3562.4100	3.5624	2.326	0.0000	0.0000
2024/02/29	2044	01/08/2024	12.28 Call	Bond Future	1393.0000	1.3930	1431.4300	1.4314	2.759	0.0000	0.0000
2024/02/29	2044	01/08/2024	12.28 Put	Bond Future	3717.6000	3.7176	3631.8900	3.6319	2.306	0.0000	0.0000
2024/02/29	2044	07/11/2024		Bond Future	12.8275	73.5668	12.8038	73.6941	0.185	0.0000	0.0000
2024/02/29	2044	07/11/2024	12.91 Call	Bond Future	3498.7300	3.4987	3561.8500	3.5619	1.804	0.0000	0.0000
2024/02/29	2044	07/11/2024	12.91 Put	Bond Future	3059.0500	3.0591	2994.8700	2.9949	2.098	0.0000	0.0000
2024/02/29	2044	07/11/2024	12.92 Call	Bond Future	3528.8800	3.5289	3592.3300	3.5923	1.798	0.0000	0.0000
2024/02/29	2044	07/11/2024	12.92 Put	Bond Future	3036.2000	3.0362	2972.3500	2.9724	2.103	0.0000	0.0000
2024/02/29	2044	07/11/2024	12.90 Call	Bond Future	3468.6700	3.4687	3531.4700	3.5315	1.810	0.0000	0.0000
2024/02/29	2044	07/11/2024	12.90 Put	Bond Future	3082.0600	3.0821	3017.5600	3.0176	2.093	0.0000	0.0000
2024/02/29	2044	06/02/2025		Bond Future	12.9667	70.7385	12.9420	70.8688	0.191	0.0000	0.0000
2024/02/29	2044	06/02/2025	13.02 Call	Bond Future	4011.8800	4.0119	4076.8200	4.0768	1.619	0.0000	0.0000
2024/02/29	2044	06/02/2025	13.02 Put	Bond Future	3732.5000	3.7325	3667.1300	3.6671	1.751	0.0000	0.0000
2024/02/29	2044	08/05/2025		Bond Future	13.1242	72.1885	13.0984	72.3219	0.197	0.0000	0.0000
2024/02/29	2044	08/05/2025	12.72 Call	Bond Future	3175.1800	3.1752	3230.4400	3.2304	1.740	0.0000	0.0000
2024/02/29	2044	08/05/2025	12.72 Put	Bond Future	5311.4700	5.3115	5233.3300	5.2333	1.471	0.0000	0.0000
2024/02/29	2046	02/05/2024		Bond Future	114.2691	114.2691	114.2576	114.2576	0.010	0.0000	0.0000
2024/02/29	2046	01/08/2024		Bond Future	116.8077	116.8077	116.7956	116.7956	0.010	0.0000	0.0000
2024/02/29	2046	07/11/2024		Bond Future	117.3715	117.3715	117.3599	117.3599	0.010	0.0000	0.0000
2024/02/29	2046	06/02/2025		Bond Future	119.8862	119.8862	119.8748	119.8748	0.009	0.0000	0.0000
2024/02/29	2046	06/02/2025	114.01 Call	Bond Future	5876.1600	5.8762	5864.7900	5.8648	0.193	0.0000	0.0000
2024/02/29	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	2046	08/05/2025		Bond Future	120.1375	120.1375	120.1266	120.1266	0.009	0.0000	0.0000
2024/02/29	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	2046	08/05/2025	121.97 Put	Bond Future	1832.4900	1.8325	1843.4100	1.8434	0.596	0.0000	0.0000
2024/02/29	2050	02/05/2024		Bond Future	115.5856	115.5856	115.5742	115.5742	0.010	0.0000	0.0000
2024/02/29	2050	01/08/2024		Bond Future	115.8571	115.8571	115.8453	115.8453	0.010	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/29	2050	07/11/2024		Bond Future	118.5952	118.5952	118.5838	118.5838	0.010	0.0000	0.0000
2024/02/29	2050	06/02/2025		Bond Future	118.7813	118.7813	118.7703	118.7703	0.009	0.0000	0.0000
2024/02/29	2050	06/02/2025	115.60 Call	Bond Future	3181.3200	3.1813	3170.2500	3.1703	0.348	0.0000	0.0000
2024/02/29	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	2050	08/05/2025		Bond Future	121.2537	121.2537	121.2429	121.2429	0.009	0.0000	0.0000
2024/02/29	2050	08/05/2025	121.16 Call	Bond Future	93.6500	0.0937	82.8600	0.0829	11.522	0.0000	0.0000
2024/02/29	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	AL37	02/05/2024		Index Future	949.4230	949.4230	951.1000	951.1000	0.177	0.0000	0.0000
2024/02/29	AL37	01/08/2024		Index Future	970.2840	970.2840	971.9980	971.9980	0.177	0.0000	0.0000
2024/02/29	AL37	07/11/2024		Index Future	992.9820	992.9820	994.7390	994.7390	0.177	0.0000	0.0000
2024/02/29	AL37	06/02/2025		Index Future	1014.0550	1014.0550	1015.8540	1015.8540	0.177	0.0000	0.0000
2024/02/29	AL37	08/05/2025		Index Future	1034.9890	1034.9890	1036.8300	1036.8300	0.178	0.0000	0.0000
2024/02/29	AL7T	02/05/2024		Index Future	1100.0970	1100.0970	1102.2780	1102.2780	0.198	0.0000	0.0000
2024/02/29	AL7T	01/08/2024		Index Future	1124.2690	1124.2690	1126.4980	1126.4980	0.198	0.0000	0.0000
2024/02/29	AL7T	07/11/2024		Index Future	1150.5690	1150.5690	1152.8540	1152.8540	0.199	0.0000	0.0000
2024/02/29	AL7T	06/02/2025		Index Future	1174.9870	1174.9870	1177.3250	1177.3250	0.199	0.0000	0.0000
2024/02/29	AL7T	08/05/2025		Index Future	1199.2430	1199.2430	1201.6350	1201.6350	0.199	0.0000	0.0000
