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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/02/2024 TO 09/02/2024

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
2024/02/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/09	2025	02/05/2024		Bond Future	179.6626	179.6626	179.6502	0.007	0.0000	0.0000
2024/02/09	2025	01/08/2024		Bond Future	181.8191	181.8191	181.8132	0.003	0.0000	0.0000
2024/02/09	2025	07/11/2024		Bond Future	186.0880	186.0880	186.0915	0.002	0.0000	0.0000
2024/02/09	2029	02/05/2024		Bond Future	129.9788	129.9788	129.8819	0.075	0.0000	0.0000
2024/02/09	2029	01/08/2024		Bond Future	132.8648	132.8648	132.7707	0.071	0.0000	0.0000
2024/02/09	2029	07/11/2024		Bond Future	134.5861	134.5861	134.4967	0.066	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/02/09	2029	06/02/2025		Bond Future	137.5135	137.5135	137.4230	137.4230	0.066	0.0000	0.0000
2024/02/09	2029	06/02/2025	132.40 Call	Bond Future	5113.5000	5.1135	5023.0300	5.0230	1.769	0.0000	0.0000
2024/02/09	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	2029	02/05/2025		Bond Future	138.7547	138.7547	138.6676	138.6676	0.063	0.0000	0.0000
2024/02/09	2029	02/05/2025	137.85 Call	Bond Future	904.7300	0.9047	817.5700	0.8176	9.634	0.0000	0.0000
2024/02/09	2029	02/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	2030	02/05/2024		Bond Future	9.9544	93.7227	9.9826	93.6082	0.283	0.0000	0.0000
2024/02/09	2030	02/05/2024	9.82 Call	Bond Future	966.7200	0.9667	898.9200	0.8989	7.013	0.0000	0.0000
2024/02/09	2030	02/05/2024	9.82 Put	Bond Future	1515.2100	1.5152	1561.9000	1.5619	3.081	0.0000	0.0000
2024/02/09	2030	02/05/2024	9.83 Call	Bond Future	985.3700	0.9854	917.2500	0.9173	6.913	0.0000	0.0000
2024/02/09	2030	02/05/2024	9.83 Put	Bond Future	1492.9200	1.4929	1539.2900	1.5393	3.106	0.0000	0.0000
2024/02/09	2030	02/05/2024	9.81 Call	Bond Future	948.1100	0.9481	880.8100	0.8808	7.098	0.0000	0.0000
2024/02/09	2030	02/05/2024	9.81 Put	Bond Future	1537.5600	1.5376	1584.7500	1.5848	3.069	0.0000	0.0000
2024/02/09	2030	02/05/2024	9.66 Put	Bond Future	1901.4400	1.9014	1956.9300	1.9569	2.918	0.0000	0.0000
2024/02/09	2030	02/05/2024	9.66 Call	Bond Future	694.8700	0.6949	635.8700	0.6359	8.491	0.0000	0.0000
2024/02/09	2030	02/05/2024	10.16 Put	Bond Future	889.2700	0.8893	921.3200	0.9213	3.604	0.0000	0.0000
2024/02/09	2030	02/05/2024	10.16 Call	Bond Future	1720.0800	1.7201	1637.6400	1.6376	4.793	0.0000	0.0000
2024/02/09	2030	02/05/2024	11.94 Call	Bond Future	7659.4400	7.6594	7549.1700	7.5492	1.440	0.0000	0.0000
2024/02/09	2030	02/05/2024	11.94 Put	Bond Future	12.8700	0.0129	17.0900	0.0171	32.789	0.0000	0.0000
2024/02/09	2030	02/05/2024	12.38 Call	Bond Future	9234.4900	9.2345	9121.1700	9.1212	1.227	0.0000	0.0000
2024/02/09	2030	02/05/2024	12.38 Put	Bond Future	2.6800	0.0027	3.8500	0.0039	43.657	0.0000	0.0000
2024/02/09	2030	02/05/2024	10.82 Put	Bond Future	268.6500	0.2687	282.3500	0.2824	5.100	0.0000	0.0000
2024/02/09	2030	02/05/2024	10.82 Call	Bond Future	3704.4200	3.7044	3603.6300	3.6036	2.721	0.0000	0.0000
2024/02/09	2030	02/05/2024	10.62 Put	Bond Future	393.8600	0.3939	411.6000	0.4116	4.504	0.0000	0.0000
2024/02/09	2030	02/05/2024	10.62 Call	Bond Future	3050.1900	3.0502	2953.4400	2.9534	3.172	0.0000	0.0000
2024/02/09	2030	02/05/2024	11.12 Put	Bond Future	140.2700	0.1403	156.7300	0.1567	11.735	0.0000	0.0000
2024/02/09	2030	02/05/2024	11.12 Call	Bond Future	4729.3000	4.7293	4631.2700	4.6313	2.073	0.0000	0.0000
2024/02/09	2030	02/05/2024	13.15 Call	Bond Future	11916.7700	11.9168	11802.3600	11.8024	0.960	0.0000	0.0000
2024/02/09	2030	02/05/2024	13.15 Put	Bond Future	0.1000	0.0001	0.1800	0.0002	80.000	0.0000	0.0000
2024/02/09	2030	01/08/2024	10.38 Call	Bond Future	2622.2400	2.6222	2510.3100	2.5103	4.268	0.0000	0.0000
2024/02/09	2030	01/08/2024	10.38 Put	Bond Future	1208.9900	1.2090	1210.6100	1.2106	0.134	0.0000	0.0000
2024/02/09	2030	01/08/2024	10.39 Call	Bond Future	2647.5000	2.6475	2535.5600	2.5356	4.228	0.0000	0.0000
2024/02/09	2030	01/08/2024	10.39 Put	Bond Future	1195.7700	1.1958	1197.3800	1.1974	0.135	0.0000	0.0000
2024/02/09	2030	01/08/2024	10.37 Call	Bond Future	2596.8400	2.5968	2485.1700	2.4852	4.300	0.0000	0.0000
2024/02/09	2030	01/08/2024	10.37 Put	Bond Future	1222.0800	1.2221	1223.9600	1.2240	0.154	0.0000	0.0000
2024/02/09	2030	01/08/2024		Bond Future	10.0163	91.7755	10.0453	91.6619	0.289	0.0000	0.0000
2024/02/09	2030	07/11/2024		Bond Future	10.0931	93.9055	10.1225	93.7943	0.292	0.0000	0.0000
2024/02/09	2030	07/11/2024	10.75 Call	Bond Future	3740.4600	3.7405	3636.1300	3.6361	2.789	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	
2024/02/09	2030	07/11/2024	10.75 Put	Bond Future	1302.3800	1.3024	1309.2400	1.3092	0.527	0.0000	0.0000
2024/02/09	2030	07/11/2024	10.76 Call	Bond Future	3766.2900	3.7663	3661.7900	3.6618	2.775	0.0000	0.0000
2024/02/09	2030	07/11/2024	10.76 Put	Bond Future	1291.7300	1.2917	1298.4200	1.2984	0.518	0.0000	0.0000
2024/02/09	2030	07/11/2024	10.74 Call	Bond Future	3714.6800	3.7147	3610.5200	3.6105	2.804	0.0000	0.0000
2024/02/09	2030	07/11/2024	10.74 Put	Bond Future	1313.1100	1.3131	1320.1400	1.3201	0.535	0.0000	0.0000
2024/02/09	2030	06/02/2025		Bond Future	10.1749	91.9153	10.2061	91.8023	0.306	0.0000	0.0000
2024/02/09	2030	06/02/2025	10.68 Call	Bond Future	3594.5900	3.5946	3503.2700	3.5033	2.540	0.0000	0.0000
2024/02/09	2030	06/02/2025	10.68 Put	Bond Future	1785.3100	1.7853	1806.9800	1.8070	1.214	0.0000	0.0000
2024/02/09	2030	02/05/2025		Bond Future	10.2921	93.6732	10.3242	93.5615	0.312	0.0000	0.0000
2024/02/09	2030	02/05/2025	9.93 Call	Bond Future	1999.5700	1.9996	1928.1100	1.9281	3.574	0.0000	0.0000
2024/02/09	2030	02/05/2025	9.93 Put	Bond Future	3271.3000	3.2713	3311.5800	3.3116	1.231	0.0000	0.0000
2024/02/09	2032	02/05/2024	11.81 Call	Bond Future	4798.3700	4.7984	4721.1900	4.7212	1.608	0.0000	0.0000
2024/02/09	2032	02/05/2024	11.81 Put	Bond Future	259.8800	0.2599	287.2700	0.2873	10.539	0.0000	0.0000
2024/02/09	2032	02/05/2024	11.21 Call	Bond Future	2591.3000	2.5913	2526.4000	2.5264	2.505	0.0000	0.0000
2024/02/09	2032	02/05/2024	11.21 Put	Bond Future	771.1100	0.7711	810.7800	0.8108	5.145	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.57 Put	Bond Future	2105.2200	2.1052	2158.0000	2.1580	2.507	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.57 Call	Bond Future	895.6400	0.8956	843.8500	0.8439	5.782	0.0000	0.0000
2024/02/09	2032	02/05/2024	11.28 Call	Bond Future	2826.4900	2.8265	2760.2700	2.7603	2.343	0.0000	0.0000
2024/02/09	2032	02/05/2024	11.28 Put	Bond Future	683.1900	0.6832	721.5400	0.7215	5.613	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.30 Put	Bond Future	3006.7900	3.0068	3068.1800	3.0682	2.042	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.30 Call	Bond Future	477.0500	0.4771	433.8700	0.4339	9.051	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.55 Call	Bond Future	858.1600	0.8582	807.0000	0.8070	5.962	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.55 Put	Bond Future	2164.6600	2.1647	2218.0700	2.2181	2.467	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.56 Call	Bond Future	876.7700	0.8768	825.3000	0.8253	5.870	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.56 Put	Bond Future	2134.8000	2.1348	2187.9000	2.1879	2.487	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.54 Call	Bond Future	839.9400	0.8399	788.9500	0.7890	6.071	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.54 Put	Bond Future	2194.9600	2.1950	2248.5400	2.2485	2.441	0.0000	0.0000
