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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/02/2024 TO 20/02/2024

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
2024/02/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/20	2025	02/05/2024		Bond Future	179.4003	179.4003	179.4242	0.013	0.0000	0.0000
2024/02/20	2025	01/08/2024		Bond Future	181.5474	181.5474	181.5719	0.014	0.0000	0.0000
2024/02/20	2025	07/11/2024		Bond Future	185.8295	185.8295	185.8552	0.014	0.0000	0.0000
2024/02/20	2029	02/05/2024		Bond Future	129.4069	129.4069	129.4187	0.009	0.0000	0.0000
2024/02/20	2029	01/08/2024		Bond Future	132.2776	132.2776	132.2898	0.009	0.0000	0.0000
2024/02/20	2029	07/11/2024		Bond Future	133.9993	133.9993	134.0123	0.010	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	
2024/02/20	2029	06/02/2025		Bond Future	136.8987	136.8987	136.9124	136.9124	0.010	0.0000	0.0000
2024/02/20	2029	06/02/2025	132.40 Call	Bond Future	4498.6500	4.4987	4512.3700	4.5124	0.305	0.0000	0.0000
2024/02/20	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	2029	02/05/2025		Bond Future	137.8500	137.8500	137.8500	137.8500	0.000	0.0000	0.0000
2024/02/20	2029	02/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	2029	02/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	2030	02/05/2024		Bond Future	10.1825	92.8016	10.1607	92.8891	0.214	0.0000	0.0000
2024/02/20	2030	02/05/2024	9.82 Call	Bond Future	471.1700	0.4712	491.0100	0.4910	4.211	0.0000	0.0000
2024/02/20	2030	02/05/2024	9.82 Put	Bond Future	1940.7200	1.9407	1873.0500	1.8731	3.487	0.0000	0.0000
2024/02/20	2030	02/05/2024	9.83 Call	Bond Future	484.2900	0.4843	504.5700	0.5046	4.188	0.0000	0.0000
2024/02/20	2030	02/05/2024	9.83 Put	Bond Future	1912.9000	1.9129	1845.6700	1.8457	3.515	0.0000	0.0000
2024/02/20	2030	02/05/2024	9.81 Call	Bond Future	458.4200	0.4584	477.8300	0.4778	4.234	0.0000	0.0000
2024/02/20	2030	02/05/2024	9.81 Put	Bond Future	1968.9300	1.9689	1900.8300	1.9008	3.459	0.0000	0.0000
2024/02/20	2030	02/05/2024	9.66 Put	Bond Future	2421.8300	2.4218	2347.8000	2.3478	3.057	0.0000	0.0000
2024/02/20	2030	02/05/2024	9.66 Call	Bond Future	294.2000	0.2942	307.6800	0.3077	4.582	0.0000	0.0000
2024/02/20	2030	02/05/2024	10.16 Put	Bond Future	1138.9700	1.1390	1087.6300	1.0876	4.508	0.0000	0.0000
2024/02/20	2030	02/05/2024	10.16 Call	Bond Future	1048.7200	1.0487	1084.8900	1.0849	3.449	0.0000	0.0000
2024/02/20	2030	02/05/2024	11.94 Call	Bond Future	6745.0000	6.7450	6830.2700	6.8303	1.264	0.0000	0.0000
2024/02/20	2030	02/05/2024	11.94 Put	Bond Future	19.4900	0.0195	17.2500	0.0173	11.493	0.0000	0.0000
2024/02/20	2030	02/05/2024	12.38 Call	Bond Future	8314.7700	8.3148	8401.7100	8.4017	1.046	0.0000	0.0000
2024/02/20	2030	02/05/2024	12.38 Put	Bond Future	4.0200	0.0040	3.4500	0.0035	14.179	0.0000	0.0000
2024/02/20	2030	02/05/2024	10.82 Put	Bond Future	329.0900	0.3291	306.8900	0.3069	6.746	0.0000	0.0000
2024/02/20	2030	02/05/2024	10.82 Call	Bond Future	2843.8000	2.8438	2909.1100	2.9091	2.297	0.0000	0.0000
2024/02/20	2030	02/05/2024	10.62 Put	Bond Future	491.2700	0.4913	461.5600	0.4616	6.048	0.0000	0.0000
2024/02/20	2030	02/05/2024	10.62 Call	Bond Future	2226.5400	2.2265	2284.3400	2.2843	2.596	0.0000	0.0000
2024/02/20	2030	02/05/2024	11.12 Put	Bond Future	175.0600	0.1751	161.4100	0.1614	7.797	0.0000	0.0000
2024/02/20	2030	02/05/2024	11.12 Call	Bond Future	3843.0300	3.8430	3916.8900	3.9169	1.922	0.0000	0.0000
2024/02/20	2030	02/05/2024	13.15 Call	Bond Future	10995.7600	10.9958	11083.2400	11.0832	0.796	0.0000	0.0000
2024/02/20	2030	02/05/2024	13.15 Put	Bond Future	0.1500	0.0002	0.1200	0.0001	20.000	0.0000	0.0000
2024/02/20	2030	01/08/2024	10.38 Call	Bond Future	1868.6100	1.8686	1913.7500	1.9138	2.416	0.0000	0.0000
2024/02/20	2030	01/08/2024	10.38 Put	Bond Future	1398.6700	1.3987	1354.3100	1.3543	3.172	0.0000	0.0000
2024/02/20	2030	01/08/2024	10.39 Call	Bond Future	1891.0300	1.8910	1936.5100	1.9365	2.405	0.0000	0.0000
2024/02/20	2030	01/08/2024	10.39 Put	Bond Future	1382.6100	1.3826	1338.5900	1.3386	3.184	0.0000	0.0000
2024/02/20	2030	01/08/2024	10.37 Call	Bond Future	1846.0900	1.8461	1890.8900	1.8909	2.427	0.0000	0.0000
2024/02/20	2030	01/08/2024	10.37 Put	Bond Future	1414.6400	1.4146	1369.9400	1.3699	3.160	0.0000	0.0000
2024/02/20	2030	01/08/2024		Bond Future	10.2583	90.8322	10.2352	90.9217	0.225	0.0000	0.0000
2024/02/20	2030	07/11/2024		Bond Future	10.3478	92.9505	10.3231	93.0423	0.238	0.0000	0.0000
2024/02/20	2030	07/11/2024	10.75 Call	Bond Future	2978.5800	2.9786	3031.8200	3.0318	1.787	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	
2024/02/20	2030	07/11/2024	10.75 Put	Bond Future	1495.4800	1.4955	1456.8500	1.4569	2.583	0.0000	0.0000
2024/02/20	2030	07/11/2024	10.76 Call	Bond Future	3002.4900	3.0025	3055.9700	3.0560	1.781	0.0000	0.0000
2024/02/20	2030	07/11/2024	10.76 Put	Bond Future	1482.9100	1.4829	1444.5200	1.4445	2.589	0.0000	0.0000
2024/02/20	2030	07/11/2024	10.74 Call	Bond Future	2954.7300	2.9547	3007.7400	3.0077	1.794	0.0000	0.0000
2024/02/20	2030	07/11/2024	10.74 Put	Bond Future	1508.1400	1.5081	1469.2800	1.4693	2.577	0.0000	0.0000
2024/02/20	2030	06/02/2025		Bond Future	10.4487	90.9290	10.4224	91.0232	0.252	0.0000	0.0000
2024/02/20	2030	06/02/2025	10.68 Call	Bond Future	2810.2000	2.8102	2860.6400	2.8606	1.795	0.0000	0.0000
2024/02/20	2030	06/02/2025	10.68 Put	Bond Future	1987.2100	1.9872	1943.4900	1.9435	2.200	0.0000	0.0000
2024/02/20	2030	02/05/2025		Bond Future	9.9300	94.9449	9.9300	94.9449	0.000	0.0000	0.0000
2024/02/20	2030	02/05/2025	9.93 Call	Bond Future	2550.5000	2.5505	2547.5900	2.5476	0.114	0.0000	0.0000
2024/02/20	2030	02/05/2025	9.93 Put	Bond Future	2550.5000	2.5505	2547.5900	2.5476	0.114	0.0000	0.0000
2024/02/20	2032	02/05/2024	11.81 Call	Bond Future	3870.5600	3.8706	3992.9100	3.9929	3.161	0.0000	0.0000
2024/02/20	2032	02/05/2024	11.81 Put	Bond Future	311.3800	0.3114	282.4100	0.2824	9.304	0.0000	0.0000
2024/02/20	2032	02/05/2024	11.21 Call	Bond Future	1786.5800	1.7866	1871.1000	1.8711	4.731	0.0000	0.0000
2024/02/20	2032	02/05/2024	11.21 Put	Bond Future	945.7000	0.9457	878.9000	0.8789	7.064	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.57 Put	Bond Future	2601.5700	2.6016	2481.1000	2.4811	4.631	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.57 Call	Bond Future	412.6800	0.4127	443.5300	0.4435	7.476	0.0000	0.0000
2024/02/20	2032	02/05/2024	11.28 Call	Bond Future	1999.6800	1.9997	2089.7300	2.0897	4.503	0.0000	0.0000
