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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/02/2024 TO 01/02/2024

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
2024/02/01	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/01	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/01	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/01	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/01	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/01	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/01	2025	01/02/2024		Bond Future	175.9831	175.9831	175.9501	0.019	0.0000	0.0000
2024/02/01	2025	02/05/2024		Bond Future	179.8700	179.8700	179.8359	0.019	0.0000	0.0000
2024/02/01	2025	01/08/2024		Bond Future	182.0289	182.0289	181.9941	0.019	0.0000	0.0000
2024/02/01	2025	07/11/2024		Bond Future	186.3002	186.3002	186.2654	0.019	0.0000	0.0000
2024/02/01	2029	01/02/2024		Bond Future	128.8143	128.8143	128.8260	0.009	0.0000	0.0000
2024/02/01	2029	02/05/2024		Bond Future	130.2953	130.2953	130.3070	0.009	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	
2024/02/01	2029	01/08/2024		Bond Future	133.1865	133.1865	133.1988	133.1988	0.009	0.0000	0.0000
2024/02/01	2029	07/11/2024		Bond Future	134.9137	134.9137	134.9265	134.9265	0.009	0.0000	0.0000
2024/02/01	2029	06/02/2025		Bond Future	137.8390	137.8390	137.8525	137.8525	0.010	0.0000	0.0000
2024/02/01	2029	06/02/2025	132.40 Call	Bond Future	5438.9900	5.4390	5452.5000	5.4525	0.248	0.0000	0.0000
2024/02/01	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2030	01/02/2024	11.85 Call	Bond Future	8378.1000	8.3781	8444.3100	8.4443	0.790	0.0000	0.0000
2024/02/01	2030	01/02/2024	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2030	01/02/2024	10.00 Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2030	01/02/2024	10.00 Call	Bond Future	1048.4200	1.0484	1114.5500	1.1146	6.308	0.0000	0.0000
2024/02/01	2030	01/02/2024	9.89 Put	Bond Future	4.3100	0.0043	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2030	01/02/2024	9.89 Call	Bond Future	592.0600	0.5921	653.9600	0.6540	10.455	0.0000	0.0000
2024/02/01	2030	01/02/2024	10.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2030	01/02/2024	10.39 Call	Bond Future	2658.2600	2.6583	2724.4700	2.7245	2.491	0.0000	0.0000
2024/02/01	2030	01/02/2024	11.86 Call	Bond Future	8415.6700	8.4157	8481.8800	8.4819	0.787	0.0000	0.0000
2024/02/01	2030	01/02/2024	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2030	01/02/2024	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2030	01/02/2024	10.16 Call	Bond Future	1713.1500	1.7132	1779.3600	1.7794	3.865	0.0000	0.0000
2024/02/01	2030	01/02/2024	11.00 Call	Bond Future	5105.7500	5.1058	5171.9600	5.1720	1.297	0.0000	0.0000
2024/02/01	2030	01/02/2024	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2030	01/02/2024	11.75 Call	Bond Future	8001.2300	8.0012	8067.4400	8.0674	0.827	0.0000	0.0000
2024/02/01	2030	01/02/2024	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2030	01/02/2024	11.36 Call	Bond Future	6510.9100	6.5109	6577.1200	6.5771	1.017	0.0000	0.0000
2024/02/01	2030	01/02/2024	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2030	01/02/2024	11.37 Call	Bond Future	6549.5400	6.5495	6615.7500	6.6158	1.011	0.0000	0.0000
2024/02/01	2030	01/02/2024	11.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2030	01/02/2024	11.35 Call	Bond Future	6472.2700	6.4723	6538.4800	6.5385	1.023	0.0000	0.0000
2024/02/01	2030	01/02/2024	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2030	01/02/2024		Bond Future	9.7506	92.3318	9.7350	92.3980	0.160	0.0000	0.0000
2024/02/01	2030	01/02/2024	11.31 Call	Bond Future	6317.4600	6.3175	6383.6700	6.3837	1.048	0.0000	0.0000
2024/02/01	2030	01/02/2024	11.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2030	01/02/2024	9.93 Put	Bond Future	1.1500	0.0012	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2030	01/02/2024	9.93 Call	Bond Future	756.7200	0.7567	821.7800	0.8218	8.598	0.0000	0.0000
2024/02/01	2030	01/02/2024	9.57 Put	Bond Future	769.0400	0.7690	702.5500	0.7026	8.646	0.0000	0.0000
2024/02/01	2030	01/02/2024	9.57 Call	Bond Future	0.2800	0.0003	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2030	01/02/2024	10.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2030	01/02/2024	10.07 Call	Bond Future	1339.9400	1.3399	1406.1500	1.4062	4.941	0.0000	0.0000
2024/02/01	2030	01/02/2024	12.10 Call	Bond Future	9311.0500	9.3111	9377.2600	9.3773	0.711	0.0000	0.0000
2024/02/01	2030	01/02/2024	12.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/01	2030	02/05/2024	9.82 Call	Bond Future	1278.3300	1.2783	1387.8300	1.3878	8.566	0.0000	0.0000
2024/02/01	2030	02/05/2024	9.82 Put	Bond Future	1201.3500	1.2014	1091.7200	1.0917	9.126	0.0000	0.0000
2024/02/01	2030	02/05/2024	9.83 Call	Bond Future	1300.1700	1.3002	1410.8300	1.4108	8.511	0.0000	0.0000
2024/02/01	2030	02/05/2024	9.83 Put	Bond Future	1182.2500	1.1823	1073.7800	1.0738	9.175	0.0000	0.0000
2024/02/01	2030	02/05/2024	9.81 Call	Bond Future	1256.6900	1.2567	1365.0400	1.3650	8.622	0.0000	0.0000
2024/02/01	2030	02/05/2024	9.81 Put	Bond Future	1220.6700	1.2207	1109.8900	1.1099	9.075	0.0000	0.0000
2024/02/01	2030	02/05/2024		Bond Future	9.8012	94.3481	9.7478	94.5673	0.545	0.0000	0.0000
2024/02/01	2030	02/05/2024	10.62 Put	Bond Future	286.0100	0.2860	248.8700	0.2489	12.986	0.0000	0.0000
2024/02/01	2030	02/05/2024	10.62 Call	Bond Future	3567.8100	3.5678	3749.8000	3.7498	5.101	0.0000	0.0000
2024/02/01	2030	02/05/2024	11.12 Put	Bond Future	104.5700	0.1046	88.7800	0.0888	15.100	0.0000	0.0000
2024/02/01	2030	02/05/2024	11.12 Call	Bond Future	5319.0700	5.3191	5522.4100	5.5224	3.823	0.0000	0.0000
2024/02/01	2030	02/05/2024	13.15 Call	Bond Future	12542.3600	12.5424	12761.4300	12.7614	1.747	0.0000	0.0000
2024/02/01	2030	02/05/2024	13.15 Put	Bond Future	0.2200	0.0002	0.1600	0.0002	27.273	0.0000	0.0000
2024/02/01	2030	02/05/2024	9.66 Put	Bond Future	1540.0400	1.5400	1411.8900	1.4119	8.321	0.0000	0.0000
2024/02/01	2030	02/05/2024	9.66 Call	Bond Future	958.9400	0.9589	1049.9200	1.0499	9.488	0.0000	0.0000
2024/02/01	2030	02/05/2024	10.16 Put	Bond Future	675.6200	0.6756	602.5100	0.6025	10.821	0.0000	0.0000
2024/02/01	2030	02/05/2024	10.16 Call	Bond Future	2131.9000	2.1319	2277.9200	2.2779	6.849	0.0000	0.0000
2024/02/01	2030	02/05/2024	11.94 Call	Bond Future	8287.9900	8.2880	8504.1500	8.5042	2.608	0.0000	0.0000
2024/02/01	2030	02/05/2024	11.94 Put	Bond Future	15.9500	0.0160	12.9800	0.0130	18.621	0.0000	0.0000
2024/02/01	2030	02/05/2024	12.38 Call	Bond Future	9861.1900	9.8612	10079.4800	10.0795	2.214	0.0000	0.0000
2024/02/01	2030	02/05/2024	12.38 Put	Bond Future	3.9100	0.0039	3.0700	0.0031	21.483	0.0000	0.0000
2024/02/01	2030	02/05/2024	10.82 Put	Bond Future	192.3400	0.1923	165.6600	0.1657	13.871	0.0000	0.0000
2024/02/01	2030	02/05/2024	10.82 Call	Bond Future	4253.5800	4.2536	4446.0300	4.4460	4.524	0.0000	0.0000
2024/02/01	2030	01/08/2024	10.38 Call	Bond Future	2996.2600	2.9963	3147.5100	3.1475	5.048	0.0000	0.0000
2024/02/01	2030	01/08/2024	10.38 Put	Bond Future	945.0300	0.9450	872.1400	0.8721	7.713	0.0000	0.0000
2024/02/01	2030	01/08/2024	10.39 Call	Bond Future	3023.8600	3.0239	3175.7700	3.1758	5.024	0.0000	0.0000
2024/02/01	2030	01/08/2024	10.39 Put	Bond Future	934.1500	0.9342	861.9200	0.8619	7.732	0.0000	0.0000
2024/02/01	2030	01/08/2024	10.37 Call	Bond Future	2968.7600	2.9688	3119.3500	3.1194	5.072	0.0000	0.0000
2024/02/01	2030	01/08/2024	10.37 Put	Bond Future	956.0200	0.9560	882.4700	0.8825	7.693	0.0000	0.0000
2024/02/01	2030	01/08/2024		Bond Future	9.8544	92.4135	9.7979	92.6376	0.574	0.0000	0.0000
2024/02/01	2030	07/11/2024		Bond Future	9.9211	94.5570	9.8609	94.7868	0.607	0.0000	0.0000
2024/02/01	2030	07/11/2024	10.75 Call	Bond Future	4131.9500	4.1320	4294.9900	4.2950	3.946	0.0000	0.0000
2024/02/01	2030	07/11/2024	10.75 Put	Bond Future	1042.3200	1.0423	975.6100	0.9756	6.400	0.0000	0.0000
2024/02/01	2030	07/11/2024	10.76 Call	Bond Future	4159.3700	4.1594	4322.8700	4.3229	3.931	0.0000	0.0000
2024/02/01	2030	07/11/2024	10.76 Put	Bond Future	1033.2600	1.0333	967.0100	0.9670	6.412	0.0000	0.0000
2024/02/01	2030	07/11/2024	10.74 Call	Bond Future	4104.5900	4.1046	4267.1500	4.2672	3.960	0.0000	0.0000
2024/02/01	2030	07/11/2024	10.74 Put	Bond Future	1051.4700	1.0515	984.2800	0.9843	6.390	0.0000	0.0000
2024/02/01	2030	06/02/2025		Bond Future	9.9940	92.5744	9.9298	92.8094	0.642	0.0000	0.0000
