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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/02/2024 TO 23/02/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/02/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/23	2025	02/05/2024		Bond Future	179.3392	179.3392	179.3134	0.014	0.0000	0.0000
2024/02/23	2025	01/08/2024		Bond Future	181.4857	181.4857	181.4675	0.010	0.0000	0.0000
2024/02/23	2025	07/11/2024		Bond Future	185.7694	185.7694	185.7490	0.011	0.0000	0.0000
2024/02/23	2029	02/05/2024		Bond Future	129.4348	129.4348	129.3537	0.063	0.0000	0.0000
2024/02/23	2029	01/08/2024		Bond Future	132.3066	132.3066	132.2296	0.058	0.0000	0.0000
2024/02/23	2029	07/11/2024		Bond Future	134.0315	134.0315	133.9514	0.060	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	
2024/02/23	2029	06/02/2025		Bond Future	136.9338	136.9338	136.8197	136.8197	0.083	0.0000	0.0000
2024/02/23	2029	06/02/2025	132.40 Call	Bond Future	4533.7900	4.5338	4419.7100	4.4197	2.516	0.0000	0.0000
2024/02/23	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	2029	02/05/2025		Bond Future	137.8500	137.8500	137.8500	137.8500	0.000	0.0000	0.0000
2024/02/23	2029	02/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	2029	02/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	2030	02/05/2024	10.62 Put	Bond Future	338.7600	0.3388	437.2000	0.4372	29.059	0.0000	0.0000
2024/02/23	2030	02/05/2024	10.62 Call	Bond Future	2638.0700	2.6381	2256.2500	2.2563	14.473	0.0000	0.0000
2024/02/23	2030	02/05/2024	11.12 Put	Bond Future	110.4700	0.1105	148.9900	0.1490	34.869	0.0000	0.0000
2024/02/23	2030	02/05/2024	11.12 Call	Bond Future	4342.4800	4.3425	3900.7400	3.9007	10.173	0.0000	0.0000
2024/02/23	2030	02/05/2024	13.15 Call	Bond Future	11559.7000	11.5597	11079.4800	11.0795	4.154	0.0000	0.0000
2024/02/23	2030	02/05/2024	13.15 Put	Bond Future	0.0500	0.0001	0.0900	0.0001	80.000	0.0000	0.0000
2024/02/23	2030	02/05/2024	9.82 Call	Bond Future	637.2900	0.6373	455.4500	0.4555	28.533	0.0000	0.0000
2024/02/23	2030	02/05/2024	9.82 Put	Bond Future	1542.8000	1.5428	1841.2200	1.8412	19.343	0.0000	0.0000
2024/02/23	2030	02/05/2024	9.83 Call	Bond Future	653.6000	0.6536	468.7900	0.4688	28.276	0.0000	0.0000
2024/02/23	2030	02/05/2024	9.83 Put	Bond Future	1518.1700	1.5182	1813.6200	1.8136	19.461	0.0000	0.0000
2024/02/23	2030	02/05/2024	9.81 Call	Bond Future	621.4000	0.6214	442.3500	0.4424	28.814	0.0000	0.0000
2024/02/23	2030	02/05/2024	9.81 Put	Bond Future	1567.8700	1.5679	1869.0800	1.8691	19.211	0.0000	0.0000
2024/02/23	2030	02/05/2024		Bond Future	10.0425	93.3656	10.1616	92.8854	1.186	0.0000	0.0000
2024/02/23	2030	02/05/2024	9.66 Put	Bond Future	1976.2500	1.9763	2319.7500	2.3198	17.381	0.0000	0.0000
2024/02/23	2030	02/05/2024	9.66 Call	Bond Future	412.6600	0.4127	275.9000	0.2759	33.141	0.0000	0.0000
2024/02/23	2030	02/05/2024	10.16 Put	Bond Future	853.5000	0.8535	1054.2000	1.0542	23.515	0.0000	0.0000
2024/02/23	2030	02/05/2024	10.16 Call	Bond Future	1327.2900	1.3273	1047.7300	1.0477	21.062	0.0000	0.0000
2024/02/23	2030	02/05/2024	11.94 Call	Bond Future	7299.7600	7.2998	6824.2800	6.8243	6.514	0.0000	0.0000
2024/02/23	2030	02/05/2024	11.94 Put	Bond Future	10.2100	0.0102	14.9900	0.0150	46.817	0.0000	0.0000
2024/02/23	2030	02/05/2024	12.38 Call	Bond Future	8876.6300	8.8766	8397.3700	8.3974	5.399	0.0000	0.0000
2024/02/23	2030	02/05/2024	12.38 Put	Bond Future	1.8400	0.0018	2.8400	0.0028	54.348	0.0000	0.0000
2024/02/23	2030	02/05/2024	10.82 Put	Bond Future	218.9100	0.2189	287.6000	0.2876	31.378	0.0000	0.0000
2024/02/23	2030	02/05/2024	10.82 Call	Bond Future	3297.6600	3.2977	2886.0900	2.8861	12.481	0.0000	0.0000
2024/02/23	2030	01/08/2024	10.38 Call	Bond Future	2190.1000	2.1901	1884.3300	1.8843	13.961	0.0000	0.0000
2024/02/23	2030	01/08/2024	10.38 Put	Bond Future	1143.4300	1.1434	1324.3100	1.3243	15.819	0.0000	0.0000
2024/02/23	2030	01/08/2024	10.39 Call	Bond Future	2214.6400	2.2146	1907.3500	1.9074	13.875	0.0000	0.0000
2024/02/23	2030	01/08/2024	10.39 Put	Bond Future	1129.4900	1.1295	1308.8500	1.3089	15.880	0.0000	0.0000
2024/02/23	2030	01/08/2024	10.37 Call	Bond Future	2165.4600	2.1655	1861.4400	1.8614	14.040	0.0000	0.0000
2024/02/23	2030	01/08/2024	10.37 Put	Bond Future	1157.2800	1.1573	1339.9100	1.3399	15.781	0.0000	0.0000
2024/02/23	2030	01/08/2024		Bond Future	10.1100	91.4089	10.2351	90.9223	1.237	0.0000	0.0000
2024/02/23	2030	07/11/2024		Bond Future	10.1896	93.5422	10.3229	93.0432	1.309	0.0000	0.0000
2024/02/23	2030	07/11/2024	10.75 Call	Bond Future	3345.5800	3.3456	2988.4700	2.9885	10.674	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	
2024/02/23	2030	07/11/2024	10.75 Put	Bond Future	1270.7500	1.2708	1412.6800	1.4127	11.169	0.0000	0.0000
2024/02/23	2030	07/11/2024	10.76 Call	Bond Future	3370.9500	3.3710	3013.0000	3.0130	10.619	0.0000	0.0000
2024/02/23	2030	07/11/2024	10.76 Put	Bond Future	1259.6400	1.2596	1400.7300	1.4007	11.201	0.0000	0.0000
2024/02/23	2030	07/11/2024	10.74 Call	Bond Future	3320.2700	3.3203	2964.3100	2.9643	10.721	0.0000	0.0000
2024/02/23	2030	07/11/2024	10.74 Put	Bond Future	1281.9500	1.2820	1425.0300	1.4250	11.161	0.0000	0.0000
2024/02/23	2030	06/02/2025		Bond Future	10.2800	91.5351	10.4281	91.0027	1.441	0.0000	0.0000
2024/02/23	2030	06/02/2025	10.68 Call	Bond Future	3156.4700	3.1565	2815.1200	2.8151	10.814	0.0000	0.0000
2024/02/23	2030	06/02/2025	10.68 Put	Bond Future	1727.4600	1.7275	1918.4900	1.9185	11.058	0.0000	0.0000
2024/02/23	2030	02/05/2025		Bond Future	9.9300	94.9449	9.9300	94.9449	0.000	0.0000	0.0000
2024/02/23	2030	02/05/2025	9.93 Call	Bond Future	2541.7600	2.5418	2538.8400	2.5388	0.115	0.0000	0.0000
2024/02/23	2030	02/05/2025	9.93 Put	Bond Future	2541.7600	2.5418	2538.8400	2.5388	0.115	0.0000	0.0000
2024/02/23	2032	02/05/2024	11.81 Call	Bond Future	4425.1400	4.4251	3862.9300	3.8629	12.705	0.0000	0.0000
2024/02/23	2032	02/05/2024	11.81 Put	Bond Future	205.5300	0.2055	272.3900	0.2724	32.531	0.0000	0.0000
2024/02/23	2032	02/05/2024	11.21 Call	Bond Future	2187.4400	2.1874	1740.0100	1.7400	20.455	0.0000	0.0000
2024/02/23	2032	02/05/2024	11.21 Put	Bond Future	686.1300	0.6861	867.7700	0.8678	26.473	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.57 Put	Bond Future	2101.0100	2.1010	2511.7100	2.5117	19.548	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.57 Call	Bond Future	572.5500	0.5726	354.1800	0.3542	38.140	0.0000	0.0000
2024/02/23	2032	02/05/2024	11.28 Call	Bond Future	2423.7600	2.4238	1957.8400	1.9578	19.223	0.0000	0.0000
2024/02/23	2032	02/05/2024	11.28 Put	Bond Future	599.3400	0.5993	762.4900	0.7625	27.222	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.30 Put	Bond Future	3095.4300	3.0954	3603.6700	3.6037	16.419	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.30 Call	Bond Future	246.8100	0.2468	125.9800	0.1260	48.957	0.0000	0.0000
