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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2024/02/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/02	2025	01/02/2024		Bond Future	175.8500	175.8500	175.8500	0.000	0.0000	0.0000
2024/02/02	2025	02/05/2024		Bond Future	179.8359	179.8359	179.8155	0.011	0.0000	0.0000
2024/02/02	2025	01/08/2024		Bond Future	181.9941	181.9941	181.9730	0.012	0.0000	0.0000
2024/02/02	2025	07/11/2024		Bond Future	186.2654	186.2654	186.2410	0.013	0.0000	0.0000
2024/02/02	2029	01/02/2024		Bond Future	127.7200	127.7200	127.7200	0.000	0.0000	0.0000
2024/02/02	2029	02/05/2024		Bond Future	130.3070	130.3070	130.2847	0.017	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	
2024/02/02	2029	01/08/2024		Bond Future	133.1988	133.1988	133.1759	133.1759	0.017	0.0000	0.0000
2024/02/02	2029	07/11/2024		Bond Future	134.9265	134.9265	134.9009	134.9009	0.019	0.0000	0.0000
2024/02/02	2029	06/02/2025		Bond Future	137.8525	137.8525	137.8325	137.8325	0.015	0.0000	0.0000
2024/02/02	2029	06/02/2025	132.40 Call	Bond Future	5452.5000	5.4525	5432.4800	5.4325	0.367	0.0000	0.0000
2024/02/02	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	2029	02/05/2025		Bond Future	139.0757	139.0757	139.0757	139.0757	0.000	0.0000	0.0000
2024/02/02	2029	02/05/2025	137.85 Call	Bond Future	1225.7000	1.2257	1225.7000	1.2257	0.000	0.0000	0.0000
2024/02/02	2029	02/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	2030	01/02/2024		Bond Future	11.3600	85.8209	11.3600	85.8209	0.000	0.0000	0.0000
2024/02/02	2030	02/05/2024		Bond Future	9.7478	94.5673	9.8110	94.3081	0.648	0.0000	0.0000
2024/02/02	2030	02/05/2024	9.82 Call	Bond Future	1387.8300	1.3878	1286.7700	1.2868	7.282	0.0000	0.0000
2024/02/02	2030	02/05/2024	9.82 Put	Bond Future	1091.7200	1.0917	1249.8700	1.2499	14.486	0.0000	0.0000
2024/02/02	2030	02/05/2024	9.83 Call	Bond Future	1410.8300	1.4108	1308.5700	1.3086	7.248	0.0000	0.0000
2024/02/02	2030	02/05/2024	9.83 Put	Bond Future	1073.7800	1.0738	1230.7300	1.2307	14.617	0.0000	0.0000
2024/02/02	2030	02/05/2024	9.81 Call	Bond Future	1365.0400	1.3650	1264.9900	1.2650	7.329	0.0000	0.0000
2024/02/02	2030	02/05/2024	9.81 Put	Bond Future	1109.8900	1.1099	1269.0500	1.2691	14.340	0.0000	0.0000
2024/02/02	2030	02/05/2024	12.38 Call	Bond Future	10079.4800	10.0795	9819.4200	9.8194	2.580	0.0000	0.0000
2024/02/02	2030	02/05/2024	12.38 Put	Bond Future	3.0700	0.0031	2.2200	0.0022	27.687	0.0000	0.0000
2024/02/02	2030	02/05/2024	10.82 Put	Bond Future	165.6600	0.1657	216.0200	0.2160	30.400	0.0000	0.0000
2024/02/02	2030	02/05/2024	10.82 Call	Bond Future	4446.0300	4.4460	4237.1800	4.2372	4.697	0.0000	0.0000
2024/02/02	2030	02/05/2024	9.66 Put	Bond Future	1411.8900	1.4119	1584.3100	1.5843	12.212	0.0000	0.0000
2024/02/02	2030	02/05/2024	9.66 Call	Bond Future	1049.9200	1.0499	963.1300	0.9631	8.266	0.0000	0.0000
2024/02/02	2030	02/05/2024	10.16 Put	Bond Future	602.5100	0.6025	721.6300	0.7216	19.771	0.0000	0.0000
2024/02/02	2030	02/05/2024	10.16 Call	Bond Future	2277.9200	2.2779	2137.8300	2.1378	6.150	0.0000	0.0000
2024/02/02	2030	02/05/2024	11.94 Call	Bond Future	8504.1500	8.5042	8242.3900	8.2424	3.078	0.0000	0.0000
2024/02/02	2030	02/05/2024	11.94 Put	Bond Future	12.9800	0.0130	10.4300	0.0104	19.646	0.0000	0.0000
2024/02/02	2030	02/05/2024	10.62 Put	Bond Future	248.8700	0.2489	316.6100	0.3166	27.219	0.0000	0.0000
2024/02/02	2030	02/05/2024	10.62 Call	Bond Future	3749.8000	3.7498	3558.3300	3.5583	5.106	0.0000	0.0000
2024/02/02	2030	02/05/2024	11.12 Put	Bond Future	88.7800	0.0888	112.8300	0.1128	27.089	0.0000	0.0000
2024/02/02	2030	02/05/2024	11.12 Call	Bond Future	5522.4100	5.5224	5287.2500	5.2873	4.258	0.0000	0.0000
2024/02/02	2030	02/05/2024	13.15 Call	Bond Future	12761.4300	12.7614	12502.1500	12.5022	2.032	0.0000	0.0000
2024/02/02	2030	02/05/2024	13.15 Put	Bond Future	0.1600	0.0002	0.0900	0.0001	43.750	0.0000	0.0000
2024/02/02	2030	01/08/2024		Bond Future	9.7979	92.6376	9.8647	92.3727	0.682	0.0000	0.0000
2024/02/02	2030	01/08/2024	10.38 Call	Bond Future	3147.5100	3.1475	3041.5000	3.0415	3.368	0.0000	0.0000
2024/02/02	2030	01/08/2024	10.38 Put	Bond Future	872.1400	0.8721	1031.0600	1.0311	18.222	0.0000	0.0000
2024/02/02	2030	01/08/2024	10.39 Call	Bond Future	3175.7700	3.1758	3068.4700	3.0685	3.379	0.0000	0.0000
2024/02/02	2030	01/08/2024	10.39 Put	Bond Future	861.9200	0.8619	1019.5500	1.0196	18.288	0.0000	0.0000
2024/02/02	2030	01/08/2024	10.37 Call	Bond Future	3119.3500	3.1194	3014.4000	3.0144	3.364	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	
2024/02/02	2030	01/08/2024	10.37 Put	Bond Future	882.4700	0.8825	1042.4500	1.0425	18.129	0.0000	0.0000
2024/02/02	2030	07/11/2024	10.75 Call	Bond Future	4294.9900	4.2950	4184.0100	4.1840	2.584	0.0000	0.0000
2024/02/02	2030	07/11/2024	10.75 Put	Bond Future	975.6100	0.9756	1137.1500	1.1372	16.558	0.0000	0.0000
2024/02/02	2030	07/11/2024	10.76 Call	Bond Future	4322.8700	4.3229	4211.0600	4.2111	2.586	0.0000	0.0000
2024/02/02	2030	07/11/2024	10.76 Put	Bond Future	967.0100	0.9670	1127.7200	1.1277	16.619	0.0000	0.0000
2024/02/02	2030	07/11/2024	10.74 Call	Bond Future	4267.1500	4.2672	4157.0200	4.1570	2.581	0.0000	0.0000
2024/02/02	2030	07/11/2024	10.74 Put	Bond Future	984.2800	0.9843	1146.6700	1.1467	16.498	0.0000	0.0000
2024/02/02	2030	07/11/2024		Bond Future	9.8609	94.7868	9.9324	94.5142	0.725	0.0000	0.0000
2024/02/02	2030	06/02/2025		Bond Future	9.9298	92.8094	10.0046	92.5354	0.753	0.0000	0.0000
2024/02/02	2030	06/02/2025	10.68 Call	Bond Future	4049.9700	4.0500	4012.0000	4.0120	0.938	0.0000	0.0000
2024/02/02	2030	06/02/2025	10.68 Put	Bond Future	1346.6000	1.3466	1582.6500	1.5827	17.529	0.0000	0.0000
2024/02/02	2030	02/05/2025		Bond Future	10.1121	94.3026	10.1121	94.3026	0.000	0.0000	0.0000
2024/02/02	2030	02/05/2025	9.93 Call	Bond Future	2306.0000	2.3060	2303.1400	2.3031	0.124	0.0000	0.0000
2024/02/02	2030	02/05/2025	9.93 Put	Bond Future	2948.3400	2.9483	2945.4800	2.9455	0.097	0.0000	0.0000
2024/02/02	2032	01/02/2024		Bond Future	11.8400	84.4396	11.8400	84.4396	0.000	0.0000	0.0000
2024/02/02	2032	02/05/2024		Bond Future	10.6298	88.3081	10.7025	87.9587	0.684	0.0000	0.0000
2024/02/02	2032	02/05/2024	10.55 Call	Bond Future	1310.8500	1.3109	1132.5300	1.1325	13.603	0.0000	0.0000
2024/02/02	2032	02/05/2024	10.55 Put	Bond Future	1696.7800	1.6968	1867.9200	1.8679	10.086	0.0000	0.0000
2024/02/02	2032	02/05/2024	10.56 Call	Bond Future	1334.5700	1.3346	1154.3800	1.1544	13.502	0.0000	0.0000
2024/02/02	2032	02/05/2024	10.56 Put	Bond Future	1672.0300	1.6720	1841.3000	1.8413	10.124	0.0000	0.0000
2024/02/02	2032	02/05/2024	10.54 Call	Bond Future	1287.5300	1.2875	1111.0900	1.1111	13.704	0.0000	0.0000
2024/02/02	2032	02/05/2024	10.54 Put	Bond Future	1721.9800	1.7220	1895.0000	1.8950	10.048	0.0000	0.0000
2024/02/02	2032	02/05/2024	11.81 Call	Bond Future	5653.1300	5.6531	5332.0600	5.3321	5.680	0.0000	0.0000
2024/02/02	2032	02/05/2024	11.81 Put	Bond Future	194.0700	0.1941	222.4600	0.2225	14.629	0.0000	0.0000
2024/02/02	2032	02/05/2024	11.21 Call	Bond Future	3320.9800	3.3210	3045.2100	3.0452	8.304	0.0000	0.0000