2024/02/01	2030	06/02/2025	10.68 Call	Bond Future	3894.5200	3.8945	4049.9700	4.0500	3.992	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	
2024/02/01	2030	06/02/2025	10.68 Put	Bond Future	1426.1800	1.4262	1346.6000	1.3466	5.580	0.0000	0.0000
2024/02/01	2032	01/02/2024	10.90 Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2032	01/02/2024	10.90 Call	Bond Future	1332.3800	1.3324	1459.6600	1.4597	9.553	0.0000	0.0000
2024/02/01	2032	01/02/2024	12.00 Call	Bond Future	6420.2300	6.4202	6547.6100	6.5476	1.984	0.0000	0.0000
2024/02/01	2032	01/02/2024	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2032	01/02/2024	11.55 Call	Bond Future	4387.6800	4.3877	4515.0600	4.5151	2.903	0.0000	0.0000
2024/02/01	2032	01/02/2024	11.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2032	01/02/2024	11.33 Call	Bond Future	3369.6400	3.3696	3497.0200	3.4970	3.780	0.0000	0.0000
2024/02/01	2032	01/02/2024	11.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2032	01/02/2024	11.35 Call	Bond Future	3462.8600	3.4629	3590.2400	3.5902	3.678	0.0000	0.0000
2024/02/01	2032	01/02/2024	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2032	01/02/2024	10.85 Call	Bond Future	1091.8300	1.0918	1218.5900	1.2186	11.610	0.0000	0.0000
2024/02/01	2032	01/02/2024	10.85 Put	Bond Future	0.6200	0.0006	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2032	01/02/2024	10.67 Put	Bond Future	73.2400	0.0732	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2032	01/02/2024	10.67 Call	Bond Future	289.3100	0.2893	343.4500	0.3435	18.713	0.0000	0.0000
2024/02/01	2032	01/02/2024	10.59 Put	Bond Future	258.2000	0.2582	49.2100	0.0492	80.941	0.0000	0.0000
2024/02/01	2032	01/02/2024	10.59 Call	Bond Future	81.6100	0.0816	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2032	01/02/2024	11.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2032	01/02/2024	11.09 Call	Bond Future	2240.3600	2.2404	2367.7400	2.3677	5.686	0.0000	0.0000
2024/02/01	2032	01/02/2024	12.73 Call	Bond Future	9580.4800	9.5805	9707.8600	9.7079	1.330	0.0000	0.0000
2024/02/01	2032	01/02/2024	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2032	01/02/2024	10.78 Put	Bond Future	5.4700	0.0055	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2032	01/02/2024	10.78 Call	Bond Future	757.7100	0.7577	879.6200	0.8796	16.089	0.0000	0.0000
2024/02/01	2032	01/02/2024	11.75 Call	Bond Future	5299.2000	5.2992	5426.5800	5.4266	2.404	0.0000	0.0000
2024/02/01	2032	01/02/2024	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2032	01/02/2024	12.50 Call	Bond Future	8602.6100	8.6026	8729.9900	8.7300	1.481	0.0000	0.0000
2024/02/01	2032	01/02/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2032	01/02/2024	11.84 Call	Bond Future	5705.1000	5.7051	5832.4800	5.8325	2.233	0.0000	0.0000
2024/02/01	2032	01/02/2024	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2032	01/02/2024	11.85 Call	Bond Future	5750.0400	5.7500	5877.4200	5.8774	2.215	0.0000	0.0000
2024/02/01	2032	01/02/2024	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2032	01/02/2024	11.83 Call	Bond Future	5660.1300	5.6601	5787.5100	5.7875	2.250	0.0000	0.0000
2024/02/01	2032	01/02/2024	11.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2032	01/02/2024		Bond Future	10.6259	90.1447	10.6000	90.2720	0.244	0.0000	0.0000
2024/02/01	2032	01/02/2024	10.01 Put	Bond Future	3093.1000	3.0931	2965.7200	2.9657	4.118	0.0000	0.0000
2024/02/01	2032	01/02/2024	10.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2032	01/02/2024	10.76 Put	Bond Future	9.4600	0.0095	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2032	01/02/2024	10.76 Call	Bond Future	664.5400	0.6645	782.4600	0.7825	17.745	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	
2024/02/01	2032	01/02/2024	12.62 Call	Bond Future	9114.8200	9.1148	9242.2000	9.2422	1.398	0.0000	0.0000
2024/02/01	2032	01/02/2024	12.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2032	02/05/2024	10.55 Call	Bond Future	1158.9600	1.1590	1310.8500	1.3109	13.106	0.0000	0.0000
2024/02/01	2032	02/05/2024	10.55 Put	Bond Future	1901.4100	1.9014	1696.7800	1.6968	10.762	0.0000	0.0000
2024/02/01	2032	02/05/2024	10.56 Call	Bond Future	1180.8600	1.1809	1334.5700	1.3346	13.017	0.0000	0.0000
2024/02/01	2032	02/05/2024	10.56 Put	Bond Future	1874.8400	1.8748	1672.0300	1.6720	10.817	0.0000	0.0000
2024/02/01	2032	02/05/2024	10.54 Call	Bond Future	1137.4600	1.1375	1287.5300	1.2875	13.193	0.0000	0.0000
2024/02/01	2032	02/05/2024	10.54 Put	Bond Future	1928.4300	1.9284	1721.9800	1.7220	10.706	0.0000	0.0000
2024/02/01	2032	02/05/2024		Bond Future	10.7039	87.9516	10.6298	88.3081	0.693	0.0000	0.0000
2024/02/01	2032	02/05/2024	10.59 Put	Bond Future	1796.2100	1.7962	1598.8500	1.5989	10.988	0.0000	0.0000
2024/02/01	2032	02/05/2024	10.59 Call	Bond Future	1247.4600	1.2475	1406.6200	1.4066	12.759	0.0000	0.0000
2024/02/01	2032	02/05/2024	11.09 Put	Bond Future	827.0600	0.8271	713.4000	0.7134	13.743	0.0000	0.0000
2024/02/01	2032	02/05/2024	11.09 Call	Bond Future	2653.6600	2.6537	2896.5200	2.8965	9.152	0.0000	0.0000
2024/02/01	2032	02/05/2024	13.18 Call	Bond Future	10908.1100	10.9081	11261.7200	11.2617	3.242	0.0000	0.0000
2024/02/01	2032	02/05/2024	13.18 Put	Bond Future	12.3700	0.0124	9.4600	0.0095	23.525	0.0000	0.0000
2024/02/01	2032	02/05/2024	10.36 Put	Bond Future	2464.2600	2.4643	2225.6000	2.2256	9.685	0.0000	0.0000
2024/02/01	2032	02/05/2024	10.36 Call	Bond Future	794.1400	0.7941	912.0000	0.9120	14.841	0.0000	0.0000
2024/02/01	2032	02/05/2024	10.86 Put	Bond Future	1197.0100	1.1970	1047.3300	1.0473	12.504	0.0000	0.0000
2024/02/01	2032	02/05/2024	10.86 Call	Bond Future	1941.4200	1.9414	2148.2600	2.1483	10.654	0.0000	0.0000
2024/02/01	2032	02/05/2024	12.90 Call	Bond Future	9783.4300	9.7834	10134.0900	10.1341	3.584	0.0000	0.0000
2024/02/01	2032	02/05/2024	12.90 Put	Bond Future	26.9800	0.0270	21.1200	0.0211	21.720	0.0000	0.0000
2024/02/01	2032	02/05/2024	13.35 Call	Bond Future	11584.1800	11.5842	11938.8500	11.9389	3.062	0.0000	0.0000
2024/02/01	2032	02/05/2024	13.35 Put	Bond Future	7.5000	0.0075	5.6500	0.0057	24.667	0.0000	0.0000
2024/02/01	2032	02/05/2024	11.35 Put	Bond Future	533.3800	0.5334	453.0700	0.4531	15.057	0.0000	0.0000
2024/02/01	2032	02/05/2024	11.35 Call	Bond Future	3562.2400	3.5622	3838.4500	3.8385	7.754	0.0000	0.0000
2024/02/01	2032	02/05/2024	10.65 Put	Bond Future	1646.3400	1.6463	1459.8500	1.4599	11.328	0.0000	0.0000
2024/02/01	2032	02/05/2024	10.65 Call	Bond Future	1387.1100	1.3871	1557.1400	1.5571	12.258	0.0000	0.0000
2024/02/01	2032	02/05/2024	11.81 Call	Bond Future	5336.9200	5.3369	5653.1300	5.6531	5.925	0.0000	0.0000
2024/02/01	2032	02/05/2024	11.81 Put	Bond Future	234.3800	0.2344	194.0700	0.1941	17.199	0.0000	0.0000
2024/02/01	2032	02/05/2024	11.21 Call	Bond Future	3061.7200	3.0617	3320.9800	3.3210	8.468	0.0000	0.0000
2024/02/01	2032	02/05/2024	11.21 Put	Bond Future	677.4800	0.6775	580.2200	0.5802	14.356	0.0000	0.0000
2024/02/01	2032	02/05/2024	10.57 Put	Bond Future	1848.3600	1.8484	1647.3700	1.6474	10.874	0.0000	0.0000
2024/02/01	2032	02/05/2024	10.57 Call	Bond Future	1202.8300	1.2028	1358.3600	1.3584	12.930	0.0000	0.0000
2024/02/01	2032	01/08/2024	11.14 Call	Bond Future	3162.7400	3.1627	3389.8500	3.3899	7.181	0.0000	0.0000
2024/02/01	2032	01/08/2024	11.14 Put	Bond Future	1519.5400	1.5195	1382.1100	1.3821	9.044	0.0000	0.0000
2024/02/01	2032	01/08/2024	11.15 Call	Bond Future	3192.7500	3.1928	3420.9400	3.4209	7.147	0.0000	0.0000
2024/02/01	2032	01/08/2024	11.15 Put	Bond Future	1503.8700	1.5039	1367.5200	1.3675	9.067	0.0000	0.0000
2024/02/01	2032	01/08/2024	11.13 Call	Bond Future	3132.8500	3.1329	3358.8800	3.3589	7.215	0.0000	0.0000
2024/02/01	2032	01/08/2024	11.13 Put	Bond Future	1535.3600	1.5354	1396.8500	1.3969	9.021	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	
2024/02/01	2032	01/08/2024		Bond Future	10.7848	89.8819	10.7072	90.2464	0.720	0.0000	0.0000
2024/02/01	2032	07/11/2024		Bond Future	10.8888	87.8003	10.8070	88.1736	0.751	0.0000	0.0000
2024/02/01	2032	07/11/2024	11.48 Call	Bond Future	4349.0100	4.3490	4594.2900	4.5943	5.640	0.0000	0.0000
2024/02/01	2032	07/11/2024	11.48 Put	Bond Future	1709.1400	1.7091	1581.0700	1.5811	7.493	0.0000	0.0000
2024/02/01	2032	07/11/2024	11.49 Call	Bond Future	4379.4100	4.3794	4625.5000	4.6255	5.619	0.0000	0.0000
2024/02/01	2032	07/11/2024	11.49 Put	Bond Future	1695.7900	1.6958	1568.5300	1.5685	7.504	0.0000	0.0000
2024/02/01	2032	07/11/2024	11.47 Call	Bond Future	4318.6700	4.3187	4563.1500	4.5632	5.661	0.0000	0.0000