2024/02/20	2032	02/05/2024	11.28 Put	Bond Future	835.6900	0.8357	774.4200	0.7744	7.332	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.30 Put	Bond Future	3675.7200	3.6757	3539.1000	3.5391	3.717	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.30 Call	Bond Future	166.6700	0.1667	181.3700	0.1814	8.820	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.55 Call	Bond Future	387.9200	0.3879	417.3200	0.4173	7.579	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.55 Put	Bond Future	2673.7300	2.6737	2551.8100	2.5518	4.560	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.56 Call	Bond Future	400.1700	0.4002	430.2900	0.4303	7.527	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.56 Put	Bond Future	2637.5100	2.6375	2516.3100	2.5163	4.595	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.54 Call	Bond Future	376.0400	0.3760	404.7400	0.4047	7.632	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.54 Put	Bond Future	2710.3700	2.7104	2587.7500	2.5878	4.524	0.0000	0.0000
2024/02/20	2032	02/05/2024		Bond Future	11.0294	86.4082	10.9972	86.5596	0.292	0.0000	0.0000
2024/02/20	2032	02/05/2024	13.35 Call	Bond Future	10043.2800	10.0433	10193.0900	10.1931	1.492	0.0000	0.0000
2024/02/20	2032	02/05/2024	13.35 Put	Bond Future	9.9600	0.0100	8.4500	0.0085	15.161	0.0000	0.0000
2024/02/20	2032	02/05/2024	11.35 Put	Bond Future	737.5400	0.7375	681.5100	0.6815	7.597	0.0000	0.0000
2024/02/20	2032	02/05/2024	11.35 Call	Bond Future	2223.0400	2.2230	2318.3300	2.3183	4.286	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.65 Put	Bond Future	2324.6100	2.3246	2210.2000	2.2102	4.922	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.65 Call	Bond Future	522.0200	0.5220	558.9300	0.5589	7.071	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.36 Put	Bond Future	3420.8400	3.4208	3287.1900	3.2872	3.907	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.36 Call	Bond Future	207.3600	0.2074	225.0300	0.2250	8.521	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.86 Put	Bond Future	1694.6200	1.6946	1597.8200	1.5978	5.712	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.86 Call	Bond Future	895.6700	0.8957	950.1900	0.9502	6.087	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	
2024/02/20	2032	02/05/2024	12.90 Call	Bond Future	8248.0900	8.2481	8394.8800	8.3949	1.780	0.0000	0.0000
2024/02/20	2032	02/05/2024	12.90 Put	Bond Future	35.0000	0.0350	30.4700	0.0305	12.943	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.59 Put	Bond Future	2530.4700	2.5305	2411.4700	2.4115	4.703	0.0000	0.0000
2024/02/20	2032	02/05/2024	10.59 Call	Bond Future	438.3600	0.4384	470.6800	0.4707	7.373	0.0000	0.0000
2024/02/20	2032	02/05/2024	11.09 Put	Bond Future	1163.2900	1.1633	1086.5300	1.0865	6.599	0.0000	0.0000
2024/02/20	2032	02/05/2024	11.09 Call	Bond Future	1446.5300	1.4465	1521.0900	1.5211	5.154	0.0000	0.0000
2024/02/20	2032	02/05/2024	13.18 Call	Bond Future	9369.2300	9.3692	9518.1600	9.5182	1.590	0.0000	0.0000
2024/02/20	2032	02/05/2024	13.18 Put	Bond Future	16.8500	0.0169	14.4600	0.0145	14.184	0.0000	0.0000
2024/02/20	2032	01/08/2024	11.14 Call	Bond Future	2073.3100	2.0733	2147.9500	2.1480	3.600	0.0000	0.0000
2024/02/20	2032	01/08/2024	11.14 Put	Bond Future	2007.8000	2.0078	1927.7000	1.9277	3.989	0.0000	0.0000
2024/02/20	2032	01/08/2024	11.15 Call	Bond Future	2098.0500	2.0981	2173.2500	2.1733	3.584	0.0000	0.0000
2024/02/20	2032	01/08/2024	11.15 Put	Bond Future	1986.8600	1.9869	1907.3200	1.9073	4.003	0.0000	0.0000
2024/02/20	2032	01/08/2024	11.13 Call	Bond Future	2048.4700	2.0485	2122.5700	2.1226	3.617	0.0000	0.0000
2024/02/20	2032	01/08/2024	11.13 Put	Bond Future	2028.6700	2.0287	1948.0300	1.9480	3.975	0.0000	0.0000
2024/02/20	2032	01/08/2024		Bond Future	11.1257	88.3042	11.0919	88.4589	0.304	0.0000	0.0000
2024/02/20	2032	07/11/2024	13.36 Call	Bond Future	9219.9100	9.2199	9358.2000	9.3582	1.500	0.0000	0.0000
2024/02/20	2032	07/11/2024	13.36 Put	Bond Future	448.5100	0.4485	428.1800	0.4282	4.533	0.0000	0.0000
2024/02/20	2032	07/11/2024	11.64 Put	Bond Future	1879.8900	1.8799	1815.0700	1.8151	3.448	0.0000	0.0000
2024/02/20	2032	07/11/2024	11.64 Call	Bond Future	3612.9600	3.6130	3706.7600	3.7068	2.596	0.0000	0.0000
2024/02/20	2032	07/11/2024		Bond Future	11.2451	86.1968	11.2095	86.3555	0.317	0.0000	0.0000
2024/02/20	2032	07/11/2024	11.48 Call	Bond Future	3174.6300	3.1746	3262.0700	3.2621	2.754	0.0000	0.0000
2024/02/20	2032	07/11/2024	11.48 Put	Bond Future	2138.1800	2.1382	2067.0000	2.0670	3.329	0.0000	0.0000
2024/02/20	2032	07/11/2024	11.49 Call	Bond Future	3200.9200	3.2009	3288.7700	3.2888	2.745	0.0000	0.0000
2024/02/20	2032	07/11/2024	11.49 Put	Bond Future	2120.7200	2.1207	2049.9500	2.0500	3.337	0.0000	0.0000
2024/02/20	2032	07/11/2024	11.47 Call	Bond Future	3148.1400	3.1481	3235.1700	3.2352	2.764	0.0000	0.0000
2024/02/20	2032	07/11/2024	11.47 Put	Bond Future	2155.4800	2.1555	2083.8900	2.0839	3.321	0.0000	0.0000
2024/02/20	2032	06/02/2025		Bond Future	11.3710	88.0400	11.3335	88.2023	0.330	0.0000	0.0000
2024/02/20	2032	06/02/2025	11.72 Call	Bond Future	3504.1500	3.5042	3598.9900	3.5990	2.707	0.0000	0.0000
2024/02/20	2032	06/02/2025	11.72 Put	Bond Future	2011.9700	2.0120	1944.4800	1.9445	3.354	0.0000	0.0000
2024/02/20	2032	02/05/2025		Bond Future	10.9100	88.1512	10.9100	88.1512	0.000	0.0000	0.0000
2024/02/20	2032	02/05/2025	10.91 Call	Bond Future	3154.8200	3.1548	3151.2200	3.1512	0.114	0.0000	0.0000
2024/02/20	2032	02/05/2025	10.91 Put	Bond Future	3154.8200	3.1548	3151.2200	3.1512	0.114	0.0000	0.0000
2024/02/20	2033	02/05/2024		Bond Future	121.5133	121.5133	121.4976	121.4976	0.013	0.0000	0.0000
2024/02/20	2033	01/08/2024		Bond Future	124.2090	124.2090	124.1930	124.1930	0.013	0.0000	0.0000
2024/02/20	2033	07/11/2024		Bond Future	125.6439	125.6439	125.6278	125.6278	0.013	0.0000	0.0000
2024/02/20	2033	06/02/2025		Bond Future	128.3626	128.3626	128.3466	128.3466	0.012	0.0000	0.0000
2024/02/20	2033	06/02/2025	124.94 Call	Bond Future	3422.5500	3.4226	3406.6200	3.4066	0.465	0.0000	0.0000
2024/02/20	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/02/20	2033	02/05/2025		Bond Future	130.6200	130.6200	130.6200	130.6200	0.000	0.0000	0.0000
2024/02/20	2033	02/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	2033	02/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	2037	02/05/2024		Bond Future	12.1929	78.6565	12.1503	78.8811	0.349	0.0000	0.0000
2024/02/20	2037	02/05/2024	11.44 Call	Bond Future	267.1900	0.2672	294.9900	0.2950	10.405	0.0000	0.0000
2024/02/20	2037	02/05/2024	11.44 Put	Bond Future	4380.2100	4.3802	4183.4600	4.1835	4.492	0.0000	0.0000
2024/02/20	2037	02/05/2024	11.45 Call	Bond Future	275.9900	0.2760	304.5300	0.3045	10.341	0.0000	0.0000
2024/02/20	2037	02/05/2024	11.45 Put	Bond Future	4332.3100	4.3323	4136.3000	4.1363	4.524	0.0000	0.0000
2024/02/20	2037	02/05/2024	11.43 Call	Bond Future	258.6000	0.2586	285.6600	0.2857	10.464	0.0000	0.0000
2024/02/20	2037	02/05/2024	11.43 Put	Bond Future	4428.3700	4.4284	4230.8800	4.2309	4.460	0.0000	0.0000
2024/02/20	2037	01/08/2024		Bond Future	12.3147	76.1263	12.2703	76.3559	0.360	0.0000	0.0000
2024/02/20	2037	01/08/2024	12.10 Call	Bond Future	1931.7900	1.9318	2027.8900	2.0279	4.975	0.0000	0.0000