2024/02/23	2032	02/05/2024		Bond Future	10.8892	87.0687	11.0228	86.4396	1.226	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.55 Call	Bond Future	540.8500	0.5409	330.4600	0.3305	38.900	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.55 Put	Bond Future	2166.2300	2.1662	2584.9100	2.5849	19.328	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.56 Call	Bond Future	556.5500	0.5566	342.1800	0.3422	38.518	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.56 Put	Bond Future	2133.4600	2.1335	2548.1600	2.5482	19.438	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.54 Call	Bond Future	525.5600	0.5256	318.9000	0.3189	39.322	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.54 Put	Bond Future	2199.4600	2.1995	2621.8700	2.6219	19.205	0.0000	0.0000
2024/02/23	2032	02/05/2024	13.35 Call	Bond Future	10698.9000	10.6989	10072.5000	10.0725	5.855	0.0000	0.0000
2024/02/23	2032	02/05/2024	13.35 Put	Bond Future	5.1500	0.0052	7.8200	0.0078	51.845	0.0000	0.0000
2024/02/23	2032	02/05/2024	11.35 Put	Bond Future	523.0100	0.5230	668.4800	0.6685	27.814	0.0000	0.0000
2024/02/23	2032	02/05/2024	11.35 Call	Bond Future	2668.9400	2.6689	2185.3400	2.1853	18.120	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.65 Put	Bond Future	1852.8900	1.8529	2231.7700	2.2318	20.448	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.65 Call	Bond Future	710.7300	0.7107	460.5400	0.4605	35.202	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.36 Put	Bond Future	2855.6100	2.8556	3344.1800	3.3442	17.109	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.36 Call	Bond Future	302.5600	0.3026	162.0600	0.1621	46.437	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.86 Put	Bond Future	1304.0100	1.3040	1600.2900	1.6003	22.721	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.86 Call	Bond Future	1165.4900	1.1655	832.7000	0.8327	28.554	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	
2024/02/23	2032	02/05/2024	12.90 Call	Bond Future	8893.4400	8.8934	8273.3500	8.2734	6.972	0.0000	0.0000
2024/02/23	2032	02/05/2024	12.90 Put	Bond Future	19.9200	0.0199	28.9000	0.0289	45.080	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.59 Put	Bond Future	2036.9600	2.0370	2439.7700	2.4398	19.775	0.0000	0.0000
2024/02/23	2032	02/05/2024	10.59 Call	Bond Future	605.2800	0.6053	379.0200	0.3790	37.381	0.0000	0.0000
2024/02/23	2032	02/05/2024	11.09 Put	Bond Future	861.1000	0.8611	1077.6100	1.0776	25.143	0.0000	0.0000
2024/02/23	2032	02/05/2024	11.09 Call	Bond Future	1804.7700	1.8048	1392.2100	1.3922	22.859	0.0000	0.0000
2024/02/23	2032	02/05/2024	13.18 Call	Bond Future	10021.8900	10.0219	9397.2900	9.3973	6.232	0.0000	0.0000
2024/02/23	2032	02/05/2024	13.18 Put	Bond Future	9.0800	0.0091	13.5500	0.0136	49.229	0.0000	0.0000
2024/02/23	2032	01/08/2024	11.14 Call	Bond Future	2421.2400	2.4212	2027.4500	2.0275	16.264	0.0000	0.0000
2024/02/23	2032	01/08/2024	11.14 Put	Bond Future	1680.4200	1.6804	1925.6600	1.9257	14.594	0.0000	0.0000
2024/02/23	2032	01/08/2024	11.15 Call	Bond Future	2448.3800	2.4484	2052.3300	2.0523	16.176	0.0000	0.0000
2024/02/23	2032	01/08/2024	11.15 Put	Bond Future	1661.8800	1.6619	1904.8600	1.9049	14.621	0.0000	0.0000
2024/02/23	2032	01/08/2024	11.13 Call	Bond Future	2394.0200	2.3940	2002.4900	2.0025	16.354	0.0000	0.0000
2024/02/23	2032	01/08/2024	11.13 Put	Bond Future	1698.9100	1.6989	1946.4100	1.9464	14.568	0.0000	0.0000
2024/02/23	2032	01/08/2024		Bond Future	10.9788	88.9795	11.1177	88.3405	1.266	0.0000	0.0000
2024/02/23	2032	07/11/2024		Bond Future	11.0901	86.8894	11.2366	86.2346	1.321	0.0000	0.0000
2024/02/23	2032	07/11/2024	13.36 Call	Bond Future	9832.4700	9.8325	9220.4100	9.2204	6.225	0.0000	0.0000
2024/02/23	2032	07/11/2024	13.36 Put	Bond Future	368.5000	0.3685	411.2900	0.4113	11.612	0.0000	0.0000
2024/02/23	2032	07/11/2024	11.64 Put	Bond Future	1614.1400	1.6141	1869.3300	1.8693	15.810	0.0000	0.0000
2024/02/23	2032	07/11/2024	11.64 Call	Bond Future	4039.7800	4.0398	3640.1200	3.6401	9.893	0.0000	0.0000
2024/02/23	2032	07/11/2024	11.48 Call	Bond Future	3574.1400	3.5741	3198.4500	3.1985	10.511	0.0000	0.0000
2024/02/23	2032	07/11/2024	11.48 Put	Bond Future	1845.1200	1.8451	2124.2800	2.1243	15.130	0.0000	0.0000
2024/02/23	2032	07/11/2024	11.49 Call	Bond Future	3602.1900	3.6022	3225.3800	3.2254	10.461	0.0000	0.0000
2024/02/23	2032	07/11/2024	11.49 Put	Bond Future	1829.4200	1.8294	2107.4600	2.1075	15.198	0.0000	0.0000
2024/02/23	2032	07/11/2024	11.47 Call	Bond Future	3545.8800	3.5459	3171.8800	3.1719	10.547	0.0000	0.0000
2024/02/23	2032	07/11/2024	11.47 Put	Bond Future	1860.6500	1.8607	2141.5000	2.1415	15.094	0.0000	0.0000
2024/02/23	2032	06/02/2025		Bond Future	11.2080	88.7490	11.3667	88.0588	1.416	0.0000	0.0000
2024/02/23	2032	06/02/2025	11.72 Call	Bond Future	3934.4400	3.9344	3504.2100	3.5042	10.935	0.0000	0.0000
2024/02/23	2032	06/02/2025	11.72 Put	Bond Future	1733.2700	1.7333	1993.2600	1.9933	15.000	0.0000	0.0000
2024/02/23	2032	02/05/2025		Bond Future	10.9100	88.1512	10.9100	88.1512	0.000	0.0000	0.0000
2024/02/23	2032	02/05/2025	10.91 Call	Bond Future	3144.0000	3.1440	3140.3900	3.1404	0.115	0.0000	0.0000
2024/02/23	2032	02/05/2025	10.91 Put	Bond Future	3144.0000	3.1440	3140.3900	3.1404	0.115	0.0000	0.0000
2024/02/23	2033	02/05/2024		Bond Future	121.7262	121.7262	121.7100	121.7100	0.013	0.0000	0.0000
2024/02/23	2033	01/08/2024		Bond Future	124.4271	124.4271	124.4159	124.4159	0.009	0.0000	0.0000
2024/02/23	2033	07/11/2024		Bond Future	125.8693	125.8693	125.8567	125.8567	0.010	0.0000	0.0000
2024/02/23	2033	06/02/2025		Bond Future	128.5950	128.5950	128.5520	128.5520	0.033	0.0000	0.0000
2024/02/23	2033	06/02/2025	124.94 Call	Bond Future	3655.0400	3.6550	3611.9900	3.6120	1.178	0.0000	0.0000
2024/02/23	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/23	2033	02/05/2025		Bond Future	130.6200	130.6200	130.6200	0.000	0.0000	0.0000	
2024/02/23	2033	02/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/02/23	2033	02/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/02/23	2037	02/05/2024		Bond Future	12.0935	79.1818	12.2364	78.4282	1.182	0.0000	0.0000
2024/02/23	2037	02/05/2024	11.44 Call	Bond Future	331.7600	0.3318	227.2700	0.2273	31.496	0.0000	0.0000
2024/02/23	2037	02/05/2024	11.44 Put	Bond Future	3919.5200	3.9195	4568.5900	4.5686	16.560	0.0000	0.0000
2024/02/23	2037	02/05/2024	11.45 Call	Bond Future	342.3100	0.3423	235.2200	0.2352	31.285	0.0000	0.0000
2024/02/23	2037	02/05/2024	11.45 Put	Bond Future	3873.3700	3.8734	4519.8400	4.5198	16.690	0.0000	0.0000
2024/02/23	2037	02/05/2024	11.43 Call	Bond Future	321.4600	0.3215	219.5900	0.2196	31.690	0.0000	0.0000
2024/02/23	2037	02/05/2024	11.43 Put	Bond Future	3965.9700	3.9660	4617.6600	4.6177	16.432	0.0000	0.0000
2024/02/23	2037	01/08/2024		Bond Future	12.2112	76.6634	12.3592	75.8969	1.212	0.0000	0.0000
2024/02/23	2037	01/08/2024	12.10 Call	Bond Future	2156.8300	2.1568	1770.9000	1.7709	17.893	0.0000	0.0000