2024/02/01	2032	07/11/2024	11.47 Put	Bond Future	1722.5900	1.7226	1593.7200	1.5937	7.481	0.0000	0.0000
2024/02/01	2032	07/11/2024	13.36 Call	Bond Future	10686.8100	10.6868	11029.1300	11.0291	3.203	0.0000	0.0000
2024/02/01	2032	07/11/2024	13.36 Put	Bond Future	311.9900	0.3120	280.9600	0.2810	9.946	0.0000	0.0000
2024/02/01	2032	07/11/2024	11.64 Put	Bond Future	1505.5100	1.5055	1389.8300	1.3898	7.684	0.0000	0.0000
2024/02/01	2032	07/11/2024	11.64 Call	Bond Future	4842.0000	4.8420	5099.6700	5.0997	5.322	0.0000	0.0000
2024/02/01	2032	06/02/2025		Bond Future	10.9961	89.6816	10.9102	90.0634	0.781	0.0000	0.0000
2024/02/01	2032	06/02/2025	11.72 Call	Bond Future	4694.9200	4.6949	4955.9700	4.9560	5.560	0.0000	0.0000
2024/02/01	2032	06/02/2025	11.72 Put	Bond Future	1561.0800	1.5611	1440.4100	1.4404	7.730	0.0000	0.0000
2024/02/01	2033	01/02/2024		Bond Future	122.4604	122.4604	122.3950	122.3950	0.053	0.0000	0.0000
2024/02/01	2033	02/05/2024		Bond Future	123.6998	123.6998	123.6327	123.6327	0.054	0.0000	0.0000
2024/02/01	2033	01/08/2024		Bond Future	126.4448	126.4448	126.3765	126.3765	0.054	0.0000	0.0000
2024/02/01	2033	07/11/2024		Bond Future	127.9172	127.9172	127.8475	127.8475	0.055	0.0000	0.0000
2024/02/01	2033	06/02/2025		Bond Future	130.6910	130.6910	130.6202	130.6202	0.054	0.0000	0.0000
2024/02/01	2033	06/02/2025	124.94 Call	Bond Future	5750.9600	5.7510	5680.1500	5.6802	1.231	0.0000	0.0000
2024/02/01	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2037	01/02/2024	13.93 Call	Bond Future	10261.5200	10.2615	10322.7900	10.3228	0.597	0.0000	0.0000
2024/02/01	2037	01/02/2024	13.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2037	01/02/2024	12.93 Call	Bond Future	5591.8800	5.5919	5653.1500	5.6532	1.096	0.0000	0.0000
2024/02/01	2037	01/02/2024	12.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2037	01/02/2024	12.09 Put	Bond Future	6.0400	0.0060	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2037	01/02/2024	12.09 Call	Bond Future	1297.1000	1.2971	1352.3300	1.3523	4.258	0.0000	0.0000
2024/02/01	2037	01/02/2024		Bond Future	11.8512	78.2012	11.8400	78.2624	0.094	0.0000	0.0000
2024/02/01	2037	01/02/2024	12.32 Call	Bond Future	2505.2100	2.5052	2566.4700	2.5665	2.445	0.0000	0.0000
2024/02/01	2037	01/02/2024	12.32 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2037	01/02/2024	12.33 Call	Bond Future	2557.3600	2.5574	2618.6200	2.6186	2.395	0.0000	0.0000
2024/02/01	2037	01/02/2024	12.33 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2037	01/02/2024	12.31 Call	Bond Future	2453.0100	2.4530	2514.2700	2.5143	2.497	0.0000	0.0000
2024/02/01	2037	01/02/2024	12.31 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2037	02/05/2024		Bond Future	11.9576	79.9089	11.8941	80.2520	0.531	0.0000	0.0000
2024/02/01	2037	02/05/2024	11.44 Call	Bond Future	650.2600	0.6503	736.6400	0.7366	13.284	0.0000	0.0000
2024/02/01	2037	02/05/2024	11.44 Put	Bond Future	3510.9600	3.5110	3254.2400	3.2542	7.312	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	
2024/02/01	2037	02/05/2024	11.45 Call	Bond Future	665.6800	0.6657	753.5600	0.7536	13.202	0.0000	0.0000
2024/02/01	2037	02/05/2024	11.45 Put	Bond Future	3469.6800	3.4697	3214.4600	3.2145	7.356	0.0000	0.0000
2024/02/01	2037	02/05/2024	11.43 Call	Bond Future	635.0800	0.6351	719.9800	0.7200	13.368	0.0000	0.0000
2024/02/01	2037	02/05/2024	11.43 Put	Bond Future	3552.5300	3.5525	3294.3300	3.2943	7.268	0.0000	0.0000
2024/02/01	2037	01/08/2024		Bond Future	12.0697	77.4069	12.0036	77.7577	0.548	0.0000	0.0000
2024/02/01	2037	01/08/2024	12.10 Call	Bond Future	2721.7900	2.7218	2903.0100	2.9030	6.658	0.0000	0.0000
2024/02/01	2037	01/08/2024	12.10 Put	Bond Future	2561.6300	2.5616	2392.0600	2.3921	6.620	0.0000	0.0000
2024/02/01	2037	01/08/2024	12.11 Call	Bond Future	2751.1100	2.7511	2933.4400	2.9334	6.628	0.0000	0.0000
2024/02/01	2037	01/08/2024	12.11 Put	Bond Future	2538.2300	2.5382	2369.7700	2.3698	6.637	0.0000	0.0000
2024/02/01	2037	01/08/2024	12.09 Call	Bond Future	2692.8200	2.6928	2872.9400	2.8729	6.689	0.0000	0.0000
2024/02/01	2037	01/08/2024	12.09 Put	Bond Future	2585.4300	2.5854	2414.7600	2.4148	6.601	0.0000	0.0000
2024/02/01	2037	01/08/2024	13.82 Call	Bond Future	9000.6700	9.0007	9306.8800	9.3069	3.402	0.0000	0.0000
2024/02/01	2037	01/08/2024	13.82 Put	Bond Future	492.2800	0.4923	447.7000	0.4477	9.056	0.0000	0.0000
2024/02/01	2037	01/08/2024	13.17 Call	Bond Future	6441.6900	6.4417	6716.0200	6.7160	4.259	0.0000	0.0000
2024/02/01	2037	01/08/2024	13.17 Put	Bond Future	924.7400	0.9247	848.2800	0.8483	8.268	0.0000	0.0000
2024/02/01	2037	07/11/2024		Bond Future	12.1958	79.2017	12.1269	79.5610	0.565	0.0000	0.0000
2024/02/01	2037	07/11/2024	12.58 Call	Bond Future	4427.2700	4.4273	4644.5300	4.6445	4.907	0.0000	0.0000
2024/02/01	2037	07/11/2024	12.58 Put	Bond Future	2468.8500	2.4689	2326.8200	2.3268	5.753	0.0000	0.0000
2024/02/01	2037	07/11/2024	12.59 Call	Bond Future	4459.3300	4.4593	4677.3900	4.6774	4.890	0.0000	0.0000
2024/02/01	2037	07/11/2024	12.59 Put	Bond Future	2450.9000	2.4509	2309.6700	2.3097	5.762	0.0000	0.0000
2024/02/01	2037	07/11/2024	12.57 Call	Bond Future	4395.5500	4.3956	4612.0100	4.6120	4.925	0.0000	0.0000
2024/02/01	2037	07/11/2024	12.57 Put	Bond Future	2487.1800	2.4872	2344.3500	2.3444	5.743	0.0000	0.0000
2024/02/01	2037	06/02/2025		Bond Future	12.3237	76.6385	12.2519	77.0057	0.583	0.0000	0.0000
2024/02/01	2037	06/02/2025	12.76 Call	Bond Future	5089.6400	5.0896	5312.2800	5.3123	4.374	0.0000	0.0000
2024/02/01	2037	06/02/2025	12.76 Put	Bond Future	2911.8700	2.9119	2767.2600	2.7673	4.966	0.0000	0.0000
2024/02/01	2038	01/02/2024		Bond Future	131.7807	131.7807	131.7634	131.7634	0.013	0.0000	0.0000
2024/02/01	2038	02/05/2024		Bond Future	134.6913	134.6913	134.6734	134.6734	0.013	0.0000	0.0000
2024/02/01	2038	01/08/2024		Bond Future	135.6186	135.6186	135.6001	135.6001	0.014	0.0000	0.0000
2024/02/01	2038	07/11/2024		Bond Future	138.8004	138.8004	138.7821	138.7821	0.013	0.0000	0.0000
2024/02/01	2038	06/02/2025		Bond Future	139.6958	139.6958	139.6768	139.6768	0.014	0.0000	0.0000
2024/02/01	2038	06/02/2025	135.23 Call	Bond Future	4465.7500	4.4658	4446.8100	4.4468	0.424	0.0000	0.0000
2024/02/01	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2040	01/02/2024	12.30 Put	Bond Future	70.7100	0.0707	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2040	01/02/2024	12.30 Call	Bond Future	690.7500	0.6908	713.3500	0.7134	3.272	0.0000	0.0000
2024/02/01	2040	01/02/2024	12.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2040	01/02/2024	12.90 Call	Bond Future	3905.5200	3.9055	3998.8300	3.9988	2.389	0.0000	0.0000
2024/02/01	2040	01/02/2024	13.90 Call	Bond Future	8909.4900	8.9095	9002.8000	9.0028	1.047	0.0000	0.0000
2024/02/01	2040	01/02/2024	13.90 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
2024/02/01	2040	01/02/2024	12.34 Call	Bond Future	883.5000	0.8835	939.4600	0.9395	6.334	0.0000	0.0000
2024/02/01	2040	01/02/2024	12.34 Put	Bond Future	37.3500	0.0374	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2040	01/02/2024	12.35 Call	Bond Future	933.9700	0.9340	995.8300	0.9958	6.623	0.0000	0.0000
2024/02/01	2040	01/02/2024	12.35 Put	Bond Future	31.4500	0.0315	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2040	01/02/2024	12.33 Call	Bond Future	833.8500	0.8339	883.0300	0.8830	5.898	0.0000	0.0000
2024/02/01	2040	01/02/2024	12.33 Put	Bond Future	44.1300	0.0441	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2040	01/02/2024		Bond Future	12.1913	77.9162	12.1750	78.0095	0.133	0.0000	0.0000
2024/02/01	2040	02/05/2024	11.61 Call	Bond Future	459.4900	0.4595	513.3200	0.5133	11.715	0.0000	0.0000
2024/02/01	2040	02/05/2024	11.61 Put	Bond Future	4535.7300	4.5357	4288.3600	4.2884	5.454	0.0000	0.0000
2024/02/01	2040	02/05/2024	11.62 Call	Bond Future	471.7800	0.4718	526.7200	0.5267	11.645	0.0000	0.0000
2024/02/01	2040	02/05/2024	11.62 Put	Bond Future	4486.9100	4.4869	4240.6500	4.2407	5.488	0.0000	0.0000
2024/02/01	2040	02/05/2024	11.60 Call	Bond Future	447.5300	0.4475	500.2700	0.5003	11.785	0.0000	0.0000
2024/02/01	2040	02/05/2024	11.60 Put	Bond Future	4584.9600	4.5850	4336.5000	4.3365	5.419	0.0000	0.0000
2024/02/01	2040	02/05/2024		Bond Future	12.3035	79.6176	12.2504	79.9188	0.432	0.0000	0.0000
2024/02/01	2040	01/08/2024		Bond Future	12.4217	76.8589	12.3664	77.1669	0.445	0.0000	0.0000
2024/02/01	2040	01/08/2024	12.33 Call	Bond Future	2474.8500	2.4749	2620.3900	2.6204	5.881	0.0000	0.0000
