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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/02/2024 TO 14/02/2024

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
2024/02/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/14	2025	02/05/2024		Bond Future	179.6329	179.6329	179.4903	0.079	0.0000	0.0000
2024/02/14	2025	01/08/2024		Bond Future	181.7959	181.7959	181.6508	0.080	0.0000	0.0000
2024/02/14	2025	07/11/2024		Bond Future	186.0752	186.0752	185.9288	0.079	0.0000	0.0000
2024/02/14	2029	02/05/2024		Bond Future	129.7809	129.7809	129.7849	0.003	0.0000	0.0000
2024/02/14	2029	01/08/2024		Bond Future	132.6677	132.6677	132.6722	0.003	0.0000	0.0000
2024/02/14	2029	07/11/2024		Bond Future	134.3924	134.3924	134.3987	0.005	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	
2024/02/14	2029	06/02/2025		Bond Future	137.3173	137.3173	137.3250	137.3250	0.006	0.0000	0.0000
2024/02/14	2029	06/02/2025	132.40 Call	Bond Future	4917.2800	4.9173	4925.0300	4.9250	0.158	0.0000	0.0000
2024/02/14	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	2029	02/05/2025		Bond Future	137.8500	137.8500	137.8500	137.8500	0.000	0.0000	0.0000
2024/02/14	2029	02/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	2029	02/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	2030	02/05/2024		Bond Future	10.1701	92.8514	10.2252	92.6305	0.541	0.0000	0.0000
2024/02/14	2030	02/05/2024	9.82 Call	Bond Future	592.2600	0.5923	518.3700	0.5184	12.476	0.0000	0.0000
2024/02/14	2030	02/05/2024	9.82 Put	Bond Future	2012.0600	2.0121	2159.0400	2.1590	7.305	0.0000	0.0000
2024/02/14	2030	02/05/2024	9.83 Call	Bond Future	606.3800	0.6064	531.3000	0.5313	12.382	0.0000	0.0000
2024/02/14	2030	02/05/2024	9.83 Put	Bond Future	1985.2400	1.9852	2131.0300	2.1310	7.344	0.0000	0.0000
2024/02/14	2030	02/05/2024	9.81 Call	Bond Future	578.3500	0.5784	505.6600	0.5057	12.569	0.0000	0.0000
2024/02/14	2030	02/05/2024	9.81 Put	Bond Future	2039.1100	2.0391	2187.2900	2.1873	7.267	0.0000	0.0000
2024/02/14	2030	02/05/2024	9.66 Put	Bond Future	2473.2800	2.4733	2638.5500	2.6386	6.682	0.0000	0.0000
2024/02/14	2030	02/05/2024	9.66 Call	Bond Future	395.4000	0.3954	339.8000	0.3398	14.062	0.0000	0.0000
2024/02/14	2030	02/05/2024	10.16 Put	Bond Future	1231.8900	1.2319	1337.6100	1.3376	8.582	0.0000	0.0000
2024/02/14	2030	02/05/2024	10.16 Call	Bond Future	1191.3900	1.1914	1076.2400	1.0762	9.665	0.0000	0.0000
2024/02/14	2030	02/05/2024	11.94 Call	Bond Future	6801.3300	6.8013	6584.0800	6.5841	3.194	0.0000	0.0000
2024/02/14	2030	02/05/2024	11.94 Put	Bond Future	26.0700	0.0261	29.6900	0.0297	13.886	0.0000	0.0000
2024/02/14	2030	02/05/2024	12.38 Call	Bond Future	8366.5500	8.3666	8146.6000	8.1466	2.629	0.0000	0.0000
2024/02/14	2030	02/05/2024	12.38 Put	Bond Future	6.0500	0.0061	6.9700	0.0070	15.207	0.0000	0.0000
2024/02/14	2030	02/05/2024	10.82 Put	Bond Future	398.1500	0.3982	440.3500	0.4404	10.599	0.0000	0.0000