2024/02/09	2032	02/05/2024		Bond Future	10.8220	87.3875	10.8440	87.2830	0.203	0.0000	0.0000
2024/02/09	2032	02/05/2024	13.35 Call	Bond Future	11019.7200	11.0197	10917.5800	10.9176	0.927	0.0000	0.0000
2024/02/09	2032	02/05/2024	13.35 Put	Bond Future	7.0900	0.0071	9.5200	0.0095	34.274	0.0000	0.0000
2024/02/09	2032	02/05/2024	11.35 Put	Bond Future	604.4100	0.6044	641.4100	0.6414	6.122	0.0000	0.0000
2024/02/09	2032	02/05/2024	11.35 Call	Bond Future	3069.2200	3.0692	3001.6500	3.0017	2.202	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.65 Put	Bond Future	1878.0600	1.8781	1929.1200	1.9291	2.719	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.65 Call	Bond Future	1054.7800	1.0548	1001.2700	1.0013	5.073	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.36 Put	Bond Future	2789.0700	2.7891	2848.3400	2.8483	2.125	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.36 Call	Bond Future	554.9000	0.5549	509.6000	0.5096	8.164	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.86 Put	Bond Future	1368.8600	1.3689	1415.4300	1.4154	3.402	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.86 Call	Bond Future	1549.2200	1.5492	1491.2200	1.4912	3.744	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	
2024/02/09	2032	02/05/2024	12.90 Call	Bond Future	9219.4400	9.2194	9121.9100	9.1219	1.058	0.0000	0.0000
2024/02/09	2032	02/05/2024	12.90 Put	Bond Future	27.0400	0.0270	34.0800	0.0341	26.036	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.59 Put	Bond Future	2046.7600	2.0468	2099.0800	2.0991	2.556	0.0000	0.0000
2024/02/09	2032	02/05/2024	10.59 Call	Bond Future	933.9600	0.9340	881.7100	0.8817	5.594	0.0000	0.0000
2024/02/09	2032	02/05/2024	11.09 Put	Bond Future	944.5000	0.9445	986.4400	0.9864	4.440	0.0000	0.0000
2024/02/09	2032	02/05/2024	11.09 Call	Bond Future	2207.0500	2.2071	2144.4200	2.1444	2.838	0.0000	0.0000
2024/02/09	2032	02/05/2024	13.18 Call	Bond Future	10343.6700	10.3437	10242.8100	10.2428	0.975	0.0000	0.0000
2024/02/09	2032	02/05/2024	13.18 Put	Bond Future	11.9800	0.0120	15.6900	0.0157	30.968	0.0000	0.0000
2024/02/09	2032	01/08/2024	11.14 Call	Bond Future	2731.1500	2.7312	2620.8800	2.6209	4.037	0.0000	0.0000
2024/02/09	2032	01/08/2024	11.14 Put	Bond Future	1663.1200	1.6631	1656.3600	1.6564	0.406	0.0000	0.0000
2024/02/09	2032	01/08/2024	11.15 Call	Bond Future	2759.5000	2.7595	2648.7400	2.6487	4.014	0.0000	0.0000
2024/02/09	2032	01/08/2024	11.15 Put	Bond Future	1645.7900	1.6458	1638.5400	1.6385	0.441	0.0000	0.0000
2024/02/09	2032	01/08/2024	11.13 Call	Bond Future	2702.9300	2.7029	2593.1600	2.5932	4.061	0.0000	0.0000
2024/02/09	2032	01/08/2024	11.13 Put	Bond Future	1680.6100	1.6806	1674.3500	1.6744	0.372	0.0000	0.0000
2024/02/09	2032	01/08/2024		Bond Future	10.9081	89.3067	10.9305	89.2032	0.205	0.0000	0.0000
2024/02/09	2032	07/11/2024	13.36 Call	Bond Future	10131.3000	10.1313	10051.8200	10.0518	0.784	0.0000	0.0000
2024/02/09	2032	07/11/2024	13.36 Put	Bond Future	343.8100	0.3438	365.4800	0.3655	6.303	0.0000	0.0000
2024/02/09	2032	07/11/2024	11.64 Put	Bond Future	1655.9400	1.6559	1644.4700	1.6445	0.693	0.0000	0.0000
2024/02/09	2032	07/11/2024	11.64 Call	Bond Future	4405.1000	4.4051	4292.4800	4.2925	2.557	0.0000	0.0000
2024/02/09	2032	07/11/2024		Bond Future	11.0183	87.2129	11.0407	87.1118	0.203	0.0000	0.0000
2024/02/09	2032	07/11/2024	11.48 Call	Bond Future	3931.4400	3.9314	3819.9800	3.8200	2.835	0.0000	0.0000
2024/02/09	2032	07/11/2024	11.48 Put	Bond Future	1878.9000	1.8789	1868.5900	1.8686	0.549	0.0000	0.0000
2024/02/09	2032	07/11/2024	11.49 Call	Bond Future	3960.5800	3.9606	3848.9800	3.8490	2.818	0.0000	0.0000
2024/02/09	2032	07/11/2024	11.49 Put	Bond Future	1864.2900	1.8643	1853.8400	1.8538	0.561	0.0000	0.0000
2024/02/09	2032	07/11/2024	11.47 Call	Bond Future	3902.3700	3.9024	3791.3400	3.7913	2.845	0.0000	0.0000
2024/02/09	2032	07/11/2024	11.47 Put	Bond Future	1893.6200	1.8936	1883.7400	1.8837	0.522	0.0000	0.0000
2024/02/09	2032	06/02/2025		Bond Future	11.1306	89.0880	11.1540	88.9852	0.210	0.0000	0.0000
2024/02/09	2032	06/02/2025	11.72 Call	Bond Future	4549.1200	4.5491	4427.9900	4.4280	2.663	0.0000	0.0000
2024/02/09	2032	06/02/2025	11.72 Put	Bond Future	2008.9600	2.0090	1990.6000	1.9906	0.914	0.0000	0.0000
2024/02/09	2032	02/05/2025		Bond Future	11.2614	86.6333	11.2851	86.5318	0.211	0.0000	0.0000
2024/02/09	2032	02/05/2025	10.91 Call	Bond Future	2504.4300	2.5044	2417.3100	2.4173	3.479	0.0000	0.0000
2024/02/09	2032	02/05/2025	10.91 Put	Bond Future	4022.2900	4.0223	4036.6400	4.0366	0.357	0.0000	0.0000
2024/02/09	2033	02/05/2024		Bond Future	123.2616	123.2616	123.1312	123.1312	0.106	0.0000	0.0000
2024/02/09	2033	01/08/2024		Bond Future	125.9985	125.9985	125.8699	125.8699	0.102	0.0000	0.0000
2024/02/09	2033	07/11/2024		Bond Future	127.4620	127.4620	127.3370	127.3370	0.098	0.0000	0.0000
2024/02/09	2033	06/02/2025		Bond Future	130.2346	130.2346	130.1077	130.1077	0.097	0.0000	0.0000
2024/02/09	2033	06/02/2025	124.94 Call	Bond Future	5294.5800	5.2946	5167.6500	5.1677	2.397	0.0000	0.0000
2024/02/09	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/09	2033	02/05/2025		Bond Future	131.2343	131.2343	131.1096	131.1096	0.095	0.0000	0.0000
2024/02/09	2033	02/05/2025	130.62 Call	Bond Future	614.3200	0.6143	489.6200	0.4896	20.299	0.0000	0.0000
2024/02/09	2033	02/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	2037	02/05/2024		Bond Future	12.0570	79.3765	12.0678	79.3190	0.090	0.0000	0.0000
2024/02/09	2037	02/05/2024	11.44 Call	Bond Future	504.1000	0.5041	439.1600	0.4392	12.882	0.0000	0.0000
2024/02/09	2037	02/05/2024	11.44 Put	Bond Future	3897.1600	3.8972	3889.7700	3.8898	0.190	0.0000	0.0000
2024/02/09	2037	02/05/2024	11.45 Call	Bond Future	517.4400	0.5174	451.6300	0.4516	12.718	0.0000	0.0000
2024/02/09	2037	02/05/2024	11.45 Put	Bond Future	3853.8000	3.8538	3845.5400	3.8455	0.214	0.0000	0.0000
2024/02/09	2037	02/05/2024	11.43 Call	Bond Future	490.8900	0.4909	426.8300	0.4268	13.050	0.0000	0.0000
2024/02/09	2037	02/05/2024	11.43 Put	Bond Future	3940.7000	3.9407	3934.1900	3.9342	0.165	0.0000	0.0000
2024/02/09	2037	01/08/2024		Bond Future	12.1729	76.8638	12.1835	76.8080	0.088	0.0000	0.0000
2024/02/09	2037	01/08/2024	12.10 Call	Bond Future	2363.6900	2.3637	2325.6200	2.3256	1.611	0.0000	0.0000
2024/02/09	2037	01/08/2024	12.10 Put	Bond Future	2746.5600	2.7466	2764.3300	2.7643	0.647	0.0000	0.0000
2024/02/09	2037	01/08/2024	12.11 Call	Bond Future	2390.9800	2.3910	2352.9200	2.3529	1.592	0.0000	0.0000
2024/02/09	2037	01/08/2024	12.11 Put	Bond Future	2721.1300	2.7211	2738.9100	2.7389	0.653	0.0000	0.0000