2024/02/01	2040	01/08/2024	12.33 Put	Bond Future	2986.7100	2.9867	2824.2700	2.8243	5.439	0.0000	0.0000
2024/02/01	2040	01/08/2024	12.34 Call	Bond Future	2503.5600	2.5036	2650.1200	2.6501	5.854	0.0000	0.0000
2024/02/01	2040	01/08/2024	12.34 Put	Bond Future	2959.3600	2.9594	2797.9400	2.7979	5.455	0.0000	0.0000
2024/02/01	2040	01/08/2024	12.32 Call	Bond Future	2446.5000	2.4465	2591.0300	2.5910	5.908	0.0000	0.0000
2024/02/01	2040	01/08/2024	12.32 Put	Bond Future	3014.4900	3.0145	2851.0400	2.8510	5.422	0.0000	0.0000
2024/02/01	2040	07/11/2024		Bond Future	12.5536	78.6408	12.4960	78.9563	0.459	0.0000	0.0000
2024/02/01	2040	07/11/2024	12.85 Call	Bond Future	4427.3500	4.4274	4610.2600	4.6103	4.131	0.0000	0.0000
2024/02/01	2040	07/11/2024	12.85 Put	Bond Future	2837.3400	2.8373	2704.7900	2.7048	4.672	0.0000	0.0000
2024/02/01	2040	07/11/2024	12.86 Call	Bond Future	4459.7800	4.4598	4643.4000	4.6434	4.117	0.0000	0.0000
2024/02/01	2040	07/11/2024	12.86 Put	Bond Future	2817.0200	2.8170	2685.1800	2.6852	4.680	0.0000	0.0000
2024/02/01	2040	07/11/2024	12.84 Call	Bond Future	4395.0100	4.3950	4577.2100	4.5772	4.146	0.0000	0.0000
2024/02/01	2040	07/11/2024	12.84 Put	Bond Future	2857.8100	2.8578	2724.5500	2.7246	4.663	0.0000	0.0000
2024/02/01	2040	06/02/2025		Bond Future	12.6868	75.8147	12.6267	76.1372	0.473	0.0000	0.0000
2024/02/01	2040	06/02/2025	12.95 Call	Bond Future	4796.5900	4.7966	4980.4800	4.9805	3.834	0.0000	0.0000
2024/02/01	2040	06/02/2025	12.95 Put	Bond Future	3407.2400	3.4072	3268.6600	3.2687	4.067	0.0000	0.0000
2024/02/01	2044	01/02/2024	13.00 Call	Bond Future	3928.4600	3.9285	3906.6800	3.9067	0.554	0.0000	0.0000
2024/02/01	2044	01/02/2024	13.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2044	01/02/2024	13.25 Call	Bond Future	5221.5400	5.2215	5199.7600	5.1998	0.417	0.0000	0.0000
2024/02/01	2044	01/02/2024	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2044	01/02/2024		Bond Future	12.2862	74.0146	12.2900	73.9928	0.031	0.0000	0.0000
2024/02/01	2044	01/02/2024	12.28 Call	Bond Future	261.6300	0.2616	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2044	01/02/2024	12.28 Put	Bond Future	297.4800	0.2975	57.6300	0.0576	80.627	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/02/01	2044	01/02/2024	12.29 Call	Bond Future		290.1100	0.2901	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2044	01/02/2024	12.29 Put	Bond Future		268.3300	0.2683	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2044	01/02/2024	12.27 Call	Bond Future		235.0100	0.2350	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	2044	01/02/2024	12.27 Put	Bond Future		328.5700	0.3286	115.3400	0.1153	64.896	0.0000	0.0000
2024/02/01	2044	02/05/2024	11.66 Call	Bond Future		394.0000	0.3940	431.2800	0.4313	9.462	0.0000	0.0000
2024/02/01	2044	02/05/2024	11.66 Put	Bond Future		4773.4600	4.7735	4567.5800	4.5676	4.313	0.0000	0.0000
2024/02/01	2044	02/05/2024	11.67 Call	Bond Future		405.2500	0.4053	443.3700	0.4434	9.407	0.0000	0.0000
2024/02/01	2044	02/05/2024	11.67 Put	Bond Future		4722.2700	4.7223	4517.2300	4.5172	4.342	0.0000	0.0000
2024/02/01	2044	02/05/2024	11.65 Call	Bond Future		383.0700	0.3831	419.5200	0.4195	9.515	0.0000	0.0000
2024/02/01	2044	02/05/2024	11.65 Put	Bond Future		4825.0500	4.8251	4618.3400	4.6183	4.284	0.0000	0.0000
2024/02/01	2044	02/05/2024		Bond Future		12.3952	75.6309	12.3525	75.8740	0.345	0.0000	0.0000
2024/02/01	2044	01/08/2024		Bond Future		12.5098	72.9098	12.4654	73.1584	0.355	0.0000	0.0000
2024/02/01	2044	01/08/2024	12.29 Call	Bond Future		2171.8600	2.1719	2277.2900	2.2773	4.854	0.0000	0.0000
2024/02/01	2044	01/08/2024	12.29 Put	Bond Future		3416.5200	3.4165	3273.3200	3.2733	4.191	0.0000	0.0000
2024/02/01	2044	01/08/2024	12.30 Call	Bond Future		2198.7600	2.1988	2305.0200	2.3050	4.833	0.0000	0.0000
2024/02/01	2044	01/08/2024	12.30 Put	Bond Future		3386.0100	3.3860	3243.6400	3.2436	4.205	0.0000	0.0000
2024/02/01	2044	01/08/2024	12.28 Call	Bond Future		2145.3300	2.1453	2249.9400	2.2499	4.876	0.0000	0.0000
2024/02/01	2044	01/08/2024	12.28 Put	Bond Future		3447.4600	3.4475	3303.4400	3.3034	4.178	0.0000	0.0000
2024/02/01	2044	07/11/2024	12.91 Call	Bond Future		4420.2800	4.4203	4565.1600	4.5652	3.278	0.0000	0.0000
2024/02/01	2044	07/11/2024	12.91 Put	Bond Future		2947.3000	2.9473	2837.4400	2.8374	3.727	0.0000	0.0000
2024/02/01	2044	07/11/2024	12.92 Call	Bond Future		4452.5100	4.4525	4597.9500	4.5980	3.266	0.0000	0.0000
2024/02/01	2044	07/11/2024	12.92 Put	Bond Future		2926.5300	2.9265	2817.2300	2.8172	3.735	0.0000	0.0000
2024/02/01	2044	07/11/2024	12.90 Call	Bond Future		4388.1300	4.3881	4532.4300	4.5324	3.288	0.0000	0.0000
2024/02/01	2044	07/11/2024	12.90 Put	Bond Future		2968.2200	2.9682	2857.7800	2.8578	3.721	0.0000	0.0000
2024/02/01	2044	07/11/2024		Bond Future		12.6370	74.6001	12.5908	74.8548	0.366	0.0000	0.0000
2024/02/01	2044	06/02/2025		Bond Future		12.7650	71.8126	12.7169	72.0731	0.377	0.0000	0.0000
2024/02/01	2044	06/02/2025	13.02 Call	Bond Future		4846.9200	4.8469	4993.9100	4.9939	3.033	0.0000	0.0000
2024/02/01	2044	06/02/2025	13.02 Put	Bond Future		3493.4300	3.4934	3379.9500	3.3800	3.248	0.0000	0.0000
2024/02/01	2046	01/02/2024		Bond Future		115.5532	115.5532	115.8018	115.8018	0.215	0.0000	0.0000
2024/02/01	2046	02/05/2024		Bond Future		115.9620	115.9620	116.2159	116.2159	0.219	0.0000	0.0000
2024/02/01	2046	01/08/2024		Bond Future		118.5349	118.5349	118.7948	118.7948	0.219	0.0000	0.0000
2024/02/01	2046	07/11/2024		Bond Future		119.1188	119.1188	119.3848	119.3848	0.223	0.0000	0.0000
2024/02/01	2046	06/02/2025		Bond Future		121.7008	121.7008	121.9729	121.9729	0.224	0.0000	0.0000
2024/02/01	2046	06/02/2025	114.01 Call	Bond Future		7690.7800	7.6908	7962.8700	7.9629	3.538	0.0000	0.0000
2024/02/01	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	2050	01/02/2024		Bond Future		115.2713	115.2713	115.2562	115.2562	0.013	0.0000	0.0000
2024/02/01	2050	02/05/2024		Bond Future		117.8173	117.8173	117.8016	117.8016	0.013	0.0000	0.0000
2024/02/01	2050	01/08/2024		Bond Future		118.1352	118.1352	118.1192	118.1192	0.014	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	
2024/02/01	2050	07/11/2024		Bond Future	120.9069	120.9069	120.8908	120.8908	0.013	0.0000	0.0000
2024/02/01	2050	06/02/2025		Bond Future	121.1718	121.1718	121.1552	121.1552	0.014	0.0000	0.0000
2024/02/01	2050	06/02/2025	115.60 Call	Bond Future	5571.7800	5.5718	5555.1600	5.5552	0.298	0.0000	0.0000
2024/02/01	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	AL37	01/02/2024		Index Future	945.6130	945.6130	946.2820	946.2820	0.071	0.0000	0.0000
2024/02/01	AL37	02/05/2024		Index Future	966.2630	966.2630	968.4900	968.4900	0.230	0.0000	0.0000
2024/02/01	AL37	01/08/2024		Index Future	987.4750	987.4750	989.7530	989.7530	0.231	0.0000	0.0000
2024/02/01	AL37	07/11/2024		Index Future	1010.4110	1010.4110	1012.7450	1012.7450	0.231	0.0000	0.0000
2024/02/01	AL37	06/02/2025		Index Future	1032.1100	1032.1100	1034.4980	1034.4980	0.231	0.0000	0.0000
2024/02/01	AL7T	01/02/2024		Index Future	1094.9020	1094.9020	1096.3570	1096.3570	0.133	0.0000	0.0000
2024/02/01	AL7T	02/05/2024		Index Future	1118.8120	1118.8120	1123.0480	1123.0480	0.379	0.0000	0.0000
2024/02/01	AL7T	01/08/2024		Index Future	1143.3730	1143.3730	1147.7040	1147.7040	0.379	0.0000	0.0000
2024/02/01	AL7T	07/11/2024		Index Future	1169.9300	1169.9300	1174.3660	1174.3660	0.379	0.0000	0.0000
2024/02/01	AL7T	06/02/2025		Index Future	1195.0550	1195.0550	1199.5910	1199.5910	0.380	0.0000	0.0000
2024/02/01	ALBI	01/02/2024		Index Future	947.8790	947.8790	948.6240	948.6240	0.079	0.0000	0.0000
2024/02/01	ALBI	02/05/2024		Index Future	968.5780	968.5780	971.5710	971.5710	0.309	0.0000	0.0000
2024/02/01	ALBI	01/08/2024		Index Future	989.8410	989.8410	992.9010	992.9010	0.309	0.0000	0.0000
2024/02/01	ALBI	07/11/2024		Index Future	1012.8320	1012.8320	1015.9670	1015.9670	0.310	0.0000	0.0000
2024/02/01	ALBI	06/02/2025		Index Future	1034.5830	1034.5830	1037.7890	1037.7890	0.310	0.0000	0.0000
2024/02/01	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	C044	31/01/2044		Price Contribution	100.0000	0.0000	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	
2024/02/01	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/01	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/01	ES33	01/02/2024		Bond Future	12.2065	76.7475	12.1950	76.7998	0.094	0.0000	0.0000