2024/02/14	2030	02/05/2024	10.82 Call	Bond Future	2962.6100	2.9626	2783.9400	2.7839	6.031	0.0000	0.0000
2024/02/14	2030	02/05/2024	10.62 Put	Bond Future	572.8500	0.5729	630.5500	0.6306	10.072	0.0000	0.0000
2024/02/14	2030	02/05/2024	10.62 Call	Bond Future	2357.8700	2.3579	2194.7000	2.1947	6.920	0.0000	0.0000
2024/02/14	2030	02/05/2024	11.12 Put	Bond Future	224.2800	0.2243	249.4900	0.2495	11.240	0.0000	0.0000
2024/02/14	2030	02/05/2024	11.12 Call	Bond Future	3942.0000	3.9420	3746.3400	3.7463	4.963	0.0000	0.0000
2024/02/14	2030	02/05/2024	13.15 Call	Bond Future	11045.6500	11.0457	10824.8300	10.8248	1.999	0.0000	0.0000
2024/02/14	2030	02/05/2024	13.15 Put	Bond Future	0.2900	0.0003	0.3400	0.0003	17.241	0.0000	0.0000
2024/02/14	2030	01/08/2024	10.38 Call	Bond Future	2033.3200	2.0333	1904.8300	1.9048	6.319	0.0000	0.0000
2024/02/14	2030	01/08/2024	10.38 Put	Bond Future	1506.9200	1.5069	1603.8900	1.6039	6.435	0.0000	0.0000
2024/02/14	2030	01/08/2024	10.39 Call	Bond Future	2056.0400	2.0560	1926.7700	1.9268	6.287	0.0000	0.0000
2024/02/14	2030	01/08/2024	10.39 Put	Bond Future	1491.1600	1.4912	1587.3500	1.5874	6.451	0.0000	0.0000
2024/02/14	2030	01/08/2024	10.37 Call	Bond Future	2010.7200	2.0107	1883.0100	1.8830	6.351	0.0000	0.0000
2024/02/14	2030	01/08/2024	10.37 Put	Bond Future	1522.8100	1.5228	1620.5600	1.6206	6.419	0.0000	0.0000
2024/02/14	2030	01/08/2024		Bond Future	10.2437	90.8886	10.3020	90.6632	0.569	0.0000	0.0000
2024/02/14	2030	07/11/2024		Bond Future	10.3335	93.0037	10.3952	92.7740	0.597	0.0000	0.0000
2024/02/14	2030	07/11/2024	10.75 Call	Bond Future	3111.0600	3.1111	2966.6300	2.9666	4.642	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	
2024/02/14	2030	07/11/2024	10.75 Put	Bond Future	1574.7500	1.5748	1660.0300	1.6600	5.415	0.0000	0.0000
2024/02/14	2030	07/11/2024	10.76 Call	Bond Future	3134.9400	3.1349	2989.9500	2.9900	4.625	0.0000	0.0000
2024/02/14	2030	07/11/2024	10.76 Put	Bond Future	1562.1500	1.5622	1646.8700	1.6469	5.423	0.0000	0.0000
2024/02/14	2030	07/11/2024	10.74 Call	Bond Future	3087.2600	3.0873	2943.3700	2.9434	4.661	0.0000	0.0000
2024/02/14	2030	07/11/2024	10.74 Put	Bond Future	1587.4600	1.5875	1673.2800	1.6733	5.406	0.0000	0.0000
2024/02/14	2030	06/02/2025		Bond Future	10.4302	90.9953	10.4956	90.7616	0.627	0.0000	0.0000
2024/02/14	2030	06/02/2025	10.68 Call	Bond Future	3010.3200	3.0103	2875.4000	2.8754	4.482	0.0000	0.0000
2024/02/14	2030	06/02/2025	10.68 Put	Bond Future	2121.0700	2.1211	2219.9000	2.2199	4.659	0.0000	0.0000
2024/02/14	2030	02/05/2025		Bond Future	9.9300	94.9449	9.9300	94.9449	0.000	0.0000	0.0000
2024/02/14	2030	02/05/2025	9.93 Call	Bond Future	2567.9100	2.5679	2565.0200	2.5650	0.113	0.0000	0.0000
2024/02/14	2030	02/05/2025	9.93 Put	Bond Future	2567.9100	2.5679	2565.0200	2.5650	0.113	0.0000	0.0000
2024/02/14	2032	02/05/2024	11.81 Call	Bond Future	3977.9400	3.9779	3648.5700	3.6486	8.280	0.0000	0.0000