2024/02/29	ALBI	02/05/2024		Index Future	954.8230	954.8230	956.2450	956.2450	0.149	0.0000	0.0000
2024/02/29	ALBI	01/08/2024		Index Future	975.8030	975.8030	977.2560	977.2560	0.149	0.0000	0.0000
2024/02/29	ALBI	07/11/2024		Index Future	998.6300	998.6300	1000.1200	1000.1200	0.149	0.0000	0.0000
2024/02/29	ALBI	06/02/2025		Index Future	1019.8230	1019.8230	1021.3500	1021.3500	0.150	0.0000	0.0000
2024/02/29	ALBI	08/05/2025		Index Future	1040.8760	1040.8760	1042.4380	1042.4380	0.150	0.0000	0.0000
2024/02/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/29	ES33	02/05/2024		Bond Future	12.6106	73.4381	12.5720	73.6063	0.306	0.0000	0.0000
2024/02/29	ES33	01/08/2024		Bond Future	12.7561	75.0694	12.7158	75.2415	0.316	0.0000	0.0000
2024/02/29	ES33	07/11/2024		Bond Future	12.9334	73.0404	12.8910	73.2169	0.328	0.0000	0.0000
2024/02/29	ES33	06/02/2025		Bond Future	13.1232	74.6033	13.0787	74.7841	0.339	0.0000	0.0000
2024/02/29	ES33	06/02/2025	13.34 Call	Bond Future	871.6900	0.8717	1052.4600	1.0525	20.738	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/02/29	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	ES33	08/05/2025		Bond Future	13.3297	72.3505	13.2829	72.5356	0.351	0.0000	0.0000
2024/02/29	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	ES33	08/05/2025	12.73 Put	Bond Future	2421.5400	2.4215	2236.4200	2.2364	7.645	0.0000	0.0000
2024/02/29	ES42	02/05/2024		Bond Future	13.1174	68.6604	13.0953	68.7721	0.169	0.0000	0.0000
2024/02/29	ES42	01/08/2024		Bond Future	13.2532	70.1855	13.2302	70.2997	0.174	0.0000	0.0000
2024/02/29	ES42	07/11/2024		Bond Future	13.4142	67.5752	13.3901	67.6924	0.180	0.0000	0.0000
2024/02/29	ES42	06/02/2025		Bond Future	13.5776	69.0189	13.5524	69.1389	0.185	0.0000	0.0000
2024/02/29	ES42	06/02/2025	13.71 Call	Bond Future	625.4100	0.6254	745.4600	0.7455	19.195	0.0000	0.0000
2024/02/29	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	ES42	08/05/2025		Bond Future	13.7604	66.1833	13.7340	66.3062	0.192	0.0000	0.0000
2024/02/29	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	ES42	08/05/2025	13.25 Put	Bond Future	2447.6200	2.4476	2324.7300	2.3247	5.021	0.0000	0.0000
2024/02/29	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	GOVI	02/05/2024	950.98 Put	GOVI	101420.0000	10.1420	87310.0000	8.7310	13.912	0.0000	0.0000
2024/02/29	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	GOVI	02/05/2024	950.99 Put	GOVI	101520.0000	10.1520	87410.0000	8.7410	13.899	0.0000	0.0000
2024/02/29	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	GOVI	02/05/2024	950.97 Put	GOVI	101320.0000	10.1320	87210.0000	8.7210	13.926	0.0000	0.0000
2024/02/29	GOVI	02/05/2024		GOVI	940.8380	940.8380	942.2490	942.2490	0.150	0.0000	0.0000
2024/02/29	GOVI	01/08/2024	943.38 Call	GOVI	181310.0000	18.1310	195730.0000	19.5730	7.953	0.0000	0.0000
2024/02/29	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	GOVI	01/08/2024	943.39 Call	GOVI	181210.0000	18.1210	195630.0000	19.5630	7.958	0.0000	0.0000
2024/02/29	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	GOVI	01/08/2024	943.37 Call	GOVI	181410.0000	18.1410	195830.0000	19.5830	7.949	0.0000	0.0000
2024/02/29	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	GOVI	01/08/2024		GOVI	961.5110	961.5110	962.9530	962.9530	0.150	0.0000	0.0000
2024/02/29	GOVI	07/11/2024		GOVI	984.0040	984.0040	985.4830	985.4830	0.150	0.0000	0.0000
2024/02/29	GOVI	07/11/2024	948.79 Call	GOVI	352140.0000	35.2140	366930.0000	36.6930	4.200	0.0000	0.0000
2024/02/29	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	GOVI	07/11/2024	948.80 Call	GOVI	352040.0000	35.2040	366830.0000	36.6830	4.201	0.0000	0.0000
2024/02/29	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	GOVI	07/11/2024	948.78 Call	GOVI	352240.0000	35.2240	367030.0000	36.7030	4.199	0.0000	0.0000
2024/02/29	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	GOVI	06/02/2025		GOVI	1004.8870	1004.8870	1006.4010	1006.4010	0.151	0.0000	0.0000
2024/02/29	GOVI	06/02/2025	972.00 Call	GOVI	328870.0000	32.8870	344010.0000	34.4010	4.604	0.0000	0.0000