2024/02/01	ES33	02/05/2024		Bond Future	12.3365	74.6444	12.2723	74.9304	0.520	0.0000	0.0000
2024/02/01	ES33	01/08/2024		Bond Future	12.4703	76.3005	12.4034	76.5931	0.537	0.0000	0.0000
2024/02/01	ES33	07/11/2024		Bond Future	12.6369	74.2870	12.5666	74.5868	0.556	0.0000	0.0000
2024/02/01	ES33	06/02/2025		Bond Future	12.8083	75.8951	12.7346	76.2016	0.575	0.0000	0.0000
2024/02/01	ES33	06/02/2025	13.34 Call	Bond Future	2163.4800	2.1635	2470.0300	2.4700	14.169	0.0000	0.0000
2024/02/01	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	ES42	01/02/2024		Bond Future	12.7464	72.5768	12.7350	72.6371	0.089	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	
2024/02/01	ES42	02/05/2024		Bond Future	12.8718	69.9174	12.8236	70.1686	0.375	0.0000	0.0000
2024/02/01	ES42	01/08/2024		Bond Future	12.9983	71.4682	12.9482	71.7251	0.386	0.0000	0.0000
2024/02/01	ES42	07/11/2024		Bond Future	13.1506	68.8754	13.0982	69.1386	0.398	0.0000	0.0000
2024/02/01	ES42	06/02/2025		Bond Future	13.2996	70.3644	13.2450	70.6336	0.410	0.0000	0.0000
2024/02/01	ES42	06/02/2025	13.71 Call	Bond Future	1970.8900	1.9709	2240.0800	2.2401	13.658	0.0000	0.0000
2024/02/01	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	GOVI	01/02/2024		GOVI	934.2820	934.2820	935.0220	935.0220	0.079	0.0000	0.0000
2024/02/01	GOVI	01/02/2024	879.99 Call	GOVI	542920.0000	54.2920	550320.0000	55.0320	1.363	0.0000	0.0000
2024/02/01	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	GOVI	01/02/2024	880.00 Call	GOVI	542820.0000	54.2820	550220.0000	55.0220	1.363	0.0000	0.0000
2024/02/01	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	GOVI	01/02/2024	879.98 Call	GOVI	543020.0000	54.3020	550420.0000	55.0420	1.363	0.0000	0.0000
2024/02/01	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	GOVI	02/05/2024		GOVI	954.6840	954.6840	957.6560	957.6560	0.311	0.0000	0.0000
2024/02/01	GOVI	02/05/2024	950.98 Call	GOVI	37040.0000	3.7040	66760.0000	6.6760	80.238	0.0000	0.0000
2024/02/01	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	GOVI	02/05/2024	950.99 Call	GOVI	36940.0000	3.6940	66660.0000	6.6660	80.455	0.0000	0.0000
2024/02/01	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	GOVI	02/05/2024	950.97 Call	GOVI	37140.0000	3.7140	66860.0000	6.6860	80.022	0.0000	0.0000
2024/02/01	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	GOVI	01/08/2024	943.38 Call	GOVI	322620.0000	32.2620	353010.0000	35.3010	9.420	0.0000	0.0000
2024/02/01	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	GOVI	01/08/2024	943.39 Call	GOVI	322520.0000	32.2520	352910.0000	35.2910	9.423	0.0000	0.0000
2024/02/01	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	GOVI	01/08/2024	943.37 Call	GOVI	322720.0000	32.2720	353110.0000	35.3110	9.417	0.0000	0.0000
2024/02/01	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	GOVI	01/08/2024		GOVI	975.6420	975.6420	978.6810	978.6810	0.311	0.0000	0.0000
2024/02/01	GOVI	07/11/2024		GOVI	998.3030	998.3030	1001.4170	1001.4170	0.312	0.0000	0.0000
2024/02/01	GOVI	07/11/2024	948.79 Call	GOVI	495130.0000	49.5130	526270.0000	52.6270	6.289	0.0000	0.0000
2024/02/01	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	GOVI	07/11/2024	948.80 Call	GOVI	495030.0000	49.5030	526170.0000	52.6170	6.291	0.0000	0.0000
2024/02/01	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	GOVI	07/11/2024	948.78 Call	GOVI	495230.0000	49.5230	526370.0000	52.6370	6.288	0.0000	0.0000
2024/02/01	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	GOVI	06/02/2025		GOVI	1019.7420	1019.7420	1022.9260	1022.9260	0.312	0.0000	0.0000
2024/02/01	GOVI	06/02/2025	972.00 Call	GOVI	477420.0000	47.7420	509260.0000	50.9260	6.669	0.0000	0.0000
2024/02/01	GOVI	06/02/2025	972.00 Put	GOVI	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	
2024/02/01	GVIX	01/01/2029	LIVE INDEX		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	
2024/02/01	IGOV	01/02/2024	Index Future		346.1220	346.1220	346.3510	0.066	0.0000	0.0000	
2024/02/01	IGOV	02/05/2024	Index Future		353.7670	353.7670	354.0100	0.069	0.0000	0.0000	
2024/02/01	IGOV	01/08/2024	Index Future		361.6170	361.6170	361.8660	0.069	0.0000	0.0000	
2024/02/01	IGOV	07/11/2024	Index Future		370.1060	370.1060	370.3620	0.069	0.0000	0.0000	
2024/02/01	IGOV	06/02/2025	Index Future		378.1340	378.1340	378.3970	0.070	0.0000	0.0000	
2024/02/01	IS10	17/12/2025	Interest Rate Swap		80.2800	80.2800	80.2800	0.000	0.0000	0.0000	
2024/02/01	IS10	16/03/2026	Interest Rate Swap		76.8200	76.8200	76.8200	0.000	0.0000	0.0000	
2024/02/01	IS10	15/06/2026	Interest Rate Swap		75.2400	75.2400	75.2400	0.000	0.0000	0.0000	
2024/02/01	IS10	21/09/2026	Interest Rate Swap		77.2700	77.2700	77.2700	0.000	0.0000	0.0000	
2024/02/01	IS10	21/12/2026	Interest Rate Swap		81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2024/02/01	IS10	15/03/2027	Interest Rate Swap		79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2024/02/01	IS10	21/06/2027	Interest Rate Swap		81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2024/02/01	IS10	20/09/2027	Interest Rate Swap		87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2024/02/01	IS10	20/12/2027	Interest Rate Swap		87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2024/02/01	IS10	22/03/2028	Interest Rate Swap		80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2024/02/01	IS10	20/06/2028	Interest Rate Swap		88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2024/02/01	IS10	19/09/2028	Interest Rate Swap		92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2024/02/01	J186	21/12/2026	Interest Rate Swap		8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2024/02/01	JBAF	21/02/2024	Jibar Tradeable Future		8.3480	91.6520	8.3480	91.6520	0.000	0.0000	0.0000
2024/02/01	JBAF	20/03/2024	Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/02/01	JBAF	17/04/2024	Jibar Tradeable Future		8.2700	91.7300	8.2700	91.7300	0.000	0.0000	0.0000
2024/02/01	JBAF	15/05/2024	Jibar Tradeable Future		8.2400	91.7600	8.2400	91.7600	0.000	0.0000	0.0000
2024/02/01	JBAF	19/06/2024	Jibar Tradeable Future		8.1520	91.8480	8.1480	91.8520	0.049	0.0000	0.0000
2024/02/01	JBAF	17/07/2024	Jibar Tradeable Future		8.1500	91.8500	8.1500	91.8500	0.000	0.0000	0.0000
2024/02/01	JBAF	18/09/2024	Jibar Tradeable Future		7.9410	92.0590	7.9390	92.0610	0.025	0.0000	0.0000
2024/02/01	JBAF	18/12/2024	Jibar Tradeable Future		7.5900	92.4100	7.5880	92.4120	0.026	0.0000	0.0000
2024/02/01	JBAF	19/03/2025	Jibar Tradeable Future		7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000
2024/02/01	JBAF	18/06/2025	Jibar Tradeable Future		7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000
2024/02/01	JBAF	17/09/2025	Jibar Tradeable Future		7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000
2024/02/01	JBAF	17/12/2025	Jibar Tradeable Future		7.4500	92.5500	7.4500	92.5500	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	
2024/02/01	R035	01/02/2024	10.62 Put	Bond Future	4568.5400	4.5685	4452.0200	4.4520	2.550	0.0000	0.0000
2024/02/01	R035	01/02/2024	10.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R035	01/02/2024	11.12 Put	Bond Future	1679.4500	1.6795	1561.7200	1.5617	7.010	0.0000	0.0000
2024/02/01	R035	01/02/2024	11.12 Call	Bond Future	1.2100	0.0012	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	R035	01/02/2024	13.46 Call	Bond Future	10234.5500	10.2346	10351.0700	10.3511	1.138	0.0000	0.0000
2024/02/01	R035	01/02/2024	13.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R035	01/02/2024		Bond Future	11.4212	88.1173	11.4000	88.2338	0.185	0.0000	0.0000
2024/02/01	R035	01/02/2024	12.19 Call	Bond Future	4081.4000	4.0814	4197.9200	4.1979	2.855	0.0000	0.0000
2024/02/01	R035	01/02/2024	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R035	01/02/2024	12.20 Call	Bond Future	4132.6300	4.1326	4249.1500	4.2492	2.820	0.0000	0.0000
2024/02/01	R035	01/02/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R035	01/02/2024	12.18 Call	Bond Future	4030.1100	4.0301	4146.6300	4.1466	2.891	0.0000	0.0000
2024/02/01	R035	01/02/2024	12.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R035	02/05/2024		Bond Future	11.5152	85.5306	11.4412	85.9315	0.643	0.0000	0.0000
2024/02/01	R035	02/05/2024	11.20 Call	Bond Future	1004.5300	1.0045	1144.7600	1.1448	13.960	0.0000	0.0000
2024/02/01	R035	02/05/2024	11.20 Put	Bond Future	2730.7800	2.7308	2470.1200	2.4701	9.545	0.0000	0.0000
2024/02/01	R035	02/05/2024	11.21 Call	Bond Future	1025.4100	1.0254	1167.6000	1.1676	13.867	0.0000	0.0000