2024/02/02	2032	02/05/2024	11.21 Put	Bond Future	580.2200	0.5802	653.9100	0.6539	12.700	0.0000	0.0000
2024/02/02	2032	02/05/2024	10.57 Put	Bond Future	1647.3700	1.6474	1814.9500	1.8150	10.173	0.0000	0.0000
2024/02/02	2032	02/05/2024	10.57 Call	Bond Future	1358.3600	1.3584	1176.4800	1.1765	13.390	0.0000	0.0000
2024/02/02	2032	02/05/2024	10.36 Put	Bond Future	2225.6000	2.2256	2431.2900	2.4313	9.242	0.0000	0.0000
2024/02/02	2032	02/05/2024	10.36 Call	Bond Future	912.0000	0.9120	768.2300	0.7682	15.764	0.0000	0.0000
2024/02/02	2032	02/05/2024	10.86 Put	Bond Future	1047.3300	1.0473	1167.1900	1.1672	11.444	0.0000	0.0000
2024/02/02	2032	02/05/2024	10.86 Call	Bond Future	2148.2600	2.1483	1918.6600	1.9187	10.688	0.0000	0.0000
2024/02/02	2032	02/05/2024	12.90 Call	Bond Future	10134.0900	10.1341	9788.0700	9.7881	3.414	0.0000	0.0000
2024/02/02	2032	02/05/2024	12.90 Put	Bond Future	21.1200	0.0211	24.5600	0.0246	16.288	0.0000	0.0000
2024/02/02	2032	02/05/2024	10.59 Put	Bond Future	1598.8500	1.5989	1762.9100	1.7629	10.261	0.0000	0.0000
2024/02/02	2032	02/05/2024	10.59 Call	Bond Future	1406.6200	1.4066	1221.2200	1.2212	13.181	0.0000	0.0000
2024/02/02	2032	02/05/2024	11.09 Put	Bond Future	713.4000	0.7134	801.7000	0.8017	12.377	0.0000	0.0000
2024/02/02	2032	02/05/2024	11.09 Call	Bond Future	2896.5200	2.8965	2635.3600	2.6354	9.016	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	
2024/02/02	2032	02/05/2024	13.18 Call	Bond Future	11261.7200	11.2617	10913.8700	10.9139	3.089	0.0000	0.0000
2024/02/02	2032	02/05/2024	13.18 Put	Bond Future	9.4600	0.0095	11.0700	0.0111	17.019	0.0000	0.0000
2024/02/02	2032	02/05/2024	13.35 Call	Bond Future	11938.8500	11.9389	11590.3800	11.5904	2.919	0.0000	0.0000
2024/02/02	2032	02/05/2024	13.35 Put	Bond Future	5.6500	0.0057	6.6400	0.0066	17.522	0.0000	0.0000
2024/02/02	2032	02/05/2024	11.35 Put	Bond Future	453.0700	0.4531	512.6300	0.5126	13.146	0.0000	0.0000
2024/02/02	2032	02/05/2024	11.35 Call	Bond Future	3838.4500	3.8385	3548.5500	3.5486	7.553	0.0000	0.0000
2024/02/02	2032	02/05/2024	10.65 Put	Bond Future	1459.8500	1.4599	1613.3000	1.6133	10.511	0.0000	0.0000
2024/02/02	2032	02/05/2024	10.65 Call	Bond Future	1557.1400	1.5571	1361.1300	1.3611	12.588	0.0000	0.0000
2024/02/02	2032	01/08/2024		Bond Future	10.7072	90.2464	10.7832	89.8893	0.710	0.0000	0.0000
2024/02/02	2032	01/08/2024	11.14 Call	Bond Future	3389.8500	3.3899	3122.1300	3.1221	7.898	0.0000	0.0000
2024/02/02	2032	01/08/2024	11.14 Put	Bond Future	1382.1100	1.3821	1471.4800	1.4715	6.466	0.0000	0.0000
2024/02/02	2032	01/08/2024	11.15 Call	Bond Future	3420.9400	3.4209	3152.2600	3.1523	7.854	0.0000	0.0000
2024/02/02	2032	01/08/2024	11.15 Put	Bond Future	1367.5200	1.3675	1455.9300	1.4559	6.465	0.0000	0.0000
2024/02/02	2032	01/08/2024	11.13 Call	Bond Future	3358.8800	3.3589	3092.1100	3.0921	7.942	0.0000	0.0000
2024/02/02	2032	01/08/2024	11.13 Put	Bond Future	1396.8500	1.3969	1487.1700	1.4872	6.466	0.0000	0.0000
2024/02/02	2032	07/11/2024		Bond Future	10.8070	88.1736	10.8873	87.8069	0.743	0.0000	0.0000
2024/02/02	2032	07/11/2024	11.48 Call	Bond Future	4594.2900	4.5943	4343.9400	4.3439	5.449	0.0000	0.0000
2024/02/02	2032	07/11/2024	11.48 Put	Bond Future	1581.0700	1.5811	1697.4700	1.6975	7.362	0.0000	0.0000
2024/02/02	2032	07/11/2024	11.49 Call	Bond Future	4625.5000	4.6255	4374.3700	4.3744	5.429	0.0000	0.0000
2024/02/02	2032	07/11/2024	11.49 Put	Bond Future	1568.5300	1.5685	1684.1500	1.6842	7.371	0.0000	0.0000
2024/02/02	2032	07/11/2024	11.47 Call	Bond Future	4563.1500	4.5632	4313.5800	4.3136	5.469	0.0000	0.0000
2024/02/02	2032	07/11/2024	11.47 Put	Bond Future	1593.7200	1.5937	1710.9000	1.7109	7.353	0.0000	0.0000
2024/02/02	2032	07/11/2024	13.36 Call	Bond Future	11029.1300	11.0291	10688.5300	10.6885	3.088	0.0000	0.0000
2024/02/02	2032	07/11/2024	13.36 Put	Bond Future	280.9600	0.2810	307.1100	0.3071	9.307	0.0000	0.0000
2024/02/02	2032	07/11/2024	11.64 Put	Bond Future	1389.8300	1.3898	1494.3000	1.4943	7.517	0.0000	0.0000
2024/02/02	2032	07/11/2024	11.64 Call	Bond Future	5099.6700	5.0997	4837.3900	4.8374	5.143	0.0000	0.0000
2024/02/02	2032	06/02/2025		Bond Future	10.9102	90.0634	10.9935	89.6929	0.764	0.0000	0.0000
2024/02/02	2032	06/02/2025	11.72 Call	Bond Future	4955.9700	4.9560	4970.9600	4.9710	0.302	0.0000	0.0000
2024/02/02	2032	06/02/2025	11.72 Put	Bond Future	1440.4100	1.4404	1825.9000	1.8259	26.763	0.0000	0.0000
2024/02/02	2032	02/05/2025		Bond Future	11.1183	87.2473	11.1183	87.2473	0.000	0.0000	0.0000
2024/02/02	2032	02/05/2025	10.91 Call	Bond Future	2810.7300	2.8107	2807.2000	2.8072	0.126	0.0000	0.0000
2024/02/02	2032	02/05/2025	10.91 Put	Bond Future	3714.6000	3.7146	3711.0700	3.7111	0.095	0.0000	0.0000
2024/02/02	2033	01/02/2024		Bond Future	121.4700	121.4700	121.4700	121.4700	0.000	0.0000	0.0000
2024/02/02	2033	02/05/2024		Bond Future	123.6327	123.6327	123.3638	123.3638	0.218	0.0000	0.0000
2024/02/02	2033	01/08/2024		Bond Future	126.3765	126.3765	126.1015	126.1015	0.218	0.0000	0.0000
2024/02/02	2033	07/11/2024		Bond Future	127.8475	127.8475	127.5640	127.5640	0.222	0.0000	0.0000
2024/02/02	2033	06/02/2025		Bond Future	130.6202	130.6202	130.3363	130.3363	0.217	0.0000	0.0000
2024/02/02	2033	06/02/2025	124.94 Call	Bond Future	5680.1500	5.6802	5396.2700	5.3963	4.998	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
2024/02/02	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/02/02	2033	02/05/2025		Bond Future	131.3339	131.3339	131.3339	131.3339	0.000	0.0000
2024/02/02	2033	02/05/2025	130.62 Call	Bond Future	713.9000	0.7139	713.9000	0.7139	0.000	0.0000
2024/02/02	2033	02/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/02/02	2037	01/02/2024		Bond Future	12.3200	75.6960	12.3200	75.6960	0.000	0.0000
2024/02/02	2037	02/05/2024		Bond Future	11.8941	80.2520	11.9451	79.9763	0.429	0.0000
2024/02/02	2037	02/05/2024	11.44 Call	Bond Future	736.6400	0.7366	696.4400	0.6964	5.457	0.0000
2024/02/02	2037	02/05/2024	11.44 Put	Bond Future	3254.2400	3.2542	3489.7400	3.4897	7.237	0.0000
2024/02/02	2037	02/05/2024	11.45 Call	Bond Future	753.5600	0.7536	712.9200	0.7129	5.393	0.0000
2024/02/02	2037	02/05/2024	11.45 Put	Bond Future	3214.4600	3.2145	3449.5200	3.4495	7.313	0.0000
2024/02/02	2037	02/05/2024	11.43 Call	Bond Future	719.9800	0.7200	680.0900	0.6801	5.540	0.0000
2024/02/02	2037	02/05/2024	11.43 Put	Bond Future	3294.3300	3.2943	3530.1400	3.5301	7.158	0.0000
2024/02/02	2037	01/08/2024		Bond Future	12.0036	77.7577	12.0566	77.4759	0.442	0.0000
2024/02/02	2037	01/08/2024	12.10 Call	Bond Future	2903.0100	2.9030	2720.4000	2.7204	6.290	0.0000
2024/02/02	2037	01/08/2024	12.10 Put	Bond Future	2392.0600	2.3921	2491.2000	2.4912	4.145	0.0000
2024/02/02	2037	01/08/2024	12.11 Call	Bond Future	2933.4400	2.9334	2749.7300	2.7497	6.263	0.0000
2024/02/02	2037	01/08/2024	12.11 Put	Bond Future	2369.7700	2.3698	2467.8100	2.4678	4.137	0.0000
2024/02/02	2037	01/08/2024	12.09 Call	Bond Future	2872.9400	2.8729	2690.9900	2.6910	6.333	0.0000
2024/02/02	2037	01/08/2024	12.09 Put	Bond Future	2414.7600	2.4148	2514.5600	2.5146	4.133	0.0000
2024/02/02	2037	01/08/2024	13.82 Call	Bond Future	9306.8800	9.3069	8986.4100	8.9864	3.443	0.0000