2024/02/23	2037	01/08/2024	12.10 Put	Bond Future	2740.0900	2.7401	3120.7500	3.1208	13.892	0.0000	0.0000
2024/02/23	2037	01/08/2024	12.11 Call	Bond Future	2183.4900	2.1835	1794.8000	1.7948	17.801	0.0000	0.0000
2024/02/23	2037	01/08/2024	12.11 Put	Bond Future	2714.0300	2.7140	3091.9300	3.0919	13.924	0.0000	0.0000
2024/02/23	2037	01/08/2024	12.09 Call	Bond Future	2130.5300	2.1305	1747.3600	1.7474	17.985	0.0000	0.0000
2024/02/23	2037	01/08/2024	12.09 Put	Bond Future	2766.5600	2.7666	3149.9800	3.1500	13.859	0.0000	0.0000
2024/02/23	2037	01/08/2024	13.82 Call	Bond Future	8224.0500	8.2241	7538.3500	7.5384	8.338	0.0000	0.0000
2024/02/23	2037	01/08/2024	13.82 Put	Bond Future	459.0800	0.4591	539.9700	0.5400	17.620	0.0000	0.0000
2024/02/23	2037	01/08/2024	13.17 Call	Bond Future	5702.8500	5.7029	5090.3300	5.0903	10.741	0.0000	0.0000
2024/02/23	2037	01/08/2024	13.17 Put	Bond Future	929.3200	0.9293	1083.3900	1.0834	16.579	0.0000	0.0000
2024/02/23	2037	07/11/2024		Bond Future	12.3412	78.4521	12.4957	77.6668	1.252	0.0000	0.0000
2024/02/23	2037	07/11/2024	12.58 Call	Bond Future	3885.0200	3.8850	3404.8000	3.4048	12.361	0.0000	0.0000
2024/02/23	2037	07/11/2024	12.58 Put	Bond Future	2676.1400	2.6761	2981.2400	2.9812	11.401	0.0000	0.0000
2024/02/23	2037	07/11/2024	12.59 Call	Bond Future	3915.3600	3.9154	3433.2600	3.4333	12.313	0.0000	0.0000
2024/02/23	2037	07/11/2024	12.59 Put	Bond Future	2656.4700	2.6565	2959.6900	2.9597	11.414	0.0000	0.0000
2024/02/23	2037	07/11/2024	12.57 Call	Bond Future	3854.7700	3.8548	3376.4400	3.3764	12.409	0.0000	0.0000
2024/02/23	2037	07/11/2024	12.57 Put	Bond Future	2695.9400	2.6959	3002.9300	3.0029	11.387	0.0000	0.0000
2024/02/23	2037	06/02/2025		Bond Future	12.4755	75.8706	12.6402	75.0494	1.321	0.0000	0.0000
2024/02/23	2037	06/02/2025	12.76 Call	Bond Future	4451.4500	4.4515	3957.1000	3.9571	11.105	0.0000	0.0000
2024/02/23	2037	06/02/2025	12.76 Put	Bond Future	3041.5400	3.0415	3368.3600	3.3684	10.745	0.0000	0.0000
2024/02/23	2037	02/05/2025		Bond Future	12.2500	79.1956	12.2500	79.1956	0.000	0.0000	0.0000
2024/02/23	2037	02/05/2025	12.25 Call	Bond Future	3912.2700	3.9123	3907.7700	3.9078	0.115	0.0000	0.0000
2024/02/23	2037	02/05/2025	12.25 Put	Bond Future	3912.2700	3.9123	3907.7700	3.9078	0.115	0.0000	0.0000
2024/02/23	2038	02/05/2024		Bond Future	133.0600	133.0600	132.7423	132.7423	0.239	0.0000	0.0000
2024/02/23	2038	01/08/2024		Bond Future	133.9506	133.9506	133.6319	133.6319	0.238	0.0000	0.0000
2024/02/23	2038	07/11/2024		Bond Future	137.1120	137.1120	136.7844	136.7844	0.239	0.0000	0.0000
2024/02/23	2038	06/02/2025		Bond Future	137.9668	137.9668	137.5995	137.5995	0.266	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	
2024/02/23	2038	06/02/2025	135.23 Call	Bond Future	2736.8400	2.7368	2369.5000	2.3695	13.422	0.0000	0.0000
2024/02/23	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	2038	02/05/2025		Bond Future	139.6800	139.6800	139.6800	139.6800	0.000	0.0000	0.0000
2024/02/23	2038	02/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	2038	02/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	2040	02/05/2024	11.61 Call	Bond Future	241.2800	0.2413	145.4400	0.1454	39.721	0.0000	0.0000
2024/02/23	2040	02/05/2024	11.61 Put	Bond Future	4812.2700	4.8123	5423.3800	5.4234	12.699	0.0000	0.0000
2024/02/23	2040	02/05/2024	11.62 Call	Bond Future	249.7300	0.2497	151.2100	0.1512	39.451	0.0000	0.0000
2024/02/23	2040	02/05/2024	11.62 Put	Bond Future	4759.6100	4.7596	5368.0400	5.3680	12.783	0.0000	0.0000
2024/02/23	2040	02/05/2024	11.60 Call	Bond Future	233.0500	0.2331	139.8300	0.1398	40.000	0.0000	0.0000
2024/02/23	2040	02/05/2024	11.60 Put	Bond Future	4865.2300	4.8652	5478.9600	5.4790	12.615	0.0000	0.0000
2024/02/23	2040	02/05/2024		Bond Future	12.3916	79.1229	12.5189	78.4159	1.028	0.0000	0.0000
2024/02/23	2040	01/08/2024		Bond Future	12.5133	76.3529	12.6451	75.6339	1.053	0.0000	0.0000
2024/02/23	2040	01/08/2024	12.33 Call	Bond Future	2124.7300	2.1247	1764.8800	1.7649	16.936	0.0000	0.0000
2024/02/23	2040	01/08/2024	12.33 Put	Bond Future	3142.6000	3.1426	3501.7400	3.5017	11.428	0.0000	0.0000
2024/02/23	2040	01/08/2024	12.34 Call	Bond Future	2151.8600	2.1519	1789.4000	1.7894	16.844	0.0000	0.0000
2024/02/23	2040	01/08/2024	12.34 Put	Bond Future	3113.6700	3.1137	3470.2000	3.4702	11.450	0.0000	0.0000
2024/02/23	2040	01/08/2024	12.32 Call	Bond Future	2097.9600	2.0980	1740.7300	1.7407	17.027	0.0000	0.0000
2024/02/23	2040	01/08/2024	12.32 Put	Bond Future	3171.9600	3.1720	3533.7200	3.5337	11.405	0.0000	0.0000
2024/02/23	2040	07/11/2024		Bond Future	12.6470	78.1342	12.7845	77.3976	1.087	0.0000	0.0000
2024/02/23	2040	07/11/2024	12.85 Call	Bond Future	3956.8000	3.9568	3494.7400	3.4947	11.678	0.0000	0.0000
2024/02/23	2040	07/11/2024	12.85 Put	Bond Future	2873.3700	2.8734	3147.9500	3.1480	9.556	0.0000	0.0000
2024/02/23	2040	07/11/2024	12.86 Call	Bond Future	3988.3800	3.9884	3524.5400	3.5245	11.630	0.0000	0.0000
2024/02/23	2040	07/11/2024	12.86 Put	Bond Future	2852.2000	2.8522	3125.0000	3.1250	9.565	0.0000	0.0000
2024/02/23	2040	07/11/2024	12.84 Call	Bond Future	3925.5600	3.9256	3465.3000	3.4653	11.725	0.0000	0.0000
2024/02/23	2040	07/11/2024	12.84 Put	Bond Future	2894.9400	2.8949	3171.3200	3.1713	9.547	0.0000	0.0000
2024/02/23	2040	06/02/2025		Bond Future	12.7843	75.2950	12.9311	74.5236	1.148	0.0000	0.0000
2024/02/23	2040	06/02/2025	12.95 Call	Bond Future	4409.1600	4.4092	3939.0200	3.9390	10.663	0.0000	0.0000
2024/02/23	2040	06/02/2025	12.95 Put	Bond Future	3539.5000	3.5395	3840.7500	3.8408	8.511	0.0000	0.0000
2024/02/23	2040	02/05/2025		Bond Future	12.6300	78.3403	12.6300	78.3403	0.000	0.0000	0.0000
2024/02/23	2040	02/05/2025	12.63 Call	Bond Future	4147.5100	4.1475	4142.7500	4.1428	0.115	0.0000	0.0000
2024/02/23	2040	02/05/2025	12.63 Put	Bond Future	4147.5100	4.1475	4142.7500	4.1428	0.115	0.0000	0.0000
2024/02/23	2044	02/05/2024	12.50 Call	Bond Future	1793.8100	1.7938	1334.1500	1.3342	25.625	0.0000	0.0000
2024/02/23	2044	02/05/2024	12.50 Put	Bond Future	1703.4500	1.7035	2094.3000	2.0943	22.945	0.0000	0.0000
2024/02/23	2044	02/05/2024	12.75 Call	Bond Future	2620.3600	2.6204	2056.2800	2.0563	21.527	0.0000	0.0000
2024/02/23	2044	02/05/2024	12.75 Put	Bond Future	1152.2400	1.1522	1438.6700	1.4387	24.859	0.0000	0.0000
2024/02/23	2044	02/05/2024	13.00 Call	Bond Future	3565.8100	3.5658	2916.6500	2.9167	18.205	0.0000	0.0000
2024/02/23	2044	02/05/2024	13.00 Put	Bond Future	763.2500	0.7633	964.6000	0.9646	26.381	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	
2024/02/23	2044	02/05/2024		Bond Future	12.4839	75.1306	12.6369	74.2801	1.226	0.0000	0.0000
2024/02/23	2044	02/05/2024	11.66 Call	Bond Future	218.9900	0.2190	119.0300	0.1190	45.646	0.0000	0.0000
2024/02/23	2044	02/05/2024	11.66 Put	Bond Future	5098.7200	5.0987	5849.2700	5.8493	14.720	0.0000	0.0000