2024/02/14	2032	02/05/2024	11.81 Put	Bond Future	394.2000	0.3942	462.4500	0.4625	17.314	0.0000	0.0000
2024/02/14	2032	02/05/2024	11.21 Call	Bond Future	1945.5000	1.9455	1705.5900	1.7056	12.332	0.0000	0.0000
2024/02/14	2032	02/05/2024	11.21 Put	Bond Future	1080.0600	1.0801	1237.7700	1.2378	14.602	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.57 Put	Bond Future	2710.0800	2.7101	3001.5300	3.0015	10.754	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.57 Call	Bond Future	545.7500	0.5458	439.5800	0.4396	19.454	0.0000	0.0000
2024/02/14	2032	02/05/2024	11.28 Call	Bond Future	2154.3400	2.1543	1901.3200	1.9013	11.745	0.0000	0.0000
2024/02/14	2032	02/05/2024	11.28 Put	Bond Future	965.7900	0.9658	1110.3900	1.1104	14.972	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.30 Put	Bond Future	3736.6500	3.7367	4075.2500	4.0753	9.062	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.30 Call	Bond Future	252.1600	0.2522	193.1400	0.1931	23.406	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.55 Call	Bond Future	518.1500	0.5182	415.9100	0.4159	19.732	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.55 Put	Bond Future	2779.4000	2.7794	3074.7800	3.0748	10.627	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.56 Call	Bond Future	531.8300	0.5318	427.6300	0.4276	19.593	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.56 Put	Bond Future	2744.6100	2.7446	3038.0300	3.0380	10.691	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.54 Call	Bond Future	504.7000	0.5047	404.4100	0.4044	19.871	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.54 Put	Bond Future	2814.4700	2.8145	3111.8000	3.1118	10.564	0.0000	0.0000
2024/02/14	2032	02/05/2024		Bond Future	11.0242	86.4328	11.1093	86.0352	0.772	0.0000	0.0000
2024/02/14	2032	02/05/2024	13.35 Call	Bond Future	10071.3400	10.0713	9676.8000	9.6768	3.917	0.0000	0.0000
2024/02/14	2032	02/05/2024	13.35 Put	Bond Future	13.4600	0.0135	16.5400	0.0165	22.883	0.0000	0.0000
2024/02/14	2032	02/05/2024	11.35 Put	Bond Future	862.3000	0.8623	994.4600	0.9945	15.326	0.0000	0.0000
2024/02/14	2032	02/05/2024	11.35 Call	Bond Future	2372.3600	2.3724	2106.9000	2.1069	11.190	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.65 Put	Bond Future	2443.7500	2.4438	2718.9900	2.7190	11.263	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.65 Call	Bond Future	665.7200	0.6657	543.3400	0.5433	18.383	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.36 Put	Bond Future	3492.8200	3.4928	3822.1300	3.8221	9.428	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.36 Call	Bond Future	303.9000	0.3039	235.5900	0.2356	22.478	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.86 Put	Bond Future	1831.5400	1.8315	2061.9200	2.0619	12.578	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.86 Call	Bond Future	1057.1500	1.0572	889.9100	0.8899	15.820	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	