2024/02/02	2037	01/08/2024	13.82 Put	Bond Future	447.7000	0.4477	408.9800	0.4090	8.649	0.0000
2024/02/02	2037	01/08/2024	13.17 Call	Bond Future	6716.0200	6.7160	6458.9900	6.4590	3.827	0.0000
2024/02/02	2037	01/08/2024	13.17 Put	Bond Future	848.2800	0.8483	873.0000	0.8730	2.914	0.0000
2024/02/02	2037	07/11/2024		Bond Future	12.1269	79.5610	12.1824	79.2714	0.458	0.0000
2024/02/02	2037	07/11/2024	12.58 Call	Bond Future	4644.5300	4.6445	4481.7900	4.4818	3.504	0.0000
2024/02/02	2037	07/11/2024	12.58 Put	Bond Future	2326.8200	2.3268	2453.6300	2.4536	5.450	0.0000
2024/02/02	2037	07/11/2024	12.59 Call	Bond Future	4677.3900	4.6774	4513.7100	4.5137	3.499	0.0000
2024/02/02	2037	07/11/2024	12.59 Put	Bond Future	2309.6700	2.3097	2435.5400	2.4355	5.450	0.0000
2024/02/02	2037	07/11/2024	12.57 Call	Bond Future	4612.0100	4.6120	4449.9500	4.4500	3.514	0.0000
2024/02/02	2037	07/11/2024	12.57 Put	Bond Future	2344.3500	2.3444	2471.8400	2.4718	5.438	0.0000
2024/02/02	2037	06/02/2025		Bond Future	12.2519	77.0057	12.3089	76.7136	0.466	0.0000
2024/02/02	2037	06/02/2025	12.76 Call	Bond Future	5312.2800	5.3123	5036.8700	5.0369	5.184	0.0000
2024/02/02	2037	06/02/2025	12.76 Put	Bond Future	2767.2600	2.7673	2783.9300	2.7839	0.602	0.0000
2024/02/02	2037	02/05/2025		Bond Future	12.4517	78.1763	12.4517	78.1763	0.000	0.0000
2024/02/02	2037	02/05/2025	12.25 Call	Bond Future	3560.0800	3.5601	3555.6600	3.5557	0.124	0.0000
2024/02/02	2037	02/05/2025	12.25 Put	Bond Future	4579.3200	4.5793	4574.9000	4.5749	0.097	0.0000
2024/02/02	2038	01/02/2024		Bond Future	135.2700	135.2700	135.2700	135.2700	0.000	0.0000
2024/02/02	2038	02/05/2024		Bond Future	134.6734	134.6734	134.6527	134.6527	0.015	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	
2024/02/02	2038	01/08/2024		Bond Future	135.6001	135.6001	135.5788	135.5788	0.016	0.0000	0.0000
2024/02/02	2038	07/11/2024		Bond Future	138.7821	138.7821	138.7581	138.7581	0.017	0.0000	0.0000
2024/02/02	2038	06/02/2025		Bond Future	139.6768	139.6768	139.6581	139.6581	0.013	0.0000	0.0000
2024/02/02	2038	06/02/2025	135.23 Call	Bond Future	4446.8100	4.4468	4428.1100	4.4281	0.421	0.0000	0.0000
2024/02/02	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	2038	02/05/2025		Bond Future	142.3623	142.3623	142.3623	142.3623	0.000	0.0000	0.0000
2024/02/02	2038	02/05/2025	139.68 Call	Bond Future	2682.3300	2.6823	2682.3300	2.6823	0.000	0.0000	0.0000
2024/02/02	2038	02/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	2040	01/02/2024		Bond Future	12.3400	77.0700	12.3400	77.0700	0.000	0.0000	0.0000
2024/02/02	2040	02/05/2024		Bond Future	12.2504	79.9188	12.3116	79.5719	0.500	0.0000	0.0000
2024/02/02	2040	02/05/2024	11.61 Call	Bond Future	513.3200	0.5133	436.2800	0.4363	15.008	0.0000	0.0000
2024/02/02	2040	02/05/2024	11.61 Put	Bond Future	4288.3600	4.2884	4558.3000	4.5583	6.295	0.0000	0.0000
2024/02/02	2040	02/05/2024	11.62 Call	Bond Future	526.7200	0.5267	448.6300	0.4486	14.826	0.0000	0.0000
2024/02/02	2040	02/05/2024	11.62 Put	Bond Future	4240.6500	4.2407	4509.5400	4.5095	6.341	0.0000	0.0000
2024/02/02	2040	02/05/2024	11.60 Call	Bond Future	500.2700	0.5003	424.0700	0.4241	15.232	0.0000	0.0000
2024/02/02	2040	02/05/2024	11.60 Put	Bond Future	4336.5000	4.3365	4607.2800	4.6073	6.244	0.0000	0.0000
2024/02/02	2040	01/08/2024		Bond Future	12.3664	77.1669	12.4301	76.8122	0.515	0.0000	0.0000
2024/02/02	2040	01/08/2024	12.33 Call	Bond Future	2620.3900	2.6204	2512.9800	2.5130	4.099	0.0000	0.0000
2024/02/02	2040	01/08/2024	12.33 Put	Bond Future	2824.2700	2.8243	3071.5100	3.0715	8.754	0.0000	0.0000
2024/02/02	2040	01/08/2024	12.34 Call	Bond Future	2650.1200	2.6501	2541.7600	2.5418	4.089	0.0000	0.0000
2024/02/02	2040	01/08/2024	12.34 Put	Bond Future	2797.9400	2.7979	3044.2300	3.0442	8.803	0.0000	0.0000
2024/02/02	2040	01/08/2024	12.32 Call	Bond Future	2591.0300	2.5910	2484.3500	2.4844	4.117	0.0000	0.0000
2024/02/02	2040	01/08/2024	12.32 Put	Bond Future	2851.0400	2.8510	3099.0100	3.0990	8.698	0.0000	0.0000
2024/02/02	2040	07/11/2024		Bond Future	12.4960	78.9563	12.5626	78.5922	0.533	0.0000	0.0000
2024/02/02	2040	07/11/2024	12.85 Call	Bond Future	4610.2600	4.6103	4353.2000	4.3532	5.576	0.0000	0.0000
2024/02/02	2040	07/11/2024	12.85 Put	Bond Future	2704.7900	2.7048	2811.8100	2.8118	3.957	0.0000	0.0000
2024/02/02	2040	07/11/2024	12.86 Call	Bond Future	4643.4000	4.6434	4385.8300	4.3858	5.547	0.0000	0.0000
2024/02/02	2040	07/11/2024	12.86 Put	Bond Future	2685.1800	2.6852	2791.6900	2.7917	3.967	0.0000	0.0000
2024/02/02	2040	07/11/2024	12.84 Call	Bond Future	4577.2100	4.5772	4320.9200	4.3209	5.599	0.0000	0.0000
2024/02/02	2040	07/11/2024	12.84 Put	Bond Future	2724.5500	2.7246	2832.3400	2.8323	3.956	0.0000	0.0000
2024/02/02	2040	06/02/2025		Bond Future	12.6267	76.1372	12.6953	75.7690	0.543	0.0000	0.0000
2024/02/02	2040	06/02/2025	12.95 Call	Bond Future	4980.4800	4.9805	4775.9600	4.7760	4.106	0.0000	0.0000
2024/02/02	2040	06/02/2025	12.95 Put	Bond Future	3268.6600	3.2687	3432.3200	3.4323	5.007	0.0000	0.0000
2024/02/02	2040	02/05/2025		Bond Future	12.8423	77.2129	12.8423	77.2129	0.000	0.0000	0.0000
2024/02/02	2040	02/05/2025	12.63 Call	Bond Future	3753.6500	3.7537	3748.9700	3.7490	0.125	0.0000	0.0000
2024/02/02	2040	02/05/2025	12.63 Put	Bond Future	4881.1100	4.8811	4876.4300	4.8764	0.096	0.0000	0.0000
2024/02/02	2044	01/02/2024		Bond Future	12.2800	74.0504	12.2800	74.0504	0.000	0.0000	0.0000
2024/02/02	2044	02/05/2024		Bond Future	12.3525	75.8740	12.4293	75.4378	0.622	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	
2024/02/02	2044	02/05/2024	11.66 Call	Bond Future	431.2800	0.4313	386.8000	0.3868	10.313	0.0000	0.0000
2024/02/02	2044	02/05/2024	11.66 Put	Bond Future	4567.5800	4.5676	4959.3300	4.9593	8.577	0.0000	0.0000
2024/02/02	2044	02/05/2024	11.67 Call	Bond Future	443.3700	0.4434	398.1500	0.3982	10.199	0.0000	0.0000
2024/02/02	2044	02/05/2024	11.67 Put	Bond Future	4517.2300	4.5172	4908.2400	4.9082	8.656	0.0000	0.0000
2024/02/02	2044	02/05/2024	11.65 Call	Bond Future	419.5200	0.4195	375.7600	0.3758	10.431	0.0000	0.0000
2024/02/02	2044	02/05/2024	11.65 Put	Bond Future	4618.3400	4.6183	5010.8100	5.0108	8.498	0.0000	0.0000
2024/02/02	2044	01/08/2024		Bond Future	12.4654	73.1584	12.5452	72.7126	0.640	0.0000	0.0000
2024/02/02	2044	01/08/2024	12.29 Call	Bond Future	2277.2900	2.2773	2079.0400	2.0790	8.706	0.0000	0.0000
2024/02/02	2044	01/08/2024	12.29 Put	Bond Future	3273.3200	3.2733	3520.8800	3.5209	7.563	0.0000	0.0000
2024/02/02	2044	01/08/2024	12.30 Call	Bond Future	2305.0200	2.3050	2105.2500	2.1053	8.667	0.0000	0.0000
2024/02/02	2044	01/08/2024	12.30 Put	Bond Future	3243.6400	3.2436	3489.6800	3.4897	7.585	0.0000	0.0000
2024/02/02	2044	01/08/2024	12.28 Call	Bond Future	2249.9400	2.2499	2053.0000	2.0530	8.753	0.0000	0.0000
2024/02/02	2044	01/08/2024	12.28 Put	Bond Future	3303.4400	3.3034	3552.3100	3.5523	7.534	0.0000	0.0000
2024/02/02	2044	07/11/2024	12.91 Call	Bond Future	4565.1600	4.5652	4280.7700	4.2808	6.230	0.0000	0.0000
2024/02/02	2044	07/11/2024	12.91 Put	Bond Future	2837.4400	2.8374	3010.3700	3.0104	6.095	0.0000	0.0000