2024/02/20	2037	01/08/2024	12.10 Put	Bond Future	3052.1500	3.0522	2918.6700	2.9187	4.373	0.0000	0.0000
2024/02/20	2037	01/08/2024	12.11 Call	Bond Future	1956.6200	1.9566	2053.5000	2.0535	4.951	0.0000	0.0000
2024/02/20	2037	01/08/2024	12.11 Put	Bond Future	3024.2600	3.0243	2891.5600	2.8916	4.388	0.0000	0.0000
2024/02/20	2037	01/08/2024	12.09 Call	Bond Future	1907.3100	1.9073	2002.6300	2.0026	4.998	0.0000	0.0000
2024/02/20	2037	01/08/2024	12.09 Put	Bond Future	3080.4400	3.0804	2946.1800	2.9462	4.358	0.0000	0.0000
2024/02/20	2037	01/08/2024	13.82 Call	Bond Future	7771.3700	7.7714	7964.9300	7.9649	2.491	0.0000	0.0000
2024/02/20	2037	01/08/2024	13.82 Put	Bond Future	543.5000	0.5435	507.4800	0.5075	6.627	0.0000	0.0000
2024/02/20	2037	01/08/2024	13.17 Call	Bond Future	5312.3700	5.3124	5479.3300	5.4793	3.143	0.0000	0.0000
2024/02/20	2037	01/08/2024	13.17 Put	Bond Future	1075.9400	1.0759	1013.3200	1.0133	5.820	0.0000	0.0000
2024/02/20	2037	07/11/2024		Bond Future	12.4493	77.9012	12.4030	78.1364	0.372	0.0000	0.0000
2024/02/20	2037	07/11/2024	12.58 Call	Bond Future	3591.5900	3.5916	3716.7900	3.7168	3.486	0.0000	0.0000
2024/02/20	2037	07/11/2024	12.58 Put	Bond Future	2933.6500	2.9337	2823.6700	2.8237	3.749	0.0000	0.0000
2024/02/20	2037	07/11/2024	12.59 Call	Bond Future	3620.6000	3.6206	3746.3700	3.7464	3.474	0.0000	0.0000
2024/02/20	2037	07/11/2024	12.59 Put	Bond Future	2912.6500	2.9127	2803.2400	2.8032	3.756	0.0000	0.0000
2024/02/20	2037	07/11/2024	12.57 Call	Bond Future	3562.6700	3.5627	3687.3000	3.6873	3.498	0.0000	0.0000
2024/02/20	2037	07/11/2024	12.57 Put	Bond Future	2954.7800	2.9548	2844.2300	2.8442	3.741	0.0000	0.0000
2024/02/20	2037	06/02/2025		Bond Future	12.5884	75.3065	12.5401	75.5470	0.384	0.0000	0.0000
2024/02/20	2037	06/02/2025	12.76 Call	Bond Future	4144.0400	4.1440	4274.9000	4.2749	3.158	0.0000	0.0000
2024/02/20	2037	06/02/2025	12.76 Put	Bond Future	3298.2700	3.2983	3188.6400	3.1886	3.324	0.0000	0.0000
2024/02/20	2037	02/05/2025		Bond Future	12.2500	79.1956	12.2500	79.1956	0.000	0.0000	0.0000
2024/02/20	2037	02/05/2025	12.25 Call	Bond Future	3925.7200	3.9257	3921.2400	3.9212	0.114	0.0000	0.0000
2024/02/20	2037	02/05/2025	12.25 Put	Bond Future	3925.7200	3.9257	3921.2400	3.9212	0.114	0.0000	0.0000
2024/02/20	2038	02/05/2024		Bond Future	132.6957	132.6957	132.9036	132.9036	0.157	0.0000	0.0000
2024/02/20	2038	01/08/2024		Bond Future	133.5775	133.5775	133.7902	133.7902	0.159	0.0000	0.0000
2024/02/20	2038	07/11/2024		Bond Future	136.7277	136.7277	136.9460	136.9460	0.160	0.0000	0.0000
2024/02/20	2038	06/02/2025		Bond Future	137.5716	137.5716	137.7950	137.7950	0.162	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	
2024/02/20	2038	06/02/2025	135.23 Call	Bond Future	2341.5800	2.3416	2565.0100	2.5650	9.542	0.0000	0.0000
2024/02/20	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	2038	02/05/2025		Bond Future	139.6800	139.6800	139.6800	139.6800	0.000	0.0000	0.0000
2024/02/20	2038	02/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	2038	02/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	2040	02/05/2024		Bond Future	12.5014	78.5123	12.4279	78.9204	0.589	0.0000	0.0000
2024/02/20	2040	02/05/2024	11.61 Call	Bond Future	186.6500	0.1867	227.1900	0.2272	21.720	0.0000	0.0000
2024/02/20	2040	02/05/2024	11.61 Put	Bond Future	5368.2100	5.3682	5000.6700	5.0007	6.847	0.0000	0.0000
2024/02/20	2040	02/05/2024	11.62 Call	Bond Future	193.4500	0.1935	235.1800	0.2352	21.571	0.0000	0.0000
2024/02/20	2040	02/05/2024	11.62 Put	Bond Future	5313.9000	5.3139	4947.5500	4.9476	6.894	0.0000	0.0000
2024/02/20	2040	02/05/2024	11.60 Call	Bond Future	180.0400	0.1800	219.4100	0.2194	21.867	0.0000	0.0000
2024/02/20	2040	02/05/2024	11.60 Put	Bond Future	5422.7900	5.4228	5054.0800	5.0541	6.799	0.0000	0.0000
2024/02/20	2040	01/08/2024		Bond Future	12.6277	75.7286	12.5511	76.1457	0.606	0.0000	0.0000
2024/02/20	2040	01/08/2024	12.33 Call	Bond Future	1875.9900	1.8760	2047.6200	2.0476	9.149	0.0000	0.0000
2024/02/20	2040	01/08/2024	12.33 Put	Bond Future	3518.1100	3.5181	3272.6600	3.2727	6.977	0.0000	0.0000
2024/02/20	2040	01/08/2024	12.34 Call	Bond Future	1901.0200	1.9010	2074.0700	2.0741	9.103	0.0000	0.0000
2024/02/20	2040	01/08/2024	12.34 Put	Bond Future	3487.0800	3.4871	3243.0500	3.2431	6.998	0.0000	0.0000
2024/02/20	2040	01/08/2024	12.32 Call	Bond Future	1851.3300	1.8513	2021.5400	2.0215	9.194	0.0000	0.0000
2024/02/20	2040	01/08/2024	12.32 Put	Bond Future	3549.5800	3.5496	3302.7100	3.3027	6.955	0.0000	0.0000
2024/02/20	2040	07/11/2024		Bond Future	12.7664	77.4941	12.6866	77.9211	0.625	0.0000	0.0000
2024/02/20	2040	07/11/2024	12.85 Call	Bond Future	3619.3300	3.6193	3848.8300	3.8488	6.341	0.0000	0.0000
2024/02/20	2040	07/11/2024	12.85 Put	Bond Future	3176.0600	3.1761	2978.5100	2.9785	6.220	0.0000	0.0000
2024/02/20	2040	07/11/2024	12.86 Call	Bond Future	3649.3500	3.6494	3879.9000	3.8799	6.318	0.0000	0.0000
2024/02/20	2040	07/11/2024	12.86 Put	Bond Future	3153.3300	3.1533	2956.8300	2.9568	6.232	0.0000	0.0000
2024/02/20	2040	07/11/2024	12.84 Call	Bond Future	3589.6700	3.5897	3818.1200	3.8181	6.364	0.0000	0.0000
2024/02/20	2040	07/11/2024	12.84 Put	Bond Future	3199.2100	3.1992	3000.6100	3.0006	6.208	0.0000	0.0000
2024/02/20	2040	06/02/2025		Bond Future	12.9089	74.6398	12.8257	75.0763	0.644	0.0000	0.0000
2024/02/20	2040	06/02/2025	12.95 Call	Bond Future	4066.8200	4.0668	4298.5900	4.2986	5.699	0.0000	0.0000
2024/02/20	2040	06/02/2025	12.95 Put	Bond Future	3852.4200	3.8524	3647.6900	3.6477	5.314	0.0000	0.0000
2024/02/20	2040	02/05/2025		Bond Future	12.6300	78.3403	12.6300	78.3403	0.000	0.0000	0.0000
2024/02/20	2040	02/05/2025	12.63 Call	Bond Future	4161.7700	4.1618	4157.0200	4.1570	0.114	0.0000	0.0000
2024/02/20	2040	02/05/2025	12.63 Put	Bond Future	4161.7700	4.1618	4157.0200	4.1570	0.114	0.0000	0.0000
2024/02/20	2044	02/05/2024	12.50 Call	Bond Future	1503.4800	1.5035	1700.8800	1.7009	13.130	0.0000	0.0000
2024/02/20	2044	02/05/2024	12.50 Put	Bond Future	2081.0600	2.0811	1841.5500	1.8416	11.509	0.0000	0.0000
2024/02/20	2044	02/05/2024	12.75 Call	Bond Future	2249.1900	2.2492	2499.2700	2.4993	11.119	0.0000	0.0000
2024/02/20	2044	02/05/2024	12.75 Put	Bond Future	1449.0100	1.4490	1262.1800	1.2622	12.894	0.0000	0.0000
2024/02/20	2044	02/05/2024	13.00 Call	Bond Future	3122.8500	3.1229	3419.1500	3.4192	9.488	0.0000	0.0000
2024/02/20	2044	02/05/2024	13.00 Put	Bond Future	988.2300	0.9882	847.6200	0.8476	14.228	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/02/20	2044	02/05/2024		Bond Future	12.6038	74.4627	12.5252	74.8996	0.624	0.0000	0.0000
2024/02/20	2044	02/05/2024	11.66 Call	Bond Future	164.3400	0.1643	203.4000	0.2034	23.768	0.0000	0.0000
2024/02/20	2044	02/05/2024	11.66 Put	Bond Future	5712.0100	5.7120	5314.1600	5.3142	6.965	0.0000	0.0000
2024/02/20	2044	02/05/2024	11.67 Call	Bond Future	170.5000	0.1705	210.7300	0.2107	23.595	0.0000	0.0000