2024/02/14	2032	02/05/2024	12.90 Call	Bond Future	8285.0200	8.2850	7897.1200	7.8971	4.682	0.0000	0.0000
2024/02/14	2032	02/05/2024	12.90 Put	Bond Future	47.3700	0.0474	57.0900	0.0571	20.519	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.59 Put	Bond Future	2641.8500	2.6419	2929.3100	2.9293	10.881	0.0000	0.0000
2024/02/14	2032	02/05/2024	10.59 Call	Bond Future	574.3000	0.5743	464.1400	0.4641	19.182	0.0000	0.0000
2024/02/14	2032	02/05/2024	11.09 Put	Bond Future	1302.3100	1.3023	1483.8500	1.4839	13.940	0.0000	0.0000
2024/02/14	2032	02/05/2024	11.09 Call	Bond Future	1610.1100	1.6101	1394.0300	1.3940	13.420	0.0000	0.0000
2024/02/14	2032	02/05/2024	13.18 Call	Bond Future	9398.9900	9.3990	9006.2300	9.0062	4.179	0.0000	0.0000
2024/02/14	2032	02/05/2024	13.18 Put	Bond Future	22.0500	0.0221	26.9100	0.0269	22.041	0.0000	0.0000
2024/02/14	2032	01/08/2024	11.14 Call	Bond Future	2117.3400	2.1173	1906.8000	1.9068	9.944	0.0000	0.0000
2024/02/14	2032	01/08/2024	11.14 Put	Bond Future	2021.5000	2.0215	2217.0800	2.2171	9.675	0.0000	0.0000
2024/02/14	2032	01/08/2024	11.15 Call	Bond Future	2142.2200	2.1422	1930.2400	1.9302	9.895	0.0000	0.0000
2024/02/14	2032	01/08/2024	11.15 Put	Bond Future	2000.7000	2.0007	2194.8400	2.1948	9.704	0.0000	0.0000
2024/02/14	2032	01/08/2024	11.13 Call	Bond Future	2092.6000	2.0926	1883.5100	1.8835	9.992	0.0000	0.0000
2024/02/14	2032	01/08/2024	11.13 Put	Bond Future	2042.4700	2.0425	2239.5000	2.2395	9.647	0.0000	0.0000
2024/02/14	2032	01/08/2024		Bond Future	11.1190	88.3345	11.2081	87.9284	0.801	0.0000	0.0000
2024/02/14	2032	07/11/2024	13.36 Call	Bond Future	9243.9300	9.2439	8874.7800	8.8748	3.993	0.0000	0.0000
2024/02/14	2032	07/11/2024	13.36 Put	Bond Future	445.8000	0.4458	491.2400	0.4912	10.193	0.0000	0.0000
2024/02/14	2032	07/11/2024	11.64 Put	Bond Future	1944.5700	1.9446	2103.2600	2.1033	8.161	0.0000	0.0000
2024/02/14	2032	07/11/2024	11.64 Call	Bond Future	3704.3700	3.7044	3448.4700	3.4485	6.908	0.0000	0.0000
2024/02/14	2032	07/11/2024		Bond Future	11.2391	86.2236	11.3326	85.8090	0.832	0.0000	0.0000
2024/02/14	2032	07/11/2024	11.48 Call	Bond Future	3264.9500	3.2650	3025.3200	3.0253	7.339	0.0000	0.0000
2024/02/14	2032	07/11/2024	11.48 Put	Bond Future	2201.7700	2.2018	2376.7300	2.3767	7.946	0.0000	0.0000
2024/02/14	2032	07/11/2024	11.49 Call	Bond Future	3291.8200	3.2918	3051.1400	3.0511	7.311	0.0000	0.0000
2024/02/14	2032	07/11/2024	11.49 Put	Bond Future	2184.8900	2.1849	2358.8000	2.3588	7.960	0.0000	0.0000
2024/02/14	2032	07/11/2024	11.47 Call	Bond Future	3238.4600	3.2385	2999.8800	2.9999	7.367	0.0000	0.0000
2024/02/14	2032	07/11/2024	11.47 Put	Bond Future	2219.0700	2.2191	2395.0800	2.3951	7.932	0.0000	0.0000
2024/02/14	2032	06/02/2025		Bond Future	11.3622	88.0784	11.4601	87.6557	0.862	0.0000	0.0000
2024/02/14	2032	06/02/2025	11.72 Call	Bond Future	3850.1600	3.8502	3598.2700	3.5983	6.542	0.0000	0.0000