2024/02/02	2044	07/11/2024	12.92 Call	Bond Future	4597.9500	4.5980	4312.5600	4.3126	6.207	0.0000	0.0000
2024/02/02	2044	07/11/2024	12.92 Put	Bond Future	2817.2300	2.8172	2989.1600	2.9892	6.103	0.0000	0.0000
2024/02/02	2044	07/11/2024	12.90 Call	Bond Future	4532.4300	4.5324	4248.8100	4.2488	6.258	0.0000	0.0000
2024/02/02	2044	07/11/2024	12.90 Put	Bond Future	2857.7800	2.8578	3031.4800	3.0315	6.078	0.0000	0.0000
2024/02/02	2044	07/11/2024		Bond Future	12.5908	74.8548	12.6740	74.3975	0.661	0.0000	0.0000
2024/02/02	2044	06/02/2025		Bond Future	12.7169	72.0731	12.8028	71.6094	0.676	0.0000	0.0000
2024/02/02	2044	06/02/2025	13.02 Call	Bond Future	4993.9100	4.9939	4677.7100	4.6777	6.332	0.0000	0.0000
2024/02/02	2044	06/02/2025	13.02 Put	Bond Future	3379.9500	3.3800	3527.3900	3.5274	4.362	0.0000	0.0000
2024/02/02	2044	02/05/2025		Bond Future	12.9444	72.9738	12.9444	72.9738	0.000	0.0000	0.0000
2024/02/02	2044	02/05/2025	12.72 Call	Bond Future	3832.9500	3.8330	3828.1500	3.8282	0.125	0.0000	0.0000
2024/02/02	2044	02/05/2025	12.72 Put	Bond Future	5032.2600	5.0323	5027.4600	5.0275	0.095	0.0000	0.0000
2024/02/02	2046	01/02/2024		Bond Future	121.7300	121.7300	121.7300	121.7300	0.000	0.0000	0.0000
2024/02/02	2046	02/05/2024		Bond Future	116.2159	116.2159	116.1077	116.1077	0.093	0.0000	0.0000
2024/02/02	2046	01/08/2024		Bond Future	118.7948	118.7948	118.6841	118.6841	0.093	0.0000	0.0000
2024/02/02	2046	07/11/2024		Bond Future	119.3848	119.3848	119.2696	119.2696	0.097	0.0000	0.0000
2024/02/02	2046	06/02/2025		Bond Future	121.9729	121.9729	121.8605	121.8605	0.092	0.0000	0.0000
2024/02/02	2046	06/02/2025	114.01 Call	Bond Future	7962.8700	7.9629	7850.5200	7.8505	1.411	0.0000	0.0000
2024/02/02	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	2046	02/05/2025		Bond Future	121.9764	121.9764	121.9764	121.9764	0.000	0.0000	0.0000
2024/02/02	2046	02/05/2025	121.97 Call	Bond Future	6.3600	0.0064	6.3600	0.0064	0.000	0.0000	0.0000
2024/02/02	2046	02/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	2050	01/02/2024		Bond Future	124.5700	124.5700	124.5700	124.5700	0.000	0.0000	0.0000
2024/02/02	2050	02/05/2024		Bond Future	117.8016	117.8016	117.3820	117.3820	0.356	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	
2024/02/02	2050	01/08/2024		Bond Future	118.1192	118.1192	117.6900	117.6900	0.363	0.0000	0.0000
2024/02/02	2050	07/11/2024		Bond Future	120.8908	120.8908	120.4497	120.4497	0.365	0.0000	0.0000
2024/02/02	2050	06/02/2025		Bond Future	121.1552	121.1552	120.7094	120.7094	0.368	0.0000	0.0000
2024/02/02	2050	06/02/2025	115.60 Call	Bond Future	5555.1600	5.5552	5109.4400	5.1094	8.024	0.0000	0.0000
2024/02/02	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	2050	02/05/2025		Bond Future	123.0463	123.0463	123.0463	123.0463	0.000	0.0000	0.0000
2024/02/02	2050	02/05/2025	121.16 Call	Bond Future	1886.3100	1.8863	1886.3100	1.8863	0.000	0.0000	0.0000
2024/02/02	2050	02/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	AL37	01/02/2024		Index Future	946.2820	946.2820	946.2820	946.2820	0.000	0.0000	0.0000
2024/02/02	AL37	02/05/2024		Index Future	968.4900	968.4900	965.8360	965.8360	0.274	0.0000	0.0000
2024/02/02	AL37	01/08/2024		Index Future	989.7530	989.7530	987.0400	987.0400	0.274	0.0000	0.0000
2024/02/02	AL37	07/11/2024		Index Future	1012.7450	1012.7450	1009.9550	1009.9550	0.275	0.0000	0.0000
2024/02/02	AL37	06/02/2025		Index Future	1034.4980	1034.4980	1031.6930	1031.6930	0.271	0.0000	0.0000
2024/02/02	AL37	02/05/2025		Index Future	1051.5080	1051.5080	1051.5080	1051.5080	0.000	0.0000	0.0000
2024/02/02	AL7T	01/02/2024		Index Future	1096.3570	1096.3570	1096.3570	1096.3570	0.000	0.0000	0.0000
2024/02/02	AL7T	02/05/2024		Index Future	1123.0480	1123.0480	1118.9420	1118.9420	0.366	0.0000	0.0000
2024/02/02	AL7T	01/08/2024		Index Future	1147.7040	1147.7040	1143.5070	1143.5070	0.366	0.0000	0.0000
2024/02/02	AL7T	07/11/2024		Index Future	1174.3660	1174.3660	1170.0540	1170.0540	0.367	0.0000	0.0000
2024/02/02	AL7T	06/02/2025		Index Future	1199.5910	1199.5910	1195.2380	1195.2380	0.363	0.0000	0.0000
2024/02/02	AL7T	02/05/2025		Index Future	1218.1950	1218.1950	1218.1950	1218.1950	0.000	0.0000	0.0000
2024/02/02	ALBI	01/02/2024		Index Future	948.6240	948.6240	948.6240	948.6240	0.000	0.0000	0.0000
2024/02/02	ALBI	02/05/2024		Index Future	971.5710	971.5710	967.9100	967.9100	0.377	0.0000	0.0000
2024/02/02	ALBI	01/08/2024		Index Future	992.9010	992.9010	989.1600	989.1600	0.377	0.0000	0.0000
2024/02/02	ALBI	07/11/2024		Index Future	1015.9670	1015.9670	1012.1240	1012.1240	0.378	0.0000	0.0000
2024/02/02	ALBI	06/02/2025		Index Future	1037.7890	1037.7890	1033.9090	1033.9090	0.374	0.0000	0.0000
2024/02/02	ALBI	02/05/2025		Index Future	1053.7670	1053.7670	1053.7670	1053.7670	0.000	0.0000	0.0000
2024/02/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	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	
2024/02/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/02	ES33	01/02/2024		Bond Future	13.3100	71.9579	13.3100	71.9579	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	
2024/02/02	ES33	02/05/2024		Bond Future	12.2723	74.9304	12.3441	74.6103	0.585	0.0000	0.0000
2024/02/02	ES33	01/08/2024		Bond Future	12.4034	76.5931	12.4783	76.2658	0.604	0.0000	0.0000
2024/02/02	ES33	07/11/2024		Bond Future	12.5666	74.5868	12.6455	74.2508	0.627	0.0000	0.0000
2024/02/02	ES33	06/02/2025		Bond Future	12.7346	76.2016	12.8163	75.8618	0.641	0.0000	0.0000
2024/02/02	ES33	06/02/2025	13.34 Call	Bond Future	2470.0300	2.4700	2130.2000	2.1302	13.758	0.0000	0.0000
2024/02/02	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	ES33	02/05/2025		Bond Future	12.9970	73.5295	12.9970	73.5295	0.000	0.0000	0.0000
2024/02/02	ES33	02/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	ES33	02/05/2025	12.73 Put	Bond Future	1092.2300	1.0922	1092.2300	1.0922	0.000	0.0000	0.0000
2024/02/02	ES42	01/02/2024		Bond Future	13.4000	69.2579	13.4000	69.2579	0.000	0.0000	0.0000
2024/02/02	ES42	02/05/2024		Bond Future	12.8236	70.1686	12.8848	69.8499	0.477	0.0000	0.0000
2024/02/02	ES42	01/08/2024		Bond Future	12.9482	71.7251	13.0118	71.3994	0.491	0.0000	0.0000
2024/02/02	ES42	07/11/2024		Bond Future	13.0982	69.1386	13.1648	68.8042	0.508	0.0000	0.0000
2024/02/02	ES42	06/02/2025		Bond Future	13.2450	70.6336	13.3136	70.2952	0.518	0.0000	0.0000
2024/02/02	ES42	06/02/2025	13.71 Call	Bond Future	2240.0800	2.2401	1901.7400	1.9017	15.104	0.0000	0.0000
2024/02/02	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	ES42	02/05/2025		Bond Future	13.4751	67.3894	13.4751	67.3894	0.000	0.0000	0.0000
2024/02/02	ES42	02/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	ES42	02/05/2025	13.25 Put	Bond Future	1097.3000	1.0973	1097.3000	1.0973	0.000	0.0000	0.0000
2024/02/02	GOVI	01/02/2024		GOVI	935.0220	935.0220	935.0220	935.0220	0.000	0.0000	0.0000
2024/02/02	GOVI	02/05/2024	950.98 Call	GOVI	66760.0000	6.6760	30550.0000	3.0550	54.239	0.0000	0.0000
2024/02/02	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	GOVI	02/05/2024	950.99 Call	GOVI	66660.0000	6.6660	30450.0000	3.0450	54.320	0.0000	0.0000