2024/02/01	R035	02/05/2024	11.21 Put	Bond Future	2696.1500	2.6962	2437.4500	2.4375	9.595	0.0000	0.0000
2024/02/01	R035	02/05/2024	11.19 Call	Bond Future	983.7400	0.9837	1122.0300	1.1220	14.058	0.0000	0.0000
2024/02/01	R035	02/05/2024	11.19 Put	Bond Future	2765.5600	2.7656	2502.9600	2.5030	9.495	0.0000	0.0000
2024/02/01	R035	01/08/2024		Bond Future	11.6111	87.4080	11.5340	87.8179	0.664	0.0000	0.0000
2024/02/01	R035	01/08/2024	11.80 Call	Bond Future	3175.4600	3.1755	3408.7200	3.4087	7.346	0.0000	0.0000
2024/02/01	R035	01/08/2024	11.80 Put	Bond Future	2182.3500	2.1824	2005.7300	2.0057	8.093	0.0000	0.0000
2024/02/01	R035	01/08/2024	11.81 Call	Bond Future	3207.0600	3.2071	3441.5500	3.4416	7.312	0.0000	0.0000
2024/02/01	R035	01/08/2024	11.81 Put	Bond Future	2161.8300	2.1618	1986.4400	1.9864	8.113	0.0000	0.0000
2024/02/01	R035	01/08/2024	11.79 Call	Bond Future	3144.2400	3.1442	3376.2500	3.3763	7.379	0.0000	0.0000
2024/02/01	R035	01/08/2024	11.79 Put	Bond Future	2203.2900	2.2033	2025.4200	2.0254	8.073	0.0000	0.0000
2024/02/01	R035	07/11/2024		Bond Future	11.7346	84.9210	11.6540	85.3407	0.687	0.0000	0.0000
2024/02/01	R035	07/11/2024	12.18 Call	Bond Future	4535.4900	4.5355	4797.2600	4.7973	5.772	0.0000	0.0000
2024/02/01	R035	07/11/2024	12.18 Put	Bond Future	2268.0600	2.2681	2110.0800	2.1101	6.965	0.0000	0.0000
2024/02/01	R035	07/11/2024	12.19 Call	Bond Future	4568.0800	4.5681	4830.7900	4.8308	5.751	0.0000	0.0000
2024/02/01	R035	07/11/2024	12.19 Put	Bond Future	2250.7300	2.2507	2093.6900	2.0937	6.977	0.0000	0.0000
2024/02/01	R035	07/11/2024	12.17 Call	Bond Future	4502.9800	4.5030	4763.8100	4.7638	5.792	0.0000	0.0000
2024/02/01	R035	07/11/2024	12.17 Put	Bond Future	2285.5100	2.2855	2126.5900	2.1266	6.953	0.0000	0.0000
2024/02/01	R035	06/02/2025		Bond Future	11.8618	86.7412	11.7776	87.1703	0.710	0.0000	0.0000
2024/02/01	R035	06/02/2025	12.41 Call	Bond Future	4981.9400	4.9819	5257.1000	5.2571	5.523	0.0000	0.0000
2024/02/01	R035	06/02/2025	12.41 Put	Bond Future	2261.8600	2.2619	2107.9500	2.1080	6.805	0.0000	0.0000
2024/02/01	R053	01/02/2024	12.93 Call	Bond Future	5032.5400	5.0325	5155.3500	5.1554	2.440	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	
2024/02/01	R053	01/02/2024	12.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R053	01/02/2024	12.94 Call	Bond Future	5100.9700	5.1010	5223.7800	5.2238	2.408	0.0000	0.0000
2024/02/01	R053	01/02/2024	12.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R053	01/02/2024	12.92 Call	Bond Future	4964.0200	4.9640	5086.8300	5.0868	2.474	0.0000	0.0000
2024/02/01	R053	01/02/2024	12.92 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R053	01/02/2024		Bond Future	12.2312	99.2609	12.2150	99.3837	0.132	0.0000	0.0000
2024/02/01	R053	02/05/2024		Bond Future	12.3361	95.5644	12.2829	95.9618	0.431	0.0000	0.0000
2024/02/01	R053	02/05/2024	13.03 Call	Bond Future	5920.3200	5.9203	6218.1900	6.2182	5.031	0.0000	0.0000
2024/02/01	R053	02/05/2024	13.03 Put	Bond Future	999.7800	0.9998	900.2000	0.9002	9.960	0.0000	0.0000
2024/02/01	R053	02/05/2024	13.04 Call	Bond Future	5973.5000	5.9735	6272.5000	6.2725	5.005	0.0000	0.0000
2024/02/01	R053	02/05/2024	13.04 Put	Bond Future	985.5400	0.9855	887.0900	0.8871	9.989	0.0000	0.0000
2024/02/01	R053	02/05/2024	13.02 Call	Bond Future	5867.0800	5.8671	6163.8300	6.1638	5.058	0.0000	0.0000
2024/02/01	R053	02/05/2024	13.02 Put	Bond Future	1014.0600	1.0141	913.3600	0.9134	9.930	0.0000	0.0000
2024/02/01	R053	01/08/2024	13.14 Call	Bond Future	6824.1100	6.8241	7105.1500	7.1052	4.118	0.0000	0.0000
2024/02/01	R053	01/08/2024	13.14 Put	Bond Future	1960.2000	1.9602	1834.8300	1.8348	6.396	0.0000	0.0000
2024/02/01	R053	01/08/2024	13.15 Call	Bond Future	6872.7600	6.8728	7154.6900	7.1547	4.102	0.0000	0.0000
2024/02/01	R053	01/08/2024	13.15 Put	Bond Future	1942.4900	1.9425	1818.0100	1.8180	6.408	0.0000	0.0000
2024/02/01	R053	01/08/2024	13.13 Call	Bond Future	6775.5400	6.7755	7055.6700	7.0557	4.134	0.0000	0.0000
2024/02/01	R053	01/08/2024	13.13 Put	Bond Future	1978.0900	1.9781	1851.8100	1.8518	6.384	0.0000	0.0000
2024/02/01	R053	01/08/2024		Bond Future	12.4430	97.6616	12.3878	98.0680	0.444	0.0000	0.0000
2024/02/01	R053	07/11/2024	12.80 Call	Bond Future	5657.0500	5.6571	5892.3600	5.8924	4.160	0.0000	0.0000
2024/02/01	R053	07/11/2024	12.80 Put	Bond Future	4034.6500	4.0347	3853.7600	3.8538	4.483	0.0000	0.0000
2024/02/01	R053	07/11/2024	12.81 Call	Bond Future	5698.6900	5.6987	5934.9300	5.9349	4.146	0.0000	0.0000
2024/02/01	R053	07/11/2024	12.81 Put	Bond Future	4006.7300	4.0067	3826.7700	3.8268	4.491	0.0000	0.0000
2024/02/01	R053	07/11/2024	12.79 Call	Bond Future	5615.5100	5.6155	5849.8800	5.8499	4.174	0.0000	0.0000
2024/02/01	R053	07/11/2024	12.79 Put	Bond Future	4062.7600	4.0628	3880.9300	3.8809	4.476	0.0000	0.0000
2024/02/01	R053	07/11/2024		Bond Future	12.5707	94.0550	12.5130	94.4712	0.459	0.0000	0.0000
2024/02/01	R053	06/02/2025		Bond Future	12.6966	96.0691	12.6366	96.4946	0.473	0.0000	0.0000
2024/02/01	R053	06/02/2025	12.94 Call	Bond Future	6368.1700	6.3682	6609.0700	6.6091	3.783	0.0000	0.0000
2024/02/01	R053	06/02/2025	12.94 Put	Bond Future	4679.4100	4.6794	4494.8000	4.4948	3.945	0.0000	0.0000
2024/02/01	R186	01/02/2024		Bond Future	8.6449	105.9570	8.6400	105.9696	0.057	0.0000	0.0000
2024/02/01	R186	01/02/2024	9.51 Call	Bond Future	2194.0600	2.1941	2206.7400	2.2067	0.578	0.0000	0.0000
2024/02/01	R186	01/02/2024	9.51 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R186	01/02/2024	9.52 Call	Bond Future	2219.0800	2.2191	2231.7600	2.2318	0.571	0.0000	0.0000
2024/02/01	R186	01/02/2024	9.52 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R186	01/02/2024	9.50 Call	Bond Future	2169.0300	2.1690	2181.7100	2.1817	0.585	0.0000	0.0000
2024/02/01	R186	01/02/2024	9.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R186	02/05/2024		Bond Future	8.6194	108.2708	8.5752	108.3755	0.513	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	
2024/02/01	R186	02/05/2024	8.00 Call	Bond Future	97.2700	0.0973	111.1800	0.1112	14.300	0.0000	0.0000
2024/02/01	R186	02/05/2024	8.00 Put	Bond Future	1577.6700	1.5777	1486.8300	1.4868	5.758	0.0000	0.0000
2024/02/01	R186	02/05/2024	8.01 Call	Bond Future	100.9000	0.1009	115.2300	0.1152	14.202	0.0000	0.0000
2024/02/01	R186	02/05/2024	8.01 Put	Bond Future	1557.1800	1.5572	1466.7600	1.4668	5.807	0.0000	0.0000
2024/02/01	R186	02/05/2024	7.99 Call	Bond Future	93.7500	0.0938	107.2500	0.1073	14.400	0.0000	0.0000
2024/02/01	R186	02/05/2024	7.99 Put	Bond Future	1598.2700	1.5983	1507.0200	1.5070	5.709	0.0000	0.0000
2024/02/01	R186	02/05/2024	10.40 Call	Bond Future	4124.9500	4.1250	4227.5300	4.2275	2.487	0.0000	0.0000
2024/02/01	R186	02/05/2024	10.40 Put	Bond Future	12.9400	0.0129	10.7700	0.0108	16.770	0.0000	0.0000
2024/02/01	R186	02/05/2024	9.73 Put	Bond Future	58.8800	0.0589	50.4400	0.0504	14.334	0.0000	0.0000
2024/02/01	R186	02/05/2024	9.73 Call	Bond Future	2648.2900	2.6483	2744.6000	2.7446	3.637	0.0000	0.0000
2024/02/01	R186	01/08/2024	8.69 Call	Bond Future	977.0500	0.9771	1034.4400	1.0344	5.874	0.0000	0.0000
2024/02/01	R186	01/08/2024	8.69 Put	Bond Future	746.0800	0.7461	696.2400	0.6962	6.680	0.0000	0.0000
2024/02/01	R186	01/08/2024	8.70 Call	Bond Future	990.4900	0.9905	1048.2900	1.0483	5.835	0.0000	0.0000
2024/02/01	R186	01/08/2024	8.70 Put	Bond Future	737.9400	0.7379	688.5100	0.6885	6.698	0.0000	0.0000
2024/02/01	R186	01/08/2024	8.68 Call	Bond Future	963.4000	0.9634	1020.3700	1.0204	5.913	0.0000	0.0000
2024/02/01	R186	01/08/2024	8.68 Put	Bond Future	754.0100	0.7540	703.7500	0.7038	6.666	0.0000	0.0000
2024/02/01	R186	01/08/2024		Bond Future	8.5831	105.3389	8.5336	105.4461	0.577	0.0000	0.0000
2024/02/01	R186	07/11/2024		Bond Future	8.5592	107.7826	8.5023	107.8928	0.664	0.0000	0.0000
2024/02/01	R186	07/11/2024	9.14 Call	Bond Future	1753.5800	1.7536	1825.4500	1.8255	4.098	0.0000	0.0000
2024/02/01	R186	07/11/2024	9.14 Put	Bond Future	635.8700	0.6359	597.5700	0.5976	6.023	0.0000	0.0000
2024/02/01	R186	07/11/2024	9.15 Call	Bond Future	1767.7800	1.7678	1839.9000	1.8399	4.080	0.0000	0.0000
2024/02/01	R186	07/11/2024	9.15 Put	Bond Future	630.9700	0.6310	592.9200	0.5929	6.030	0.0000	0.0000
2024/02/01	R186	07/11/2024	9.13 Call	Bond Future	1739.7600	1.7398	1811.3700	1.8114	4.116	0.0000	0.0000
2024/02/01	R186	07/11/2024	9.13 Put	Bond Future	641.1600	0.6412	602.6000	0.6026	6.014	0.0000	0.0000
2024/02/01	R186	06/02/2025		Bond Future	8.5409	104.7775	8.4755	104.8904	0.766	0.0000	0.0000