2024/02/29	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	GOVI	08/05/2025		GOVI	1025.6310	1025.6310	1027.1810	1027.1810	0.151	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/29	GOVI	08/05/2025	1,022. Call 00	GOVI	36310.0000	3.6310	51810.0000	5.1810	42.688	0.0000	0.0000
2024/02/29	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/29	IGOV	02/05/2024		Index Future	348.4840	348.4840	348.5540	348.5540	0.020	0.0000	0.0000
2024/02/29	IGOV	01/08/2024		Index Future	356.2250	356.2250	356.2970	356.2970	0.020	0.0000	0.0000
2024/02/29	IGOV	07/11/2024		Index Future	364.6470	364.6470	364.7220	364.7220	0.021	0.0000	0.0000
2024/02/29	IGOV	06/02/2025		Index Future	372.4660	372.4660	372.5450	372.5450	0.021	0.0000	0.0000
2024/02/29	IGOV	08/05/2025		Index Future	380.2340	380.2340	380.3160	380.3160	0.022	0.0000	0.0000
2024/02/29	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/29	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/29	JBAF	21/02/2024		Jibar Tradeable Future	8.3560	8.3560	8.3560	91.6440	0.000	0.0000	0.0000
2024/02/29	JBAF	20/03/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2024/02/29	JBAF	17/04/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/02/29	JBAF	15/05/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/02/29	JBAF	19/06/2024		Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000
2024/02/29	JBAF	17/07/2024		Jibar Tradeable Future	8.3100	91.6900	8.3000	91.7000	0.120	0.0000	0.0000
2024/02/29	JBAF	21/08/2024		Jibar Tradeable Future	8.2700	91.7300	8.2600	91.7400	0.121	0.0000	0.0000
2024/02/29	JBAF	18/09/2024		Jibar Tradeable Future	8.2300	91.7700	8.2200	91.7800	0.122	0.0000	0.0000
2024/02/29	JBAF	18/12/2024		Jibar Tradeable Future	7.9800	92.0200	7.9900	92.0100	0.125	0.0000	0.0000
2024/02/29	JBAF	19/03/2025		Jibar Tradeable Future	7.9000	92.1000	7.8700	92.1300	0.380	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/29	JBAF	18/06/2025		Jibar Tradeable Future	7.8100	92.1900	7.8000	92.2000	0.128	0.0000	0.0000
2024/02/29	JBAF	17/09/2025		Jibar Tradeable Future	7.8400	92.1600	7.8000	92.2000	0.510	0.0000	0.0000
2024/02/29	JBAF	17/12/2025		Jibar Tradeable Future	7.8900	92.1100	7.8700	92.1300	0.253	0.0000	0.0000
2024/02/29	R035	02/05/2024		Bond Future	11.7735	84.1521	11.7414	84.3213	0.272	0.0000	0.0000
2024/02/29	R035	02/05/2024	11.20 Call	Bond Future	372.1200	0.3721	398.6100	0.3986	7.119	0.0000	0.0000
2024/02/29	R035	02/05/2024	11.20 Put	Bond Future	3476.8000	3.4768	3334.1500	3.3342	4.103	0.0000	0.0000
2024/02/29	R035	02/05/2024	11.21 Call	Bond Future	383.8900	0.3839	411.0600	0.4111	7.078	0.0000	0.0000
2024/02/29	R035	02/05/2024	11.21 Put	Bond Future	3433.0600	3.4331	3291.0900	3.2911	4.135	0.0000	0.0000
2024/02/29	R035	02/05/2024	11.19 Call	Bond Future	360.6100	0.3606	386.4200	0.3864	7.157	0.0000	0.0000
2024/02/29	R035	02/05/2024	11.19 Put	Bond Future	3520.8600	3.5209	3377.5300	3.3775	4.071	0.0000	0.0000
2024/02/29	R035	01/08/2024	11.80 Call	Bond Future	2171.3800	2.1714	2248.7500	2.2488	3.563	0.0000	0.0000
2024/02/29	R035	01/08/2024	11.80 Put	Bond Future	2585.0700	2.5851	2489.5600	2.4896	3.695	0.0000	0.0000
2024/02/29	R035	01/08/2024	11.81 Call	Bond Future	2198.2800	2.1983	2276.2500	2.2763	3.547	0.0000	0.0000
2024/02/29	R035	01/08/2024	11.81 Put	Bond Future	2559.8500	2.5599	2464.9400	2.4649	3.708	0.0000	0.0000
2024/02/29	R035	01/08/2024	11.79 Call	Bond Future	2144.4200	2.1444	2221.1900	2.2212	3.580	0.0000	0.0000
2024/02/29	R035	01/08/2024	11.79 Put	Bond Future	2610.2700	2.6103	2514.1600	2.5142	3.682	0.0000	0.0000
2024/02/29	R035	01/08/2024		Bond Future	11.8796	86.0012	11.8463	86.1741	0.281	0.0000	0.0000
2024/02/29	R035	07/11/2024		Bond Future	12.0124	83.4964	11.9775	83.6736	0.291	0.0000	0.0000
2024/02/29	R035	07/11/2024	12.18 Call	Bond Future	3502.1000	3.5021	3596.4600	3.5965	2.694	0.0000	0.0000
2024/02/29	R035	07/11/2024	12.18 Put	Bond Future	2659.2200	2.6592	2576.4100	2.5764	3.114	0.0000	0.0000
2024/02/29	R035	07/11/2024	12.19 Call	Bond Future	3531.6800	3.5317	3626.4900	3.6265	2.685	0.0000	0.0000
2024/02/29	R035	07/11/2024	12.19 Put	Bond Future	2638.8800	2.6389	2556.5200	2.5565	3.121	0.0000	0.0000
2024/02/29	R035	07/11/2024	12.17 Call	Bond Future	3472.6300	3.4726	3566.5400	3.5665	2.704	0.0000	0.0000
2024/02/29	R035	07/11/2024	12.17 Put	Bond Future	2679.7100	2.6797	2596.4500	2.5965	3.107	0.0000	0.0000