2024/02/20	2044	02/05/2024	11.67 Put	Bond Future	5655.7300	5.6557	5259.0500	5.2591	7.014	0.0000	0.0000
2024/02/20	2044	02/05/2024	11.65 Call	Bond Future	158.3500	0.1584	196.2500	0.1963	23.934	0.0000	0.0000
2024/02/20	2044	02/05/2024	11.65 Put	Bond Future	5768.5400	5.7685	5369.5300	5.3695	6.917	0.0000	0.0000
2024/02/20	2044	01/08/2024		Bond Future	12.7267	71.7153	12.6449	72.1618	0.643	0.0000	0.0000
2024/02/20	2044	01/08/2024	12.29 Call	Bond Future	1520.6200	1.5206	1683.5900	1.6836	10.717	0.0000	0.0000
2024/02/20	2044	01/08/2024	12.29 Put	Bond Future	3959.7900	3.9598	3676.2400	3.6762	7.161	0.0000	0.0000
2024/02/20	2044	01/08/2024	12.30 Call	Bond Future	1543.0700	1.5431	1707.6000	1.7076	10.663	0.0000	0.0000
2024/02/20	2044	01/08/2024	12.30 Put	Bond Future	3924.8300	3.9248	3642.8400	3.6428	7.185	0.0000	0.0000
2024/02/20	2044	01/08/2024	12.28 Call	Bond Future	1498.3500	1.4984	1659.7600	1.6598	10.773	0.0000	0.0000
2024/02/20	2044	01/08/2024	12.28 Put	Bond Future	3994.9900	3.9950	3709.8800	3.7099	7.137	0.0000	0.0000
2024/02/20	2044	07/11/2024		Bond Future	12.8611	73.3870	12.7759	73.8443	0.663	0.0000	0.0000
2024/02/20	2044	07/11/2024	12.91 Call	Bond Future	3582.9100	3.5829	3825.9500	3.8260	6.783	0.0000	0.0000
2024/02/20	2044	07/11/2024	12.91 Put	Bond Future	3322.9700	3.3230	3108.7400	3.1087	6.447	0.0000	0.0000
2024/02/20	2044	07/11/2024	12.92 Call	Bond Future	3612.5600	3.6126	3856.7200	3.8567	6.759	0.0000	0.0000
2024/02/20	2044	07/11/2024	12.92 Put	Bond Future	3299.6200	3.2996	3086.5100	3.0865	6.459	0.0000	0.0000
2024/02/20	2044	07/11/2024	12.90 Call	Bond Future	3553.3400	3.5533	3795.2800	3.7953	6.809	0.0000	0.0000
2024/02/20	2044	07/11/2024	12.90 Put	Bond Future	3346.4700	3.3465	3131.1400	3.1311	6.435	0.0000	0.0000
2024/02/20	2044	06/02/2025		Bond Future	12.9988	70.5702	12.9100	71.0375	0.683	0.0000	0.0000
2024/02/20	2044	06/02/2025	13.02 Call	Bond Future	3994.0200	3.9940	4241.6000	4.2416	6.199	0.0000	0.0000
2024/02/20	2044	06/02/2025	13.02 Put	Bond Future	3882.9100	3.8829	3663.1900	3.6632	5.659	0.0000	0.0000
2024/02/20	2044	02/05/2025		Bond Future	12.7200	74.1731	12.7200	74.1731	0.000	0.0000	0.0000
2024/02/20	2044	02/05/2025	12.72 Call	Bond Future	4260.8500	4.2609	4255.9900	4.2560	0.114	0.0000	0.0000
2024/02/20	2044	02/05/2025	12.72 Put	Bond Future	4260.8500	4.2609	4255.9900	4.2560	0.114	0.0000	0.0000
2024/02/20	2046	02/05/2024		Bond Future	113.7253	113.7253	113.7102	113.7102	0.013	0.0000	0.0000
2024/02/20	2046	01/08/2024		Bond Future	116.2481	116.2481	116.2328	116.2328	0.013	0.0000	0.0000
2024/02/20	2046	07/11/2024		Bond Future	116.7924	116.7924	116.7772	116.7772	0.013	0.0000	0.0000
2024/02/20	2046	06/02/2025		Bond Future	119.3185	119.3185	119.3035	119.3035	0.013	0.0000	0.0000
2024/02/20	2046	06/02/2025	114.01 Call	Bond Future	5308.4800	5.3085	5293.4600	5.2935	0.283	0.0000	0.0000
2024/02/20	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	2046	02/05/2025		Bond Future	121.9700	121.9700	121.9700	121.9700	0.000	0.0000	0.0000
2024/02/20	2046	02/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	2046	02/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	2050	02/05/2024		Bond Future	115.7414	115.7414	115.8245	115.8245	0.072	0.0000	0.0000
2024/02/20	2050	01/08/2024		Bond Future	116.0123	116.0123	116.0976	116.0976	0.074	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	
2024/02/20	2050	07/11/2024		Bond Future	118.7484	118.7484	118.8360	118.8360	0.074	0.0000	0.0000
2024/02/20	2050	06/02/2025		Bond Future	118.9610	118.9610	119.0508	119.0508	0.075	0.0000	0.0000
2024/02/20	2050	06/02/2025	115.60 Call	Bond Future	3361.0200	3.3610	3450.8000	3.4508	2.671	0.0000	0.0000
2024/02/20	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	2050	02/05/2025		Bond Future	121.1600	121.1600	121.1600	121.1600	0.000	0.0000	0.0000
2024/02/20	2050	02/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	2050	02/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	AL37	02/05/2024		Index Future	950.6860	950.6860	951.5910	951.5910	0.095	0.0000	0.0000
2024/02/20	AL37	01/08/2024		Index Future	971.5490	971.5490	972.4750	972.4750	0.095	0.0000	0.0000
2024/02/20	AL37	07/11/2024		Index Future	994.2350	994.2350	995.1860	995.1860	0.096	0.0000	0.0000
2024/02/20	AL37	06/02/2025		Index Future	1015.5450	1015.5450	1016.5200	1016.5200	0.096	0.0000	0.0000
2024/02/20	AL37	02/05/2025		Index Future	1039.2430	1039.2430	1039.2430	1039.2430	0.000	0.0000	0.0000
2024/02/20	AL7T	02/05/2024		Index Future	1100.3220	1100.3220	1102.3170	1102.3170	0.181	0.0000	0.0000
2024/02/20	AL7T	01/08/2024		Index Future	1124.4680	1124.4680	1126.5080	1126.5080	0.181	0.0000	0.0000
2024/02/20	AL7T	07/11/2024		Index Future	1150.7260	1150.7260	1152.8170	1152.8170	0.182	0.0000	0.0000
2024/02/20	AL7T	06/02/2025		Index Future	1175.3900	1175.3900	1177.5300	1177.5300	0.182	0.0000	0.0000
2024/02/20	AL7T	02/05/2025		Index Future	1201.4160	1201.4160	1201.4160	1201.4160	0.000	0.0000	0.0000
2024/02/20	ALBI	02/05/2024		Index Future	954.9530	954.9530	957.6410	957.6410	0.281	0.0000	0.0000
2024/02/20	ALBI	01/08/2024		Index Future	975.9090	975.9090	978.6570	978.6570	0.282	0.0000	0.0000
2024/02/20	ALBI	07/11/2024		Index Future	998.6970	998.6970	1001.5130	1001.5130	0.282	0.0000	0.0000
2024/02/20	ALBI	06/02/2025		Index Future	1020.1030	1020.1030	1022.9830	1022.9830	0.282	0.0000	0.0000
2024/02/20	ALBI	02/05/2025		Index Future	1040.2220	1040.2220	1040.2220	1040.2220	0.000	0.0000	0.0000
2024/02/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	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	
2024/02/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/20	ES33	02/05/2024		Bond Future	12.6138	73.4239	12.5759	73.5893	0.301	0.0000	0.0000
2024/02/20	ES33	01/08/2024		Bond Future	12.7600	75.0527	12.7204	75.2218	0.311	0.0000	0.0000
2024/02/20	ES33	07/11/2024		Bond Future	12.9385	73.0194	12.8968	73.1928	0.322	0.0000	0.0000
2024/02/20	ES33	06/02/2025		Bond Future	13.1248	74.5969	13.0811	74.7743	0.333	0.0000	0.0000
2024/02/20	ES33	06/02/2025	13.34 Call	Bond Future	865.3200	0.8653	1042.7000	1.0427	20.499	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	
2024/02/20	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	ES33	02/05/2025		Bond Future	12.7300	74.6217	12.7300	74.6217	0.000	0.0000	0.0000
2024/02/20	ES33	02/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	ES33	02/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	ES42	02/05/2024		Bond Future	13.1293	68.6003	13.0658	68.9215	0.484	0.0000	0.0000
2024/02/20	ES42	01/08/2024		Bond Future	13.2660	70.1219	13.1999	70.4502	0.498	0.0000	0.0000
2024/02/20	ES42	07/11/2024		Bond Future	13.4283	67.5064	13.3592	67.8428	0.515	0.0000	0.0000
2024/02/20	ES42	06/02/2025		Bond Future	13.5894	68.9629	13.5173	69.3068	0.530	0.0000	0.0000