2024/02/02	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	GOVI	02/05/2024	950.97 Call	GOVI	66860.0000	6.6860	30650.0000	3.0650	54.158	0.0000	0.0000
2024/02/02	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	GOVI	02/05/2024		GOVI	957.6560	957.6560	954.0350	954.0350	0.378	0.0000	0.0000
2024/02/02	GOVI	01/08/2024		GOVI	978.6810	978.6810	974.9800	974.9800	0.378	0.0000	0.0000
2024/02/02	GOVI	01/08/2024	943.38 Call	GOVI	353010.0000	35.3010	316000.0000	31.6000	10.484	0.0000	0.0000
2024/02/02	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	GOVI	01/08/2024	943.39 Call	GOVI	352910.0000	35.2910	315900.0000	31.5900	10.487	0.0000	0.0000
2024/02/02	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	GOVI	01/08/2024	943.37 Call	GOVI	353110.0000	35.3110	316100.0000	31.6100	10.481	0.0000	0.0000
2024/02/02	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	GOVI	07/11/2024		GOVI	1001.4170	1001.4170	997.6150	997.6150	0.380	0.0000	0.0000
2024/02/02	GOVI	07/11/2024	948.79 Call	GOVI	526270.0000	52.6270	488250.0000	48.8250	7.224	0.0000	0.0000
2024/02/02	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	GOVI	07/11/2024	948.80 Call	GOVI	526170.0000	52.6170	488150.0000	48.8150	7.226	0.0000	0.0000



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2024/02/02	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/02/02	GOVI	07/11/2024	948.78 Call	GOVI	526370.0000	52.6370	488350.0000	48.8350	7.223	0.0000	0.0000
2024/02/02	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	GOVI	06/02/2025		GOVI	1022.9260	1022.9260	1019.0870	1019.0870	0.375	0.0000	0.0000
2024/02/02	GOVI	06/02/2025	972.00 Call	GOVI	509260.0000	50.9260	470870.0000	47.0870	7.538	0.0000	0.0000
2024/02/02	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	GOVI	02/05/2025		GOVI	1038.6600	1038.6600	1038.6600	1038.6600	0.000	0.0000	0.0000
2024/02/02	GOVI	02/05/2025	1,022.00 Call	GOVI	166600.0000	16.6600	166600.0000	16.6600	0.000	0.0000	0.0000
2024/02/02	GOVI	02/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/02	IGOV	01/02/2024		Index Future	346.3510	346.3510	346.3510	346.3510	0.000	0.0000	0.0000
2024/02/02	IGOV	02/05/2024		Index Future	354.0100	354.0100	353.6590	353.6590	0.099	0.0000	0.0000
2024/02/02	IGOV	01/08/2024		Index Future	361.8660	361.8660	361.5080	361.5080	0.099	0.0000	0.0000
2024/02/02	IGOV	07/11/2024		Index Future	370.3620	370.3620	369.9890	369.9890	0.101	0.0000	0.0000
2024/02/02	IGOV	06/02/2025		Index Future	378.3970	378.3970	378.0330	378.0330	0.096	0.0000	0.0000
2024/02/02	IGOV	02/05/2025		Index Future	385.3680	385.3680	385.3680	385.3680	0.000	0.0000	0.0000
2024/02/02	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/02	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/02	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/02	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/02	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/02	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/02	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/02	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/02	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/02	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/02	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/02	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/02	JBAF	21/02/2024		Jibar Tradeable Future	8.3480	91.6520	8.3470	91.6530	0.012	0.0000	0.0000
2024/02/02	JBAF	20/03/2024		Jibar Tradeable Future	8.3400	91.6600	8.3520	91.6480	0.144	0.0000	0.0000
2024/02/02	JBAF	17/04/2024		Jibar Tradeable Future	8.2700	91.7300	8.2700	91.7300	0.000	0.0000	0.0000
2024/02/02	JBAF	15/05/2024		Jibar Tradeable Future	8.2400	91.7600	8.2280	91.7720	0.146	0.0000	0.0000



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2024/02/02	JBAF	19/06/2024		Jibar Tradeable Future	8.1480	91.8520	8.1000	91.9000	0.589	0.0000	0.0000
2024/02/02	JBAF	17/07/2024		Jibar Tradeable Future	8.1500	91.8500	8.1000	91.9000	0.613	0.0000	0.0000
2024/02/02	JBAF	18/09/2024		Jibar Tradeable Future	7.9390	92.0610	7.9040	92.0960	0.441	0.0000	0.0000
2024/02/02	JBAF	18/12/2024		Jibar Tradeable Future	7.5880	92.4120	7.6070	92.3930	0.250	0.0000	0.0000
2024/02/02	JBAF	19/03/2025		Jibar Tradeable Future	7.5400	92.4600	7.5560	92.4440	0.212	0.0000	0.0000
2024/02/02	JBAF	18/06/2025		Jibar Tradeable Future	7.3500	92.6500	7.3820	92.6180	0.435	0.0000	0.0000
2024/02/02	JBAF	17/09/2025		Jibar Tradeable Future	7.3900	92.6100	7.4100	92.5900	0.271	0.0000	0.0000
2024/02/02	JBAF	17/12/2025		Jibar Tradeable Future	7.4500	92.5500	7.4680	92.5320	0.242	0.0000	0.0000
2024/02/02	R035	01/02/2024		Bond Future	12.1900	84.0359	12.1900	84.0359	0.000	0.0000	0.0000
2024/02/02	R035	02/05/2024		Bond Future	11.4412	85.9315	11.5027	85.5980	0.538	0.0000	0.0000
2024/02/02	R035	02/05/2024	11.20 Call	Bond Future	1144.7600	1.1448	942.9700	0.9430	17.627	0.0000	0.0000
2024/02/02	R035	02/05/2024	11.20 Put	Bond Future	2470.1200	2.4701	2601.8000	2.6018	5.331	0.0000	0.0000
2024/02/02	R035	02/05/2024	11.21 Call	Bond Future	1167.6000	1.1676	963.7400	0.9637	17.460	0.0000	0.0000
2024/02/02	R035	02/05/2024	11.21 Put	Bond Future	2437.4500	2.4375	2567.0600	2.5671	5.317	0.0000	0.0000
2024/02/02	R035	02/05/2024	11.19 Call	Bond Future	1122.0300	1.1220	922.3100	0.9223	17.800	0.0000	0.0000
2024/02/02	R035	02/05/2024	11.19 Put	Bond Future	2502.9600	2.5030	2636.7100	2.6367	5.344	0.0000	0.0000
2024/02/02	R035	01/08/2024		Bond Future	11.5340	87.8179	11.5981	87.4770	0.555	0.0000	0.0000
2024/02/02	R035	01/08/2024	11.80 Call	Bond Future	3408.7200	3.4087	3102.6800	3.1027	8.978	0.0000	0.0000
2024/02/02	R035	01/08/2024	11.80 Put	Bond Future	2005.7300	2.0057	2040.5100	2.0405	1.734	0.0000	0.0000
2024/02/02	R035	01/08/2024	11.81 Call	Bond Future	3441.5500	3.4416	3134.9000	3.1349	8.910	0.0000	0.0000
2024/02/02	R035	01/08/2024	11.81 Put	Bond Future	1986.4400	1.9864	2020.6100	2.0206	1.720	0.0000	0.0000
2024/02/02	R035	01/08/2024	11.79 Call	Bond Future	3376.2500	3.3763	3070.8500	3.0709	9.046	0.0000	0.0000
2024/02/02	R035	01/08/2024	11.79 Put	Bond Future	2025.4200	2.0254	2060.8400	2.0608	1.749	0.0000	0.0000
2024/02/02	R035	07/11/2024		Bond Future	11.6540	85.3407	11.7212	84.9907	0.577	0.0000	0.0000
2024/02/02	R035	07/11/2024	12.18 Call	Bond Future	4797.2600	4.7973	4494.4600	4.4945	6.312	0.0000	0.0000
2024/02/02	R035	07/11/2024	12.18 Put	Bond Future	2110.0800	2.1101	2157.3100	2.1573	2.238	0.0000	0.0000
2024/02/02	R035	07/11/2024	12.19 Call	Bond Future	4830.7900	4.8308	4527.6500	4.5277	6.275	0.0000	0.0000
2024/02/02	R035	07/11/2024	12.19 Put	Bond Future	2093.6900	2.0937	2140.5800	2.1406	2.240	0.0000	0.0000
2024/02/02	R035	07/11/2024	12.17 Call	Bond Future	4763.8100	4.7638	4461.6400	4.4616	6.343	0.0000	0.0000
2024/02/02	R035	07/11/2024	12.17 Put	Bond Future	2126.5900	2.1266	2174.4500	2.1745	2.251	0.0000	0.0000
2024/02/02	R035	06/02/2025		Bond Future	11.7776	87.1703	11.8469	86.8167	0.589	0.0000	0.0000
2024/02/02	R035	06/02/2025	12.41 Call	Bond Future	5257.1000	5.2571	5292.6900	5.2927	0.677	0.0000	0.0000
2024/02/02	R035	06/02/2025	12.41 Put	Bond Future	2107.9500	2.1080	2497.0600	2.4971	18.459	0.0000	0.0000
2024/02/02	R035	02/05/2025		Bond Future	11.9794	83.9675	11.9794	83.9675	0.000	0.0000	0.0000