2024/02/29	R035	06/02/2025		Bond Future	12.1562	85.2651	12.1196	85.4464	0.301	0.0000	0.0000
2024/02/29	R035	06/02/2025	12.41 Call	Bond Future	3945.4000	3.9454	4046.4500	4.0465	2.561	0.0000	0.0000
2024/02/29	R035	06/02/2025	12.41 Put	Bond Future	2701.4300	2.7014	2621.1800	2.6212	2.971	0.0000	0.0000
2024/02/29	R035	08/05/2025		Bond Future	12.3102	82.5034	12.2719	82.6888	0.311	0.0000	0.0000
2024/02/29	R035	08/05/2025	11.78 Call	Bond Future	2299.1300	2.2991	2370.4100	2.3704	3.100	0.0000	0.0000
2024/02/29	R035	08/05/2025	11.78 Put	Bond Future	4922.8500	4.9229	4808.7100	4.8087	2.319	0.0000	0.0000
2024/02/29	R053	02/05/2024	13.03 Call	Bond Future	4936.0200	4.9360	5052.3800	5.0524	2.357	0.0000	0.0000
2024/02/29	R053	02/05/2024	13.03 Put	Bond Future	657.3000	0.6573	612.8700	0.6129	6.759	0.0000	0.0000
2024/02/29	R053	02/05/2024	13.04 Call	Bond Future	4990.6900	4.9907	5107.6800	5.1077	2.344	0.0000	0.0000
2024/02/29	R053	02/05/2024	13.04 Put	Bond Future	644.5500	0.6446	600.7500	0.6008	6.795	0.0000	0.0000
2024/02/29	R053	02/05/2024	13.02 Call	Bond Future	4881.3800	4.8814	4997.1000	4.9971	2.371	0.0000	0.0000
2024/02/29	R053	02/05/2024	13.02 Put	Bond Future	670.1800	0.6702	625.1100	0.6251	6.725	0.0000	0.0000
2024/02/29	R053	02/05/2024		Bond Future	12.4228	94.9225	12.4010	95.0833	0.176	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/29	R053	01/08/2024	13.14 Call	Bond Future	5843.1000	5.8431	5950.7300	5.9507	1.842	0.0000	0.0000
2024/02/29	R053	01/08/2024	13.14 Put	Bond Future	1632.6000	1.6326	1575.9100	1.5759	3.472	0.0000	0.0000
2024/02/29	R053	01/08/2024	13.15 Call	Bond Future	5891.8500	5.8919	5999.9300	5.9999	1.834	0.0000	0.0000
2024/02/29	R053	01/08/2024	13.15 Put	Bond Future	1614.9900	1.6150	1558.7500	1.5588	3.482	0.0000	0.0000
2024/02/29	R053	01/08/2024	13.13 Call	Bond Future	5794.4500	5.7945	5901.6300	5.9016	1.850	0.0000	0.0000
2024/02/29	R053	01/08/2024	13.13 Put	Bond Future	1650.4100	1.6504	1593.2700	1.5933	3.462	0.0000	0.0000
2024/02/29	R053	01/08/2024		Bond Future	12.5327	97.0082	12.5100	97.1725	0.181	0.0000	0.0000
2024/02/29	R053	07/11/2024		Bond Future	12.6619	93.4034	12.6382	93.5720	0.187	0.0000	0.0000
2024/02/29	R053	07/11/2024	12.80 Call	Bond Future	4711.7300	4.7117	4798.2400	4.7982	1.836	0.0000	0.0000
2024/02/29	R053	07/11/2024	12.80 Put	Bond Future	3740.9000	3.7409	3658.8300	3.6588	2.194	0.0000	0.0000
2024/02/29	R053	07/11/2024	12.81 Call	Bond Future	4752.1700	4.7522	4839.1200	4.8391	1.830	0.0000	0.0000
2024/02/29	R053	07/11/2024	12.81 Put	Bond Future	3711.7800	3.7118	3630.1500	3.6302	2.199	0.0000	0.0000
2024/02/29	R053	07/11/2024	12.79 Call	Bond Future	4671.4100	4.6714	4757.4800	4.7575	1.842	0.0000	0.0000
2024/02/29	R053	07/11/2024	12.79 Put	Bond Future	3770.2300	3.7702	3687.7200	3.6877	2.188	0.0000	0.0000
2024/02/29	R053	06/02/2025		Bond Future	12.7949	95.3798	12.7702	95.5524	0.193	0.0000	0.0000
2024/02/29	R053	06/02/2025	12.94 Call	Bond Future	5419.2800	5.4193	5508.9700	5.5090	1.655	0.0000	0.0000
2024/02/29	R053	06/02/2025	12.94 Put	Bond Future	4419.7300	4.4197	4336.8400	4.3368	1.875	0.0000	0.0000
2024/02/29	R053	08/05/2025		Bond Future	12.9416	91.4684	12.9157	91.6450	0.200	0.0000	0.0000
2024/02/29	R053	08/05/2025	12.64 Call	Bond Future	4336.2500	4.3363	4412.9700	4.4130	1.769	0.0000	0.0000
2024/02/29	R053	08/05/2025	12.64 Put	Bond Future	6435.1000	6.4351	6335.2300	6.3352	1.552	0.0000	0.0000
2024/02/29	R186	02/05/2024		Bond Future	8.9938	107.3884	8.9720	107.4395	0.242	0.0000	0.0000
2024/02/29	R186	02/05/2024	8.00 Call	Bond Future	1.4600	0.0015	1.6300	0.0016	11.644	0.0000	0.0000
2024/02/29	R186	02/05/2024	8.00 Put	Bond Future	2364.2300	2.3642	2313.2900	2.3133	2.155	0.0000	0.0000
2024/02/29	R186	02/05/2024	8.01 Call	Bond Future	1.6200	0.0016	1.8100	0.0018	11.728	0.0000	0.0000
2024/02/29	R186	02/05/2024	8.01 Put	Bond Future	2340.2700	2.3403	2289.3500	2.2894	2.176	0.0000	0.0000
2024/02/29	R186	02/05/2024	7.99 Call	Bond Future	1.3700	0.0014	1.5300	0.0015	11.679	0.0000	0.0000
2024/02/29	R186	02/05/2024	7.99 Put	Bond Future	2388.2600	2.3883	2337.3100	2.3373	2.133	0.0000	0.0000
2024/02/29	R186	02/05/2024	10.40 Call	Bond Future	3244.4200	3.2444	3293.7000	3.2937	1.519	0.0000	0.0000