2024/02/20	ES42	06/02/2025	13.71 Call	Bond Future	569.4100	0.5694	913.3500	0.9134	60.403	0.0000	0.0000
2024/02/20	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	ES42	02/05/2025		Bond Future	13.2500	68.4867	13.2500	68.4867	0.000	0.0000	0.0000
2024/02/20	ES42	02/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	ES42	02/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	GOVI	02/05/2024	950.98 Put	GOVI	99720.0000	9.9720	73590.0000	7.3590	26.203	0.0000	0.0000
2024/02/20	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	GOVI	02/05/2024	950.99 Put	GOVI	99820.0000	9.9820	73690.0000	7.3690	26.177	0.0000	0.0000
2024/02/20	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	GOVI	02/05/2024	950.97 Put	GOVI	99620.0000	9.9620	73490.0000	7.3490	26.230	0.0000	0.0000
2024/02/20	GOVI	02/05/2024		GOVI	941.0080	941.0080	943.6210	943.6210	0.278	0.0000	0.0000
2024/02/20	GOVI	01/08/2024	943.38 Call	GOVI	182780.0000	18.2780	209490.0000	20.9490	14.613	0.0000	0.0000
2024/02/20	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	GOVI	01/08/2024	943.39 Call	GOVI	182680.0000	18.2680	209390.0000	20.9390	14.621	0.0000	0.0000
2024/02/20	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	GOVI	01/08/2024	943.37 Call	GOVI	182880.0000	18.2880	209590.0000	20.9590	14.605	0.0000	0.0000
2024/02/20	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	GOVI	01/08/2024		GOVI	961.6580	961.6580	964.3290	964.3290	0.278	0.0000	0.0000
2024/02/20	GOVI	07/11/2024		GOVI	984.1140	984.1140	986.8510	986.8510	0.278	0.0000	0.0000
2024/02/20	GOVI	07/11/2024	948.79 Call	GOVI	353240.0000	35.3240	380610.0000	38.0610	7.748	0.0000	0.0000
2024/02/20	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	GOVI	07/11/2024	948.80 Call	GOVI	353140.0000	35.3140	380510.0000	38.0510	7.750	0.0000	0.0000
2024/02/20	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	GOVI	07/11/2024	948.78 Call	GOVI	353340.0000	35.3340	380710.0000	38.0710	7.746	0.0000	0.0000
2024/02/20	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	GOVI	06/02/2025		GOVI	1005.2070	1005.2070	1008.0060	1008.0060	0.278	0.0000	0.0000
2024/02/20	GOVI	06/02/2025	972.00 Call	GOVI	332070.0000	33.2070	360060.0000	36.0060	8.429	0.0000	0.0000
2024/02/20	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	GOVI	02/05/2025		GOVI	1025.2190	1025.2190	1025.2190	1025.2190	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	
2024/02/20	GOVI	02/05/2025	1,022. Call 00	GOVI	32190.0000	3.2190	32190.0000	3.2190	0.000	0.0000	0.0000
2024/02/20	GOVI	02/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/20	IGOV	02/05/2024		Index Future	348.7490	348.7490	348.8590	348.8590	0.032	0.0000	0.0000
2024/02/20	IGOV	01/08/2024		Index Future	356.4860	356.4860	356.5990	356.5990	0.032	0.0000	0.0000
2024/02/20	IGOV	07/11/2024		Index Future	364.8990	364.8990	365.0150	365.0150	0.032	0.0000	0.0000
2024/02/20	IGOV	06/02/2025		Index Future	372.8000	372.8000	372.9200	372.9200	0.032	0.0000	0.0000
2024/02/20	IGOV	02/05/2025		Index Future	383.3040	383.3040	383.3040	383.3040	0.000	0.0000	0.0000
2024/02/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/20	JBAF	21/02/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/02/20	JBAF	20/03/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/02/20	JBAF	17/04/2024		Jibar Tradeable Future	8.3100	91.6900	8.3100	91.6900	0.000	0.0000	0.0000
2024/02/20	JBAF	15/05/2024		Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000
2024/02/20	JBAF	19/06/2024		Jibar Tradeable Future	8.2400	91.7600	8.2400	91.7600	0.000	0.0000	0.0000
2024/02/20	JBAF	17/07/2024		Jibar Tradeable Future	8.2400	91.7600	8.2400	91.7600	0.000	0.0000	0.0000
2024/02/20	JBAF	18/09/2024		Jibar Tradeable Future	8.0900	91.9100	8.0900	91.9100	0.000	0.0000	0.0000
2024/02/20	JBAF	18/12/2024		Jibar Tradeable Future	7.7500	92.2500	7.7500	92.2500	0.000	0.0000	0.0000
2024/02/20	JBAF	19/03/2025		Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000
2024/02/20	JBAF	18/06/2025		Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	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	
2024/02/20	JBAF	17/09/2025		Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000
2024/02/20	JBAF	17/12/2025		Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000
2024/02/20	R035	02/05/2024		Bond Future	11.7972	84.0270	11.7598	84.2244	0.317	0.0000	0.0000
2024/02/20	R035	02/05/2024	11.20 Call	Bond Future	390.0400	0.3900	423.2500	0.4233	8.515	0.0000	0.0000
2024/02/20	R035	02/05/2024	11.20 Put	Bond Future	3619.8600	3.6199	3455.6500	3.4557	4.536	0.0000	0.0000
2024/02/20	R035	02/05/2024	11.21 Call	Bond Future	401.5000	0.4015	435.4900	0.4355	8.466	0.0000	0.0000
2024/02/20	R035	02/05/2024	11.21 Put	Bond Future	3575.8100	3.5758	3412.3800	3.4124	4.570	0.0000	0.0000
2024/02/20	R035	02/05/2024	11.19 Call	Bond Future	378.7100	0.3787	411.1400	0.4111	8.563	0.0000	0.0000
2024/02/20	R035	02/05/2024	11.19 Put	Bond Future	3664.1000	3.6641	3499.1100	3.4991	4.503	0.0000	0.0000
2024/02/20	R035	01/08/2024	11.80 Call	Bond Future	2124.8000	2.1248	2215.2500	2.2153	4.257	0.0000	0.0000
2024/02/20	R035	01/08/2024	11.80 Put	Bond Future	2668.8200	2.6688	2557.4900	2.5575	4.172	0.0000	0.0000
2024/02/20	R035	01/08/2024	11.81 Call	Bond Future	2151.3300	2.1513	2242.4800	2.2425	4.237	0.0000	0.0000
2024/02/20	R035	01/08/2024	11.81 Put	Bond Future	2643.2300	2.6432	2532.6000	2.5326	4.185	0.0000	0.0000
2024/02/20	R035	01/08/2024	11.79 Call	Bond Future	2098.4400	2.0984	2188.1900	2.1882	4.277	0.0000	0.0000
2024/02/20	R035	01/08/2024	11.79 Put	Bond Future	2694.6200	2.6946	2582.5900	2.5826	4.158	0.0000	0.0000
2024/02/20	R035	01/08/2024		Bond Future	11.9048	85.8709	11.8658	86.0726	0.328	0.0000	0.0000
2024/02/20	R035	07/11/2024		Bond Future	12.0396	83.3589	11.9988	83.5657	0.339	0.0000	0.0000
2024/02/20	R035	07/11/2024	12.18 Call	Bond Future	3441.8600	3.4419	3551.8600	3.5519	3.196	0.0000	0.0000
2024/02/20	R035	07/11/2024	12.18 Put	Bond Future	2736.5200	2.7365	2639.6900	2.6397	3.538	0.0000	0.0000
2024/02/20	R035	07/11/2024	12.19 Call	Bond Future	3471.1200	3.4711	3581.6500	3.5817	3.184	0.0000	0.0000
2024/02/20	R035	07/11/2024	12.19 Put	Bond Future	2715.8600	2.7159	2619.5600	2.6196	3.546	0.0000	0.0000
2024/02/20	R035	07/11/2024	12.17 Call	Bond Future	3412.9800	3.4130	3522.4500	3.5225	3.207	0.0000	0.0000
2024/02/20	R035	07/11/2024	12.17 Put	Bond Future	2757.6000	2.7576	2660.2400	2.6602	3.531	0.0000	0.0000
2024/02/20	R035	06/02/2025		Bond Future	12.1810	85.1420	12.1383	85.3536	0.351	0.0000	0.0000
2024/02/20	R035	06/02/2025	12.41 Call	Bond Future	3818.8900	3.8189	3936.8500	3.9369	3.089	0.0000	0.0000
2024/02/20	R035	06/02/2025	12.41 Put	Bond Future	2697.9700	2.6980	2604.4100	2.6044	3.468	0.0000	0.0000
2024/02/20	R035	02/05/2025		Bond Future	11.7800	84.9684	11.7800	84.9684	0.000	0.0000	0.0000
2024/02/20	R035	02/05/2025	11.78 Call	Bond Future	3738.5000	3.7385	3734.2400	3.7342	0.114	0.0000	0.0000