2024/02/01	R186	06/02/2025	9.03 Call	Bond Future	1599.2900	1.5993	1668.8700	1.6689	4.351	0.0000	0.0000
2024/02/01	R186	06/02/2025	9.03 Put	Bond Future	760.8900	0.7609	717.5600	0.7176	5.695	0.0000	0.0000
2024/02/01	R202	01/02/2024		Bond Future	258.9318	258.9318	259.0013	259.0013	0.027	0.0000	0.0000
2024/02/01	R202	02/05/2024		Bond Future	264.6509	264.6509	264.6143	264.6143	0.014	0.0000	0.0000
2024/02/01	R202	01/08/2024		Bond Future	265.4458	265.4458	265.4086	265.4086	0.014	0.0000	0.0000
2024/02/01	R202	07/11/2024		Bond Future	271.6738	271.6738	271.6370	271.6370	0.014	0.0000	0.0000
2024/02/01	R202	06/02/2025		Bond Future	272.3525	272.3525	272.3143	272.3143	0.014	0.0000	0.0000
2024/02/01	R202	06/02/2025	266.79 Call	Bond Future	5562.4500	5.5625	5524.3300	5.5243	0.685	0.0000	0.0000
2024/02/01	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R209	01/02/2024		Bond Future	11.5560	67.9981	11.5450	68.0515	0.096	0.0000	0.0000
2024/02/01	R209	01/02/2024	12.13 Call	Bond Future	2695.1400	2.6951	2748.5300	2.7485	1.981	0.0000	0.0000
2024/02/01	R209	01/02/2024	12.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R209	01/02/2024	12.14 Call	Bond Future	2740.7200	2.7407	2794.1100	2.7941	1.948	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	
2024/02/01	R209	01/02/2024	12.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R209	01/02/2024	12.12 Call	Bond Future	2649.5000	2.6495	2702.8900	2.7029	2.015	0.0000	0.0000
2024/02/01	R209	01/02/2024	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R209	02/05/2024		Bond Future	11.6466	66.3303	11.5833	66.6325	0.543	0.0000	0.0000
2024/02/01	R209	02/05/2024	11.18 Call	Bond Future	616.1800	0.6162	697.9300	0.6979	13.267	0.0000	0.0000
2024/02/01	R209	02/05/2024	11.18 Put	Bond Future	2892.1700	2.8922	2671.6500	2.6717	7.625	0.0000	0.0000
2024/02/01	R209	02/05/2024	11.19 Call	Bond Future	630.5700	0.6306	713.7100	0.7137	13.185	0.0000	0.0000
2024/02/01	R209	02/05/2024	11.19 Put	Bond Future	2856.6600	2.8567	2637.5300	2.6375	7.671	0.0000	0.0000
2024/02/01	R209	02/05/2024	11.17 Call	Bond Future	601.8900	0.6019	682.2700	0.6823	13.355	0.0000	0.0000
2024/02/01	R209	02/05/2024	11.17 Put	Bond Future	2927.8400	2.9278	2705.9500	2.7060	7.579	0.0000	0.0000
2024/02/01	R209	01/08/2024		Bond Future	11.7393	67.7861	11.6737	68.0951	0.558	0.0000	0.0000
2024/02/01	R209	01/08/2024	11.79 Call	Bond Future	2401.6800	2.4017	2563.5800	2.5636	6.741	0.0000	0.0000
2024/02/01	R209	01/08/2024	11.79 Put	Bond Future	2163.9700	2.1640	2016.8500	2.0169	6.799	0.0000	0.0000
2024/02/01	R209	01/08/2024	11.80 Call	Bond Future	2427.7800	2.4278	2590.6800	2.5907	6.710	0.0000	0.0000
2024/02/01	R209	01/08/2024	11.80 Put	Bond Future	2143.3400	2.1433	1997.2200	1.9972	6.817	0.0000	0.0000
2024/02/01	R209	01/08/2024	11.78 Call	Bond Future	2375.7100	2.3757	2536.6200	2.5366	6.773	0.0000	0.0000
2024/02/01	R209	01/08/2024	11.78 Put	Bond Future	2184.7700	2.1848	2036.6600	2.0367	6.779	0.0000	0.0000
2024/02/01	R209	07/11/2024		Bond Future	11.8522	66.2019	11.7839	66.5184	0.576	0.0000	0.0000
2024/02/01	R209	07/11/2024	12.22 Call	Bond Future	3862.2200	3.8622	4053.1100	4.0531	4.942	0.0000	0.0000
2024/02/01	R209	07/11/2024	12.22 Put	Bond Future	2192.3200	2.1923	2066.6900	2.0667	5.730	0.0000	0.0000
2024/02/01	R209	07/11/2024	12.23 Call	Bond Future	3890.4400	3.8904	4082.0500	4.0821	4.925	0.0000	0.0000
2024/02/01	R209	07/11/2024	12.23 Put	Bond Future	2175.9600	2.1760	2051.0500	2.0511	5.740	0.0000	0.0000
2024/02/01	R209	07/11/2024	12.21 Call	Bond Future	3834.0600	3.8341	4024.2300	4.0242	4.960	0.0000	0.0000
2024/02/01	R209	07/11/2024	12.21 Put	Bond Future	2208.7900	2.2088	2082.4400	2.0824	5.720	0.0000	0.0000
2024/02/01	R209	06/02/2025		Bond Future	11.9648	67.6205	11.8939	67.9441	0.593	0.0000	0.0000
2024/02/01	R209	06/02/2025	12.44 Call	Bond Future	4390.0000	4.3900	4590.8600	4.5909	4.575	0.0000	0.0000
2024/02/01	R209	06/02/2025	12.44 Put	Bond Future	2277.4100	2.2774	2154.7500	2.1548	5.386	0.0000	0.0000
2024/02/01	R210	01/02/2024		Bond Future	233.0033	233.0033	233.1477	233.1477	0.062	0.0000	0.0000
2024/02/01	R210	02/05/2024		Bond Future	234.9003	234.9003	235.2300	235.2300	0.140	0.0000	0.0000
2024/02/01	R210	01/08/2024		Bond Future	240.1126	240.1126	240.4501	240.4501	0.141	0.0000	0.0000
2024/02/01	R210	07/11/2024		Bond Future	242.4162	242.4162	242.7619	242.7619	0.143	0.0000	0.0000
2024/02/01	R210	06/02/2025		Bond Future	247.6716	247.6716	248.0256	248.0256	0.143	0.0000	0.0000
2024/02/01	R210	06/02/2025	239.61 Call	Bond Future	8061.5800	8.0616	8415.6000	8.4156	4.391	0.0000	0.0000
2024/02/01	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R213	01/02/2024	11.71 Call	Bond Future	6090.8200	6.0908	6205.2400	6.2052	1.879	0.0000	0.0000
2024/02/01	R213	01/02/2024	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R213	01/02/2024	11.72 Call	Bond Future	6131.0200	6.1310	6245.4400	6.2454	1.866	0.0000	0.0000
2024/02/01	R213	01/02/2024	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/01	R213	01/02/2024	11.70 Call	Bond Future	6050.5900	6.0506	6165.0100	6.1650	1.891	0.0000	0.0000
2024/02/01	R213	01/02/2024	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R213	01/02/2024		Bond Future	10.2659	86.9422	10.2400	87.0566	0.252	0.0000	0.0000
2024/02/01	R213	02/05/2024	10.29 Call	Bond Future	1267.3200	1.2673	1375.3200	1.3753	8.522	0.0000	0.0000
2024/02/01	R213	02/05/2024	10.29 Put	Bond Future	1435.2700	1.4353	1313.3200	1.3133	8.497	0.0000	0.0000
2024/02/01	R213	02/05/2024	10.30 Call	Bond Future	1289.2100	1.2892	1398.3700	1.3984	8.467	0.0000	0.0000
2024/02/01	R213	02/05/2024	10.30 Put	Bond Future	1413.9500	1.4140	1293.1600	1.2932	8.543	0.0000	0.0000
2024/02/01	R213	02/05/2024	10.28 Call	Bond Future	1245.4700	1.2455	1352.3000	1.3523	8.577	0.0000	0.0000
2024/02/01	R213	02/05/2024	10.28 Put	Bond Future	1456.6500	1.4567	1333.5300	1.3335	8.452	0.0000	0.0000
2024/02/01	R213	02/05/2024		Bond Future	10.3289	85.2828	10.2757	85.5128	0.516	0.0000	0.0000
2024/02/01	R213	01/08/2024		Bond Future	10.3923	87.1548	10.3364	87.3900	0.538	0.0000	0.0000
2024/02/01	R213	01/08/2024	10.87 Call	Bond Future	3133.3900	3.1334	3286.7300	3.2867	4.894	0.0000	0.0000
2024/02/01	R213	01/08/2024	10.87 Put	Bond Future	1157.4600	1.1575	1075.5900	1.0756	7.073	0.0000	0.0000
2024/02/01	R213	01/08/2024	10.88 Call	Bond Future	3161.6800	3.1617	3315.6800	3.3157	4.871	0.0000	0.0000
2024/02/01	R213	01/08/2024	10.88 Put	Bond Future	1145.0100	1.1450	1063.8000	1.0638	7.093	0.0000	0.0000
2024/02/01	R213	01/08/2024	10.86 Call	Bond Future	3104.9800	3.1050	3257.6400	3.2576	4.917	0.0000	0.0000
2024/02/01	R213	01/08/2024	10.86 Put	Bond Future	1169.8200	1.1698	1087.2700	1.0873	7.057	0.0000	0.0000
2024/02/01	R213	07/11/2024		Bond Future	10.4845	85.6163	10.4254	85.8573	0.564	0.0000	0.0000
2024/02/01	R213	07/11/2024	11.22 Call	Bond Future	4221.2800	4.2213	4386.1700	4.3862	3.906	0.0000	0.0000
2024/02/01	R213	07/11/2024	11.22 Put	Bond Future	1293.2400	1.2932	1217.1300	1.2171	5.885	0.0000	0.0000
2024/02/01	R213	07/11/2024	11.23 Call	Bond Future	4249.6700	4.2497	4415.0500	4.4151	3.892	0.0000	0.0000
2024/02/01	R213	07/11/2024	11.23 Put	Bond Future	1282.7000	1.2827	1207.0800	1.2071	5.895	0.0000	0.0000
2024/02/01	R213	07/11/2024	11.21 Call	Bond Future	4193.2200	4.1932	4357.5900	4.3576	3.920	0.0000	0.0000
2024/02/01	R213	07/11/2024	11.21 Put	Bond Future	1304.1400	1.3041	1227.5100	1.2275	5.876	0.0000	0.0000
2024/02/01	R213	06/02/2025		Bond Future	10.5837	87.4522	10.5213	87.6987	0.590	0.0000	0.0000
2024/02/01	R213	06/02/2025	11.35 Call	Bond Future	4393.4400	4.3934	4560.7300	4.5607	3.808	0.0000	0.0000
2024/02/01	R213	06/02/2025	11.35 Put	Bond Future	1437.8700	1.4379	1358.6500	1.3587	5.510	0.0000	0.0000
2024/02/01	R214	01/02/2024	12.15 Call	Bond Future	646.2100	0.6462	655.5800	0.6556	1.450	0.0000	0.0000
2024/02/01	R214	01/02/2024	12.15 Put	Bond Future	45.2500	0.0453	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	R214	01/02/2024	12.16 Call	Bond Future	687.5100	0.6875	703.7100	0.7037	2.356	0.0000	0.0000
2024/02/01	R214	01/02/2024	12.16 Put	Bond Future	38.4200	0.0384	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	R214	01/02/2024	12.14 Call	Bond Future	605.8200	0.6058	607.4000	0.6074	0.261	0.0000	0.0000
2024/02/01	R214	01/02/2024	12.14 Put	Bond Future	53.0400	0.0530	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	R214	01/02/2024		Bond Future	12.0262	63.1596	12.0150	63.2143	0.093	0.0000	0.0000