2024/02/23	2044	02/05/2024	11.67 Call	Bond Future	226.8500	0.2269	123.9600	0.1240	45.356	0.0000	0.0000
2024/02/23	2044	02/05/2024	11.67 Put	Bond Future	5044.1400	5.0441	5791.7600	5.7918	14.822	0.0000	0.0000
2024/02/23	2044	02/05/2024	11.65 Call	Bond Future	211.3400	0.2113	114.2500	0.1143	45.940	0.0000	0.0000
2024/02/23	2044	02/05/2024	11.65 Put	Bond Future	5153.5900	5.1536	5907.0100	5.9070	14.619	0.0000	0.0000
2024/02/23	2044	01/08/2024		Bond Future	12.6019	72.3981	12.7604	71.5323	1.258	0.0000	0.0000
2024/02/23	2044	01/08/2024	12.29 Call	Bond Future	1763.4100	1.7634	1379.6600	1.3797	21.762	0.0000	0.0000
2024/02/23	2044	01/08/2024	12.29 Put	Bond Future	3519.7300	3.5197	4001.8600	4.0019	13.698	0.0000	0.0000
2024/02/23	2044	01/08/2024	12.30 Call	Bond Future	1788.2200	1.7882	1401.1700	1.4012	21.644	0.0000	0.0000
2024/02/23	2044	01/08/2024	12.30 Put	Bond Future	3487.1300	3.4871	3965.9600	3.9660	13.731	0.0000	0.0000
2024/02/23	2044	01/08/2024	12.28 Call	Bond Future	1738.7900	1.7388	1358.3500	1.3584	21.880	0.0000	0.0000
2024/02/23	2044	01/08/2024	12.28 Put	Bond Future	3552.5800	3.5526	4038.0200	4.0380	13.664	0.0000	0.0000
2024/02/23	2044	07/11/2024	12.91 Call	Bond Future	3949.1900	3.9492	3403.4100	3.4034	13.820	0.0000	0.0000
2024/02/23	2044	07/11/2024	12.91 Put	Bond Future	2989.1600	2.9892	3330.2600	3.3303	11.411	0.0000	0.0000
2024/02/23	2044	07/11/2024	12.92 Call	Bond Future	3980.5300	3.9805	3432.6100	3.4326	13.765	0.0000	0.0000
2024/02/23	2044	07/11/2024	12.92 Put	Bond Future	2967.5000	2.9675	3306.4600	3.3065	11.422	0.0000	0.0000
2024/02/23	2044	07/11/2024	12.90 Call	Bond Future	3917.9300	3.9179	3374.3000	3.3743	13.875	0.0000	0.0000
2024/02/23	2044	07/11/2024	12.90 Put	Bond Future	3010.9700	3.0110	3354.2200	3.3542	11.400	0.0000	0.0000
2024/02/23	2044	07/11/2024		Bond Future	12.7310	74.0871	12.8962	73.2002	1.298	0.0000	0.0000
2024/02/23	2044	06/02/2025		Bond Future	12.8632	71.2866	13.0385	70.3627	1.363	0.0000	0.0000
2024/02/23	2044	06/02/2025	13.02 Call	Bond Future	4368.9000	4.3689	3901.8400	3.9018	10.691	0.0000	0.0000
2024/02/23	2044	06/02/2025	13.02 Put	Bond Future	3541.4100	3.5414	3998.2200	3.9982	12.899	0.0000	0.0000
2024/02/23	2044	02/05/2025		Bond Future	12.7200	74.1731	12.7200	74.1731	0.000	0.0000	0.0000
2024/02/23	2044	02/05/2025	12.72 Call	Bond Future	4246.2600	4.2463	4241.3800	4.2414	0.115	0.0000	0.0000
2024/02/23	2044	02/05/2025	12.72 Put	Bond Future	4246.2600	4.2463	4241.3800	4.2414	0.115	0.0000	0.0000
2024/02/23	2046	02/05/2024		Bond Future	114.0003	114.0003	113.9849	113.9849	0.014	0.0000	0.0000
2024/02/23	2046	01/08/2024		Bond Future	116.5295	116.5295	116.5190	116.5190	0.009	0.0000	0.0000
2024/02/23	2046	07/11/2024		Bond Future	117.0826	117.0826	117.0709	117.0709	0.010	0.0000	0.0000
2024/02/23	2046	06/02/2025		Bond Future	119.6172	119.6172	119.5767	119.5767	0.034	0.0000	0.0000
2024/02/23	2046	06/02/2025	114.01 Call	Bond Future	5607.2000	5.6072	5566.6800	5.5667	0.723	0.0000	0.0000
2024/02/23	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	2046	02/05/2025		Bond Future	121.9700	121.9700	121.9700	121.9700	0.000	0.0000	0.0000
2024/02/23	2046	02/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	2046	02/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	2050	02/05/2024		Bond Future	115.4707	115.4707	115.4555	115.4555	0.013	0.0000	0.0000
2024/02/23	2050	01/08/2024		Bond Future	115.7363	115.7363	115.7261	115.7261	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/02/23	2050	07/11/2024		Bond Future	118.4677	118.4677	118.4561	118.4561	0.010	0.0000	0.0000
2024/02/23	2050	06/02/2025		Bond Future	118.6767	118.6767	118.6366	118.6366	0.034	0.0000	0.0000
2024/02/23	2050	06/02/2025	115.60 Call	Bond Future	3076.6500	3.0767	3036.6000	3.0366	1.302	0.0000	0.0000
2024/02/23	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	2050	02/05/2025		Bond Future	121.1600	121.1600	121.1600	121.1600	0.000	0.0000	0.0000
2024/02/23	2050	02/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	2050	02/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	AL37	02/05/2024		Index Future	956.3290	956.3290	951.4430	951.4430	0.511	0.0000	0.0000
2024/02/23	AL37	01/08/2024		Index Future	977.3180	977.3180	972.3670	972.3670	0.507	0.0000	0.0000
2024/02/23	AL37	07/11/2024		Index Future	1000.1490	1000.1490	995.0730	995.0730	0.508	0.0000	0.0000
2024/02/23	AL37	06/02/2025		Index Future	1021.5950	1021.5950	1016.1720	1016.1720	0.531	0.0000	0.0000
2024/02/23	AL37	02/05/2025		Index Future	1039.2430	1039.2430	1039.2430	1039.2430	0.000	0.0000	0.0000
2024/02/23	AL7T	02/05/2024		Index Future	1108.3370	1108.3370	1098.9270	1098.9270	0.849	0.0000	0.0000
2024/02/23	AL7T	01/08/2024		Index Future	1132.6610	1132.6610	1123.0940	1123.0940	0.845	0.0000	0.0000
2024/02/23	AL7T	07/11/2024		Index Future	1159.1220	1159.1220	1149.3190	1149.3190	0.846	0.0000	0.0000
2024/02/23	AL7T	06/02/2025		Index Future	1183.9770	1183.9770	1173.6890	1173.6890	0.869	0.0000	0.0000
2024/02/23	AL7T	02/05/2025		Index Future	1201.4160	1201.4160	1201.4160	1201.4160	0.000	0.0000	0.0000
2024/02/23	ALBI	02/05/2024		Index Future	961.0510	961.0510	953.4640	953.4640	0.789	0.0000	0.0000
2024/02/23	ALBI	01/08/2024		Index Future	982.1430	982.1430	974.4330	974.4330	0.785	0.0000	0.0000
2024/02/23	ALBI	07/11/2024		Index Future	1005.0870	1005.0870	997.1870	997.1870	0.786	0.0000	0.0000
2024/02/23	ALBI	06/02/2025		Index Future	1026.6400	1026.6400	1018.3310	1018.3310	0.809	0.0000	0.0000
2024/02/23	ALBI	02/05/2025		Index Future	1040.2220	1040.2220	1040.2220	1040.2220	0.000	0.0000	0.0000
2024/02/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/23	ES33	02/05/2024		Bond Future	12.4813	74.0038	12.6190	73.4013	1.104	0.0000	0.0000
2024/02/23	ES33	01/08/2024		Bond Future	12.6215	75.6458	12.7646	75.0333	1.133	0.0000	0.0000
2024/02/23	ES33	07/11/2024		Bond Future	12.7929	73.6278	12.9431	73.0001	1.175	0.0000	0.0000
2024/02/23	ES33	06/02/2025		Bond Future	12.9720	75.2199	13.1338	74.5605	1.247	0.0000	0.0000
2024/02/23	ES33	06/02/2025	13.34 Call	Bond Future	1488.2900	1.4883	828.9400	0.8289	44.303	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	
2024/02/23	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	ES33	02/05/2025		Bond Future	12.7300	74.6217	12.7300	74.6217	0.000	0.0000	0.0000
2024/02/23	ES33	02/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	ES33	02/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	ES42	02/05/2024		Bond Future	13.0287	69.1101	13.1766	68.3628	1.136	0.0000	0.0000
2024/02/23	ES42	01/08/2024		Bond Future	13.1613	70.6433	13.3145	69.8826	1.164	0.0000	0.0000
2024/02/23	ES42	07/11/2024		Bond Future	13.3187	68.0414	13.4789	67.2620	1.203	0.0000	0.0000
2024/02/23	ES42	06/02/2025		Bond Future	13.4749	69.5109	13.6454	68.6975	1.265	0.0000	0.0000
2024/02/23	ES42	06/02/2025	13.71 Call	Bond Future	1117.3800	1.1174	304.0600	0.3041	72.788	0.0000	0.0000