2024/02/29	R186	02/05/2024	10.40 Put	Bond Future	14.7800	0.0148	12.9500	0.0130	12.382	0.0000	0.0000
2024/02/29	R186	02/05/2024	9.73 Put	Bond Future	83.4000	0.0834	75.4800	0.0755	9.496	0.0000	0.0000
2024/02/29	R186	02/05/2024	9.73 Call	Bond Future	1790.4400	1.7904	1833.6300	1.8336	2.412	0.0000	0.0000
2024/02/29	R186	01/08/2024	8.69 Call	Bond Future	429.2300	0.4292	446.0400	0.4460	3.916	0.0000	0.0000
2024/02/29	R186	01/08/2024	8.69 Put	Bond Future	1097.5300	1.0975	1062.0400	1.0620	3.234	0.0000	0.0000
2024/02/29	R186	01/08/2024	8.70 Call	Bond Future	438.3900	0.4384	455.4400	0.4554	3.889	0.0000	0.0000
2024/02/29	R186	01/08/2024	8.70 Put	Bond Future	1085.1100	1.0851	1049.8600	1.0499	3.249	0.0000	0.0000
2024/02/29	R186	01/08/2024	8.68 Call	Bond Future	419.9200	0.4199	436.5000	0.4365	3.948	0.0000	0.0000
2024/02/29	R186	01/08/2024	8.68 Put	Bond Future	1109.8000	1.1098	1074.0800	1.0741	3.219	0.0000	0.0000
2024/02/29	R186	01/08/2024		Bond Future	9.0010	104.4396	8.9766	104.4919	0.271	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/29	R186	07/11/2024		Bond Future	9.0271	106.8808	8.9990	106.9347	0.311	0.0000	0.0000
2024/02/29	R186	07/11/2024	9.14 Call	Bond Future	1067.2300	1.0672	1094.7100	1.0947	2.575	0.0000	0.0000
2024/02/29	R186	07/11/2024	9.14 Put	Bond Future	851.2700	0.8513	824.8700	0.8249	3.101	0.0000	0.0000
2024/02/29	R186	07/11/2024	9.15 Call	Bond Future	1079.5300	1.0795	1107.1700	1.1072	2.560	0.0000	0.0000
2024/02/29	R186	07/11/2024	9.15 Put	Bond Future	844.4700	0.8445	818.2300	0.8182	3.107	0.0000	0.0000
2024/02/29	R186	07/11/2024	9.13 Call	Bond Future	1054.9900	1.0550	1082.3000	1.0823	2.589	0.0000	0.0000
2024/02/29	R186	07/11/2024	9.13 Put	Bond Future	858.1400	0.8581	831.5700	0.8316	3.096	0.0000	0.0000
2024/02/29	R186	06/02/2025		Bond Future	9.0942	103.8298	9.0616	103.8853	0.358	0.0000	0.0000
2024/02/29	R186	06/02/2025	9.03 Call	Bond Future	957.3500	0.9574	983.1800	0.9832	2.698	0.0000	0.0000
2024/02/29	R186	06/02/2025	9.03 Put	Bond Future	1066.6500	1.0667	1037.0000	1.0370	2.780	0.0000	0.0000
2024/02/29	R186	08/05/2025		Bond Future	9.2296	105.9630	9.1911	106.0201	0.417	0.0000	0.0000
2024/02/29	R186	08/05/2025	8.47 Call	Bond Future	442.8700	0.4429	459.9600	0.4600	3.859	0.0000	0.0000
2024/02/29	R186	08/05/2025	8.47 Put	Bond Future	1577.9400	1.5779	1537.9100	1.5379	2.537	0.0000	0.0000
2024/02/29	R202	02/05/2024		Bond Future	259.7354	259.7354	259.7091	259.7091	0.010	0.0000	0.0000
2024/02/29	R202	01/08/2024		Bond Future	260.4281	260.4281	260.4015	260.4015	0.010	0.0000	0.0000
2024/02/29	R202	07/11/2024		Bond Future	266.5834	266.5834	266.5571	266.5571	0.010	0.0000	0.0000
2024/02/29	R202	06/02/2025		Bond Future	267.0871	267.0871	267.0617	267.0617	0.010	0.0000	0.0000
2024/02/29	R202	06/02/2025	266.79 Call	Bond Future	297.1300	0.2971	271.7400	0.2717	8.545	0.0000	0.0000
2024/02/29	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	R202	08/05/2025		Bond Future	272.6478	272.6478	272.6232	272.6232	0.009	0.0000	0.0000
2024/02/29	R202	08/05/2025	272.31 Call	Bond Future	337.8200	0.3378	313.2200	0.3132	7.282	0.0000	0.0000
2024/02/29	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	R209	02/05/2024		Bond Future	11.9123	65.0805	11.8752	65.2529	0.311	0.0000	0.0000
2024/02/29	R209	02/05/2024	11.18 Call	Bond Future	166.5600	0.1666	183.5200	0.1835	10.183	0.0000	0.0000
2024/02/29	R209	02/05/2024	11.18 Put	Bond Future	3692.3000	3.6923	3536.8400	3.5368	4.210	0.0000	0.0000
2024/02/29	R209	02/05/2024	11.19 Call	Bond Future	172.8700	0.1729	190.3700	0.1904	10.123	0.0000	0.0000
2024/02/29	R209	02/05/2024	11.19 Put	Bond Future	3648.7100	3.6487	3493.7900	3.4938	4.246	0.0000	0.0000
2024/02/29	R209	02/05/2024	11.17 Call	Bond Future	160.4200	0.1604	176.8500	0.1769	10.242	0.0000	0.0000
2024/02/29	R209	02/05/2024	11.17 Put	Bond Future	3736.1200	3.7361	3580.1300	3.5801	4.175	0.0000	0.0000
2024/02/29	R209	01/08/2024		Bond Future	12.0145	66.5105	11.9760	66.6867	0.320	0.0000	0.0000
2024/02/29	R209	01/08/2024	11.79 Call	Bond Future	1504.4900	1.5045	1575.5000	1.5755	4.720	0.0000	0.0000
2024/02/29	R209	01/08/2024	11.79 Put	Bond Future	2542.3800	2.5424	2437.1600	2.4372	4.139	0.0000	0.0000