2024/02/02	R035	02/05/2025	11.78 Call	Bond Future	3361.8800	3.3619	3357.7000	3.3577	0.124	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	
2024/02/02	R035	02/05/2025	11.78 Put	Bond Future	4362.7400	4.3627	4358.5600	4.3586	0.096	0.0000	0.0000
2024/02/02	R053	01/02/2024		Bond Future	12.9300	94.2283	12.9300	94.2283	0.000	0.0000	0.0000
2024/02/02	R053	02/05/2024		Bond Future	12.2829	95.9618	12.3495	95.4646	0.542	0.0000	0.0000
2024/02/02	R053	02/05/2024	13.03 Call	Bond Future	6218.1900	6.2182	5739.4300	5.7394	7.699	0.0000	0.0000
2024/02/02	R053	02/05/2024	13.03 Put	Bond Future	900.2000	0.9002	918.6200	0.9186	2.046	0.0000	0.0000
2024/02/02	R053	02/05/2024	13.04 Call	Bond Future	6272.5000	6.2725	5793.0300	5.7930	7.644	0.0000	0.0000
2024/02/02	R053	02/05/2024	13.04 Put	Bond Future	887.0900	0.8871	904.8000	0.9048	1.996	0.0000	0.0000
2024/02/02	R053	02/05/2024	13.02 Call	Bond Future	6163.8300	6.1638	5685.7900	5.6858	7.756	0.0000	0.0000
2024/02/02	R053	02/05/2024	13.02 Put	Bond Future	913.3600	0.9134	932.5000	0.9325	2.096	0.0000	0.0000
2024/02/02	R053	01/08/2024	13.14 Call	Bond Future	7105.1500	7.1052	6606.5600	6.6066	7.017	0.0000	0.0000
2024/02/02	R053	01/08/2024	13.14 Put	Bond Future	1834.8300	1.8348	1844.3000	1.8443	0.516	0.0000	0.0000
2024/02/02	R053	01/08/2024	13.15 Call	Bond Future	7154.6900	7.1547	6655.4700	6.6555	6.978	0.0000	0.0000
2024/02/02	R053	01/08/2024	13.15 Put	Bond Future	1818.0100	1.8180	1826.8500	1.8269	0.486	0.0000	0.0000
2024/02/02	R053	01/08/2024	13.13 Call	Bond Future	7055.6700	7.0557	6557.7100	6.5577	7.058	0.0000	0.0000
2024/02/02	R053	01/08/2024	13.13 Put	Bond Future	1851.8100	1.8518	1861.9100	1.8619	0.545	0.0000	0.0000
2024/02/02	R053	01/08/2024		Bond Future	12.3878	98.0680	12.4569	97.5599	0.558	0.0000	0.0000
2024/02/02	R053	07/11/2024		Bond Future	12.5130	94.4712	12.5853	93.9499	0.578	0.0000	0.0000
2024/02/02	R053	07/11/2024	12.80 Call	Bond Future	5892.3600	5.8924	5393.4900	5.3935	8.466	0.0000	0.0000
2024/02/02	R053	07/11/2024	12.80 Put	Bond Future	3853.7600	3.8538	3876.1800	3.8762	0.582	0.0000	0.0000
2024/02/02	R053	07/11/2024	12.81 Call	Bond Future	5934.9300	5.9349	5435.1100	5.4351	8.422	0.0000	0.0000
2024/02/02	R053	07/11/2024	12.81 Put	Bond Future	3826.7700	3.8268	3848.2400	3.8482	0.561	0.0000	0.0000
2024/02/02	R053	07/11/2024	12.79 Call	Bond Future	5849.8800	5.8499	5351.9800	5.3520	8.511	0.0000	0.0000
2024/02/02	R053	07/11/2024	12.79 Put	Bond Future	3880.9300	3.8809	3904.3200	3.9043	0.603	0.0000	0.0000
2024/02/02	R053	06/02/2025		Bond Future	12.6366	96.4946	12.7111	95.9665	0.590	0.0000	0.0000
2024/02/02	R053	06/02/2025	12.94 Call	Bond Future	6609.0700	6.6091	6087.0000	6.0870	7.899	0.0000	0.0000
2024/02/02	R053	06/02/2025	12.94 Put	Bond Future	4494.8000	4.4948	4500.7500	4.5008	0.132	0.0000	0.0000
2024/02/02	R053	02/05/2025		Bond Future	12.8460	91.9362	12.8460	91.9362	0.000	0.0000	0.0000
2024/02/02	R053	02/05/2025	12.64 Call	Bond Future	4995.6700	4.9957	4989.4700	4.9895	0.124	0.0000	0.0000
2024/02/02	R053	02/05/2025	12.64 Put	Bond Future	6438.8500	6.4389	6432.6500	6.4327	0.096	0.0000	0.0000
2024/02/02	R186	01/02/2024		Bond Future	9.5100	103.7629	9.5100	103.7629	0.000	0.0000	0.0000
2024/02/02	R186	02/05/2024	8.00 Call	Bond Future	111.1800	0.1112	98.0600	0.0981	11.801	0.0000	0.0000
2024/02/02	R186	02/05/2024	8.00 Put	Bond Future	1486.8300	1.4868	1686.2500	1.6863	13.412	0.0000	0.0000
2024/02/02	R186	02/05/2024	8.01 Call	Bond Future	115.2300	0.1152	101.8000	0.1018	11.655	0.0000	0.0000
2024/02/02	R186	02/05/2024	8.01 Put	Bond Future	1466.7600	1.4668	1665.8700	1.6659	13.575	0.0000	0.0000
2024/02/02	R186	02/05/2024	7.99 Call	Bond Future	107.2500	0.1073	94.5300	0.0945	11.860	0.0000	0.0000
2024/02/02	R186	02/05/2024	7.99 Put	Bond Future	1507.0200	1.5070	1706.8400	1.7068	13.259	0.0000	0.0000
2024/02/02	R186	02/05/2024		Bond Future	8.5752	108.3755	8.6649	108.1630	1.046	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/02/02	R186	02/05/2024	10.40 Call	Bond Future		4227.5300	4.2275	4024.8100	4.0248	4.795	0.0000	0.0000
2024/02/02	R186	02/05/2024	10.40 Put	Bond Future		10.7700	0.0108	20.5900	0.0206	91.179	0.0000	0.0000
2024/02/02	R186	02/05/2024	9.73 Put	Bond Future		50.4400	0.0504	83.8800	0.0839	66.297	0.0000	0.0000
2024/02/02	R186	02/05/2024	9.73 Call	Bond Future		2744.6000	2.7446	2565.5000	2.5655	6.526	0.0000	0.0000
2024/02/02	R186	01/08/2024	8.69 Call	Bond Future		1034.4400	1.0344	940.5000	0.9405	9.081	0.0000	0.0000
2024/02/02	R186	01/08/2024	8.69 Put	Bond Future		696.2400	0.6962	819.4800	0.8195	17.701	0.0000	0.0000
2024/02/02	R186	01/08/2024	8.70 Call	Bond Future		1048.2900	1.0483	953.4800	0.9535	9.044	0.0000	0.0000
2024/02/02	R186	01/08/2024	8.70 Put	Bond Future		688.5100	0.6885	810.8800	0.8109	17.773	0.0000	0.0000
2024/02/02	R186	01/08/2024	8.68 Call	Bond Future		1020.3700	1.0204	927.6000	0.9276	9.092	0.0000	0.0000
2024/02/02	R186	01/08/2024	8.68 Put	Bond Future		703.7500	0.7038	828.1600	0.8282	17.678	0.0000	0.0000
2024/02/02	R186	01/08/2024		Bond Future		8.5336	105.4461	8.6340	105.2289	1.176	0.0000	0.0000
2024/02/02	R186	07/11/2024	9.14 Call	Bond Future		1825.4500	1.8255	1693.0900	1.6931	7.251	0.0000	0.0000
2024/02/02	R186	07/11/2024	9.14 Put	Bond Future		597.5700	0.5976	689.0500	0.6891	15.309	0.0000	0.0000
2024/02/02	R186	07/11/2024	9.15 Call	Bond Future		1839.9000	1.8399	1706.9800	1.7070	7.224	0.0000	0.0000
2024/02/02	R186	07/11/2024	9.15 Put	Bond Future		592.9200	0.5929	683.8400	0.6838	15.334	0.0000	0.0000
2024/02/02	R186	07/11/2024	9.13 Call	Bond Future		1811.3700	1.8114	1679.5700	1.6796	7.276	0.0000	0.0000
2024/02/02	R186	07/11/2024	9.13 Put	Bond Future		602.6000	0.6026	694.6400	0.6946	15.274	0.0000	0.0000
2024/02/02	R186	07/11/2024		Bond Future		8.5023	107.8928	8.6179	107.6689	1.359	0.0000	0.0000
2024/02/02	R186	06/02/2025		Bond Future		8.4755	104.8904	8.6053	104.6667	1.531	0.0000	0.0000
2024/02/02	R186	06/02/2025	9.03 Call	Bond Future		1668.8700	1.6689	1532.3700	1.5324	8.179	0.0000	0.0000
2024/02/02	R186	06/02/2025	9.03 Put	Bond Future		717.5600	0.7176	804.7600	0.8048	12.152	0.0000	0.0000
2024/02/02	R186	02/05/2025		Bond Future		8.6585	106.6657	8.6585	106.6657	0.000	0.0000	0.0000
2024/02/02	R186	02/05/2025	8.47 Call	Bond Future		882.5800	0.8826	881.4700	0.8815	0.126	0.0000	0.0000
2024/02/02	R186	02/05/2025	8.47 Put	Bond Future		1168.5600	1.1686	1167.4500	1.1675	0.095	0.0000	0.0000
2024/02/02	R202	01/02/2024		Bond Future		261.6500	261.6500	261.6500	261.6500	0.000	0.0000	0.0000
2024/02/02	R202	02/05/2024		Bond Future		264.6143	264.6143	264.6796	264.6796	0.025	0.0000	0.0000
2024/02/02	R202	01/08/2024		Bond Future		265.4086	265.4086	265.4750	265.4750	0.025	0.0000	0.0000
2024/02/02	R202	07/11/2024		Bond Future		271.6370	271.6370	271.7008	271.7008	0.023	0.0000	0.0000
2024/02/02	R202	06/02/2025		Bond Future		272.3143	272.3143	272.3908	272.3908	0.028	0.0000	0.0000
2024/02/02	R202	06/02/2025	266.79 Call	Bond Future		5524.3300	5.5243	5600.8400	5.6008	1.385	0.0000	0.0000
2024/02/02	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	R202	02/05/2025		Bond Future		277.6653	277.6653	277.6653	277.6653	0.000	0.0000	0.0000