2024/02/23	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	ES42	02/05/2025		Bond Future	13.2500	68.4867	13.2500	68.4867	0.000	0.0000	0.0000
2024/02/23	ES42	02/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	ES42	02/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	GOVI	02/05/2024		GOVI	947.0520	947.0520	939.6060	939.6060	0.786	0.0000	0.0000
2024/02/23	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	GOVI	02/05/2024	950.98 Put	GOVI	39280.0000	3.9280	113740.0000	11.3740	189.562	0.0000	0.0000
2024/02/23	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	GOVI	02/05/2024	950.99 Put	GOVI	39380.0000	3.9380	113840.0000	11.3840	189.081	0.0000	0.0000
2024/02/23	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	GOVI	02/05/2024	950.97 Put	GOVI	39180.0000	3.9180	113640.0000	11.3640	190.046	0.0000	0.0000
2024/02/23	GOVI	01/08/2024	943.38 Call	GOVI	244560.0000	24.4560	168900.0000	16.8900	30.937	0.0000	0.0000
2024/02/23	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	GOVI	01/08/2024	943.39 Call	GOVI	244460.0000	24.4460	168800.0000	16.8800	30.950	0.0000	0.0000
2024/02/23	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	GOVI	01/08/2024	943.37 Call	GOVI	244660.0000	24.4660	169000.0000	16.9000	30.925	0.0000	0.0000
2024/02/23	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	GOVI	01/08/2024		GOVI	967.8360	967.8360	960.2700	960.2700	0.782	0.0000	0.0000
2024/02/23	GOVI	07/11/2024		GOVI	990.4460	990.4460	982.6930	982.6930	0.783	0.0000	0.0000
2024/02/23	GOVI	07/11/2024	948.79 Call	GOVI	416560.0000	41.6560	339030.0000	33.9030	18.612	0.0000	0.0000
2024/02/23	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	GOVI	07/11/2024	948.80 Call	GOVI	416460.0000	41.6460	338930.0000	33.8930	18.616	0.0000	0.0000
2024/02/23	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	GOVI	07/11/2024	948.78 Call	GOVI	416660.0000	41.6660	339130.0000	33.9130	18.607	0.0000	0.0000
2024/02/23	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	GOVI	06/02/2025		GOVI	1011.6850	1011.6850	1003.5300	1003.5300	0.806	0.0000	0.0000
2024/02/23	GOVI	06/02/2025	972.00 Call	GOVI	396850.0000	39.6850	315300.0000	31.5300	20.549	0.0000	0.0000
2024/02/23	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	GOVI	02/05/2025		GOVI	1025.2190	1025.2190	1025.2190	1025.2190	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/23	GOVI	02/05/2025	1,022. Call 00	GOVI	32190.0000	3.2190	32190.0000	3.2190	0.000	0.0000	0.0000
2024/02/23	GOVI	02/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/23	IGOV	02/05/2024		Index Future	349.0310	349.0310	349.1010	349.1010	0.020	0.0000	0.0000
2024/02/23	IGOV	01/08/2024		Index Future	356.7760	356.7760	356.8620	356.8620	0.024	0.0000	0.0000
2024/02/23	IGOV	07/11/2024		Index Future	365.1990	365.1990	365.2840	365.2840	0.023	0.0000	0.0000
2024/02/23	IGOV	06/02/2025		Index Future	373.1100	373.1100	373.1100	373.1100	0.000	0.0000	0.0000
2024/02/23	IGOV	02/05/2025		Index Future	383.3040	383.3040	383.3040	383.3040	0.000	0.0000	0.0000
2024/02/23	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/23	JBAF	21/02/2024		Jibar Tradeable Future	8.3560	8.3560	8.3560	91.6440	0.000	0.0000	0.0000
2024/02/23	JBAF	20/03/2024		Jibar Tradeable Future	8.3540	91.6460	8.3530	91.6470	0.012	0.0000	0.0000
2024/02/23	JBAF	17/04/2024		Jibar Tradeable Future	8.3600	91.6400	8.3590	91.6410	0.012	0.0000	0.0000
2024/02/23	JBAF	15/05/2024		Jibar Tradeable Future	8.3200	91.6800	8.3290	91.6710	0.108	0.0000	0.0000
2024/02/23	JBAF	19/06/2024		Jibar Tradeable Future	8.3100	91.6900	8.3130	91.6870	0.036	0.0000	0.0000
2024/02/23	JBAF	17/07/2024		Jibar Tradeable Future	8.2450	91.7550	8.2450	91.7550	0.000	0.0000	0.0000
2024/02/23	JBAF	21/08/2024		Jibar Tradeable Future	8.2350	91.7650	8.2350	91.7650	0.000	0.0000	0.0000
2024/02/23	JBAF	18/09/2024		Jibar Tradeable Future	8.0640	91.9360	8.0630	91.9370	0.012	0.0000	0.0000
2024/02/23	JBAF	18/12/2024		Jibar Tradeable Future	7.7550	92.2450	7.7560	92.2440	0.013	0.0000	0.0000
2024/02/23	JBAF	19/03/2025		Jibar Tradeable Future	7.6280	92.3720	7.6280	92.3720	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/23	JBAF	18/06/2025		Jibar Tradeable Future	7.5230	92.4770	7.5230	92.4770	0.000	0.0000	0.0000
2024/02/23	JBAF	17/09/2025		Jibar Tradeable Future	7.5780	92.4220	7.5750	92.4250	0.040	0.0000	0.0000
2024/02/23	JBAF	17/12/2025		Jibar Tradeable Future	7.6420	92.3580	7.6380	92.3620	0.052	0.0000	0.0000
2024/02/23	R035	02/05/2024		Bond Future	11.6671	84.7162	11.7895	84.0677	1.049	0.0000	0.0000
2024/02/23	R035	02/05/2024	11.20 Call	Bond Future	520.8300	0.5208	349.2900	0.3493	32.936	0.0000	0.0000
2024/02/23	R035	02/05/2024	11.20 Put	Bond Future	3061.4200	3.0614	3538.3900	3.5384	15.580	0.0000	0.0000
2024/02/23	R035	02/05/2024	11.21 Call	Bond Future	535.2400	0.5352	360.2200	0.3602	32.699	0.0000	0.0000
2024/02/23	R035	02/05/2024	11.21 Put	Bond Future	3020.3200	3.0203	3493.8100	3.4938	15.677	0.0000	0.0000
2024/02/23	R035	02/05/2024	11.19 Call	Bond Future	506.5700	0.5066	338.4900	0.3385	33.180	0.0000	0.0000
2024/02/23	R035	02/05/2024	11.19 Put	Bond Future	3102.7300	3.1027	3583.1600	3.5832	15.484	0.0000	0.0000
2024/02/23	R035	01/08/2024		Bond Future	11.7692	86.5755	11.8960	85.9165	1.077	0.0000	0.0000
2024/02/23	R035	01/08/2024	11.80 Call	Bond Future	2455.8700	2.4559	2077.1400	2.0771	15.421	0.0000	0.0000
2024/02/23	R035	01/08/2024	11.80 Put	Bond Future	2295.2800	2.2953	2575.5200	2.5755	12.209	0.0000	0.0000
2024/02/23	R035	01/08/2024	11.81 Call	Bond Future	2484.8400	2.4848	2103.7600	2.1038	15.336	0.0000	0.0000
2024/02/23	R035	01/08/2024	11.81 Put	Bond Future	2272.1300	2.2721	2550.0200	2.5500	12.230	0.0000	0.0000
2024/02/23	R035	01/08/2024	11.79 Call	Bond Future	2427.0600	2.4271	2050.6900	2.0507	15.507	0.0000	0.0000
2024/02/23	R035	01/08/2024	11.79 Put	Bond Future	2318.6300	2.3186	2601.2300	2.6012	12.188	0.0000	0.0000
2024/02/23	R035	07/11/2024		Bond Future	11.8975	84.0814	12.0303	83.4062	1.116	0.0000	0.0000
2024/02/23	R035	07/11/2024	12.18 Call	Bond Future	3838.5200	3.8385	3400.4000	3.4004	11.414	0.0000	0.0000
2024/02/23	R035	07/11/2024	12.18 Put	Bond Future	2410.6600	2.4107	2647.7800	2.6478	9.836	0.0000	0.0000
2024/02/23	R035	07/11/2024	12.19 Call	Bond Future	3869.6100	3.8696	3429.8300	3.4298	11.365	0.0000	0.0000
2024/02/23	R035	07/11/2024	12.19 Put	Bond Future	2391.8300	2.3918	2627.2900	2.6273	9.844	0.0000	0.0000
2024/02/23	R035	07/11/2024	12.17 Call	Bond Future	3807.8100	3.8078	3371.3600	3.3714	11.462	0.0000	0.0000
2024/02/23	R035	07/11/2024	12.17 Put	Bond Future	2429.9100	2.4299	2668.7000	2.6687	9.827	0.0000	0.0000
2024/02/23	R035	06/02/2025		Bond Future	12.0323	85.8815	12.1751	85.1713	1.187	0.0000	0.0000
2024/02/23	R035	06/02/2025	12.41 Call	Bond Future	4242.9100	4.2429	3825.0500	3.8251	9.848	0.0000	0.0000
2024/02/23	R035	06/02/2025	12.41 Put	Bond Future	2382.4800	2.3825	2674.9100	2.6749	12.274	0.0000	0.0000