2024/02/29	R209	01/08/2024	11.80 Call	Bond Future	1525.9600	1.5260	1597.6200	1.5976	4.696	0.0000	0.0000
2024/02/29	R209	01/08/2024	11.80 Put	Bond Future	2517.1200	2.5171	2412.5500	2.4126	4.154	0.0000	0.0000
2024/02/29	R209	01/08/2024	11.78 Call	Bond Future	1483.3500	1.4834	1553.7100	1.5537	4.743	0.0000	0.0000
2024/02/29	R209	01/08/2024	11.78 Put	Bond Future	2568.0100	2.5680	2462.1400	2.4621	4.123	0.0000	0.0000
2024/02/29	R209	07/11/2024		Bond Future	12.1360	64.9083	12.0959	65.0888	0.330	0.0000	0.0000
2024/02/29	R209	07/11/2024	12.22 Call	Bond Future	2810.2000	2.8102	2904.0500	2.9041	3.340	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/29	R209	07/11/2024	12.22 Put	Bond Future	2433.9400	2.4339	2347.2400	2.3472	3.562	0.0000	0.0000
2024/02/29	R209	07/11/2024	12.23 Call	Bond Future	2835.2300	2.8352	2929.5700	2.9296	3.327	0.0000	0.0000
2024/02/29	R209	07/11/2024	12.23 Put	Bond Future	2414.3900	2.4144	2328.1800	2.3282	3.571	0.0000	0.0000
2024/02/29	R209	07/11/2024	12.21 Call	Bond Future	2785.0400	2.7850	2878.4100	2.8784	3.353	0.0000	0.0000
2024/02/29	R209	07/11/2024	12.21 Put	Bond Future	2453.4100	2.4534	2366.2300	2.3662	3.553	0.0000	0.0000
2024/02/29	R209	06/02/2025		Bond Future	12.2633	66.2826	12.2216	66.4673	0.340	0.0000	0.0000
2024/02/29	R209	06/02/2025	12.44 Call	Bond Future	3336.9700	3.3370	3437.7900	3.4378	3.021	0.0000	0.0000
2024/02/29	R209	06/02/2025	12.44 Put	Bond Future	2562.2700	2.5623	2478.4200	2.4784	3.272	0.0000	0.0000
2024/02/29	R209	08/05/2025		Bond Future	12.4054	64.4894	12.3620	64.6782	0.350	0.0000	0.0000
2024/02/29	R209	08/05/2025	11.89 Call	Bond Future	2192.9500	2.1930	2267.9800	2.2680	3.421	0.0000	0.0000
2024/02/29	R209	08/05/2025	11.89 Put	Bond Future	4483.3400	4.4833	4369.5700	4.3696	2.538	0.0000	0.0000
2024/02/29	R210	02/05/2024		Bond Future	233.5352	233.5352	233.4192	233.4192	0.050	0.0000	0.0000
2024/02/29	R210	01/08/2024		Bond Future	238.7229	238.7229	238.6046	238.6046	0.050	0.0000	0.0000
2024/02/29	R210	07/11/2024		Bond Future	241.0354	241.0354	240.9152	240.9152	0.050	0.0000	0.0000
2024/02/29	R210	06/02/2025		Bond Future	246.2007	246.2007	246.0789	246.0789	0.049	0.0000	0.0000
2024/02/29	R210	06/02/2025	239.61 Call	Bond Future	6590.7200	6.5907	6468.9400	6.4689	1.848	0.0000	0.0000
2024/02/29	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	R210	08/05/2025		Bond Future	247.9261	247.9261	247.8032	247.8032	0.050	0.0000	0.0000
2024/02/29	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	R210	08/05/2025	248.03 Put	Bond Future	103.9200	0.1039	226.8400	0.2268	118.283	0.0000	0.0000
2024/02/29	R213	02/05/2024	10.29 Call	Bond Future	405.6500	0.4057	446.8400	0.4468	10.154	0.0000	0.0000
2024/02/29	R213	02/05/2024	10.29 Put	Bond Future	2164.1100	2.1641	2027.2100	2.0272	6.326	0.0000	0.0000
2024/02/29	R213	02/05/2024	10.30 Call	Bond Future	418.2500	0.4183	460.3800	0.4604	10.073	0.0000	0.0000
2024/02/29	R213	02/05/2024	10.30 Put	Bond Future	2133.5000	2.1335	1997.5400	1.9975	6.373	0.0000	0.0000
2024/02/29	R213	02/05/2024	10.28 Call	Bond Future	393.3000	0.3933	433.5500	0.4336	10.234	0.0000	0.0000
2024/02/29	R213	02/05/2024	10.28 Put	Bond Future	2194.9900	2.1950	2057.1500	2.0572	6.280	0.0000	0.0000
2024/02/29	R213	02/05/2024		Bond Future	10.7023	83.6923	10.6600	83.8704	0.395	0.0000	0.0000
2024/02/29	R213	01/08/2024		Bond Future	10.7838	85.5312	10.7394	85.7133	0.411	0.0000	0.0000
2024/02/29	R213	01/08/2024	10.87 Call	Bond Future	1950.1100	1.9501	2044.5800	2.0446	4.844	0.0000	0.0000
2024/02/29	R213	01/08/2024	10.87 Put	Bond Future	1597.7600	1.5978	1510.1700	1.5102	5.482	0.0000	0.0000
2024/02/29	R213	01/08/2024	10.88 Call	Bond Future	1973.6300	1.9736	2068.7600	2.0688	4.820	0.0000	0.0000
2024/02/29	R213	01/08/2024	10.88 Put	Bond Future	1580.5400	1.5805	1493.6100	1.4936	5.500	0.0000	0.0000
2024/02/29	R213	01/08/2024	10.86 Call	Bond Future	1926.9300	1.9269	2020.7500	2.0208	4.869	0.0000	0.0000
2024/02/29	R213	01/08/2024	10.86 Put	Bond Future	1615.3500	1.6154	1527.1100	1.5271	5.463	0.0000	0.0000
2024/02/29	R213	07/11/2024		Bond Future	10.8941	83.9697	10.8472	84.1563	0.431	0.0000	0.0000
2024/02/29	R213	07/11/2024	11.22 Call	Bond Future	2989.7700	2.9898	3098.7800	3.0988	3.646	0.0000	0.0000