2024/02/09	2037	01/08/2024	12.09 Call	Bond Future	2336.3300	2.3363	2298.4600	2.2985	1.621	0.0000	0.0000
2024/02/09	2037	01/08/2024	12.09 Put	Bond Future	2771.9700	2.7720	2789.9400	2.7899	0.648	0.0000	0.0000
2024/02/09	2037	01/08/2024	13.82 Call	Bond Future	8419.1900	8.4192	8368.9700	8.3690	0.596	0.0000	0.0000
2024/02/09	2037	01/08/2024	13.82 Put	Bond Future	453.8300	0.4538	459.4500	0.4595	1.238	0.0000	0.0000
2024/02/09	2037	01/08/2024	13.17 Call	Bond Future	5941.3200	5.9413	5895.0100	5.8950	0.779	0.0000	0.0000
2024/02/09	2037	01/08/2024	13.17 Put	Bond Future	967.4000	0.9674	976.9300	0.9769	0.985	0.0000	0.0000
2024/02/09	2037	07/11/2024		Bond Future	12.3032	78.6471	12.3135	78.5942	0.084	0.0000	0.0000
2024/02/09	2037	07/11/2024	12.58 Call	Bond Future	4070.4900	4.0705	3948.6000	3.9486	2.994	0.0000	0.0000
2024/02/09	2037	07/11/2024	12.58 Put	Bond Future	2666.6200	2.6666	2597.6400	2.5976	2.587	0.0000	0.0000
2024/02/09	2037	07/11/2024	12.59 Call	Bond Future	4101.0200	4.1010	3979.1200	3.9791	2.972	0.0000	0.0000
2024/02/09	2037	07/11/2024	12.59 Put	Bond Future	2647.1400	2.6471	2578.1500	2.5782	2.606	0.0000	0.0000
2024/02/09	2037	07/11/2024	12.57 Call	Bond Future	4040.0600	4.0401	3917.9100	3.9179	3.023	0.0000	0.0000
2024/02/09	2037	07/11/2024	12.57 Put	Bond Future	2686.2400	2.6862	2617.0000	2.6170	2.578	0.0000	0.0000
2024/02/09	2037	06/02/2025		Bond Future	12.4344	76.0774	12.4450	76.0239	0.085	0.0000	0.0000
2024/02/09	2037	06/02/2025	12.76 Call	Bond Future	4621.6300	4.6216	4590.7800	4.5908	0.668	0.0000	0.0000
2024/02/09	2037	06/02/2025	12.76 Put	Bond Future	3004.8900	3.0049	3027.5600	3.0276	0.754	0.0000	0.0000
2024/02/09	2037	02/05/2025		Bond Future	12.5816	77.5301	12.5920	77.4784	0.083	0.0000	0.0000
2024/02/09	2037	02/05/2025	12.25 Call	Bond Future	3223.8500	3.2239	3128.0300	3.1280	2.972	0.0000	0.0000
2024/02/09	2037	02/05/2025	12.25 Put	Bond Future	4889.3000	4.8893	4845.1800	4.8452	0.902	0.0000	0.0000
2024/02/09	2038	02/05/2024		Bond Future	134.3921	134.3921	134.2063	134.2063	0.138	0.0000	0.0000
2024/02/09	2038	01/08/2024		Bond Future	135.3142	135.3142	135.1296	135.1296	0.136	0.0000	0.0000
2024/02/09	2038	07/11/2024		Bond Future	138.4907	138.4907	138.3089	138.3089	0.131	0.0000	0.0000
2024/02/09	2038	06/02/2025		Bond Future	139.3883	139.3883	139.2035	139.2035	0.133	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	
2024/02/09	2038	06/02/2025	135.23 Call	Bond Future	4158.3100	4.1583	3973.5400	3.9735	4.443	0.0000	0.0000
2024/02/09	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	2038	02/05/2025		Bond Future	142.0912	142.0912	141.9077	141.9077	0.129	0.0000	0.0000
2024/02/09	2038	02/05/2025	139.68 Call	Bond Future	2411.1900	2.4112	2227.7200	2.2277	7.609	0.0000	0.0000
2024/02/09	2038	02/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	2040	02/05/2024		Bond Future	12.4386	78.8608	12.4440	78.8304	0.044	0.0000	0.0000
2024/02/09	2040	02/05/2024	11.61 Call	Bond Future	285.3400	0.2853	241.3900	0.2414	15.403	0.0000	0.0000
2024/02/09	2040	02/05/2024	11.61 Put	Bond Future	5118.4200	5.1184	5104.8300	5.1048	0.266	0.0000	0.0000
2024/02/09	2040	02/05/2024	11.62 Call	Bond Future	294.4800	0.2945	249.6300	0.2496	15.230	0.0000	0.0000
2024/02/09	2040	02/05/2024	11.62 Put	Bond Future	5066.4500	5.0665	5051.9600	5.0520	0.286	0.0000	0.0000
2024/02/09	2040	02/05/2024	11.60 Call	Bond Future	276.3300	0.2763	233.3500	0.2334	15.554	0.0000	0.0000
2024/02/09	2040	02/05/2024	11.60 Put	Bond Future	5170.6000	5.1706	5157.9800	5.1580	0.244	0.0000	0.0000
2024/02/09	2040	01/08/2024		Bond Future	12.5620	76.0864	12.5671	76.0583	0.041	0.0000	0.0000
2024/02/09	2040	01/08/2024	12.33 Call	Bond Future	2129.7900	2.1298	2023.1500	2.0232	5.007	0.0000	0.0000
2024/02/09	2040	01/08/2024	12.33 Put	Bond Future	3414.1100	3.4141	3335.6000	3.3356	2.300	0.0000	0.0000
2024/02/09	2040	01/08/2024	12.34 Call	Bond Future	2156.0800	2.1561	2049.2200	2.0492	4.956	0.0000	0.0000
2024/02/09	2040	01/08/2024	12.34 Put	Bond Future	3384.3400	3.3843	3305.6100	3.3056	2.326	0.0000	0.0000
2024/02/09	2040	01/08/2024	12.32 Call	Bond Future	2103.6500	2.1037	1997.2400	1.9972	5.058	0.0000	0.0000
2024/02/09	2040	01/08/2024	12.32 Put	Bond Future	3444.1000	3.4441	3365.8200	3.3658	2.273	0.0000	0.0000
2024/02/09	2040	07/11/2024		Bond Future	12.6996	77.8515	12.7041	77.8269	0.036	0.0000	0.0000
2024/02/09	2040	07/11/2024	12.85 Call	Bond Future	3889.4400	3.8894	3773.1200	3.7731	2.991	0.0000	0.0000
2024/02/09	2040	07/11/2024	12.85 Put	Bond Future	3088.7700	3.0888	2997.0200	2.9970	2.970	0.0000	0.0000
2024/02/09	2040	07/11/2024	12.86 Call	Bond Future	3920.3400	3.9203	3804.0500	3.8041	2.966	0.0000	0.0000
2024/02/09	2040	07/11/2024	12.86 Put	Bond Future	3066.9200	3.0669	2975.2000	2.9752	2.991	0.0000	0.0000
2024/02/09	2040	07/11/2024	12.84 Call	Bond Future	3858.8900	3.8589	3742.5400	3.7425	3.015	0.0000	0.0000
2024/02/09	2040	07/11/2024	12.84 Put	Bond Future	3111.0300	3.1110	3019.2500	3.0193	2.950	0.0000	0.0000
2024/02/09	2040	06/02/2025		Bond Future	12.8376	75.0138	12.8422	74.9893	0.036	0.0000	0.0000
2024/02/09	2040	06/02/2025	12.95 Call	Bond Future	4316.7000	4.3167	4210.0800	4.2101	2.470	0.0000	0.0000
2024/02/09	2040	06/02/2025	12.95 Put	Bond Future	3728.2500	3.7283	3646.1600	3.6462	2.202	0.0000	0.0000
2024/02/09	2040	02/05/2025		Bond Future	12.9897	76.4454	12.9940	76.4233	0.033	0.0000	0.0000
2024/02/09	2040	02/05/2025	12.63 Call	Bond Future	3359.4100	3.3594	3268.8200	3.2688	2.697	0.0000	0.0000
2024/02/09	2040	02/05/2025	12.63 Put	Bond Future	5254.3300	5.2543	5185.9000	5.1859	1.302	0.0000	0.0000
2024/02/09	2044	02/05/2024	12.50 Call	Bond Future	1800.1300	1.8001	1685.1400	1.6851	6.388	0.0000	0.0000
2024/02/09	2044	02/05/2024	12.50 Put	Bond Future	2056.9700	2.0570	2000.8400	2.0008	2.729	0.0000	0.0000
2024/02/09	2044	02/05/2024	12.75 Call	Bond Future	2583.6000	2.5836	2465.1700	2.4652	4.584	0.0000	0.0000
2024/02/09	2044	02/05/2024	12.75 Put	Bond Future	1462.6800	1.4627	1403.1100	1.4031	4.073	0.0000	0.0000
2024/02/09	2044	02/05/2024	13.00 Call	Bond Future	3476.4500	3.4765	3363.9700	3.3640	3.235	0.0000	0.0000
2024/02/09	2044	02/05/2024	13.00 Put	Bond Future	1021.0900	1.0211	967.4700	0.9675	5.251	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	
2024/02/09	2044	02/05/2024		Bond Future	12.5460	74.7834	12.5566	74.7246	0.084	0.0000	0.0000
2024/02/09	2044	02/05/2024	11.66 Call	Bond Future	257.3000	0.2573	210.4500	0.2105	18.208	0.0000	0.0000
2024/02/09	2044	02/05/2024	11.66 Put	Bond Future	5484.2300	5.4842	5496.2400	5.4962	0.219	0.0000	0.0000
2024/02/09	2044	02/05/2024	11.67 Call	Bond Future	265.7900	0.2658	217.8500	0.2179	18.037	0.0000	0.0000
2024/02/09	2044	02/05/2024	11.67 Put	Bond Future	5430.2800	5.4303	5441.2000	5.4412	0.201	0.0000	0.0000
2024/02/09	2044	02/05/2024	11.65 Call	Bond Future	249.0900	0.2491	203.2400	0.2032	18.407	0.0000	0.0000
2024/02/09	2044	02/05/2024	11.65 Put	Bond Future	5538.5400	5.5385	5551.5500	5.5516	0.235	0.0000	0.0000
2024/02/09	2044	01/08/2024		Bond Future	12.6663	72.0447	12.6767	71.9873	0.083	0.0000	0.0000