2024/02/23	R035	02/05/2025		Bond Future	11.7800	84.9684	11.7800	84.9684	0.000	0.0000	0.0000
2024/02/23	R035	02/05/2025	11.78 Call	Bond Future	3725.6900	3.7257	3721.4100	3.7214	0.115	0.0000	0.0000
2024/02/23	R035	02/05/2025	11.78 Put	Bond Future	3725.6900	3.7257	3721.4100	3.7214	0.115	0.0000	0.0000
2024/02/23	R053	02/05/2024	13.03 Call	Bond Future	5487.4700	5.4875	4696.6100	4.6966	14.412	0.0000	0.0000
2024/02/23	R053	02/05/2024	13.03 Put	Bond Future	655.1400	0.6551	878.5700	0.8786	34.104	0.0000	0.0000
2024/02/23	R053	02/05/2024	13.04 Call	Bond Future	5543.0600	5.5431	4748.7800	4.7488	14.329	0.0000	0.0000
2024/02/23	R053	02/05/2024	13.04 Put	Bond Future	643.3100	0.6433	863.3200	0.8633	34.200	0.0000	0.0000
2024/02/23	R053	02/05/2024	13.02 Call	Bond Future	5432.1200	5.4321	4644.5900	4.6446	14.498	0.0000	0.0000
2024/02/23	R053	02/05/2024	13.02 Put	Bond Future	667.3100	0.6673	894.0700	0.8941	33.981	0.0000	0.0000
2024/02/23	R053	02/05/2024		Bond Future	12.3479	95.4762	12.4857	94.4619	1.115	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	
2024/02/23	R053	01/08/2024		Bond Future	12.4553	97.5714	12.5978	96.5391	1.144	0.0000	0.0000
2024/02/23	R053	01/08/2024	13.14 Call	Bond Future	6456.9200	6.4569	5653.9600	5.6540	12.436	0.0000	0.0000
2024/02/23	R053	01/08/2024	13.14 Put	Bond Future	1683.1700	1.6832	1912.5200	1.9125	13.626	0.0000	0.0000
2024/02/23	R053	01/08/2024	13.15 Call	Bond Future	6506.2600	6.5063	5701.0300	5.7010	12.376	0.0000	0.0000
2024/02/23	R053	01/08/2024	13.15 Put	Bond Future	1666.1500	1.6662	1893.2300	1.8932	13.629	0.0000	0.0000
2024/02/23	R053	01/08/2024	13.13 Call	Bond Future	6407.6700	6.4077	5606.9900	5.6070	12.496	0.0000	0.0000
2024/02/23	R053	01/08/2024	13.13 Put	Bond Future	1700.3800	1.7004	1932.0100	1.9320	13.622	0.0000	0.0000
2024/02/23	R053	07/11/2024		Bond Future	12.5816	93.9767	12.7304	92.9192	1.183	0.0000	0.0000
2024/02/23	R053	07/11/2024	12.80 Call	Bond Future	5171.0800	5.1711	4590.1000	4.5901	11.235	0.0000	0.0000
2024/02/23	R053	07/11/2024	12.80 Put	Bond Future	3627.0000	3.6270	4103.4800	4.1035	13.137	0.0000	0.0000
2024/02/23	R053	07/11/2024	12.81 Call	Bond Future	5212.8800	5.2129	4629.5400	4.6295	11.190	0.0000	0.0000
2024/02/23	R053	07/11/2024	12.81 Put	Bond Future	3599.2400	3.5992	4073.3600	4.0734	13.173	0.0000	0.0000
2024/02/23	R053	07/11/2024	12.79 Call	Bond Future	5129.4000	5.1294	4550.8000	4.5508	11.280	0.0000	0.0000
2024/02/23	R053	07/11/2024	12.79 Put	Bond Future	3654.9700	3.6550	4133.8300	4.1338	13.102	0.0000	0.0000
2024/02/23	R053	06/02/2025		Bond Future	12.7083	95.9868	12.8666	94.8834	1.246	0.0000	0.0000
2024/02/23	R053	06/02/2025	12.94 Call	Bond Future	5998.6100	5.9986	5282.0100	5.2820	11.946	0.0000	0.0000
2024/02/23	R053	06/02/2025	12.94 Put	Bond Future	4392.1500	4.3922	4778.8900	4.7789	8.805	0.0000	0.0000
2024/02/23	R053	02/05/2025		Bond Future	12.6400	93.3794	12.6400	93.3794	0.000	0.0000	0.0000
2024/02/23	R053	02/05/2025	12.64 Call	Bond Future	5462.6000	5.4626	5456.3300	5.4563	0.115	0.0000	0.0000
2024/02/23	R053	02/05/2025	12.64 Put	Bond Future	5462.6000	5.4626	5456.3300	5.4563	0.115	0.0000	0.0000
2024/02/23	R186	02/05/2024		Bond Future	8.7999	107.8441	8.8974	107.6148	1.107	0.0000	0.0000
2024/02/23	R186	02/05/2024	10.40 Call	Bond Future	3696.3700	3.6964	3470.9700	3.4710	6.098	0.0000	0.0000
2024/02/23	R186	02/05/2024	10.40 Put	Bond Future	11.0500	0.0111	14.9800	0.0150	35.566	0.0000	0.0000
2024/02/23	R186	02/05/2024	9.73 Put	Bond Future	60.4000	0.0604	78.2600	0.0783	29.570	0.0000	0.0000
2024/02/23	R186	02/05/2024	9.73 Call	Bond Future	2223.1200	2.2231	2011.6500	2.0117	9.512	0.0000	0.0000
2024/02/23	R186	02/05/2024	8.00 Call	Bond Future	16.7200	0.0167	6.1100	0.0061	63.457	0.0000	0.0000
2024/02/23	R186	02/05/2024	8.00 Put	Bond Future	1923.8100	1.9238	2142.5300	2.1425	11.369	0.0000	0.0000
2024/02/23	R186	02/05/2024	8.01 Call	Bond Future	17.8300	0.0178	6.6300	0.0066	62.815	0.0000	0.0000
2024/02/23	R186	02/05/2024	8.01 Put	Bond Future	1900.8000	1.9008	2118.9300	2.1189	11.476	0.0000	0.0000
2024/02/23	R186	02/05/2024	7.99 Call	Bond Future	15.6700	0.0157	5.6300	0.0056	64.071	0.0000	0.0000
2024/02/23	R186	02/05/2024	7.99 Put	Bond Future	1946.8800	1.9469	2166.1700	2.1662	11.264	0.0000	0.0000
2024/02/23	R186	01/08/2024		Bond Future	8.7853	104.9026	8.8921	104.6730	1.216	0.0000	0.0000
2024/02/23	R186	01/08/2024	8.69 Call	Bond Future	683.9500	0.6840	561.1100	0.5611	17.960	0.0000	0.0000
2024/02/23	R186	01/08/2024	8.69 Put	Bond Future	889.3000	0.8893	996.0600	0.9961	12.005	0.0000	0.0000
2024/02/23	R186	01/08/2024	8.70 Call	Bond Future	695.4700	0.6955	571.8100	0.5718	17.781	0.0000	0.0000
2024/02/23	R186	01/08/2024	8.70 Put	Bond Future	879.2400	0.8792	985.1800	0.9852	12.049	0.0000	0.0000
2024/02/23	R186	01/08/2024	8.68 Call	Bond Future	672.2500	0.6723	550.5100	0.5505	18.109	0.0000	0.0000
2024/02/23	R186	01/08/2024	8.68 Put	Bond Future	899.1800	0.8992	1007.0400	1.0070	11.995	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	
2024/02/23	R186	07/11/2024	9.14 Call	Bond Future	1394.9700	1.3950	1233.6300	1.2336	11.566	0.0000	0.0000
2024/02/23	R186	07/11/2024	9.14 Put	Bond Future	708.7200	0.7087	783.4800	0.7835	10.549	0.0000	0.0000
2024/02/23	R186	07/11/2024	9.15 Call	Bond Future	1408.2200	1.4082	1246.6100	1.2466	11.476	0.0000	0.0000
2024/02/23	R186	07/11/2024	9.15 Put	Bond Future	702.8700	0.7029	777.3600	0.7774	10.598	0.0000	0.0000
2024/02/23	R186	07/11/2024	9.13 Call	Bond Future	1381.7600	1.3818	1221.0500	1.2211	11.631	0.0000	0.0000
2024/02/23	R186	07/11/2024	9.13 Put	Bond Future	714.6200	0.7146	790.0100	0.7900	10.550	0.0000	0.0000
2024/02/23	R186	07/11/2024		Bond Future	8.7824	107.3511	8.9051	107.1150	1.397	0.0000	0.0000
2024/02/23	R186	06/02/2025		Bond Future	8.7990	104.3339	8.9551	104.0669	1.774	0.0000	0.0000
2024/02/23	R186	06/02/2025	9.03 Call	Bond Future	1271.6300	1.2716	1100.5100	1.1005	13.457	0.0000	0.0000
2024/02/23	R186	06/02/2025	9.03 Put	Bond Future	876.8200	0.8768	972.7300	0.9727	10.938	0.0000	0.0000
2024/02/23	R186	02/05/2025		Bond Future	8.4800	106.9365	8.4800	106.9365	0.000	0.0000	0.0000
2024/02/23	R186	02/05/2025	8.47 Call	Bond Future	961.1900	0.9612	960.0800	0.9601	0.115	0.0000	0.0000
2024/02/23	R186	02/05/2025	8.47 Put	Bond Future	976.3900	0.9764	975.2800	0.9753	0.114	0.0000	0.0000
2024/02/23	R202	02/05/2024		Bond Future	260.6484	260.6484	260.6133	260.6133	0.013	0.0000	0.0000
2024/02/23	R202	01/08/2024		Bond Future	261.3543	261.3543	261.3301	261.3301	0.009	0.0000	0.0000
2024/02/23	R202	07/11/2024		Bond Future	267.5227	267.5227	267.4955	267.4955	0.010	0.0000	0.0000
2024/02/23	R202	06/02/2025		Bond Future	268.1040	268.1040	268.0129	268.0129	0.034	0.0000	0.0000
2024/02/23	R202	06/02/2025	266.79 Call	Bond Future	1314.0000	1.3140	1222.8900	1.2229	6.934	0.0000	0.0000
2024/02/23	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	R202	02/05/2025		Bond Future	272.3100	272.3100	272.3100	272.3100	0.000	0.0000	0.0000