2024/02/01	R214	02/05/2024		Bond Future	12.1195	61.2351	12.0717	61.4663	0.394	0.0000	0.0000
2024/02/01	R214	02/05/2024	11.47 Call	Bond Future	432.0100	0.4320	476.0500	0.4761	10.194	0.0000	0.0000
2024/02/01	R214	02/05/2024	11.47 Put	Bond Future	3700.8600	3.7009	3513.7000	3.5137	5.057	0.0000	0.0000
2024/02/01	R214	02/05/2024	11.48 Call	Bond Future	443.2800	0.4433	488.2100	0.4882	10.136	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	
2024/02/01	R214	02/05/2024	11.48 Put	Bond Future	3659.7500	3.6598	3473.4800	3.4735	5.090	0.0000	0.0000
2024/02/01	R214	02/05/2024	11.46 Call	Bond Future	420.9500	0.4210	464.1100	0.4641	10.253	0.0000	0.0000
2024/02/01	R214	02/05/2024	11.46 Put	Bond Future	3742.2400	3.7422	3554.2000	3.5542	5.025	0.0000	0.0000
2024/02/01	R214	02/05/2024	13.52 Call	Bond Future	6414.2600	6.4143	6622.6900	6.6227	3.249	0.0000	0.0000
2024/02/01	R214	02/05/2024	13.52 Put	Bond Future	198.7100	0.1987	175.9400	0.1759	11.459	0.0000	0.0000
2024/02/01	R214	02/05/2024	12.87 Call	Bond Future	4012.6600	4.0127	4190.9800	4.1910	4.444	0.0000	0.0000
2024/02/01	R214	02/05/2024	12.87 Put	Bond Future	549.5500	0.5496	496.6700	0.4967	9.622	0.0000	0.0000
2024/02/01	R214	02/05/2024	12.12 Put	Bond Future	1643.7700	1.6438	1524.9400	1.5249	7.229	0.0000	0.0000
2024/02/01	R214	02/05/2024	12.12 Call	Bond Future	1646.4300	1.6464	1758.8000	1.7588	6.825	0.0000	0.0000
2024/02/01	R214	02/05/2024	12.14 Put	Bond Future	1599.3400	1.5993	1482.6600	1.4827	7.296	0.0000	0.0000
2024/02/01	R214	02/05/2024	12.14 Call	Bond Future	1698.5100	1.6985	1813.0300	1.8130	6.742	0.0000	0.0000
2024/02/01	R214	01/08/2024	12.17 Call	Bond Future	2216.4400	2.2164	2331.1900	2.3312	5.177	0.0000	0.0000
2024/02/01	R214	01/08/2024	12.17 Put	Bond Future	2427.0500	2.4271	2305.3700	2.3054	5.013	0.0000	0.0000
2024/02/01	R214	01/08/2024	12.18 Call	Bond Future	2241.7400	2.2417	2357.2600	2.3573	5.153	0.0000	0.0000
2024/02/01	R214	01/08/2024	12.18 Put	Bond Future	2404.4100	2.4044	2283.5000	2.2835	5.029	0.0000	0.0000
2024/02/01	R214	01/08/2024	12.16 Call	Bond Future	2191.4500	2.1915	2305.4100	2.3054	5.200	0.0000	0.0000
2024/02/01	R214	01/08/2024	12.16 Put	Bond Future	2450.0600	2.4501	2327.5900	2.3276	4.999	0.0000	0.0000
2024/02/01	R214	01/08/2024		Bond Future	12.2140	62.5792	12.1646	62.8156	0.404	0.0000	0.0000
2024/02/01	R214	07/11/2024		Bond Future	12.3314	60.7244	12.2801	60.9665	0.416	0.0000	0.0000
2024/02/01	R214	07/11/2024	12.61 Call	Bond Future	3716.3000	3.7163	3855.8400	3.8558	3.755	0.0000	0.0000
2024/02/01	R214	07/11/2024	12.61 Put	Bond Future	2428.6000	2.4286	2325.9900	2.3260	4.225	0.0000	0.0000
2024/02/01	R214	07/11/2024	12.62 Call	Bond Future	3744.0900	3.7441	3884.1900	3.8842	3.742	0.0000	0.0000
2024/02/01	R214	07/11/2024	12.62 Put	Bond Future	2410.9600	2.4110	2308.9100	2.3089	4.233	0.0000	0.0000
2024/02/01	R214	07/11/2024	12.60 Call	Bond Future	3688.5900	3.6886	3827.5700	3.8276	3.768	0.0000	0.0000
2024/02/01	R214	07/11/2024	12.60 Put	Bond Future	2446.3600	2.4464	2343.1900	2.3432	4.217	0.0000	0.0000
2024/02/01	R214	06/02/2025		Bond Future	12.4500	62.0259	12.3967	62.2735	0.428	0.0000	0.0000
2024/02/01	R214	06/02/2025	12.71 Call	Bond Future	4074.5300	4.0745	4215.4700	4.2155	3.459	0.0000	0.0000
2024/02/01	R214	06/02/2025	12.71 Put	Bond Future	2889.3000	2.8893	2782.6300	2.7826	3.692	0.0000	0.0000
2024/02/01	R248	01/02/2024	13.10 Call	Bond Future	4960.5700	4.9606	5026.9400	5.0269	1.338	0.0000	0.0000
2024/02/01	R248	01/02/2024	13.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R248	01/02/2024	13.90 Call	Bond Future	8912.8300	8.9128	8979.2000	8.9792	0.745	0.0000	0.0000
2024/02/01	R248	01/02/2024	13.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R248	01/02/2024	11.50 Put	Bond Future	4389.0900	4.3891	4322.7200	4.3227	1.512	0.0000	0.0000
2024/02/01	R248	01/02/2024	11.50 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/01	R248	01/02/2024	12.30 Put	Bond Future	90.8100	0.0908	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	R248	01/02/2024	12.30 Call	Bond Future	640.9100	0.6409	616.4700	0.6165	3.813	0.0000	0.0000
2024/02/01	R248	01/02/2024	13.37 Call	Bond Future	6342.4900	6.3425	6408.8600	6.4089	1.046	0.0000	0.0000
2024/02/01	R248	01/02/2024	13.37 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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/02/01	R248	01/02/2024	12.15 Call	Bond Future	150.6300	0.1506	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	R248	01/02/2024	12.15 Put	Bond Future	484.0300	0.4840	267.0300	0.2670	44.832	0.0000	0.0000
2024/02/01	R248	01/02/2024	12.16 Call	Bond Future	170.5500	0.1706	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	R248	01/02/2024	12.16 Put	Bond Future	444.4600	0.4445	207.5400	0.2075	53.305	0.0000	0.0000
2024/02/01	R248	01/02/2024	12.14 Call	Bond Future	132.4400	0.1324	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/01	R248	01/02/2024	12.14 Put	Bond Future	525.4100	0.5254	326.6000	0.3266	37.839	0.0000	0.0000
2024/02/01	R248	01/02/2024		Bond Future	12.2062	77.1506	12.1950	77.2170	0.092	0.0000	0.0000
2024/02/01	R248	02/05/2024		Bond Future	12.3058	74.3879	12.2579	74.6677	0.389	0.0000	0.0000
2024/02/01	R248	02/05/2024	11.47 Call	Bond Future	314.3300	0.3143	349.7500	0.3498	11.268	0.0000	0.0000
2024/02/01	R248	02/05/2024	11.47 Put	Bond Future	5481.1300	5.4811	5236.8100	5.2368	4.457	0.0000	0.0000
2024/02/01	R248	02/05/2024	11.48 Call	Bond Future	323.8700	0.3239	360.1600	0.3602	11.205	0.0000	0.0000
2024/02/01	R248	02/05/2024	11.48 Put	Bond Future	5425.1100	5.4251	5181.6600	5.1817	4.487	0.0000	0.0000
2024/02/01	R248	02/05/2024	11.46 Call	Bond Future	304.9900	0.3050	339.5500	0.3396	11.332	0.0000	0.0000
2024/02/01	R248	02/05/2024	11.46 Put	Bond Future	5537.4500	5.5375	5292.2700	5.2923	4.428	0.0000	0.0000
2024/02/01	R248	02/05/2024	11.40 Put	Bond Future	5881.6200	5.8816	5631.5800	5.6316	4.251	0.0000	0.0000
2024/02/01	R248	02/05/2024	11.40 Call	Bond Future	253.1800	0.2532	282.8800	0.2829	11.731	0.0000	0.0000
2024/02/01	R248	02/05/2024	12.40 Put	Bond Future	1755.0200	1.7550	1623.1200	1.6231	7.516	0.0000	0.0000
2024/02/01	R248	02/05/2024	12.40 Call	Bond Future	2299.9600	2.3000	2447.8000	2.4478	6.428	0.0000	0.0000
2024/02/01	R248	02/05/2024	13.16 Call	Bond Future	5272.9200	5.2729	5495.2100	5.4952	4.216	0.0000	0.0000
2024/02/01	R248	02/05/2024	13.16 Put	Bond Future	584.5100	0.5845	527.0600	0.5271	9.829	0.0000	0.0000
2024/02/01	R248	01/08/2024	12.31 Call	Bond Future	2538.7100	2.5387	2672.5800	2.6726	5.273	0.0000	0.0000
2024/02/01	R248	01/08/2024	12.31 Put	Bond Future	3098.5800	3.0986	2946.3900	2.9464	4.912	0.0000	0.0000
2024/02/01	R248	01/08/2024	12.32 Call	Bond Future	2568.1800	2.5682	2702.9900	2.7030	5.249	0.0000	0.0000
2024/02/01	R248	01/08/2024	12.32 Put	Bond Future	3069.9500	3.0700	2918.7000	2.9187	4.927	0.0000	0.0000
2024/02/01	R248	01/08/2024	12.30 Call	Bond Future	2509.4100	2.5094	2642.3300	2.6423	5.297	0.0000	0.0000
2024/02/01	R248	01/08/2024	12.30 Put	Bond Future	3127.4600	3.1275	2974.3200	2.9743	4.897	0.0000	0.0000
2024/02/01	R248	01/08/2024		Bond Future	12.4070	76.0207	12.3573	76.3068	0.401	0.0000	0.0000
2024/02/01	R248	07/11/2024		Bond Future	12.5317	73.3329	12.4799	73.6259	0.413	0.0000	0.0000
2024/02/01	R248	07/11/2024	12.79 Call	Bond Future	4439.4400	4.4394	4606.6400	4.6066	3.766	0.0000	0.0000
2024/02/01	R248	07/11/2024	12.79 Put	Bond Future	3009.5400	3.0095	2883.7100	2.8837	4.181	0.0000	0.0000
2024/02/01	R248	07/11/2024	12.80 Call	Bond Future	4472.4100	4.4724	4640.2700	4.6403	3.753	0.0000	0.0000
2024/02/01	R248	07/11/2024	12.80 Put	Bond Future	2988.1600	2.9882	2862.9900	2.8630	4.189	0.0000	0.0000
2024/02/01	R248	07/11/2024	12.78 Call	Bond Future	4406.5500	4.4066	4573.0700	4.5731	3.779	0.0000	0.0000
2024/02/01	R248	07/11/2024	12.78 Put	Bond Future	3031.0800	3.0311	2904.5700	2.9046	4.174	0.0000	0.0000
2024/02/01	R248	06/02/2025		Bond Future	12.6578	74.9043	12.6039	75.2039	0.426	0.0000	0.0000
2024/02/01	R248	06/02/2025	12.71 Call	Bond Future	4305.4200	4.3054	4462.9500	4.4630	3.659	0.0000	0.0000
2024/02/01	R248	06/02/2025	12.71 Put	Bond Future	4017.5300	4.0175	3875.4600	3.8755	3.536	0.0000	0.0000
2024/02/01	X038	31/01/2038		Bond Future	100.0000	0.0000	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
2024/02/01	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/02/01	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/02/01	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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