2024/02/09	2044	01/08/2024	12.29 Call	Bond Future	1757.8100	1.7578	1634.6900	1.6347	7.004	0.0000	0.0000
2024/02/09	2044	01/08/2024	12.29 Put	Bond Future	3867.5900	3.8676	3801.8500	3.8019	1.700	0.0000	0.0000
2024/02/09	2044	01/08/2024	12.30 Call	Bond Future	1781.6200	1.7816	1658.0400	1.6580	6.936	0.0000	0.0000
2024/02/09	2044	01/08/2024	12.30 Put	Bond Future	3833.9900	3.8340	3767.7900	3.7678	1.727	0.0000	0.0000
2024/02/09	2044	01/08/2024	12.28 Call	Bond Future	1734.1800	1.7342	1611.3300	1.6113	7.084	0.0000	0.0000
2024/02/09	2044	01/08/2024	12.28 Put	Bond Future	3901.4300	3.9014	3835.9600	3.8360	1.678	0.0000	0.0000
2024/02/09	2044	07/11/2024		Bond Future	12.7998	73.7158	12.8099	73.6612	0.079	0.0000	0.0000
2024/02/09	2044	07/11/2024	12.91 Call	Bond Future	3856.7800	3.8568	3712.7400	3.7127	3.735	0.0000	0.0000
2024/02/09	2044	07/11/2024	12.91 Put	Bond Future	3268.0300	3.2680	3178.6400	3.1786	2.735	0.0000	0.0000
2024/02/09	2044	07/11/2024	12.92 Call	Bond Future	3886.9900	3.8870	3743.1500	3.7432	3.701	0.0000	0.0000
2024/02/09	2044	07/11/2024	12.92 Put	Bond Future	3245.2400	3.2452	3156.0500	3.1561	2.748	0.0000	0.0000
2024/02/09	2044	07/11/2024	12.90 Call	Bond Future	3826.4100	3.8264	3682.4300	3.6824	3.763	0.0000	0.0000
2024/02/09	2044	07/11/2024	12.90 Put	Bond Future	3290.7300	3.2907	3201.4000	3.2014	2.715	0.0000	0.0000
2024/02/09	2044	06/02/2025		Bond Future	12.9333	70.9146	12.9438	70.8592	0.081	0.0000	0.0000
2024/02/09	2044	06/02/2025	13.02 Call	Bond Future	4255.7500	4.2558	4117.7800	4.1178	3.242	0.0000	0.0000
2024/02/09	2044	06/02/2025	13.02 Put	Bond Future	3800.3000	3.8003	3717.6900	3.7177	2.174	0.0000	0.0000
2024/02/09	2044	02/05/2025		Bond Future	13.0795	72.2676	13.0899	72.2139	0.079	0.0000	0.0000
2024/02/09	2044	02/05/2025	12.72 Call	Bond Future	3465.1400	3.4651	3343.9900	3.3440	3.496	0.0000	0.0000
2024/02/09	2044	02/05/2025	12.72 Put	Bond Future	5370.5600	5.3706	5303.1800	5.3032	1.255	0.0000	0.0000
2024/02/09	2046	02/05/2024		Bond Future	115.4755	115.4755	115.2683	115.2683	0.179	0.0000	0.0000
2024/02/09	2046	01/08/2024		Bond Future	118.0393	118.0393	117.8320	117.8320	0.176	0.0000	0.0000
2024/02/09	2046	07/11/2024		Bond Future	118.6130	118.6130	118.4071	118.4071	0.174	0.0000	0.0000
2024/02/09	2046	06/02/2025		Bond Future	121.1922	121.1922	120.9824	120.9824	0.173	0.0000	0.0000
2024/02/09	2046	06/02/2025	114.01 Call	Bond Future	7182.1900	7.1822	6972.4300	6.9724	2.921	0.0000	0.0000
2024/02/09	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	2046	02/05/2025		Bond Future	121.2991	121.2991	121.0898	121.0898	0.173	0.0000	0.0000
2024/02/09	2046	02/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	2046	02/05/2025	121.97 Put	Bond Future	670.9200	0.6709	880.2400	0.8802	31.199	0.0000	0.0000
2024/02/09	2050	02/05/2024		Bond Future	117.2884	117.2884	116.5624	116.5624	0.619	0.0000	0.0000
2024/02/09	2050	01/08/2024		Bond Future	117.5960	117.5960	116.8583	116.8583	0.627	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	
2024/02/09	2050	07/11/2024		Bond Future	120.3565	120.3565	119.6078	119.6078	0.622	0.0000	0.0000
2024/02/09	2050	06/02/2025		Bond Future	120.6173	120.6173	119.8531	119.8531	0.634	0.0000	0.0000
2024/02/09	2050	06/02/2025	115.60 Call	Bond Future	5017.2900	5.0173	4253.0800	4.2531	15.232	0.0000	0.0000
2024/02/09	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	2050	02/05/2025		Bond Future	122.9556	122.9556	122.1808	122.1808	0.630	0.0000	0.0000
2024/02/09	2050	02/05/2025	121.16 Call	Bond Future	1795.5700	1.7956	1020.8100	1.0208	43.148	0.0000	0.0000
2024/02/09	2050	02/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	AL37	01/02/2024		Index Future	946.2820	946.2820	946.2820	946.2820	0.000	0.0000	0.0000
2024/02/09	AL37	02/05/2024		Index Future	959.9210	959.9210	958.7550	958.7550	0.121	0.0000	0.0000
2024/02/09	AL37	01/08/2024		Index Future	981.0060	981.0060	979.8500	979.8500	0.118	0.0000	0.0000
2024/02/09	AL37	07/11/2024		Index Future	1003.8040	1003.8040	1002.6720	1002.6720	0.113	0.0000	0.0000
2024/02/09	AL37	06/02/2025		Index Future	1025.4280	1025.4280	1024.2770	1024.2770	0.112	0.0000	0.0000
2024/02/09	AL37	02/05/2025		Index Future	1045.1500	1045.1500	1044.0130	1044.0130	0.109	0.0000	0.0000
2024/02/09	AL7T	01/02/2024		Index Future	1096.3570	1096.3570	1096.3570	1096.3570	0.000	0.0000	0.0000
2024/02/09	AL7T	02/05/2024		Index Future	1111.3840	1111.3840	1110.0600	1110.0600	0.119	0.0000	0.0000
2024/02/09	AL7T	01/08/2024		Index Future	1135.7960	1135.7960	1134.4840	1134.4840	0.116	0.0000	0.0000
2024/02/09	AL7T	07/11/2024		Index Future	1162.1910	1162.1910	1160.9080	1160.9080	0.110	0.0000	0.0000
2024/02/09	AL7T	06/02/2025		Index Future	1187.2280	1187.2280	1185.9230	1185.9230	0.110	0.0000	0.0000
2024/02/09	AL7T	02/05/2025		Index Future	1210.0610	1210.0610	1208.7730	1208.7730	0.106	0.0000	0.0000
2024/02/09	ALBI	01/02/2024		Index Future	948.6240	948.6240	948.6240	948.6240	0.000	0.0000	0.0000
2024/02/09	ALBI	02/05/2024		Index Future	961.6210	961.6210	960.7300	960.7300	0.093	0.0000	0.0000
2024/02/09	ALBI	01/08/2024		Index Future	982.7430	982.7430	981.8680	981.8680	0.089	0.0000	0.0000
2024/02/09	ALBI	07/11/2024		Index Future	1005.5820	1005.5820	1004.7370	1004.7370	0.084	0.0000	0.0000
2024/02/09	ALBI	06/02/2025		Index Future	1027.2440	1027.2440	1026.3870	1026.3870	0.083	0.0000	0.0000
2024/02/09	ALBI	02/05/2025		Index Future	1047.0010	1047.0010	1046.1630	1046.1630	0.080	0.0000	0.0000
2024/02/09	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	C035	28/02/2035		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	
2024/02/09	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/09	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/09	ES33	02/05/2024		Bond Future	12.4595	74.0994	12.4859	73.9836	0.211	0.0000	0.0000
2024/02/09	ES33	01/08/2024		Bond Future	12.5986	75.7446	12.6254	75.6290	0.213	0.0000	0.0000
2024/02/09	ES33	07/11/2024		Bond Future	12.7711	73.7193	12.7983	73.6050	0.213	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	
2024/02/09	ES33	06/02/2025		Bond Future	12.9475	75.3203	12.9758	75.2041	0.219	0.0000	0.0000
2024/02/09	ES33	06/02/2025	13.34 Call	Bond Future	1588.6700	1.5887	1472.4700	1.4725	7.314	0.0000	0.0000
2024/02/09	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	ES33	02/05/2025		Bond Future	13.1335	72.9796	13.1624	72.8639	0.220	0.0000	0.0000
2024/02/09	ES33	02/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	ES33	02/05/2025	12.73 Put	Bond Future	1642.0700	1.6421	1757.7900	1.7578	7.047	0.0000	0.0000
2024/02/09	ES42	02/05/2024		Bond Future	13.0628	68.9365	13.0733	68.8833	0.080	0.0000	0.0000
2024/02/09	ES42	01/08/2024		Bond Future	13.1967	70.4666	13.2070	70.4151	0.078	0.0000	0.0000
2024/02/09	ES42	07/11/2024		Bond Future	13.3575	67.8513	13.3675	67.8024	0.075	0.0000	0.0000
2024/02/09	ES42	06/02/2025		Bond Future	13.5140	69.3231	13.5243	69.2736	0.076	0.0000	0.0000
2024/02/09	ES42	06/02/2025	13.71 Call	Bond Future	929.6000	0.9296	880.0900	0.8801	5.326	0.0000	0.0000