2024/02/02	R202	02/05/2025	272.31 Call	Bond Future		5355.2700	5.3553	5355.2700	5.3553	0.000	0.0000	0.0000
2024/02/02	R202	02/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	R209	01/02/2024		Bond Future		12.1300	65.3030	12.1300	65.3030	0.000	0.0000	0.0000
2024/02/02	R209	02/05/2024		Bond Future		11.5833	66.6325	11.6551	66.2896	0.620	0.0000	0.0000
2024/02/02	R209	02/05/2024	11.18 Call	Bond Future		697.9300	0.6979	576.4800	0.5765	17.401	0.0000	0.0000
2024/02/02	R209	02/05/2024	11.18 Put	Bond Future		2671.6500	2.6717	2893.1100	2.8931	8.289	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/02/02	R209	02/05/2024	11.19 Call	Bond Future		713.7100	0.7137	590.8700	0.5909	17.211	0.0000	0.0000
2024/02/02	R209	02/05/2024	11.19 Put	Bond Future		2637.5300	2.6375	2857.6000	2.8576	8.344	0.0000	0.0000
2024/02/02	R209	02/05/2024	11.17 Call	Bond Future		682.2700	0.6823	562.3100	0.5623	17.582	0.0000	0.0000
2024/02/02	R209	02/05/2024	11.17 Put	Bond Future		2705.9500	2.7060	2928.9000	2.9289	8.239	0.0000	0.0000
2024/02/02	R209	01/08/2024		Bond Future		11.6737	68.0951	11.7481	67.7446	0.637	0.0000	0.0000
2024/02/02	R209	01/08/2024	11.79 Call	Bond Future		2563.5800	2.5636	2278.3600	2.2784	11.126	0.0000	0.0000
2024/02/02	R209	01/08/2024	11.79 Put	Bond Future		2016.8500	2.0169	2082.0700	2.0821	3.234	0.0000	0.0000
2024/02/02	R209	01/08/2024	11.80 Call	Bond Future		2590.6800	2.5907	2304.3700	2.3044	11.052	0.0000	0.0000
2024/02/02	R209	01/08/2024	11.80 Put	Bond Future		1997.2200	1.9972	2061.3500	2.0614	3.211	0.0000	0.0000
2024/02/02	R209	01/08/2024	11.78 Call	Bond Future		2536.6200	2.5366	2252.2900	2.2523	11.209	0.0000	0.0000
2024/02/02	R209	01/08/2024	11.78 Put	Bond Future		2036.6600	2.0367	2102.7700	2.1028	3.246	0.0000	0.0000
2024/02/02	R209	07/11/2024		Bond Future		11.7839	66.5184	11.8615	66.1588	0.659	0.0000	0.0000
2024/02/02	R209	07/11/2024	12.22 Call	Bond Future		4053.1100	4.0531	3732.2500	3.7323	7.916	0.0000	0.0000
2024/02/02	R209	07/11/2024	12.22 Put	Bond Future		2066.6900	2.0667	2105.4400	2.1054	1.875	0.0000	0.0000
2024/02/02	R209	07/11/2024	12.23 Call	Bond Future		4082.0500	4.0821	3760.5400	3.7605	7.876	0.0000	0.0000
2024/02/02	R209	07/11/2024	12.23 Put	Bond Future		2051.0500	2.0511	2089.1500	2.0892	1.858	0.0000	0.0000
2024/02/02	R209	07/11/2024	12.21 Call	Bond Future		4024.2300	4.0242	3704.0300	3.7040	7.957	0.0000	0.0000
2024/02/02	R209	07/11/2024	12.21 Put	Bond Future		2082.4400	2.0824	2121.8500	2.1219	1.892	0.0000	0.0000
2024/02/02	R209	06/02/2025		Bond Future		11.8939	67.9441	11.9738	67.5798	0.672	0.0000	0.0000
2024/02/02	R209	06/02/2025	12.44 Call	Bond Future		4590.8600	4.5909	4400.0500	4.4001	4.156	0.0000	0.0000
2024/02/02	R209	06/02/2025	12.44 Put	Bond Future		2154.7500	2.1548	2328.1800	2.3282	8.049	0.0000	0.0000
2024/02/02	R209	02/05/2025		Bond Future		12.0970	65.7200	12.0970	65.7200	0.000	0.0000	0.0000
2024/02/02	R209	02/05/2025	11.89 Call	Bond Future		3026.9900	3.0270	3023.2100	3.0232	0.125	0.0000	0.0000
2024/02/02	R209	02/05/2025	11.89 Put	Bond Future		3960.4800	3.9605	3956.7000	3.9567	0.095	0.0000	0.0000
2024/02/02	R210	01/02/2024		Bond Future		240.2500	240.2500	240.2500	240.2500	0.000	0.0000	0.0000
2024/02/02	R210	02/05/2024		Bond Future		235.2300	235.2300	235.4637	235.4637	0.099	0.0000	0.0000
2024/02/02	R210	01/08/2024		Bond Future		240.4501	240.4501	240.6890	240.6890	0.099	0.0000	0.0000
2024/02/02	R210	07/11/2024		Bond Future		242.7619	242.7619	243.0022	243.0022	0.099	0.0000	0.0000
2024/02/02	R210	06/02/2025		Bond Future		248.0256	248.0256	248.2823	248.2823	0.103	0.0000	0.0000
2024/02/02	R210	06/02/2025	239.61 Call	Bond Future		8415.6000	8.4156	8672.2500	8.6723	3.050	0.0000	0.0000
2024/02/02	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	R210	02/05/2025		Bond Future		249.6907	249.6907	249.6907	249.6907	0.000	0.0000	0.0000
2024/02/02	R210	02/05/2025	248.03 Call	Bond Future		1660.6500	1.6607	1660.6500	1.6607	0.000	0.0000	0.0000
2024/02/02	R210	02/05/2025	248.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	R213	01/02/2024		Bond Future		11.7100	80.8513	11.7100	80.8513	0.000	0.0000	0.0000
2024/02/02	R213	02/05/2024		Bond Future		10.2757	85.5128	10.3433	85.2208	0.658	0.0000	0.0000
2024/02/02	R213	02/05/2024	10.29 Call	Bond Future		1375.3200	1.3753	1236.5600	1.2366	10.089	0.0000	0.0000
2024/02/02	R213	02/05/2024	10.29 Put	Bond Future		1313.3200	1.3133	1466.5200	1.4665	11.665	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	
2024/02/02	R213	02/05/2024	10.30 Call	Bond Future	1398.3700	1.3984	1258.2900	1.2583	10.017	0.0000	0.0000
2024/02/02	R213	02/05/2024	10.30 Put	Bond Future	1293.1600	1.2932	1445.0400	1.4450	11.745	0.0000	0.0000
2024/02/02	R213	02/05/2024	10.28 Call	Bond Future	1352.3000	1.3523	1215.0600	1.2151	10.149	0.0000	0.0000
2024/02/02	R213	02/05/2024	10.28 Put	Bond Future	1333.5300	1.3335	1488.2500	1.4883	11.602	0.0000	0.0000
2024/02/02	R213	01/08/2024	10.87 Call	Bond Future	3286.7300	3.2867	3117.4200	3.1174	5.151	0.0000	0.0000
2024/02/02	R213	01/08/2024	10.87 Put	Bond Future	1075.5900	1.0756	1204.6500	1.2047	11.999	0.0000	0.0000
2024/02/02	R213	01/08/2024	10.88 Call	Bond Future	3315.6800	3.3157	3145.4300	3.1454	5.135	0.0000	0.0000
2024/02/02	R213	01/08/2024	10.88 Put	Bond Future	1063.8000	1.0638	1191.9200	1.1919	12.044	0.0000	0.0000
2024/02/02	R213	01/08/2024	10.86 Call	Bond Future	3257.6400	3.2576	3089.2800	3.0893	5.168	0.0000	0.0000
2024/02/02	R213	01/08/2024	10.86 Put	Bond Future	1087.2700	1.0873	1217.2800	1.2173	11.957	0.0000	0.0000
2024/02/02	R213	01/08/2024		Bond Future	10.3364	87.3900	10.4074	87.0916	0.687	0.0000	0.0000
2024/02/02	R213	07/11/2024		Bond Future	10.4254	85.8573	10.5007	85.5507	0.722	0.0000	0.0000
2024/02/02	R213	07/11/2024	11.22 Call	Bond Future	4386.1700	4.3862	4219.4700	4.2195	3.801	0.0000	0.0000
2024/02/02	R213	07/11/2024	11.22 Put	Bond Future	1217.1300	1.2171	1357.0000	1.3570	11.492	0.0000	0.0000
2024/02/02	R213	07/11/2024	11.23 Call	Bond Future	4415.0500	4.4151	4247.5900	4.2476	3.793	0.0000	0.0000
2024/02/02	R213	07/11/2024	11.23 Put	Bond Future	1207.0800	1.2071	1346.1900	1.3462	11.525	0.0000	0.0000
2024/02/02	R213	07/11/2024	11.21 Call	Bond Future	4357.5900	4.3576	4191.4100	4.1914	3.814	0.0000	0.0000
2024/02/02	R213	07/11/2024	11.21 Put	Bond Future	1227.5100	1.2275	1367.9000	1.3679	11.437	0.0000	0.0000
2024/02/02	R213	06/02/2025		Bond Future	10.5213	87.6987	10.5996	87.3895	0.744	0.0000	0.0000
2024/02/02	R213	06/02/2025	11.35 Call	Bond Future	4560.7300	4.5607	4582.2900	4.5823	0.473	0.0000	0.0000
2024/02/02	R213	06/02/2025	11.35 Put	Bond Future	1358.6500	1.3587	1689.4200	1.6894	24.345	0.0000	0.0000
2024/02/02	R213	02/05/2025		Bond Future	10.7127	85.5055	10.7127	85.5055	0.000	0.0000	0.0000
2024/02/02	R213	02/05/2025	10.52 Call	Bond Future	2547.8300	2.5478	2544.6700	2.5447	0.124	0.0000	0.0000
2024/02/02	R213	02/05/2025	10.52 Put	Bond Future	3287.8400	3.2878	3284.6800	3.2847	0.096	0.0000	0.0000
2024/02/02	R214	01/02/2024		Bond Future	12.1500	62.5587	12.1500	62.5587	0.000	0.0000	0.0000
2024/02/02	R214	02/05/2024	11.47 Call	Bond Future	476.0500	0.4761	360.0800	0.3601	24.361	0.0000	0.0000