2024/02/29	R213	07/11/2024	11.22 Put	Bond Future	1708.3100	1.7083	1630.7400	1.6307	4.541	0.0000	0.0000
2024/02/29	R213	07/11/2024	11.23 Call	Bond Future	3014.3500	3.0144	3123.8400	3.1238	3.632	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/29	R213	07/11/2024	11.23 Put	Bond Future	1693.9600	1.6940	1616.8700	1.6169	4.551	0.0000	0.0000
2024/02/29	R213	07/11/2024	11.21 Call	Bond Future	2964.9900	2.9650	3073.5300	3.0735	3.661	0.0000	0.0000
2024/02/29	R213	07/11/2024	11.21 Put	Bond Future	1722.4900	1.7225	1644.4500	1.6445	4.531	0.0000	0.0000
2024/02/29	R213	06/02/2025		Bond Future	11.0211	85.7491	10.9715	85.9400	0.450	0.0000	0.0000
2024/02/29	R213	06/02/2025	11.35 Call	Bond Future	3171.1600	3.1712	3282.0600	3.2821	3.497	0.0000	0.0000
2024/02/29	R213	06/02/2025	11.35 Put	Bond Future	1918.6700	1.9187	1838.6900	1.8387	4.169	0.0000	0.0000
2024/02/29	R213	08/05/2025		Bond Future	11.1638	83.9527	11.1113	84.1479	0.470	0.0000	0.0000
2024/02/29	R213	08/05/2025	10.52 Call	Bond Future	1510.2700	1.5103	1579.9700	1.5800	4.615	0.0000	0.0000
2024/02/29	R213	08/05/2025	10.52 Put	Bond Future	3947.3500	3.9474	3821.8200	3.8218	3.180	0.0000	0.0000
2024/02/29	R214	02/05/2024	13.52 Call	Bond Future	5434.9900	5.4350	5525.7600	5.5258	1.670	0.0000	0.0000
2024/02/29	R214	02/05/2024	13.52 Put	Bond Future	129.7300	0.1297	118.4400	0.1184	8.703	0.0000	0.0000
2024/02/29	R214	02/05/2024	12.87 Call	Bond Future	3036.5500	3.0366	3107.7200	3.1077	2.344	0.0000	0.0000
2024/02/29	R214	02/05/2024	12.87 Put	Bond Future	483.7300	0.4837	452.8400	0.4528	6.386	0.0000	0.0000
2024/02/29	R214	02/05/2024	12.12 Put	Bond Future	1807.8700	1.8079	1737.4300	1.7374	3.896	0.0000	0.0000
2024/02/29	R214	02/05/2024	12.12 Call	Bond Future	900.2400	0.9002	931.8600	0.9319	3.512	0.0000	0.0000
2024/02/29	R214	02/05/2024	12.14 Put	Bond Future	1752.3400	1.7523	1683.0100	1.6830	3.956	0.0000	0.0000
2024/02/29	R214	02/05/2024	12.14 Call	Bond Future	941.2200	0.9412	973.9500	0.9740	3.477	0.0000	0.0000
2024/02/29	R214	02/05/2024	11.47 Call	Bond Future	121.2800	0.1213	126.8400	0.1268	4.584	0.0000	0.0000
2024/02/29	R214	02/05/2024	11.47 Put	Bond Future	4300.4200	4.3004	4203.9200	4.2039	2.244	0.0000	0.0000
2024/02/29	R214	02/05/2024	11.48 Call	Bond Future	126.2100	0.1262	131.9800	0.1320	4.572	0.0000	0.0000
2024/02/29	R214	02/05/2024	11.48 Put	Bond Future	4252.9700	4.2530	4156.6800	4.1567	2.264	0.0000	0.0000
2024/02/29	R214	02/05/2024	11.46 Call	Bond Future	116.5100	0.1165	121.8600	0.1219	4.592	0.0000	0.0000
2024/02/29	R214	02/05/2024	11.46 Put	Bond Future	4348.0900	4.3481	4251.3800	4.2514	2.224	0.0000	0.0000
2024/02/29	R214	02/05/2024		Bond Future	12.3101	60.3248	12.2885	60.4269	0.175	0.0000	0.0000
2024/02/29	R214	01/08/2024		Bond Future	12.4111	61.6503	12.3887	61.7546	0.180	0.0000	0.0000
2024/02/29	R214	01/08/2024	12.17 Call	Bond Future	1560.6800	1.5607	1599.3400	1.5993	2.477	0.0000	0.0000
2024/02/29	R214	01/08/2024	12.17 Put	Bond Future	2700.1600	2.7002	2634.5400	2.6345	2.430	0.0000	0.0000
2024/02/29	R214	01/08/2024	12.18 Call	Bond Future	1582.5000	1.5825	1621.5200	1.6215	2.466	0.0000	0.0000
2024/02/29	R214	01/08/2024	12.18 Put	Bond Future	2674.0400	2.6740	2608.7800	2.6088	2.441	0.0000	0.0000
2024/02/29	R214	01/08/2024	12.16 Call	Bond Future	1539.1700	1.5392	1577.4600	1.5775	2.488	0.0000	0.0000
2024/02/29	R214	01/08/2024	12.16 Put	Bond Future	2726.6500	2.7267	2660.6600	2.6607	2.420	0.0000	0.0000
2024/02/29	R214	07/11/2024		Bond Future	12.5338	59.7846	12.5105	59.8916	0.186	0.0000	0.0000
2024/02/29	R214	07/11/2024	12.61 Call	Bond Future	2904.9400	2.9049	2957.9600	2.9580	1.825	0.0000	0.0000
2024/02/29	R214	07/11/2024	12.61 Put	Bond Future	2556.9800	2.5570	2503.0600	2.5031	2.109	0.0000	0.0000
2024/02/29	R214	07/11/2024	12.62 Call	Bond Future	2930.5500	2.9306	2983.8500	2.9839	1.819	0.0000	0.0000
2024/02/29	R214	07/11/2024	12.62 Put	Bond Future	2537.1600	2.5372	2483.5200	2.4835	2.114	0.0000	0.0000
2024/02/29	R214	07/11/2024	12.60 Call	Bond Future	2879.4200	2.8794	2932.1600	2.9322	1.832	0.0000	0.0000
2024/02/29	R214	07/11/2024	12.60 Put	Bond Future	2576.9300	2.5769	2522.7300	2.5227	2.103	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/29	R214	06/02/2025		Bond Future	12.6633	61.0509	12.6391	61.1604	0.191	0.0000	0.0000