2024/02/09	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	ES42	02/05/2025		Bond Future	13.6831	66.4005	13.6933	66.3526	0.075	0.0000	0.0000
2024/02/09	ES42	02/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	ES42	02/05/2025	13.25 Put	Bond Future	2086.2200	2.0862	2134.1000	2.1341	2.295	0.0000	0.0000
2024/02/09	GOVI	01/02/2024		GOVI	935.0220	935.0220	935.0220	935.0220	0.000	0.0000	0.0000
2024/02/09	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	GOVI	02/05/2024	950.98 Put	GOVI	31790.0000	3.1790	40760.0000	4.0760	28.216	0.0000	0.0000
2024/02/09	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	GOVI	02/05/2024	950.99 Put	GOVI	31890.0000	3.1890	40860.0000	4.0860	28.128	0.0000	0.0000
2024/02/09	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	GOVI	02/05/2024	950.97 Put	GOVI	31690.0000	3.1690	40660.0000	4.0660	28.305	0.0000	0.0000
2024/02/09	GOVI	02/05/2024		GOVI	947.8010	947.8010	946.9040	946.9040	0.095	0.0000	0.0000
2024/02/09	GOVI	01/08/2024		GOVI	968.6200	968.6200	967.7390	967.7390	0.091	0.0000	0.0000
2024/02/09	GOVI	01/08/2024	943.38 Call	GOVI	252400.0000	25.2400	243590.0000	24.3590	3.490	0.0000	0.0000
2024/02/09	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	GOVI	01/08/2024	943.39 Call	GOVI	252300.0000	25.2300	243490.0000	24.3490	3.492	0.0000	0.0000
2024/02/09	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	GOVI	01/08/2024	943.37 Call	GOVI	252500.0000	25.2500	243690.0000	24.3690	3.489	0.0000	0.0000
2024/02/09	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	GOVI	07/11/2024		GOVI	991.1300	991.1300	990.2780	990.2780	0.086	0.0000	0.0000
2024/02/09	GOVI	07/11/2024	948.79 Call	GOVI	423400.0000	42.3400	414880.0000	41.4880	2.012	0.0000	0.0000
2024/02/09	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	GOVI	07/11/2024	948.80 Call	GOVI	423300.0000	42.3300	414780.0000	41.4780	2.013	0.0000	0.0000
2024/02/09	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	GOVI	07/11/2024	948.78 Call	GOVI	423500.0000	42.3500	414980.0000	41.4980	2.012	0.0000	0.0000
2024/02/09	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	GOVI	06/02/2025		GOVI	1012.4810	1012.4810	1011.6170	1011.6170	0.085	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	
2024/02/09	GOVI	06/02/2025	972.00 Call	GOVI	404810.0000	40.4810	396170.0000	39.6170	2.134	0.0000	0.0000
2024/02/09	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	GOVI	02/05/2025		GOVI	1031.9540	1031.9540	1031.1090	1031.1090	0.082	0.0000	0.0000
2024/02/09	GOVI	02/05/2025	1,022. Call 00	GOVI	99540.0000	9.9540	91090.0000	9.1090	8.489	0.0000	0.0000
2024/02/09	GOVI	02/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/09	IGOV	01/02/2024		Index Future	346.3510	346.3510	346.3510	346.3510	0.000	0.0000	0.0000
2024/02/09	IGOV	02/05/2024		Index Future	352.9500	352.9500	351.9290	351.9290	0.289	0.0000	0.0000
2024/02/09	IGOV	01/08/2024		Index Future	360.7870	360.7870	359.7570	359.7570	0.285	0.0000	0.0000
2024/02/09	IGOV	07/11/2024		Index Future	369.2610	369.2610	368.2250	368.2250	0.281	0.0000	0.0000
2024/02/09	IGOV	06/02/2025		Index Future	377.2960	377.2960	376.2400	376.2400	0.280	0.0000	0.0000
2024/02/09	IGOV	02/05/2025		Index Future	384.6270	384.6270	383.5630	383.5630	0.277	0.0000	0.0000
2024/02/09	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/09	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/09	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/09	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/09	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/09	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/09	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/09	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/09	JBAF	21/02/2024		Jibar Tradeable Future	8.3500	91.6500	8.3530	91.6470	0.036	0.0000	0.0000
2024/02/09	JBAF	20/03/2024		Jibar Tradeable Future	8.3300	91.6700	8.3200	91.6800	0.120	0.0000	0.0000
2024/02/09	JBAF	17/04/2024		Jibar Tradeable Future	8.3100	91.6900	8.3000	91.7000	0.120	0.0000	0.0000
2024/02/09	JBAF	15/05/2024		Jibar Tradeable Future	8.3000	91.7000	8.2980	91.7020	0.024	0.0000	0.0000
2024/02/09	JBAF	19/06/2024		Jibar Tradeable Future	8.2400	91.7600	8.2250	91.7750	0.182	0.0000	0.0000
2024/02/09	JBAF	17/07/2024		Jibar Tradeable Future	8.2400	91.7600	8.2300	91.7700	0.121	0.0000	0.0000
2024/02/09	JBAF	18/09/2024		Jibar Tradeable Future	8.1000	91.9000	8.0680	91.9320	0.395	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	
2024/02/09	JBAF	18/12/2024		Jibar Tradeable Future	7.7300	92.2700	7.6780	92.3220	0.673	0.0000	0.0000
2024/02/09	JBAF	19/03/2025		Jibar Tradeable Future	7.6500	92.3500	7.5700	92.4300	1.046	0.0000	0.0000
2024/02/09	JBAF	18/06/2025		Jibar Tradeable Future	7.4900	92.5100	7.4180	92.5820	0.961	0.0000	0.0000
2024/02/09	JBAF	17/09/2025		Jibar Tradeable Future	7.5400	92.4600	7.4700	92.5300	0.928	0.0000	0.0000
2024/02/09	JBAF	17/12/2025		Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000
2024/02/09	R035	02/05/2024		Bond Future	11.6304	84.9120	11.6569	84.7706	0.228	0.0000	0.0000
2024/02/09	R035	02/05/2024	11.20 Call	Bond Future	675.6300	0.6756	584.0100	0.5840	13.561	0.0000	0.0000
2024/02/09	R035	02/05/2024	11.20 Put	Bond Future	3020.4600	3.0205	3070.2400	3.0702	1.648	0.0000	0.0000
2024/02/09	R035	02/05/2024	11.21 Call	Bond Future	692.5100	0.6925	599.4300	0.5994	13.441	0.0000	0.0000
2024/02/09	R035	02/05/2024	11.21 Put	Bond Future	2981.8300	2.9818	3030.1500	3.0302	1.620	0.0000	0.0000
2024/02/09	R035	02/05/2024	11.19 Call	Bond Future	658.8900	0.6589	568.9900	0.5690	13.644	0.0000	0.0000
2024/02/09	R035	02/05/2024	11.19 Put	Bond Future	3059.2900	3.0593	3110.7900	3.1108	1.683	0.0000	0.0000
2024/02/09	R035	01/08/2024	11.80 Call	Bond Future	2669.1600	2.6692	2505.8200	2.5058	6.120	0.0000	0.0000
2024/02/09	R035	01/08/2024	11.80 Put	Bond Future	2307.0500	2.3071	2285.0200	2.2850	0.955	0.0000	0.0000
2024/02/09	R035	01/08/2024	11.81 Call	Bond Future	2699.1000	2.6991	2535.1100	2.5351	6.076	0.0000	0.0000
2024/02/09	R035	01/08/2024	11.81 Put	Bond Future	2284.8700	2.2849	2262.1900	2.2622	0.993	0.0000	0.0000
2024/02/09	R035	01/08/2024	11.79 Call	Bond Future	2639.6000	2.6396	2476.6900	2.4767	6.172	0.0000	0.0000
2024/02/09	R035	01/08/2024	11.79 Put	Bond Future	2329.6500	2.3297	2308.0500	2.3081	0.927	0.0000	0.0000
2024/02/09	R035	01/08/2024		Bond Future	11.7308	86.7770	11.7577	86.6357	0.230	0.0000	0.0000
2024/02/09	R035	07/11/2024		Bond Future	11.8594	84.2766	11.8868	84.1366	0.230	0.0000	0.0000
2024/02/09	R035	07/11/2024	12.18 Call	Bond Future	4020.8000	4.0208	3928.8100	3.9288	2.288	0.0000	0.0000
2024/02/09	R035	07/11/2024	12.18 Put	Bond Future	2397.7400	2.3977	2445.7700	2.4458	2.003	0.0000	0.0000
2024/02/09	R035	07/11/2024	12.19 Call	Bond Future	4052.3500	4.0524	3960.0200	3.9600	2.278	0.0000	0.0000
2024/02/09	R035	07/11/2024	12.19 Put	Bond Future	2379.3700	2.3794	2427.0600	2.4271	2.004	0.0000	0.0000
2024/02/09	R035	07/11/2024	12.17 Call	Bond Future	3989.6300	3.9896	3897.9700	3.8980	2.297	0.0000	0.0000
2024/02/09	R035	07/11/2024	12.17 Put	Bond Future	2416.5300	2.4165	2464.8900	2.4649	2.001	0.0000	0.0000