2024/02/20	R035	02/05/2025	11.78 Put	Bond Future	3738.5000	3.7385	3734.2400	3.7342	0.114	0.0000	0.0000
2024/02/20	R053	02/05/2024	13.03 Call	Bond Future	4804.0800	4.8041	5267.9600	5.2680	9.656	0.0000	0.0000
2024/02/20	R053	02/05/2024	13.03 Put	Bond Future	892.7000	0.8927	740.4700	0.7405	17.053	0.0000	0.0000
2024/02/20	R053	02/05/2024	13.04 Call	Bond Future	4856.4900	4.8565	5322.4500	5.3225	9.595	0.0000	0.0000
2024/02/20	R053	02/05/2024	13.04 Put	Bond Future	877.6900	0.8777	727.5400	0.7275	17.107	0.0000	0.0000
2024/02/20	R053	02/05/2024	13.02 Call	Bond Future	4751.9500	4.7520	5213.7200	5.2137	9.717	0.0000	0.0000
2024/02/20	R053	02/05/2024	13.02 Put	Bond Future	908.0900	0.9081	753.7500	0.7538	16.996	0.0000	0.0000
2024/02/20	R053	02/05/2024		Bond Future	12.4729	94.5552	12.3890	95.1713	0.672	0.0000	0.0000
2024/02/20	R053	01/08/2024	13.14 Call	Bond Future	5826.7200	5.8267	6254.0100	6.2540	7.333	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	
2024/02/20	R053	01/08/2024	13.14 Put	Bond Future	1994.5100	1.9945	1792.1400	1.7921	10.146	0.0000	0.0000
2024/02/20	R053	01/08/2024	13.15 Call	Bond Future	5873.6900	5.8737	6302.5500	6.3026	7.301	0.0000	0.0000
2024/02/20	R053	01/08/2024	13.15 Put	Bond Future	1975.1200	1.9751	1774.3200	1.7743	10.166	0.0000	0.0000
2024/02/20	R053	01/08/2024	13.13 Call	Bond Future	5779.8500	5.7799	6205.5600	6.2056	7.365	0.0000	0.0000
2024/02/20	R053	01/08/2024	13.13 Put	Bond Future	2014.1000	2.0141	1810.1500	1.8102	10.126	0.0000	0.0000
2024/02/20	R053	01/08/2024		Bond Future	12.5852	96.6299	12.4981	97.2596	0.692	0.0000	0.0000
2024/02/20	R053	07/11/2024		Bond Future	12.7173	93.0115	12.6264	93.6562	0.715	0.0000	0.0000
2024/02/20	R053	07/11/2024	12.80 Call	Bond Future	4653.6400	4.6536	5003.9100	5.0039	7.527	0.0000	0.0000
2024/02/20	R053	07/11/2024	12.80 Put	Bond Future	4074.7800	4.0748	3780.3100	3.7803	7.227	0.0000	0.0000
2024/02/20	R053	07/11/2024	12.81 Call	Bond Future	4693.0300	4.6930	5044.9100	5.0449	7.498	0.0000	0.0000
2024/02/20	R053	07/11/2024	12.81 Put	Bond Future	4044.6100	4.0446	3751.7500	3.7518	7.241	0.0000	0.0000
2024/02/20	R053	07/11/2024	12.79 Call	Bond Future	4614.3900	4.6144	4963.0300	4.9630	7.555	0.0000	0.0000
2024/02/20	R053	07/11/2024	12.79 Put	Bond Future	4105.1800	4.1052	3809.0800	3.8091	7.213	0.0000	0.0000
2024/02/20	R053	06/02/2025		Bond Future	12.8498	94.9991	12.7551	95.6580	0.737	0.0000	0.0000
2024/02/20	R053	06/02/2025	12.94 Call	Bond Future	5466.1900	5.4662	5825.4000	5.8254	6.571	0.0000	0.0000
2024/02/20	R053	06/02/2025	12.94 Put	Bond Future	4847.3700	4.8474	4547.6900	4.5477	6.182	0.0000	0.0000
2024/02/20	R053	02/05/2025		Bond Future	12.6400	93.3794	12.6400	93.3794	0.000	0.0000	0.0000
2024/02/20	R053	02/05/2025	12.64 Call	Bond Future	5481.3700	5.4814	5475.1200	5.4751	0.114	0.0000	0.0000
2024/02/20	R053	02/05/2025	12.64 Put	Bond Future	5481.3700	5.4814	5475.1200	5.4751	0.114	0.0000	0.0000
2024/02/20	R186	02/05/2024		Bond Future	8.8985	107.6122	8.8547	107.7150	0.492	0.0000	0.0000
2024/02/20	R186	02/05/2024	8.00 Call	Bond Future	10.8700	0.0109	13.3500	0.0134	22.815	0.0000	0.0000
2024/02/20	R186	02/05/2024	8.00 Put	Bond Future	2149.8800	2.1499	2049.4800	2.0495	4.670	0.0000	0.0000
2024/02/20	R186	02/05/2024	8.01 Call	Bond Future	11.6300	0.0116	14.2600	0.0143	22.614	0.0000	0.0000
2024/02/20	R186	02/05/2024	8.01 Put	Bond Future	2126.5200	2.1265	2026.2700	2.0263	4.714	0.0000	0.0000
2024/02/20	R186	02/05/2024	7.99 Call	Bond Future	10.1600	0.0102	12.4900	0.0125	22.933	0.0000	0.0000
2024/02/20	R186	02/05/2024	7.99 Put	Bond Future	2173.2900	2.1733	2072.7400	2.0727	4.627	0.0000	0.0000
2024/02/20	R186	02/05/2024	10.40 Call	Bond Future	3471.3100	3.4713	3571.0400	3.5710	2.873	0.0000	0.0000
2024/02/20	R186	02/05/2024	10.40 Put	Bond Future	17.9100	0.0179	14.7600	0.0148	17.588	0.0000	0.0000
2024/02/20	R186	02/05/2024	9.73 Put	Bond Future	88.7300	0.0887	75.8100	0.0758	14.561	0.0000	0.0000
2024/02/20	R186	02/05/2024	9.73 Call	Bond Future	2019.5300	2.0195	2109.4900	2.1095	4.455	0.0000	0.0000
2024/02/20	R186	01/08/2024	8.69 Call	Bond Future	587.0300	0.5870	629.4200	0.6294	7.221	0.0000	0.0000
2024/02/20	R186	01/08/2024	8.69 Put	Bond Future	1029.7700	1.0298	966.9500	0.9670	6.100	0.0000	0.0000
2024/02/20	R186	01/08/2024	8.70 Call	Bond Future	597.5200	0.5975	640.3700	0.6404	7.171	0.0000	0.0000
2024/02/20	R186	01/08/2024	8.70 Put	Bond Future	1018.6800	1.0187	956.3200	0.9563	6.122	0.0000	0.0000
2024/02/20	R186	01/08/2024	8.68 Call	Bond Future	576.3600	0.5764	618.3000	0.6183	7.277	0.0000	0.0000
2024/02/20	R186	01/08/2024	8.68 Put	Bond Future	1040.6800	1.0407	977.4100	0.9774	6.080	0.0000	0.0000
2024/02/20	R186	01/08/2024		Bond Future	8.8957	104.6652	8.8467	104.7704	0.551	0.0000	0.0000
2024/02/20	R186	07/11/2024		Bond Future	8.9096	107.1064	8.8534	107.2144	0.631	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	
2024/02/20	R186	07/11/2024	9.14 Call	Bond Future	1255.7700	1.2558	1316.6900	1.3167	4.851	0.0000	0.0000
2024/02/20	R186	07/11/2024	9.14 Put	Bond Future	814.2600	0.8143	767.1400	0.7671	5.787	0.0000	0.0000
2024/02/20	R186	07/11/2024	9.15 Call	Bond Future	1268.3400	1.2683	1329.5700	1.3296	4.828	0.0000	0.0000
2024/02/20	R186	07/11/2024	9.15 Put	Bond Future	807.7300	0.8077	760.9200	0.7609	5.795	0.0000	0.0000
2024/02/20	R186	07/11/2024	9.13 Call	Bond Future	1243.2400	1.2432	1303.8600	1.3039	4.876	0.0000	0.0000
2024/02/20	R186	07/11/2024	9.13 Put	Bond Future	820.8400	0.8208	773.4200	0.7734	5.777	0.0000	0.0000
2024/02/20	R186	06/02/2025		Bond Future	8.9462	104.0820	8.8815	104.1928	0.724	0.0000	0.0000
2024/02/20	R186	06/02/2025	9.03 Call	Bond Future	1138.8400	1.1388	1196.5300	1.1965	5.066	0.0000	0.0000
2024/02/20	R186	06/02/2025	9.03 Put	Bond Future	995.8900	0.9959	942.8600	0.9429	5.325	0.0000	0.0000
2024/02/20	R186	02/05/2025		Bond Future	8.4800	106.9365	8.4800	106.9365	0.000	0.0000	0.0000
2024/02/20	R186	02/05/2025	8.47 Call	Bond Future	964.5300	0.9645	963.4200	0.9634	0.115	0.0000	0.0000
2024/02/20	R186	02/05/2025	8.47 Put	Bond Future	979.7300	0.9797	978.6200	0.9786	0.113	0.0000	0.0000
2024/02/20	R202	02/05/2024		Bond Future	260.6116	260.6116	260.5774	260.5774	0.013	0.0000	0.0000
2024/02/20	R202	01/08/2024		Bond Future	261.3155	261.3155	261.2806	261.2806	0.013	0.0000	0.0000
2024/02/20	R202	07/11/2024		Bond Future	267.4785	267.4785	267.4438	267.4438	0.013	0.0000	0.0000
2024/02/20	R202	06/02/2025		Bond Future	268.0537	268.0537	268.0191	268.0191	0.013	0.0000	0.0000
2024/02/20	R202	06/02/2025	266.79 Call	Bond Future	1263.6700	1.2637	1229.0900	1.2291	2.736	0.0000	0.0000
2024/02/20	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	R202	02/05/2025		Bond Future	272.3100	272.3100	272.3100	272.3100	0.000	0.0000	0.0000
2024/02/20	R202	02/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	R202	02/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	R209	02/05/2024		Bond Future	11.9303	64.9968	11.8931	65.1697	0.312	0.0000	0.0000