2024/02/02	R214	02/05/2024	11.47 Put	Bond Future	3513.7000	3.5137	3693.7200	3.6937	5.123	0.0000	0.0000
2024/02/02	R214	02/05/2024	11.48 Call	Bond Future	488.2100	0.4882	370.3400	0.3703	24.143	0.0000	0.0000
2024/02/02	R214	02/05/2024	11.48 Put	Bond Future	3473.4800	3.4735	3651.6000	3.6516	5.128	0.0000	0.0000
2024/02/02	R214	02/05/2024	11.46 Call	Bond Future	464.1100	0.4641	350.0100	0.3500	24.585	0.0000	0.0000
2024/02/02	R214	02/05/2024	11.46 Put	Bond Future	3554.2000	3.5542	3736.0900	3.7361	5.118	0.0000	0.0000
2024/02/02	R214	02/05/2024		Bond Future	12.0717	61.4663	12.1329	61.1703	0.506	0.0000	0.0000
2024/02/02	R214	02/05/2024	13.52 Call	Bond Future	6622.6900	6.6227	6322.0800	6.3221	4.539	0.0000	0.0000
2024/02/02	R214	02/05/2024	13.52 Put	Bond Future	175.9400	0.1759	171.3200	0.1713	2.626	0.0000	0.0000
2024/02/02	R214	02/05/2024	12.87 Call	Bond Future	4190.9800	4.1910	3900.5500	3.9006	6.930	0.0000	0.0000
2024/02/02	R214	02/05/2024	12.87 Put	Bond Future	496.6700	0.4967	502.2300	0.5022	1.119	0.0000	0.0000
2024/02/02	R214	02/05/2024	12.12 Put	Bond Future	1524.9400	1.5249	1590.8800	1.5909	4.324	0.0000	0.0000
2024/02/02	R214	02/05/2024	12.12 Call	Bond Future	1758.8000	1.7588	1528.7500	1.5288	13.080	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	
2024/02/02	R214	02/05/2024	12.14 Put	Bond Future	1482.6600	1.4827	1545.8600	1.5459	4.263	0.0000	0.0000
2024/02/02	R214	02/05/2024	12.14 Call	Bond Future	1813.0300	1.8130	1580.2400	1.5802	12.840	0.0000	0.0000
2024/02/02	R214	01/08/2024		Bond Future	12.1646	62.8156	12.2279	62.5131	0.520	0.0000	0.0000
2024/02/02	R214	01/08/2024	12.17 Call	Bond Future	2331.1900	2.3312	2077.5300	2.0775	10.881	0.0000	0.0000
2024/02/02	R214	01/08/2024	12.17 Put	Bond Future	2305.3700	2.3054	2354.2100	2.3542	2.119	0.0000	0.0000
2024/02/02	R214	01/08/2024	12.18 Call	Bond Future	2357.2600	2.3573	2102.5900	2.1026	10.804	0.0000	0.0000
2024/02/02	R214	01/08/2024	12.18 Put	Bond Future	2283.5000	2.2835	2331.3300	2.3313	2.095	0.0000	0.0000
2024/02/02	R214	01/08/2024	12.16 Call	Bond Future	2305.4100	2.3054	2052.7700	2.0528	10.959	0.0000	0.0000
2024/02/02	R214	01/08/2024	12.16 Put	Bond Future	2327.5900	2.3276	2377.4500	2.3775	2.142	0.0000	0.0000
2024/02/02	R214	07/11/2024	12.61 Call	Bond Future	3855.8400	3.8558	3549.9000	3.5499	7.934	0.0000	0.0000
2024/02/02	R214	07/11/2024	12.61 Put	Bond Future	2325.9900	2.3260	2330.4400	2.3304	0.191	0.0000	0.0000
2024/02/02	R214	07/11/2024	12.62 Call	Bond Future	3884.1900	3.8842	3577.6900	3.5777	7.891	0.0000	0.0000
2024/02/02	R214	07/11/2024	12.62 Put	Bond Future	2308.9100	2.3089	2312.8000	2.3128	0.168	0.0000	0.0000
2024/02/02	R214	07/11/2024	12.60 Call	Bond Future	3827.5700	3.8276	3522.1800	3.5222	7.979	0.0000	0.0000
2024/02/02	R214	07/11/2024	12.60 Put	Bond Future	2343.1900	2.3432	2348.1900	2.3482	0.213	0.0000	0.0000
2024/02/02	R214	07/11/2024		Bond Future	12.2801	60.9665	12.3460	60.6561	0.536	0.0000	0.0000
2024/02/02	R214	06/02/2025		Bond Future	12.3967	62.2735	12.4644	61.9592	0.546	0.0000	0.0000
2024/02/02	R214	06/02/2025	12.71 Call	Bond Future	4215.4700	4.2155	3897.4100	3.8974	7.545	0.0000	0.0000
2024/02/02	R214	06/02/2025	12.71 Put	Bond Future	2782.6300	2.7826	2778.7900	2.7788	0.138	0.0000	0.0000
2024/02/02	R214	02/05/2025		Bond Future	12.5855	59.8412	12.5855	59.8412	0.000	0.0000	0.0000
2024/02/02	R214	02/05/2025	12.40 Call	Bond Future	3174.0600	3.1741	3170.1500	3.1702	0.123	0.0000	0.0000
2024/02/02	R214	02/05/2025	12.40 Put	Bond Future	4027.9700	4.0280	4024.0600	4.0241	0.097	0.0000	0.0000
2024/02/02	R248	01/02/2024		Bond Future	12.1500	77.4840	12.1500	77.4840	0.000	0.0000	0.0000
2024/02/02	R248	02/05/2024		Bond Future	12.2579	74.6677	12.3398	74.1904	0.668	0.0000	0.0000
2024/02/02	R248	02/05/2024	11.47 Call	Bond Future	349.7500	0.3498	234.1900	0.2342	33.041	0.0000	0.0000
2024/02/02	R248	02/05/2024	11.47 Put	Bond Future	5236.8100	5.2368	5598.5700	5.5986	6.908	0.0000	0.0000
2024/02/02	R248	02/05/2024	11.48 Call	Bond Future	360.1600	0.3602	242.1300	0.2421	32.772	0.0000	0.0000
2024/02/02	R248	02/05/2024	11.48 Put	Bond Future	5181.6600	5.1817	5540.9500	5.5410	6.934	0.0000	0.0000
2024/02/02	R248	02/05/2024	11.46 Call	Bond Future	339.5500	0.3396	226.4500	0.2265	33.309	0.0000	0.0000
2024/02/02	R248	02/05/2024	11.46 Put	Bond Future	5292.2700	5.2923	5656.4900	5.6565	6.882	0.0000	0.0000
2024/02/02	R248	02/05/2024	11.40 Put	Bond Future	5631.5800	5.6316	6009.9100	6.0099	6.718	0.0000	0.0000
2024/02/02	R248	02/05/2024	11.40 Call	Bond Future	282.8800	0.2829	183.8900	0.1839	34.994	0.0000	0.0000
2024/02/02	R248	02/05/2024	12.40 Put	Bond Future	1623.1200	1.6231	1739.8100	1.7398	7.189	0.0000	0.0000
2024/02/02	R248	02/05/2024	12.40 Call	Bond Future	2447.8000	2.4478	2087.1700	2.0872	14.733	0.0000	0.0000
2024/02/02	R248	02/05/2024	13.16 Call	Bond Future	5495.2100	5.4952	5040.4500	5.0405	8.276	0.0000	0.0000
2024/02/02	R248	02/05/2024	13.16 Put	Bond Future	527.0600	0.5271	549.6200	0.5496	4.280	0.0000	0.0000
2024/02/02	R248	01/08/2024		Bond Future	12.3573	76.3068	12.4422	75.8190	0.688	0.0000	0.0000
2024/02/02	R248	01/08/2024	12.31 Call	Bond Future	2672.5800	2.6726	2393.4600	2.3935	10.444	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	
2024/02/02	R248	01/08/2024	12.31 Put	Bond Future	2946.3900	2.9464	3155.0700	3.1551	7.083	0.0000	0.0000
2024/02/02	R248	01/08/2024	12.32 Call	Bond Future	2702.9900	2.7030	2422.4100	2.4224	10.380	0.0000	0.0000
2024/02/02	R248	01/08/2024	12.32 Put	Bond Future	2918.7000	2.9187	3125.9200	3.1259	7.100	0.0000	0.0000
2024/02/02	R248	01/08/2024	12.30 Call	Bond Future	2642.3300	2.6423	2364.6600	2.3647	10.509	0.0000	0.0000
2024/02/02	R248	01/08/2024	12.30 Put	Bond Future	2974.3200	2.9743	3184.4500	3.1845	7.065	0.0000	0.0000
2024/02/02	R248	07/11/2024		Bond Future	12.4799	73.6259	12.5686	73.1257	0.711	0.0000	0.0000
2024/02/02	R248	07/11/2024	12.79 Call	Bond Future	4606.6400	4.6066	4163.2900	4.1633	9.624	0.0000	0.0000
2024/02/02	R248	07/11/2024	12.79 Put	Bond Future	2883.7100	2.8837	2940.6000	2.9406	1.973	0.0000	0.0000
2024/02/02	R248	07/11/2024	12.80 Call	Bond Future	4640.2700	4.6403	4195.9600	4.1960	9.575	0.0000	0.0000
2024/02/02	R248	07/11/2024	12.80 Put	Bond Future	2862.9900	2.8630	2918.9200	2.9189	1.954	0.0000	0.0000
2024/02/02	R248	07/11/2024	12.78 Call	Bond Future	4573.0700	4.5731	4130.7000	4.1307	9.673	0.0000	0.0000
2024/02/02	R248	07/11/2024	12.78 Put	Bond Future	2904.5700	2.9046	2962.4400	2.9624	1.992	0.0000	0.0000
2024/02/02	R248	06/02/2025		Bond Future	12.6039	75.2039	12.6955	74.6963	0.727	0.0000	0.0000
2024/02/02	R248	06/02/2025	12.71 Call	Bond Future	4462.9500	4.4630	4107.3500	4.1074	7.968	0.0000	0.0000
2024/02/02	R248	06/02/2025	12.71 Put	Bond Future	3875.4600	3.8755	4027.4200	4.0274	3.921	0.0000	0.0000
2024/02/02	R248	02/05/2025		Bond Future	12.8245	71.6779	12.8245	71.6779	0.000	0.0000	0.0000
2024/02/02	R248	02/05/2025	12.60 Call	Bond Future	3764.6800	3.7647	3759.9400	3.7599	0.126	0.0000	0.0000
2024/02/02	R248	02/05/2025	12.60 Put	Bond Future	4997.8900	4.9979	4993.1500	4.9932	0.095	0.0000	0.0000
2024/02/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