2024/02/09	R035	06/02/2025		Bond Future	11.9910	86.0890	12.0194	85.9465	0.237	0.0000	0.0000
2024/02/09	R035	06/02/2025	12.41 Call	Bond Future	4809.3300	4.8093	4641.0400	4.6410	3.499	0.0000	0.0000
2024/02/09	R035	06/02/2025	12.41 Put	Bond Future	2741.4500	2.7415	2715.6200	2.7156	0.942	0.0000	0.0000
2024/02/09	R035	02/05/2025		Bond Future	12.1288	83.2283	12.1577	83.0862	0.238	0.0000	0.0000
2024/02/09	R035	02/05/2025	11.78 Call	Bond Future	2988.4900	2.9885	2872.9100	2.8729	3.868	0.0000	0.0000
2024/02/09	R035	02/05/2025	11.78 Put	Bond Future	4728.6100	4.7286	4755.0800	4.7551	0.560	0.0000	0.0000
2024/02/09	R053	02/05/2024	13.03 Call	Bond Future	5154.2800	5.1543	5052.1000	5.0521	1.982	0.0000	0.0000
2024/02/09	R053	02/05/2024	13.03 Put	Bond Future	1006.0600	1.0061	905.7100	0.9057	9.975	0.0000	0.0000
2024/02/09	R053	02/05/2024	13.04 Call	Bond Future	5206.2800	5.2063	5104.7900	5.1048	1.949	0.0000	0.0000
2024/02/09	R053	02/05/2024	13.04 Put	Bond Future	990.6400	0.9906	890.9800	0.8910	10.060	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	
2024/02/09	R053	02/05/2024	13.02 Call	Bond Future	5102.2500	5.1023	4999.3900	4.9994	2.016	0.0000	0.0000
2024/02/09	R053	02/05/2024	13.02 Put	Bond Future	1021.5500	1.0216	920.5200	0.9205	9.890	0.0000	0.0000
2024/02/09	R053	02/05/2024		Bond Future	12.4405	94.7920	12.4408	94.7902	0.002	0.0000	0.0000
2024/02/09	R053	01/08/2024	13.14 Call	Bond Future	6070.5800	6.0706	6029.2700	6.0293	0.680	0.0000	0.0000
2024/02/09	R053	01/08/2024	13.14 Put	Bond Future	1994.5800	1.9946	1951.3900	1.9514	2.165	0.0000	0.0000
2024/02/09	R053	01/08/2024	13.15 Call	Bond Future	6118.0100	6.1180	6076.8400	6.0768	0.673	0.0000	0.0000
2024/02/09	R053	01/08/2024	13.15 Put	Bond Future	1975.6500	1.9757	1932.6000	1.9326	2.179	0.0000	0.0000
2024/02/09	R053	01/08/2024	13.13 Call	Bond Future	6023.2300	6.0232	5981.7800	5.9818	0.688	0.0000	0.0000
2024/02/09	R053	01/08/2024	13.13 Put	Bond Future	2013.6900	2.0137	1970.3600	1.9704	2.152	0.0000	0.0000
2024/02/09	R053	01/08/2024		Bond Future	12.5513	96.8737	12.5511	96.8756	0.002	0.0000	0.0000
2024/02/09	R053	07/11/2024		Bond Future	12.6835	93.2502	12.6825	93.2573	0.008	0.0000	0.0000
2024/02/09	R053	07/11/2024	12.80 Call	Bond Future	4948.9700	4.9490	4778.4600	4.7785	3.445	0.0000	0.0000
2024/02/09	R053	07/11/2024	12.80 Put	Bond Future	4131.3600	4.1314	3953.7700	3.9538	4.299	0.0000	0.0000
2024/02/09	R053	07/11/2024	12.81 Call	Bond Future	4988.9100	4.9889	4818.5600	4.8186	3.415	0.0000	0.0000
2024/02/09	R053	07/11/2024	12.81 Put	Bond Future	4101.7400	4.1017	3924.3100	3.9243	4.326	0.0000	0.0000
2024/02/09	R053	07/11/2024	12.79 Call	Bond Future	4909.1400	4.9091	4738.4900	4.7385	3.476	0.0000	0.0000
2024/02/09	R053	07/11/2024	12.79 Put	Bond Future	4161.1800	4.1612	3983.4500	3.9835	4.271	0.0000	0.0000
2024/02/09	R053	06/02/2025		Bond Future	12.8131	95.2537	12.8119	95.2616	0.009	0.0000	0.0000
2024/02/09	R053	06/02/2025	12.94 Call	Bond Future	5642.0800	5.6421	5589.7500	5.5898	0.927	0.0000	0.0000
2024/02/09	R053	06/02/2025	12.94 Put	Bond Future	4768.6300	4.7686	4708.4600	4.7085	1.262	0.0000	0.0000
2024/02/09	R053	02/05/2025		Bond Future	12.9515	91.2126	12.9499	91.2241	0.013	0.0000	0.0000
2024/02/09	R053	02/05/2025	12.64 Call	Bond Future	4605.1200	4.6051	4468.8900	4.4689	2.958	0.0000	0.0000
2024/02/09	R053	02/05/2025	12.64 Put	Bond Future	6771.9600	6.7720	6624.2300	6.6242	2.181	0.0000	0.0000
2024/02/09	R186	02/05/2024		Bond Future	8.7536	107.9533	8.7863	107.8761	0.374	0.0000	0.0000
2024/02/09	R186	02/05/2024	8.00 Call	Bond Future	64.0000	0.0640	43.3600	0.0434	32.250	0.0000	0.0000
2024/02/09	R186	02/05/2024	8.00 Put	Bond Future	1861.8600	1.8619	1918.4000	1.9184	3.037	0.0000	0.0000
2024/02/09	R186	02/05/2024	8.01 Call	Bond Future	66.7400	0.0667	45.4000	0.0454	31.975	0.0000	0.0000
2024/02/09	R186	02/05/2024	8.01 Put	Bond Future	1840.4800	1.8405	1896.3200	1.8963	3.034	0.0000	0.0000
2024/02/09	R186	02/05/2024	7.99 Call	Bond Future	61.4400	0.0614	41.4000	0.0414	32.617	0.0000	0.0000
2024/02/09	R186	02/05/2024	7.99 Put	Bond Future	1883.4200	1.8834	1940.5600	1.9406	3.034	0.0000	0.0000
2024/02/09	R186	02/05/2024	10.40 Call	Bond Future	3816.3300	3.8163	3738.6500	3.7387	2.035	0.0000	0.0000
2024/02/09	R186	02/05/2024	10.40 Put	Bond Future	21.7800	0.0218	21.2800	0.0213	2.296	0.0000	0.0000
2024/02/09	R186	02/05/2024	9.73 Put	Bond Future	93.3400	0.0933	91.5900	0.0916	1.875	0.0000	0.0000
2024/02/09	R186	02/05/2024	9.73 Call	Bond Future	2365.2900	2.3653	2286.3600	2.2864	3.337	0.0000	0.0000
2024/02/09	R186	01/08/2024	8.69 Call	Bond Future	817.8600	0.8179	729.8800	0.7299	10.757	0.0000	0.0000
2024/02/09	R186	01/08/2024	8.69 Put	Bond Future	909.9100	0.9099	896.7100	0.8967	1.451	0.0000	0.0000
2024/02/09	R186	01/08/2024	8.70 Call	Bond Future	829.9800	0.8300	741.6600	0.7417	10.641	0.0000	0.0000
2024/02/09	R186	01/08/2024	8.70 Put	Bond Future	900.4500	0.9005	886.9100	0.8869	1.504	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/02/09	R186	01/08/2024	8.68 Call	Bond Future		805.8300	0.8058	717.9100	0.7179	10.910	0.0000	0.0000
2024/02/09	R186	01/08/2024	8.68 Put	Bond Future		919.4600	0.9195	906.3200	0.9063	1.429	0.0000	0.0000
2024/02/09	R186	01/08/2024		Bond Future		8.7327	105.0159	8.7674	104.9411	0.397	0.0000	0.0000
2024/02/09	R186	07/11/2024		Bond Future		8.7293	107.4535	8.7660	107.3827	0.421	0.0000	0.0000
2024/02/09	R186	07/11/2024	9.14 Call	Bond Future		1545.7300	1.5457	1459.8500	1.4599	5.556	0.0000	0.0000
2024/02/09	R186	07/11/2024	9.14 Put	Bond Future		757.0700	0.7571	742.0200	0.7420	1.988	0.0000	0.0000
2024/02/09	R186	07/11/2024	9.15 Call	Bond Future		1559.1200	1.5591	1473.1400	1.4731	5.515	0.0000	0.0000
2024/02/09	R186	07/11/2024	9.15 Put	Bond Future		751.3600	0.7514	736.2100	0.7362	2.016	0.0000	0.0000
2024/02/09	R186	07/11/2024	9.13 Call	Bond Future		1532.7300	1.5327	1446.6000	1.4466	5.619	0.0000	0.0000
2024/02/09	R186	07/11/2024	9.13 Put	Bond Future		763.1800	0.7632	747.8800	0.7479	2.005	0.0000	0.0000
2024/02/09	R186	06/02/2025		Bond Future		8.7321	104.4488	8.7738	104.3771	0.478	0.0000	0.0000
2024/02/09	R186	06/02/2025	9.03 Call	Bond Future		1394.3800	1.3944	1323.2100	1.3232	5.104	0.0000	0.0000
2024/02/09	R186	06/02/2025	9.03 Put	Bond Future		884.7000	0.8847	885.1900	0.8852	0.055	0.0000	0.0000
2024/02/09	R186	02/05/2025		Bond Future		8.8033	106.4466	8.8491	106.3775	0.520	0.0000	0.0000
2024/02/09	R186	02/05/2025	8.47 Call	Bond Future		777.7900	0.7778	720.0900	0.7201	7.418	0.0000	0.0000
2024/02/09	R186	02/05/2025	8.47 Put	Bond Future		1282.8700	1.2829	1294.3100	1.2943	0.892	0.0000	0.0000
2024/02/09	R202	02/05/2024		Bond Future		264.5674	264.5674	262.8029	262.8029	0.667	0.0000	0.0000
2024/02/09	R202	01/08/2024		Bond Future		265.3639	265.3639	263.5702	263.5702	0.676	0.0000	0.0000
2024/02/09	R202	07/11/2024		Bond Future		271.5937	271.5937	269.7719	269.7719	0.671	0.0000	0.0000
2024/02/09	R202	06/02/2025		Bond Future		272.2881	272.2881	270.4287	270.4287	0.683	0.0000	0.0000