2024/02/23	R202	02/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	R202	02/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	R209	02/05/2024		Bond Future	11.8010	65.6000	11.9386	64.9584	1.166	0.0000	0.0000
2024/02/23	R209	02/05/2024	11.18 Call	Bond Future	280.6300	0.2806	183.4300	0.1834	34.636	0.0000	0.0000
2024/02/23	R209	02/05/2024	11.18 Put	Bond Future	3286.9300	3.2869	3831.2600	3.8313	16.560	0.0000	0.0000
2024/02/23	R209	02/05/2024	11.19 Call	Bond Future	289.6600	0.2897	189.9800	0.1900	34.413	0.0000	0.0000
2024/02/23	R209	02/05/2024	11.19 Put	Bond Future	3246.0600	3.2461	3787.9100	3.7879	16.693	0.0000	0.0000
2024/02/23	R209	02/05/2024	11.17 Call	Bond Future	271.7400	0.2717	177.0600	0.1771	34.842	0.0000	0.0000
2024/02/23	R209	02/05/2024	11.17 Put	Bond Future	3328.0000	3.3280	3874.8500	3.8749	16.432	0.0000	0.0000
2024/02/23	R209	01/08/2024		Bond Future	11.8994	67.0396	12.0415	66.3870	1.194	0.0000	0.0000
2024/02/23	R209	01/08/2024	11.79 Call	Bond Future	1796.0200	1.7960	1460.2100	1.4602	18.697	0.0000	0.0000
2024/02/23	R209	01/08/2024	11.79 Put	Bond Future	2304.8000	2.3048	2621.6100	2.6216	13.746	0.0000	0.0000
2024/02/23	R209	01/08/2024	11.80 Call	Bond Future	1819.4000	1.8194	1481.2600	1.4813	18.585	0.0000	0.0000
2024/02/23	R209	01/08/2024	11.80 Put	Bond Future	2281.4500	2.2815	2595.9300	2.5959	13.784	0.0000	0.0000
2024/02/23	R209	01/08/2024	11.78 Call	Bond Future	1772.8000	1.7728	1439.4900	1.4395	18.801	0.0000	0.0000
2024/02/23	R209	01/08/2024	11.78 Put	Bond Future	2328.3500	2.3284	2647.6600	2.6477	13.714	0.0000	0.0000
2024/02/23	R209	07/11/2024		Bond Future	12.0167	65.4476	12.1648	64.7790	1.232	0.0000	0.0000
2024/02/23	R209	07/11/2024	12.22 Call	Bond Future	3219.9900	3.2200	2804.7100	2.8047	12.897	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	
2024/02/23	R209	07/11/2024	12.22 Put	Bond Future	2304.4400	2.3044	2557.7200	2.5577	10.991	0.0000	0.0000
2024/02/23	R209	07/11/2024	12.23 Call	Bond Future	3246.5700	3.2466	2829.6000	2.8296	12.843	0.0000	0.0000
2024/02/23	R209	07/11/2024	12.23 Put	Bond Future	2286.4400	2.2864	2538.0300	2.5380	11.004	0.0000	0.0000
2024/02/23	R209	07/11/2024	12.21 Call	Bond Future	3193.4900	3.1935	2779.9100	2.7799	12.951	0.0000	0.0000
2024/02/23	R209	07/11/2024	12.21 Put	Bond Future	2322.5700	2.3226	2577.5500	2.5776	10.978	0.0000	0.0000
2024/02/23	R209	06/02/2025		Bond Future	12.1361	66.8483	12.2935	66.1493	1.297	0.0000	0.0000
2024/02/23	R209	06/02/2025	12.44 Call	Bond Future	3734.0200	3.7340	3310.1800	3.3102	11.351	0.0000	0.0000
2024/02/23	R209	06/02/2025	12.44 Put	Bond Future	2393.7000	2.3937	2668.8100	2.6688	11.493	0.0000	0.0000
2024/02/23	R209	02/05/2025		Bond Future	11.8900	66.6535	11.8900	66.6535	0.000	0.0000	0.0000
2024/02/23	R209	02/05/2025	11.89 Call	Bond Future	3370.0400	3.3700	3366.1700	3.3662	0.115	0.0000	0.0000
2024/02/23	R209	02/05/2025	11.89 Put	Bond Future	3370.0400	3.3700	3366.1700	3.3662	0.115	0.0000	0.0000
2024/02/23	R210	02/05/2024		Bond Future	234.0808	234.0808	233.8669	233.8669	0.091	0.0000	0.0000
2024/02/23	R210	01/08/2024		Bond Future	239.2745	239.2745	239.0664	239.0664	0.087	0.0000	0.0000
2024/02/23	R210	07/11/2024		Bond Future	241.5915	241.5915	241.3764	241.3764	0.089	0.0000	0.0000
2024/02/23	R210	06/02/2025		Bond Future	246.8223	246.8223	246.5442	246.5442	0.113	0.0000	0.0000
2024/02/23	R210	06/02/2025	239.61 Call	Bond Future	7212.3200	7.2123	6934.1800	6.9342	3.856	0.0000	0.0000
2024/02/23	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	R210	02/05/2025		Bond Future	248.0300	248.0300	248.0300	248.0300	0.000	0.0000	0.0000
2024/02/23	R210	02/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	R210	02/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	R213	02/05/2024		Bond Future	10.5471	84.3489	10.6704	83.8264	1.170	0.0000	0.0000
2024/02/23	R213	02/05/2024	10.29 Call	Bond Future	625.1500	0.6252	423.7400	0.4237	32.218	0.0000	0.0000
2024/02/23	R213	02/05/2024	10.29 Put	Bond Future	1727.0200	1.7270	2048.0700	2.0481	18.590	0.0000	0.0000
2024/02/23	R213	02/05/2024	10.30 Call	Bond Future	641.6300	0.6416	437.0000	0.4370	31.892	0.0000	0.0000
2024/02/23	R213	02/05/2024	10.30 Put	Bond Future	1700.2900	1.7003	2018.1200	2.0181	18.693	0.0000	0.0000
2024/02/23	R213	02/05/2024	10.28 Call	Bond Future	609.0600	0.6091	410.8700	0.4109	32.540	0.0000	0.0000
2024/02/23	R213	02/05/2024	10.28 Put	Bond Future	1754.1600	1.7542	2078.4300	2.0784	18.486	0.0000	0.0000
2024/02/23	R213	01/08/2024	10.87 Call	Bond Future	2313.8300	2.3138	2024.2200	2.0242	12.516	0.0000	0.0000
2024/02/23	R213	01/08/2024	10.87 Put	Bond Future	1292.6000	1.2926	1533.1900	1.5332	18.613	0.0000	0.0000
2024/02/23	R213	01/08/2024	10.88 Call	Bond Future	2339.3700	2.3394	2048.0600	2.0481	12.452	0.0000	0.0000
2024/02/23	R213	01/08/2024	10.88 Put	Bond Future	1277.4000	1.2774	1516.2900	1.5163	18.701	0.0000	0.0000
2024/02/23	R213	01/08/2024	10.86 Call	Bond Future	2288.4200	2.2884	2000.5100	2.0005	12.581	0.0000	0.0000
2024/02/23	R213	01/08/2024	10.86 Put	Bond Future	1307.9600	1.3080	1550.2500	1.5503	18.524	0.0000	0.0000
2024/02/23	R213	01/08/2024		Bond Future	10.6214	86.2001	10.7500	85.6699	1.211	0.0000	0.0000
2024/02/23	R213	07/11/2024		Bond Future	10.7233	84.6515	10.8594	84.1080	1.269	0.0000	0.0000
2024/02/23	R213	07/11/2024	11.22 Call	Bond Future	3459.6700	3.4597	3076.7600	3.0768	11.068	0.0000	0.0000
2024/02/23	R213	07/11/2024	11.22 Put	Bond Future	1496.4300	1.4964	1657.0100	1.6570	10.731	0.0000	0.0000
2024/02/23	R213	07/11/2024	11.23 Call	Bond Future	3485.8700	3.4859	3101.7100	3.1017	11.020	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	
2024/02/23	R213	07/11/2024	11.23 Put	Bond Future	1483.7000	1.4837	1643.0300	1.6430	10.739	0.0000	0.0000
2024/02/23	R213	07/11/2024	11.21 Call	Bond Future	3433.2800	3.4333	3051.6200	3.0516	11.116	0.0000	0.0000
2024/02/23	R213	07/11/2024	11.21 Put	Bond Future	1509.0000	1.5090	1670.8300	1.6708	10.724	0.0000	0.0000
2024/02/23	R213	06/02/2025		Bond Future	10.8360	86.4644	10.9848	85.8887	1.373	0.0000	0.0000
2024/02/23	R213	06/02/2025	11.35 Call	Bond Future	3564.1100	3.5641	3250.2200	3.2502	8.807	0.0000	0.0000
2024/02/23	R213	06/02/2025	11.35 Put	Bond Future	1596.3300	1.5963	1858.1500	1.8582	16.401	0.0000	0.0000
2024/02/23	R213	02/05/2025		Bond Future	10.5200	86.2455	10.5200	86.2455	0.000	0.0000	0.0000
2024/02/23	R213	02/05/2025	10.52 Call	Bond Future	2881.2700	2.8813	2877.9600	2.8780	0.115	0.0000	0.0000
2024/02/23	R213	02/05/2025	10.52 Put	Bond Future	2881.2700	2.8813	2877.9600	2.8780	0.115	0.0000	0.0000
2024/02/23	R214	02/05/2024	13.52 Call	Bond Future	5859.9300	5.8599	5199.9300	5.1999	11.263	0.0000	0.0000
2024/02/23	R214	02/05/2024	13.52 Put	Bond Future	123.5600	0.1236	161.5100	0.1615	30.714	0.0000	0.0000
2024/02/23	R214	02/05/2024	12.87 Call	Bond Future	3420.6100	3.4206	2848.8100	2.8488	16.716	0.0000	0.0000