2024/02/14	2032	06/02/2025	11.72 Put	Bond Future	2319.5700	2.3196	2490.3500	2.4904	7.363	0.0000	0.0000
2024/02/14	2032	02/05/2025		Bond Future	10.9100	88.1512	10.9100	88.1512	0.000	0.0000	0.0000
2024/02/14	2032	02/05/2025	10.91 Call	Bond Future	3176.3400	3.1763	3172.7600	3.1728	0.113	0.0000	0.0000
2024/02/14	2032	02/05/2025	10.91 Put	Bond Future	3176.3400	3.1763	3172.7600	3.1728	0.113	0.0000	0.0000
2024/02/14	2033	02/05/2024		Bond Future	122.5045	122.5045	122.0601	122.0601	0.363	0.0000	0.0000
2024/02/14	2033	01/08/2024		Bond Future	125.2295	125.2295	124.7755	124.7755	0.363	0.0000	0.0000
2024/02/14	2033	07/11/2024		Bond Future	126.6825	126.6825	126.2195	126.2195	0.365	0.0000	0.0000
2024/02/14	2033	06/02/2025		Bond Future	129.4397	129.4397	128.9679	128.9679	0.364	0.0000	0.0000
2024/02/14	2033	06/02/2025	124.94 Call	Bond Future	4499.7100	4.4997	4027.9200	4.0279	10.485	0.0000	0.0000
2024/02/14	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/14	2033	02/05/2025		Bond Future	130.6200	130.6200	130.6200	130.6200	0.000	0.0000	0.0000
2024/02/14	2033	02/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	2033	02/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	2037	02/05/2024		Bond Future	12.2411	78.4037	12.2733	78.2358	0.263	0.0000	0.0000
2024/02/14	2037	02/05/2024	11.44 Call	Bond Future	260.1300	0.2601	232.8100	0.2328	10.502	0.0000	0.0000
2024/02/14	2037	02/05/2024	11.44 Put	Bond Future	4625.9500	4.6260	4766.5600	4.7666	3.040	0.0000	0.0000
2024/02/14	2037	02/05/2024	11.45 Call	Bond Future	268.6500	0.2687	240.6500	0.2407	10.422	0.0000	0.0000
2024/02/14	2037	02/05/2024	11.45 Put	Bond Future	4577.7700	4.5778	4717.7000	4.7177	3.057	0.0000	0.0000
2024/02/14	2037	02/05/2024	11.43 Call	Bond Future	251.7400	0.2517	225.0800	0.2251	10.590	0.0000	0.0000
2024/02/14	2037	02/05/2024	11.43 Put	Bond Future	4674.3100	4.6743	4815.5800	4.8156	3.022	0.0000	0.0000
2024/02/14	2037	01/08/2024		Bond Future	12.3639	75.8727	12.3973	75.7013	0.270	0.0000	0.0000
2024/02/14	2037	01/08/2024	12.10 Call	Bond Future	1867.3100	1.8673	1787.5900	1.7876	4.269	0.0000	0.0000
2024/02/14	2037	01/08/2024	12.10 Put	Bond Future	3241.2700	3.2413	3332.9500	3.3330	2.829	0.0000	0.0000
2024/02/14	2037	01/08/2024	12.11 Call	Bond Future	1891.3900	1.8914	1811.0700	1.8111	4.247	0.0000	0.0000
2024/02/14	2037	01/08/2024	12.11 Put	Bond Future	3212.6300	3.2126	3303.7100	3.3037	2.835	0.0000	0.0000
2024/02/14	2037	01/08/2024	12.09 Call	Bond Future	1843.3900	1.8434	1764.2800	1.7643	4.292	0.0000	0.0000
2024/02/14	2037	01/08/2024	12.09 Put	Bond Future	3270.1200	3.2701	3362.4100	3.3624	2.822	0.0000	0.0000
2024/02/14	2037	01/08/2024	13.82 Call	Bond Future	7539.3900	7.5394	7388.3800	7.3884	2.003	0.0000	0.0000
2024/02/14	2037	01/08/2024	13.82 Put	Bond Future	565.1200	0.5651	585.5100	0.5855	3.608	0.0000	0.0000
2024/02/14	2037	01/08/2024	13.17 Call	Bond Future	5162.3700	5.1624	5030.1200	5.0301	2.562	0.0000	0.0000