2024/02/20	R209	02/05/2024	11.18 Call	Bond Future	203.5700	0.2036	222.8100	0.2228	9.451	0.0000	0.0000
2024/02/20	R209	02/05/2024	11.18 Put	Bond Future	3813.0100	3.8130	3659.4000	3.6594	4.029	0.0000	0.0000
2024/02/20	R209	02/05/2024	11.19 Call	Bond Future	210.5000	0.2105	230.2800	0.2303	9.397	0.0000	0.0000
2024/02/20	R209	02/05/2024	11.19 Put	Bond Future	3770.0400	3.7700	3616.9700	3.6170	4.060	0.0000	0.0000
2024/02/20	R209	02/05/2024	11.17 Call	Bond Future	196.7500	0.1968	215.4500	0.2155	9.504	0.0000	0.0000
2024/02/20	R209	02/05/2024	11.17 Put	Bond Future	3856.1500	3.8562	3702.0000	3.7020	3.998	0.0000	0.0000
2024/02/20	R209	01/08/2024		Bond Future	12.0336	66.4230	11.9950	66.5997	0.321	0.0000	0.0000
2024/02/20	R209	01/08/2024	11.79 Call	Bond Future	1536.0600	1.5361	1606.7800	1.6068	4.604	0.0000	0.0000
2024/02/20	R209	01/08/2024	11.79 Put	Bond Future	2661.4100	2.6614	2555.4500	2.5555	3.981	0.0000	0.0000
2024/02/20	R209	01/08/2024	11.80 Call	Bond Future	1557.2100	1.5572	1628.5700	1.6286	4.583	0.0000	0.0000
2024/02/20	R209	01/08/2024	11.80 Put	Bond Future	2635.8300	2.6358	2530.5100	2.5305	3.996	0.0000	0.0000
2024/02/20	R209	01/08/2024	11.78 Call	Bond Future	1515.0600	1.5151	1585.1500	1.5852	4.626	0.0000	0.0000
2024/02/20	R209	01/08/2024	11.78 Put	Bond Future	2687.1800	2.6872	2580.5900	2.5806	3.967	0.0000	0.0000
2024/02/20	R209	07/11/2024		Bond Future	12.1567	64.8154	12.1164	64.9965	0.331	0.0000	0.0000
2024/02/20	R209	07/11/2024	12.22 Call	Bond Future	2884.3800	2.8844	2977.4300	2.9774	3.226	0.0000	0.0000
2024/02/20	R209	07/11/2024	12.22 Put	Bond Future	2600.9700	2.6010	2512.9600	2.5130	3.384	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	
2024/02/20	R209	07/11/2024	12.23 Call	Bond Future	2909.3500	2.9094	3002.8600	3.0029	3.214	0.0000	0.0000
2024/02/20	R209	07/11/2024	12.23 Put	Bond Future	2581.3600	2.5814	2493.8100	2.4938	3.392	0.0000	0.0000
2024/02/20	R209	07/11/2024	12.21 Call	Bond Future	2859.5000	2.8595	2952.0800	2.9521	3.238	0.0000	0.0000
2024/02/20	R209	07/11/2024	12.21 Put	Bond Future	2620.7200	2.6207	2532.2400	2.5322	3.376	0.0000	0.0000
2024/02/20	R209	06/02/2025		Bond Future	12.2817	66.2013	12.2398	66.3865	0.341	0.0000	0.0000
2024/02/20	R209	06/02/2025	12.44 Call	Bond Future	3374.1300	3.3741	3474.3400	3.4743	2.970	0.0000	0.0000
2024/02/20	R209	06/02/2025	12.44 Put	Bond Future	2680.7300	2.6807	2595.7500	2.5958	3.170	0.0000	0.0000
2024/02/20	R209	02/05/2025		Bond Future	11.8900	66.6535	11.8900	66.6535	0.000	0.0000	0.0000
2024/02/20	R209	02/05/2025	11.89 Call	Bond Future	3381.6300	3.3816	3377.7700	3.3778	0.114	0.0000	0.0000
2024/02/20	R209	02/05/2025	11.89 Put	Bond Future	3381.6300	3.3816	3377.7700	3.3778	0.114	0.0000	0.0000
2024/02/20	R210	02/05/2024		Bond Future	234.3893	234.3893	234.3545	234.3545	0.015	0.0000	0.0000
2024/02/20	R210	01/08/2024		Bond Future	239.5888	239.5888	239.5535	239.5535	0.015	0.0000	0.0000
2024/02/20	R210	07/11/2024		Bond Future	241.9089	241.9089	241.8736	241.8736	0.015	0.0000	0.0000
2024/02/20	R210	06/02/2025		Bond Future	247.1423	247.1423	247.1070	247.1070	0.014	0.0000	0.0000
2024/02/20	R210	06/02/2025	239.61 Call	Bond Future	7532.2800	7.5323	7496.9900	7.4970	0.469	0.0000	0.0000
2024/02/20	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	R210	02/05/2025		Bond Future	248.0300	248.0300	248.0300	248.0300	0.000	0.0000	0.0000
2024/02/20	R210	02/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	R210	02/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/20	R213	02/05/2024	10.29 Call	Bond Future	479.0300	0.4790	505.7000	0.5057	5.568	0.0000	0.0000
2024/02/20	R213	02/05/2024	10.29 Put	Bond Future	2107.5800	2.1076	2020.2400	2.0202	4.144	0.0000	0.0000
2024/02/20	R213	02/05/2024	10.30 Call	Bond Future	492.6200	0.4926	519.8700	0.5199	5.532	0.0000	0.0000
2024/02/20	R213	02/05/2024	10.30 Put	Bond Future	2077.9600	2.0780	1991.2000	1.9912	4.175	0.0000	0.0000
2024/02/20	R213	02/05/2024	10.28 Call	Bond Future	465.8100	0.4658	491.9100	0.4919	5.603	0.0000	0.0000
2024/02/20	R213	02/05/2024	10.28 Put	Bond Future	2137.5900	2.1376	2049.6800	2.0497	4.113	0.0000	0.0000
2024/02/20	R213	02/05/2024		Bond Future	10.6714	83.8222	10.6444	83.9362	0.253	0.0000	0.0000
2024/02/20	R213	01/08/2024		Bond Future	10.7520	85.6615	10.7236	85.7781	0.264	0.0000	0.0000
2024/02/20	R213	01/08/2024	10.87 Call	Bond Future	2018.7100	2.0187	2078.5100	2.0785	2.962	0.0000	0.0000
2024/02/20	R213	01/08/2024	10.87 Put	Bond Future	1536.0500	1.5361	1479.2800	1.4793	3.696	0.0000	0.0000
2024/02/20	R213	01/08/2024	10.88 Call	Bond Future	2042.3200	2.0423	2102.5300	2.1025	2.948	0.0000	0.0000
2024/02/20	R213	01/08/2024	10.88 Put	Bond Future	1518.9200	1.5189	1462.5600	1.4626	3.711	0.0000	0.0000
2024/02/20	R213	01/08/2024	10.86 Call	Bond Future	1995.2400	1.9952	2054.6100	2.0546	2.976	0.0000	0.0000
2024/02/20	R213	01/08/2024	10.86 Put	Bond Future	1553.3500	1.5534	1496.1500	1.4962	3.682	0.0000	0.0000
2024/02/20	R213	07/11/2024		Bond Future	10.8616	84.0989	10.8316	84.2185	0.276	0.0000	0.0000
2024/02/20	R213	07/11/2024	11.22 Call	Bond Future	3126.7400	3.1267	3195.5700	3.1956	2.201	0.0000	0.0000
2024/02/20	R213	07/11/2024	11.22 Put	Bond Future	1716.0600	1.7161	1665.3100	1.6653	2.957	0.0000	0.0000
2024/02/20	R213	07/11/2024	11.23 Call	Bond Future	3151.5900	3.1516	3220.7100	3.2207	2.193	0.0000	0.0000
2024/02/20	R213	07/11/2024	11.23 Put	Bond Future	1701.9800	1.7020	1651.5200	1.6515	2.965	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/02/20	R213	07/11/2024	11.21 Call	Bond Future	3101.7000	3.1017	3170.2300	3.1702	2.209	0.0000	0.0000
2024/02/20	R213	07/11/2024	11.21 Put	Bond Future	1729.9800	1.7300	1678.9300	1.6789	2.951	0.0000	0.0000
2024/02/20	R213	06/02/2025		Bond Future	10.9823	85.8986	10.9505	86.0210	0.289	0.0000	0.0000
2024/02/20	R213	06/02/2025	11.35 Call	Bond Future	3222.5100	3.2225	3293.5400	3.2935	2.204	0.0000	0.0000
2024/02/20	R213	06/02/2025	11.35 Put	Bond Future	1820.5700	1.8206	1769.1600	1.7692	2.824	0.0000	0.0000
2024/02/20	R213	02/05/2025		Bond Future	10.5200	86.2455	10.5200	86.2455	0.000	0.0000	0.0000
2024/02/20	R213	02/05/2025	10.52 Call	Bond Future	2891.1900	2.8912	2887.8900	2.8879	0.114	0.0000	0.0000
2024/02/20	R213	02/05/2025	10.52 Put	Bond Future	2891.1900	2.8912	2887.8900	2.8879	0.114	0.0000	0.0000
2024/02/20	R214	02/05/2024	13.52 Call	Bond Future	5441.3700	5.4414	5710.5700	5.7106	4.947	0.0000	0.0000
2024/02/20	R214	02/05/2024	13.52 Put	Bond Future	171.8100	0.1718	143.4300	0.1434	16.518	0.0000	0.0000
2024/02/20	R214	02/05/2024	12.87 Call	Bond Future	3080.4800	3.0805	3302.0200	3.3020	7.192	0.0000	0.0000
2024/02/20	R214	02/05/2024	12.87 Put	Bond Future	563.3600	0.5634	487.3200	0.4873	13.498	0.0000	0.0000
2024/02/20	R214	02/05/2024	12.12 Put	Bond Future	1909.3400	1.9093	1727.6200	1.7276	9.517	0.0000	0.0000