2024/02/09	R202	06/02/2025	266.79 Call	Bond Future		5498.0500	5.4981	3638.6700	3.6387	33.819	0.0000	0.0000
2024/02/09	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	R202	02/05/2025		Bond Future		277.5682	277.5682	275.6824	275.6824	0.679	0.0000	0.0000
2024/02/09	R202	02/05/2025	272.31 Call	Bond Future		5258.1600	5.2582	3372.3600	3.3724	35.864	0.0000	0.0000
2024/02/09	R202	02/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	R209	02/05/2024		Bond Future		11.7728	65.7324	11.7992	65.6085	0.224	0.0000	0.0000
2024/02/09	R209	02/05/2024	11.18 Call	Bond Future		404.2300	0.4042	340.2100	0.3402	15.838	0.0000	0.0000
2024/02/09	R209	02/05/2024	11.18 Put	Bond Future		3278.0600	3.2781	3337.9300	3.3379	1.826	0.0000	0.0000
2024/02/09	R209	02/05/2024	11.19 Call	Bond Future		415.6100	0.4156	350.2800	0.3503	15.719	0.0000	0.0000
2024/02/09	R209	02/05/2024	11.19 Put	Bond Future		3239.5400	3.2395	3298.1000	3.2981	1.808	0.0000	0.0000
2024/02/09	R209	02/05/2024	11.17 Call	Bond Future		393.0700	0.3931	330.3500	0.3304	15.956	0.0000	0.0000
2024/02/09	R209	02/05/2024	11.17 Put	Bond Future		3316.8600	3.3169	3378.0300	3.3780	1.844	0.0000	0.0000
2024/02/09	R209	01/08/2024		Bond Future		11.8700	67.1760	11.8967	67.0519	0.226	0.0000	0.0000
2024/02/09	R209	01/08/2024	11.79 Call	Bond Future		1952.3800	1.9524	1880.9900	1.8810	3.657	0.0000	0.0000
2024/02/09	R209	01/08/2024	11.79 Put	Bond Future		2324.7400	2.3247	2377.4100	2.3774	2.266	0.0000	0.0000
2024/02/09	R209	01/08/2024	11.80 Call	Bond Future		1976.3900	1.9764	1904.7300	1.9047	3.626	0.0000	0.0000
2024/02/09	R209	01/08/2024	11.80 Put	Bond Future		2302.0200	2.3020	2354.4200	2.3544	2.276	0.0000	0.0000
2024/02/09	R209	01/08/2024	11.78 Call	Bond Future		1928.3300	1.9283	1857.3900	1.8574	3.679	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	
2024/02/09	R209	01/08/2024	11.78 Put	Bond Future	2347.4600	2.3475	2400.5800	2.4006	2.263	0.0000	0.0000
2024/02/09	R209	07/11/2024		Bond Future	11.9879	65.5787	12.0150	65.4552	0.226	0.0000	0.0000
2024/02/09	R209	07/11/2024	12.22 Call	Bond Future	3356.4000	3.3564	3205.2200	3.2052	4.504	0.0000	0.0000
2024/02/09	R209	07/11/2024	12.22 Put	Bond Future	2309.7300	2.3097	2281.9800	2.2820	1.201	0.0000	0.0000
2024/02/09	R209	07/11/2024	12.23 Call	Bond Future	3383.3100	3.3833	3231.9200	3.2319	4.475	0.0000	0.0000
2024/02/09	R209	07/11/2024	12.23 Put	Bond Future	2292.0600	2.2921	2264.1000	2.2641	1.220	0.0000	0.0000
2024/02/09	R209	07/11/2024	12.21 Call	Bond Future	3329.5600	3.3296	3178.6000	3.1786	4.534	0.0000	0.0000
2024/02/09	R209	07/11/2024	12.21 Put	Bond Future	2327.5200	2.3275	2299.9900	2.3000	1.183	0.0000	0.0000
2024/02/09	R209	06/02/2025		Bond Future	12.1047	66.9885	12.1328	66.8629	0.232	0.0000	0.0000
2024/02/09	R209	06/02/2025	12.44 Call	Bond Future	4013.4600	4.0135	3939.2100	3.9392	1.850	0.0000	0.0000
2024/02/09	R209	06/02/2025	12.44 Put	Bond Future	2532.8800	2.5329	2584.2600	2.5843	2.029	0.0000	0.0000
2024/02/09	R209	02/05/2025		Bond Future	12.2324	65.1193	12.2609	64.9937	0.233	0.0000	0.0000
2024/02/09	R209	02/05/2025	11.89 Call	Bond Future	2718.6700	2.7187	2611.9900	2.6120	3.924	0.0000	0.0000
2024/02/09	R209	02/05/2025	11.89 Put	Bond Future	4252.8600	4.2529	4271.7900	4.2718	0.445	0.0000	0.0000
2024/02/09	R210	02/05/2024		Bond Future	234.8862	234.8862	234.7333	234.7333	0.065	0.0000	0.0000
2024/02/09	R210	01/08/2024		Bond Future	240.1015	240.1015	239.9540	239.9540	0.061	0.0000	0.0000
2024/02/09	R210	07/11/2024		Bond Future	242.4076	242.4076	242.2694	242.2694	0.057	0.0000	0.0000
2024/02/09	R210	06/02/2025		Bond Future	247.6795	247.6795	247.5398	247.5398	0.056	0.0000	0.0000
2024/02/09	R210	06/02/2025	239.61 Call	Bond Future	8069.5200	8.0695	7929.8000	7.9298	1.731	0.0000	0.0000
2024/02/09	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	R210	02/05/2025		Bond Future	249.0843	249.0843	248.9510	248.9510	0.054	0.0000	0.0000
2024/02/09	R210	02/05/2025	248.03 Call	Bond Future	1054.3000	1.0543	921.0300	0.9210	12.641	0.0000	0.0000
2024/02/09	R210	02/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	R213	02/05/2024	10.29 Call	Bond Future	941.5800	0.9416	879.6400	0.8796	6.578	0.0000	0.0000
2024/02/09	R213	02/05/2024	10.29 Put	Bond Future	1731.3600	1.7314	1719.7100	1.7197	0.673	0.0000	0.0000
2024/02/09	R213	02/05/2024	10.30 Call	Bond Future	960.2600	0.9603	898.0700	0.8981	6.476	0.0000	0.0000
2024/02/09	R213	02/05/2024	10.30 Put	Bond Future	1706.8300	1.7068	1694.9300	1.6949	0.697	0.0000	0.0000
2024/02/09	R213	02/05/2024	10.28 Call	Bond Future	923.1200	0.9231	861.4400	0.8614	6.682	0.0000	0.0000
2024/02/09	R213	02/05/2024	10.28 Put	Bond Future	1756.1300	1.7561	1744.7400	1.7447	0.649	0.0000	0.0000
2024/02/09	R213	02/05/2024		Bond Future	10.4738	84.6610	10.4856	84.6107	0.112	0.0000	0.0000
2024/02/09	R213	01/08/2024		Bond Future	10.5441	86.5205	10.5557	86.4723	0.110	0.0000	0.0000
2024/02/09	R213	01/08/2024	10.87 Call	Bond Future	2720.9800	2.7210	2645.4600	2.6455	2.775	0.0000	0.0000
2024/02/09	R213	01/08/2024	10.87 Put	Bond Future	1379.3800	1.3794	1352.0400	1.3520	1.982	0.0000	0.0000
2024/02/09	R213	01/08/2024	10.88 Call	Bond Future	2747.3600	2.7474	2671.7900	2.6718	2.751	0.0000	0.0000
2024/02/09	R213	01/08/2024	10.88 Put	Bond Future	1365.0200	1.3650	1337.6300	1.3376	2.007	0.0000	0.0000
2024/02/09	R213	01/08/2024	10.86 Call	Bond Future	2694.4800	2.6945	2619.2300	2.6192	2.793	0.0000	0.0000
2024/02/09	R213	01/08/2024	10.86 Put	Bond Future	1393.6500	1.3937	1366.5800	1.3666	1.942	0.0000	0.0000
2024/02/09	R213	07/11/2024		Bond Future	10.6445	84.9684	10.6556	84.9237	0.104	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	
2024/02/09	R213	07/11/2024	11.22 Call	Bond Future	3803.1500	3.8032	3731.9900	3.7320	1.871	0.0000	0.0000
2024/02/09	R213	07/11/2024	11.22 Put	Bond Future	1522.9700	1.5230	1496.5800	1.4966	1.733	0.0000	0.0000
2024/02/09	R213	07/11/2024	11.23 Call	Bond Future	3830.0800	3.8301	3758.6400	3.7586	1.865	0.0000	0.0000
2024/02/09	R213	07/11/2024	11.23 Put	Bond Future	1510.9700	1.5110	1484.3000	1.4843	1.765	0.0000	0.0000
2024/02/09	R213	07/11/2024	11.21 Call	Bond Future	3776.2900	3.7763	3705.1300	3.7051	1.884	0.0000	0.0000
2024/02/09	R213	07/11/2024	11.21 Put	Bond Future	1535.0700	1.5351	1508.6800	1.5087	1.719	0.0000	0.0000
2024/02/09	R213	06/02/2025		Bond Future	10.7508	86.7964	10.7624	86.7512	0.108	0.0000	0.0000
2024/02/09	R213	06/02/2025	11.35 Call	Bond Future	4171.3900	4.1714	4098.9000	4.0989	1.738	0.0000	0.0000
2024/02/09	R213	06/02/2025	11.35 Put	Bond Future	1871.6300	1.8716	1844.3000	1.8443	1.460	0.0000	0.0000
2024/02/09	R213	02/05/2025		Bond Future	10.8710	84.9035	10.8824	84.8605	0.104	0.0000	0.0000
2024/02/09	R213	02/05/2025	10.52 Call	Bond Future	2249.1300	2.2491	2260.4200	2.2604	0.502	0.0000	0.0000
2024/02/09	R213	02/05/2025	10.52 Put	Bond Future	3591.1400	3.5911	3645.3800	3.6454	1.510	0.0000	0.0000
2024/02/09	R214	02/05/2024	13.52 Call	Bond Future	5785.5100	5.7855	5712.6600	5.7127	1.259	0.0000	0.0000
2024/02/09	R214	02/05/2024	13.52 Put	Bond Future	193.7900	0.1938	171.0700	0.1711	11.724	0.0000	0.0000