2024/02/29	R214	06/02/2025	12.71 Call	Bond Future	3339.7400	3.3397	3394.1000	3.3941	1.628	0.0000	0.0000
2024/02/29	R214	06/02/2025	12.71 Put	Bond Future	3129.4300	3.1294	3074.3300	3.0743	1.761	0.0000	0.0000
2024/02/29	R214	08/05/2025		Bond Future	12.7992	58.9994	12.7740	59.1114	0.197	0.0000	0.0000
2024/02/29	R214	08/05/2025	12.40 Call	Bond Future	2637.6800	2.6377	2684.0100	2.6840	1.756	0.0000	0.0000
2024/02/29	R214	08/05/2025	12.40 Put	Bond Future	4452.5800	4.4526	4386.9000	4.3869	1.475	0.0000	0.0000
2024/02/29	R248	02/05/2024	11.40 Put	Bond Future	6711.5700	6.7116	6646.7500	6.6468	0.966	0.0000	0.0000
2024/02/29	R248	02/05/2024	11.40 Call	Bond Future	56.4000	0.0564	56.5800	0.0566	0.319	0.0000	0.0000
2024/02/29	R248	02/05/2024	12.40 Put	Bond Future	1901.6600	1.9017	1854.2000	1.8542	2.496	0.0000	0.0000
2024/02/29	R248	02/05/2024	12.40 Call	Bond Future	1419.8700	1.4199	1437.4100	1.4374	1.235	0.0000	0.0000
2024/02/29	R248	02/05/2024	13.16 Call	Bond Future	4174.1600	4.1742	4216.7600	4.2168	1.021	0.0000	0.0000
2024/02/29	R248	02/05/2024	13.16 Put	Bond Future	512.4800	0.5125	490.0800	0.4901	4.371	0.0000	0.0000
2024/02/29	R248	02/05/2024		Bond Future	12.4844	73.3612	12.4729	73.4262	0.092	0.0000	0.0000
2024/02/29	R248	02/05/2024	11.47 Call	Bond Future	78.1200	0.0781	78.5000	0.0785	0.486	0.0000	0.0000
2024/02/29	R248	02/05/2024	11.47 Put	Bond Future	6271.6500	6.2717	6207.0300	6.2070	1.030	0.0000	0.0000
2024/02/29	R248	02/05/2024	11.48 Call	Bond Future	81.7200	0.0817	82.1300	0.0821	0.502	0.0000	0.0000
2024/02/29	R248	02/05/2024	11.48 Put	Bond Future	6209.6900	6.2097	6145.1000	6.1451	1.040	0.0000	0.0000
2024/02/29	R248	02/05/2024	11.46 Call	Bond Future	74.6600	0.0747	75.0000	0.0750	0.455	0.0000	0.0000
2024/02/29	R248	02/05/2024	11.46 Put	Bond Future	6333.8500	6.3339	6269.1900	6.2692	1.021	0.0000	0.0000
2024/02/29	R248	01/08/2024		Bond Future	12.5920	74.9731	12.5801	75.0396	0.094	0.0000	0.0000
2024/02/29	R248	01/08/2024	12.31 Call	Bond Future	1781.2200	1.7812	1801.1100	1.8011	1.117	0.0000	0.0000
2024/02/29	R248	01/08/2024	12.31 Put	Bond Future	3388.6900	3.3887	3342.0600	3.3421	1.376	0.0000	0.0000
2024/02/29	R248	01/08/2024	12.32 Call	Bond Future	1806.8200	1.8068	1826.9400	1.8269	1.114	0.0000	0.0000
2024/02/29	R248	01/08/2024	12.32 Put	Bond Future	3356.1900	3.3562	3309.7900	3.3098	1.383	0.0000	0.0000
2024/02/29	R248	01/08/2024	12.30 Call	Bond Future	1755.8000	1.7558	1775.4800	1.7755	1.121	0.0000	0.0000
2024/02/29	R248	01/08/2024	12.30 Put	Bond Future	3421.4500	3.4215	3374.6100	3.3746	1.369	0.0000	0.0000
2024/02/29	R248	07/11/2024	12.79 Call	Bond Future	3575.5500	3.5756	3605.9100	3.6059	0.849	0.0000	0.0000
2024/02/29	R248	07/11/2024	12.79 Put	Bond Future	3204.4800	3.2045	3166.5500	3.1666	1.184	0.0000	0.0000
2024/02/29	R248	07/11/2024	12.80 Call	Bond Future	3606.0400	3.6060	3636.5700	3.6366	0.847	0.0000	0.0000
2024/02/29	R248	07/11/2024	12.80 Put	Bond Future	3180.6200	3.1806	3142.8600	3.1429	1.187	0.0000	0.0000
2024/02/29	R248	07/11/2024	12.78 Call	Bond Future	3544.9100	3.5449	3575.1000	3.5751	0.852	0.0000	0.0000
2024/02/29	R248	07/11/2024	12.78 Put	Bond Future	3228.2700	3.2283	3190.1700	3.1902	1.180	0.0000	0.0000
2024/02/29	R248	07/11/2024		Bond Future	12.7221	72.2740	12.7097	72.3423	0.098	0.0000	0.0000
2024/02/29	R248	06/02/2025		Bond Future	12.8592	73.8046	12.8463	73.8746	0.101	0.0000	0.0000
2024/02/29	R248	06/02/2025	12.71 Call	Bond Future	3476.8800	3.4769	3505.8700	3.5059	0.834	0.0000	0.0000
2024/02/29	R248	06/02/2025	12.71 Put	Bond Future	4288.7000	4.2887	4247.6800	4.2477	0.956	0.0000	0.0000
2024/02/29	R248	08/05/2025		Bond Future	13.0029	70.8699	12.9893	70.9418	0.105	0.0000	0.0000
2024/02/29	R248	08/05/2025	12.60 Call	Bond Future	3280.2400	3.2802	3307.7500	3.3078	0.839	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/29	R248	08/05/2025	12.60 Put	Bond Future	5466.8700	5.4669	5422.5400	5.4225	0.811	0.0000	0.0000
2024/02/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/29	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Open Interest

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