2024/02/20	R214	02/05/2024	12.12 Call	Bond Future	966.0100	0.9660	1081.8700	1.0819	11.994	0.0000	0.0000
2024/02/20	R214	02/05/2024	12.14 Put	Bond Future	1854.0000	1.8540	1675.5100	1.6755	9.627	0.0000	0.0000
2024/02/20	R214	02/05/2024	12.14 Call	Bond Future	1007.1800	1.0072	1126.2700	1.1263	11.824	0.0000	0.0000
2024/02/20	R214	02/05/2024	11.47 Call	Bond Future	155.9000	0.1559	185.2700	0.1853	18.839	0.0000	0.0000
2024/02/20	R214	02/05/2024	11.47 Put	Bond Future	4370.7400	4.3707	4102.5300	4.1025	6.136	0.0000	0.0000
2024/02/20	R214	02/05/2024	11.48 Call	Bond Future	161.6300	0.1616	191.8700	0.1919	18.709	0.0000	0.0000
2024/02/20	R214	02/05/2024	11.48 Put	Bond Future	4324.0900	4.3241	4056.7500	4.0568	6.183	0.0000	0.0000
2024/02/20	R214	02/05/2024	11.46 Call	Bond Future	150.3400	0.1503	178.8500	0.1789	18.964	0.0000	0.0000
2024/02/20	R214	02/05/2024	11.46 Put	Bond Future	4417.6200	4.4176	4148.5500	4.1486	6.091	0.0000	0.0000
2024/02/20	R214	02/05/2024		Bond Future	12.3177	60.2891	12.2548	60.5867	0.510	0.0000	0.0000
2024/02/20	R214	01/08/2024		Bond Future	12.4193	61.6121	12.3542	61.9162	0.524	0.0000	0.0000
2024/02/20	R214	01/08/2024	12.17 Call	Bond Future	1533.6100	1.5336	1660.6200	1.6606	8.282	0.0000	0.0000
2024/02/20	R214	01/08/2024	12.17 Put	Bond Future	2711.3500	2.7114	2534.2200	2.5342	6.533	0.0000	0.0000
2024/02/20	R214	01/08/2024	12.18 Call	Bond Future	1554.8600	1.5549	1682.9800	1.6830	8.240	0.0000	0.0000
2024/02/20	R214	01/08/2024	12.18 Put	Bond Future	2684.6600	2.6847	2508.6400	2.5086	6.557	0.0000	0.0000
2024/02/20	R214	01/08/2024	12.16 Call	Bond Future	1512.3500	1.5124	1638.2500	1.6383	8.325	0.0000	0.0000
2024/02/20	R214	01/08/2024	12.16 Put	Bond Future	2738.0900	2.7381	2559.8500	2.5599	6.510	0.0000	0.0000
2024/02/20	R214	07/11/2024		Bond Future	12.5430	59.7425	12.4753	60.0540	0.540	0.0000	0.0000
2024/02/20	R214	07/11/2024	12.61 Call	Bond Future	2931.0800	2.9311	3096.9600	3.0970	5.659	0.0000	0.0000
2024/02/20	R214	07/11/2024	12.61 Put	Bond Future	2625.2500	2.6253	2479.6600	2.4797	5.546	0.0000	0.0000
2024/02/20	R214	07/11/2024	12.62 Call	Bond Future	2956.6000	2.9566	3123.2900	3.1233	5.638	0.0000	0.0000
2024/02/20	R214	07/11/2024	12.62 Put	Bond Future	2605.3400	2.6053	2460.5600	2.4606	5.557	0.0000	0.0000
2024/02/20	R214	07/11/2024	12.60 Call	Bond Future	2905.8500	2.9059	3070.9300	3.0709	5.681	0.0000	0.0000
2024/02/20	R214	07/11/2024	12.60 Put	Bond Future	2645.4900	2.6455	2499.1000	2.4991	5.534	0.0000	0.0000
2024/02/20	R214	06/02/2025		Bond Future	12.6700	61.0204	12.5997	61.3387	0.555	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	
2024/02/20	R214	06/02/2025	12.71 Call	Bond Future	3293.3000	3.2933	3461.6200	3.4616	5.111	0.0000	0.0000
2024/02/20	R214	06/02/2025	12.71 Put	Bond Future	3113.5300	3.1135	2963.5100	2.9635	4.818	0.0000	0.0000
2024/02/20	R214	02/05/2025		Bond Future	12.4000	60.6952	12.4000	60.6952	0.000	0.0000	0.0000
2024/02/20	R214	02/05/2025	12.40 Call	Bond Future	3472.8600	3.4729	3468.9000	3.4689	0.114	0.0000	0.0000
2024/02/20	R214	02/05/2025	12.40 Put	Bond Future	3472.8600	3.4729	3468.9000	3.4689	0.114	0.0000	0.0000
2024/02/20	R248	02/05/2024	11.40 Put	Bond Future	6913.6000	6.9136	6458.6300	6.4586	6.581	0.0000	0.0000
2024/02/20	R248	02/05/2024	11.40 Call	Bond Future	65.4000	0.0654	86.0400	0.0860	31.560	0.0000	0.0000
2024/02/20	R248	02/05/2024	12.40 Put	Bond Future	2045.1100	2.0451	1781.5800	1.7816	12.886	0.0000	0.0000
2024/02/20	R248	02/05/2024	12.40 Call	Bond Future	1370.2900	1.3703	1582.3700	1.5824	15.477	0.0000	0.0000
2024/02/20	R248	02/05/2024	13.16 Call	Bond Future	4058.4700	4.0585	4430.2700	4.4303	9.161	0.0000	0.0000
2024/02/20	R248	02/05/2024	13.16 Put	Bond Future	589.8200	0.5898	486.0100	0.4860	17.600	0.0000	0.0000
2024/02/20	R248	02/05/2024		Bond Future	12.5184	73.1682	12.4348	73.6438	0.668	0.0000	0.0000
2024/02/20	R248	02/05/2024	11.47 Call	Bond Future	85.7800	0.0858	111.9000	0.1119	30.450	0.0000	0.0000
2024/02/20	R248	02/05/2024	11.47 Put	Bond Future	6472.3400	6.4723	6022.8500	6.0229	6.945	0.0000	0.0000
2024/02/20	R248	02/05/2024	11.48 Call	Bond Future	89.1100	0.0891	116.1000	0.1161	30.288	0.0000	0.0000
2024/02/20	R248	02/05/2024	11.48 Put	Bond Future	6410.1100	6.4101	5961.4900	5.9615	6.999	0.0000	0.0000
2024/02/20	R248	02/05/2024	11.46 Call	Bond Future	82.6000	0.0826	107.8800	0.1079	30.605	0.0000	0.0000
2024/02/20	R248	02/05/2024	11.46 Put	Bond Future	6534.8200	6.5348	6084.4900	6.0845	6.891	0.0000	0.0000
2024/02/20	R248	01/08/2024		Bond Future	12.6277	74.7737	12.5409	75.2598	0.688	0.0000	0.0000
2024/02/20	R248	01/08/2024	12.31 Call	Bond Future	1757.3200	1.7573	1954.0100	1.9540	11.193	0.0000	0.0000
2024/02/20	R248	01/08/2024	12.31 Put	Bond Future	3564.1800	3.5642	3274.7600	3.2748	8.120	0.0000	0.0000
2024/02/20	R248	01/08/2024	12.32 Call	Bond Future	1782.0100	1.7820	1980.4500	1.9805	11.136	0.0000	0.0000
2024/02/20	R248	01/08/2024	12.32 Put	Bond Future	3530.7700	3.5308	3243.1000	3.2431	8.148	0.0000	0.0000
2024/02/20	R248	01/08/2024	12.30 Call	Bond Future	1732.6100	1.7326	1927.5600	1.9276	11.252	0.0000	0.0000
2024/02/20	R248	01/08/2024	12.30 Put	Bond Future	3597.6500	3.5977	3306.4900	3.3065	8.093	0.0000	0.0000
2024/02/20	R248	07/11/2024	12.79 Call	Bond Future	3425.4300	3.4254	3689.1500	3.6892	7.699	0.0000	0.0000
2024/02/20	R248	07/11/2024	12.79 Put	Bond Future	3262.0400	3.2620	3028.0600	3.0281	7.173	0.0000	0.0000
2024/02/20	R248	07/11/2024	12.80 Call	Bond Future	3455.2300	3.4552	3720.2300	3.7202	7.670	0.0000	0.0000
2024/02/20	R248	07/11/2024	12.80 Put	Bond Future	3237.4900	3.2375	3004.7900	3.0048	7.188	0.0000	0.0000
2024/02/20	R248	07/11/2024	12.78 Call	Bond Future	3395.4800	3.3955	3657.9200	3.6579	7.729	0.0000	0.0000
2024/02/20	R248	07/11/2024	12.78 Put	Bond Future	3286.5200	3.2865	3051.2600	3.0513	7.158	0.0000	0.0000
2024/02/20	R248	07/11/2024		Bond Future	12.7600	72.0664	12.6695	72.5641	0.710	0.0000	0.0000
2024/02/20	R248	06/02/2025		Bond Future	12.8959	73.6076	12.8016	74.1162	0.731	0.0000	0.0000
2024/02/20	R248	06/02/2025	12.71 Call	Bond Future	3425.6100	3.4256	3672.1900	3.6722	7.198	0.0000	0.0000
2024/02/20	R248	06/02/2025	12.71 Put	Bond Future	4434.3900	4.4344	4172.4200	4.1724	5.908	0.0000	0.0000
2024/02/20	R248	02/05/2025		Bond Future	12.6000	72.9111	12.6000	72.9111	0.000	0.0000	0.0000
2024/02/20	R248	02/05/2025	12.60 Call	Bond Future	4210.6000	4.2106	4205.8000	4.2058	0.114	0.0000	0.0000
2024/02/20	R248	02/05/2025	12.60 Put	Bond Future	4210.6000	4.2106	4205.8000	4.2058	0.114	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
2024/02/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/02/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/02/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/02/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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