2024/02/23	R214	02/05/2024	12.87 Put	Bond Future	436.6800	0.4367	562.8300	0.5628	28.888	0.0000	0.0000
2024/02/23	R214	02/05/2024	12.12 Put	Bond Future	1614.8700	1.6149	1986.1400	1.9861	22.991	0.0000	0.0000
2024/02/23	R214	02/05/2024	12.12 Call	Bond Future	1138.3500	1.1384	811.6700	0.8117	28.698	0.0000	0.0000
2024/02/23	R214	02/05/2024	12.14 Put	Bond Future	1564.5400	1.5645	1927.5900	1.9276	23.205	0.0000	0.0000
2024/02/23	R214	02/05/2024	12.14 Call	Bond Future	1184.5300	1.1845	849.6300	0.8496	28.273	0.0000	0.0000
2024/02/23	R214	02/05/2024		Bond Future	12.2192	60.7559	12.3668	60.0580	1.208	0.0000	0.0000
2024/02/23	R214	02/05/2024	11.47 Call	Bond Future	197.2500	0.1973	107.7900	0.1078	45.354	0.0000	0.0000
2024/02/23	R214	02/05/2024	11.47 Put	Bond Future	3945.2800	3.9453	4553.7700	4.5538	15.423	0.0000	0.0000
2024/02/23	R214	02/05/2024	11.48 Call	Bond Future	204.2600	0.2043	112.2100	0.1122	45.065	0.0000	0.0000
2024/02/23	R214	02/05/2024	11.48 Put	Bond Future	3899.9100	3.8999	4505.8100	4.5058	15.536	0.0000	0.0000
2024/02/23	R214	02/05/2024	11.46 Call	Bond Future	190.4300	0.1904	103.5000	0.1035	45.649	0.0000	0.0000
2024/02/23	R214	02/05/2024	11.46 Put	Bond Future	3990.9000	3.9909	4601.9200	4.6019	15.310	0.0000	0.0000
2024/02/23	R214	01/08/2024		Bond Future	12.3173	62.0894	12.4696	61.3787	1.236	0.0000	0.0000
2024/02/23	R214	01/08/2024	12.17 Call	Bond Future	1726.9800	1.7270	1434.9600	1.4350	16.909	0.0000	0.0000
2024/02/23	R214	01/08/2024	12.17 Put	Bond Future	2427.4500	2.4275	2846.0600	2.8461	17.245	0.0000	0.0000
2024/02/23	R214	01/08/2024	12.18 Call	Bond Future	1749.9600	1.7500	1455.6300	1.4556	16.819	0.0000	0.0000
2024/02/23	R214	01/08/2024	12.18 Put	Bond Future	2402.4900	2.4025	2818.7900	2.8188	17.328	0.0000	0.0000
2024/02/23	R214	01/08/2024	12.16 Call	Bond Future	1703.9800	1.7040	1414.4400	1.4144	16.992	0.0000	0.0000
2024/02/23	R214	01/08/2024	12.16 Put	Bond Future	2452.4500	2.4525	2873.5400	2.8735	17.170	0.0000	0.0000
2024/02/23	R214	07/11/2024		Bond Future	12.4369	60.2319	12.5952	59.5041	1.273	0.0000	0.0000
2024/02/23	R214	07/11/2024	12.61 Call	Bond Future	3186.6200	3.1866	2737.7700	2.7378	14.085	0.0000	0.0000
2024/02/23	R214	07/11/2024	12.61 Put	Bond Future	2391.3800	2.3914	2670.3600	2.6704	11.666	0.0000	0.0000
2024/02/23	R214	07/11/2024	12.62 Call	Bond Future	3213.4000	3.2134	2762.6800	2.7627	14.026	0.0000	0.0000
2024/02/23	R214	07/11/2024	12.62 Put	Bond Future	2372.7300	2.3727	2649.8400	2.6498	11.679	0.0000	0.0000
2024/02/23	R214	07/11/2024	12.60 Call	Bond Future	3160.1300	3.1601	2712.9600	2.7130	14.150	0.0000	0.0000
2024/02/23	R214	07/11/2024	12.60 Put	Bond Future	2410.3600	2.4104	2691.0200	2.6910	11.644	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	
2024/02/23	R214	06/02/2025		Bond Future	12.5597	61.5213	12.7273	60.7632	1.334	0.0000	0.0000
2024/02/23	R214	06/02/2025	12.71 Call	Bond Future	3553.9300	3.5539	3170.6600	3.1707	10.784	0.0000	0.0000
2024/02/23	R214	06/02/2025	12.71 Put	Bond Future	2873.2100	2.8732	3248.0400	3.2480	13.046	0.0000	0.0000
2024/02/23	R214	02/05/2025		Bond Future	12.4000	60.6952	12.4000	60.6952	0.000	0.0000	0.0000
2024/02/23	R214	02/05/2025	12.40 Call	Bond Future	3460.9600	3.4610	3456.9900	3.4570	0.115	0.0000	0.0000
2024/02/23	R214	02/05/2025	12.40 Put	Bond Future	3460.9600	3.4610	3456.9900	3.4570	0.115	0.0000	0.0000
2024/02/23	R248	02/05/2024	11.40 Put	Bond Future	6286.5100	6.2865	6994.6300	6.9946	11.264	0.0000	0.0000
2024/02/23	R248	02/05/2024	11.40 Call	Bond Future	89.9800	0.0900	45.0200	0.0450	49.967	0.0000	0.0000
2024/02/23	R248	02/05/2024	12.40 Put	Bond Future	1670.1900	1.6702	2016.3100	2.0163	20.723	0.0000	0.0000
2024/02/23	R248	02/05/2024	12.40 Call	Bond Future	1647.0400	1.6470	1240.0800	1.2401	24.709	0.0000	0.0000
2024/02/23	R248	02/05/2024	13.16 Call	Bond Future	4557.9100	4.5579	3911.1100	3.9111	14.191	0.0000	0.0000
2024/02/23	R248	02/05/2024	13.16 Put	Bond Future	437.5900	0.4376	543.8700	0.5439	24.288	0.0000	0.0000
2024/02/23	R248	02/05/2024		Bond Future	12.4040	73.8198	12.5364	73.0668	1.067	0.0000	0.0000
2024/02/23	R248	02/05/2024	11.47 Call	Bond Future	117.2000	0.1172	60.7200	0.0607	48.191	0.0000	0.0000
2024/02/23	R248	02/05/2024	11.47 Put	Bond Future	5852.0900	5.8521	6548.6900	6.5487	11.903	0.0000	0.0000
2024/02/23	R248	02/05/2024	11.48 Call	Bond Future	121.6100	0.1216	63.3100	0.0633	47.940	0.0000	0.0000
2024/02/23	R248	02/05/2024	11.48 Put	Bond Future	5790.9400	5.7909	6485.7200	6.4857	11.998	0.0000	0.0000
2024/02/23	R248	02/05/2024	11.46 Call	Bond Future	112.9600	0.1130	58.2200	0.0582	48.460	0.0000	0.0000
2024/02/23	R248	02/05/2024	11.46 Put	Bond Future	5913.5100	5.9135	6611.8500	6.6119	11.809	0.0000	0.0000
2024/02/23	R248	01/08/2024		Bond Future	12.5089	75.4400	12.6457	74.6736	1.094	0.0000	0.0000
2024/02/23	R248	01/08/2024	12.31 Call	Bond Future	2017.8800	2.0179	1635.5800	1.6356	18.946	0.0000	0.0000
2024/02/23	R248	01/08/2024	12.31 Put	Bond Future	3158.4800	3.1585	3542.5500	3.5426	12.160	0.0000	0.0000
2024/02/23	R248	01/08/2024	12.32 Call	Bond Future	2044.9300	2.0449	1659.6800	1.6597	18.839	0.0000	0.0000
2024/02/23	R248	01/08/2024	12.32 Put	Bond Future	3127.4300	3.1274	3508.5500	3.5086	12.186	0.0000	0.0000
2024/02/23	R248	01/08/2024	12.30 Call	Bond Future	1990.8100	1.9908	1611.4800	1.6115	19.054	0.0000	0.0000
2024/02/23	R248	01/08/2024	12.30 Put	Bond Future	3189.5900	3.1896	3576.6300	3.5766	12.134	0.0000	0.0000
2024/02/23	R248	07/11/2024		Bond Future	12.6360	72.7494	12.7787	71.9644	1.129	0.0000	0.0000
2024/02/23	R248	07/11/2024	12.79 Call	Bond Future	3779.9100	3.7799	3283.3300	3.2833	13.137	0.0000	0.0000
2024/02/23	R248	07/11/2024	12.79 Put	Bond Future	2933.4900	2.9335	3221.9300	3.2219	9.833	0.0000	0.0000
2024/02/23	R248	07/11/2024	12.80 Call	Bond Future	3811.4700	3.8115	3312.8800	3.3129	13.081	0.0000	0.0000
2024/02/23	R248	07/11/2024	12.80 Put	Bond Future	2910.7000	2.9107	3197.1300	3.1971	9.841	0.0000	0.0000
2024/02/23	R248	07/11/2024	12.78 Call	Bond Future	3748.2100	3.7482	3253.6400	3.2536	13.195	0.0000	0.0000
2024/02/23	R248	07/11/2024	12.78 Put	Bond Future	2956.2200	2.9562	3246.6700	3.2467	9.825	0.0000	0.0000
2024/02/23	R248	06/02/2025		Bond Future	12.7666	74.3065	12.9185	73.4869	1.190	0.0000	0.0000
2024/02/23	R248	06/02/2025	12.71 Call	Bond Future	3758.1400	3.7581	3285.2000	3.2852	12.584	0.0000	0.0000
2024/02/23	R248	06/02/2025	12.71 Put	Bond Future	4067.9800	4.0680	4414.6600	4.4147	8.522	0.0000	0.0000
2024/02/23	R248	02/05/2025		Bond Future	12.6000	72.9111	12.6000	72.9111	0.000	0.0000	0.0000
2024/02/23	R248	02/05/2025	12.60 Call	Bond Future	4196.1800	4.1962	4191.3700	4.1914	0.115	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	
2024/02/23	R248	02/05/2025	12.60 Put	Bond Future	4196.1800	4.1962	4191.3700	4.1914	0.115	0.0000	0.0000
2024/02/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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