2024/02/09	R214	02/05/2024	12.87 Call	Bond Future	3419.1000	3.4191	3326.3900	3.3264	2.712	0.0000	0.0000
2024/02/09	R214	02/05/2024	12.87 Put	Bond Future	579.8200	0.5798	537.2400	0.5372	7.344	0.0000	0.0000
2024/02/09	R214	02/05/2024	12.12 Put	Bond Future	1830.8600	1.8309	1789.5800	1.7896	2.255	0.0000	0.0000
2024/02/09	R214	02/05/2024	12.12 Call	Bond Future	1209.6900	1.2097	1118.2800	1.1183	7.556	0.0000	0.0000
2024/02/09	R214	02/05/2024	12.14 Put	Bond Future	1779.9700	1.7800	1737.6600	1.7377	2.377	0.0000	0.0000
2024/02/09	R214	02/05/2024	12.14 Call	Bond Future	1255.3100	1.2553	1162.8700	1.1629	7.364	0.0000	0.0000
2024/02/09	R214	02/05/2024	11.47 Call	Bond Future	238.5200	0.2385	202.7800	0.2028	14.984	0.0000	0.0000
2024/02/09	R214	02/05/2024	11.47 Put	Bond Future	4131.2000	4.1312	4145.5900	4.1456	0.348	0.0000	0.0000
2024/02/09	R214	02/05/2024	11.48 Call	Bond Future	246.1800	0.2462	209.7400	0.2097	14.802	0.0000	0.0000
2024/02/09	R214	02/05/2024	11.48 Put	Bond Future	4086.4800	4.0865	4100.1700	4.1002	0.335	0.0000	0.0000
2024/02/09	R214	02/05/2024	11.46 Call	Bond Future	231.0300	0.2310	195.9900	0.1960	15.167	0.0000	0.0000
2024/02/09	R214	02/05/2024	11.46 Put	Bond Future	4176.1500	4.1762	4191.2400	4.1912	0.361	0.0000	0.0000
2024/02/09	R214	02/05/2024		Bond Future	12.2496	60.6113	12.2602	60.5612	0.086	0.0000	0.0000
2024/02/09	R214	01/08/2024		Bond Future	12.3486	61.9425	12.3590	61.8936	0.085	0.0000	0.0000
2024/02/09	R214	01/08/2024	12.17 Call	Bond Future	1768.8800	1.7689	1726.5300	1.7265	2.394	0.0000	0.0000
2024/02/09	R214	01/08/2024	12.17 Put	Bond Future	2616.1600	2.6162	2622.7700	2.6228	0.253	0.0000	0.0000
2024/02/09	R214	01/08/2024	12.18 Call	Bond Future	1791.8600	1.7919	1749.3100	1.7493	2.375	0.0000	0.0000
2024/02/09	R214	01/08/2024	12.18 Put	Bond Future	2591.2000	2.5912	2597.6100	2.5976	0.247	0.0000	0.0000
2024/02/09	R214	01/08/2024	12.16 Call	Bond Future	1746.2100	1.7462	1704.0600	1.7041	2.414	0.0000	0.0000
2024/02/09	R214	01/08/2024	12.16 Put	Bond Future	2641.4900	2.6415	2648.3000	2.6483	0.258	0.0000	0.0000
2024/02/09	R214	07/11/2024		Bond Future	12.4710	60.0738	12.4811	60.0270	0.081	0.0000	0.0000
2024/02/09	R214	07/11/2024	12.61 Call	Bond Future	3184.2000	3.1842	3063.8500	3.0639	3.780	0.0000	0.0000
2024/02/09	R214	07/11/2024	12.61 Put	Bond Future	2547.0300	2.5470	2473.5200	2.4735	2.886	0.0000	0.0000
2024/02/09	R214	07/11/2024	12.62 Call	Bond Future	3210.5700	3.2106	3090.1900	3.0902	3.749	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	
2024/02/09	R214	07/11/2024	12.62 Put	Bond Future	2527.9700	2.5280	2454.4300	2.4544	2.909	0.0000	0.0000
2024/02/09	R214	07/11/2024	12.60 Call	Bond Future	3157.9200	3.1579	3037.8100	3.0378	3.803	0.0000	0.0000
2024/02/09	R214	07/11/2024	12.60 Put	Bond Future	2566.2200	2.5662	2492.9500	2.4930	2.855	0.0000	0.0000
2024/02/09	R214	06/02/2025		Bond Future	12.5938	61.3657	12.6043	61.3182	0.083	0.0000	0.0000
2024/02/09	R214	06/02/2025	12.71 Call	Bond Future	3534.6100	3.5346	3493.8300	3.4938	1.154	0.0000	0.0000
2024/02/09	R214	06/02/2025	12.71 Put	Bond Future	3009.5700	3.0096	3016.2200	3.0162	0.221	0.0000	0.0000
2024/02/09	R214	02/05/2025		Bond Future	12.7190	59.2381	12.7293	59.1919	0.081	0.0000	0.0000
2024/02/09	R214	02/05/2025	12.40 Call	Bond Future	2858.4400	2.8584	2768.6300	2.7686	3.142	0.0000	0.0000
2024/02/09	R214	02/05/2025	12.40 Put	Bond Future	4315.5100	4.3155	4271.8400	4.2718	1.012	0.0000	0.0000
2024/02/09	R248	02/05/2024	11.40 Put	Bond Future	6605.2900	6.6053	6645.5200	6.6455	0.609	0.0000	0.0000
2024/02/09	R248	02/05/2024	11.40 Call	Bond Future	109.9700	0.1100	90.3900	0.0904	17.805	0.0000	0.0000
2024/02/09	R248	02/05/2024	12.40 Put	Bond Future	2000.8900	2.0009	1940.3100	1.9403	3.028	0.0000	0.0000
2024/02/09	R248	02/05/2024	12.40 Call	Bond Future	1678.9500	1.6790	1558.5600	1.5586	7.171	0.0000	0.0000
2024/02/09	R248	02/05/2024	13.16 Call	Bond Future	4452.8300	4.4528	4337.7300	4.3377	2.585	0.0000	0.0000
2024/02/09	R248	02/05/2024	13.16 Put	Bond Future	631.3000	0.6313	576.0100	0.5760	8.758	0.0000	0.0000
2024/02/09	R248	02/05/2024		Bond Future	12.4563	73.5211	12.4668	73.4612	0.084	0.0000	0.0000
2024/02/09	R248	02/05/2024	11.47 Call	Bond Future	144.3100	0.1443	116.5300	0.1165	19.250	0.0000	0.0000
2024/02/09	R248	02/05/2024	11.47 Put	Bond Future	6177.9900	6.1780	6210.0200	6.2100	0.518	0.0000	0.0000
2024/02/09	R248	02/05/2024	11.48 Call	Bond Future	149.8200	0.1498	120.7400	0.1207	19.410	0.0000	0.0000
2024/02/09	R248	02/05/2024	11.48 Put	Bond Future	6117.9400	6.1179	6148.6700	6.1487	0.502	0.0000	0.0000
2024/02/09	R248	02/05/2024	11.46 Call	Bond Future	138.9500	0.1390	112.4400	0.1124	19.079	0.0000	0.0000
2024/02/09	R248	02/05/2024	11.46 Put	Bond Future	6238.2900	6.2383	6271.5900	6.2716	0.534	0.0000	0.0000
2024/02/09	R248	01/08/2024		Bond Future	12.5629	75.1358	12.5733	75.0775	0.083	0.0000	0.0000
2024/02/09	R248	01/08/2024	12.31 Call	Bond Future	2038.1900	2.0382	1899.3700	1.8994	6.811	0.0000	0.0000
2024/02/09	R248	01/08/2024	12.31 Put	Bond Future	3482.9400	3.4829	3402.4500	3.4025	2.311	0.0000	0.0000
2024/02/09	R248	01/08/2024	12.32 Call	Bond Future	2064.7000	2.0647	1925.2800	1.9253	6.753	0.0000	0.0000
2024/02/09	R248	01/08/2024	12.32 Put	Bond Future	3451.3500	3.4514	3370.2600	3.3703	2.350	0.0000	0.0000
2024/02/09	R248	01/08/2024	12.30 Call	Bond Future	2011.8500	2.0119	1873.4400	1.8734	6.880	0.0000	0.0000
2024/02/09	R248	01/08/2024	12.30 Put	Bond Future	3514.7800	3.5148	3434.7000	3.4347	2.278	0.0000	0.0000
2024/02/09	R248	07/11/2024	12.79 Call	Bond Future	3732.6700	3.7327	3574.5400	3.5745	4.236	0.0000	0.0000
2024/02/09	R248	07/11/2024	12.79 Put	Bond Future	3207.1000	3.2071	3104.7000	3.1047	3.193	0.0000	0.0000
2024/02/09	R248	07/11/2024	12.80 Call	Bond Future	3763.6400	3.7636	3605.4500	3.6055	4.203	0.0000	0.0000
2024/02/09	R248	07/11/2024	12.80 Put	Bond Future	3183.7200	3.1837	3081.2600	3.0813	3.218	0.0000	0.0000
2024/02/09	R248	07/11/2024	12.78 Call	Bond Future	3701.8000	3.7018	3543.7100	3.5437	4.271	0.0000	0.0000
2024/02/09	R248	07/11/2024	12.78 Put	Bond Future	3230.6600	3.2307	3128.3000	3.1283	3.168	0.0000	0.0000
2024/02/09	R248	07/11/2024		Bond Future	12.6940	72.4285	12.7041	72.3728	0.080	0.0000	0.0000
2024/02/09	R248	06/02/2025		Bond Future	12.8257	73.9857	12.8361	73.9293	0.081	0.0000	0.0000
2024/02/09	R248	06/02/2025	12.71 Call	Bond Future	3707.5300	3.7075	3559.3500	3.5594	3.997	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	
2024/02/09	R248	06/02/2025	12.71 Put	Bond Future	4338.1800	4.3382	4246.4300	4.2464	2.115	0.0000	0.0000
2024/02/09	R248	02/05/2025		Bond Future	12.9592	70.9559	12.9695	70.9010	0.080	0.0000	0.0000
2024/02/09	R248	02/05/2025	12.60 Call	Bond Future	3391.2400	3.3912	3270.6000	3.2706	3.557	0.0000	0.0000
2024/02/09	R248	02/05/2025	12.60 Put	Bond Future	5346.5200	5.3465	5280.7200	5.2807	1.231	0.0000	0.0000
2024/02/09	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/09	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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