2024/02/14	2037	01/08/2024	13.17 Put	Bond Future	1179.5400	1.1795	1218.6900	1.2187	3.319	0.0000	0.0000
2024/02/14	2037	07/11/2024		Bond Future	12.5014	77.6378	12.5361	77.4633	0.277	0.0000	0.0000
2024/02/14	2037	07/11/2024	12.58 Call	Bond Future	3386.0200	3.3860	3286.5500	3.2866	2.938	0.0000	0.0000
2024/02/14	2037	07/11/2024	12.58 Put	Bond Future	2991.4600	2.9915	3066.5400	3.0665	2.510	0.0000	0.0000
2024/02/14	2037	07/11/2024	12.59 Call	Bond Future	3414.2100	3.4142	3314.3000	3.3143	2.926	0.0000	0.0000
2024/02/14	2037	07/11/2024	12.59 Put	Bond Future	2969.6400	2.9696	3044.2800	3.0443	2.513	0.0000	0.0000
2024/02/14	2037	07/11/2024	12.57 Call	Bond Future	3357.6600	3.3577	3258.6400	3.2586	2.949	0.0000	0.0000
2024/02/14	2037	07/11/2024	12.57 Put	Bond Future	3013.1500	3.0132	3088.6800	3.0887	2.507	0.0000	0.0000
2024/02/14	2037	06/02/2025		Bond Future	12.6407	75.0474	12.6766	74.8698	0.285	0.0000	0.0000
2024/02/14	2037	06/02/2025	12.76 Call	Bond Future	4013.4100	4.0134	3911.2800	3.9113	2.545	0.0000	0.0000
2024/02/14	2037	06/02/2025	12.76 Put	Bond Future	3426.7000	3.4267	3502.1500	3.5022	2.202	0.0000	0.0000
2024/02/14	2037	02/05/2025		Bond Future	12.2500	79.1956	12.2500	79.1956	0.000	0.0000	0.0000
2024/02/14	2037	02/05/2025	12.25 Call	Bond Future	3952.4800	3.9525	3948.0300	3.9480	0.113	0.0000	0.0000
2024/02/14	2037	02/05/2025	12.25 Put	Bond Future	3952.4800	3.9525	3948.0300	3.9480	0.113	0.0000	0.0000
2024/02/14	2038	02/05/2024		Bond Future	133.8670	133.8670	132.9833	132.9833	0.660	0.0000	0.0000
2024/02/14	2038	01/08/2024		Bond Future	134.7829	134.7829	133.8801	133.8801	0.670	0.0000	0.0000
2024/02/14	2038	07/11/2024		Bond Future	137.9552	137.9552	137.0326	137.0326	0.669	0.0000	0.0000
2024/02/14	2038	06/02/2025		Bond Future	138.8433	138.8433	137.9024	137.9024	0.678	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	
2024/02/14	2038	06/02/2025	135.23 Call	Bond Future	3613.2600	3.6133	2672.4200	2.6724	26.039	0.0000	0.0000
2024/02/14	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	2038	02/05/2025		Bond Future	139.6800	139.6800	139.6800	139.6800	0.000	0.0000	0.0000
2024/02/14	2038	02/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	2038	02/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	2040	02/05/2024		Bond Future	12.6069	77.9337	12.6078	77.9287	0.007	0.0000	0.0000
2024/02/14	2040	02/05/2024	11.61 Call	Bond Future	134.3300	0.1343	130.3700	0.1304	2.948	0.0000	0.0000
2024/02/14	2040	02/05/2024	11.61 Put	Bond Future	5894.5300	5.8945	5895.5900	5.8956	0.018	0.0000	0.0000
2024/02/14	2040	02/05/2024	11.62 Call	Bond Future	139.5800	0.1396	135.5200	0.1355	2.909	0.0000	0.0000
2024/02/14	2040	02/05/2024	11.62 Put	Bond Future	5838.6700	5.8387	5839.6300	5.8396	0.016	0.0000	0.0000
2024/02/14	2040	02/05/2024	11.60 Call	Bond Future	129.2300	0.1292	125.3800	0.1254	2.979	0.0000	0.0000
2024/02/14	2040	02/05/2024	11.60 Put	Bond Future	5950.6200	5.9506	5951.7900	5.9518	0.020	0.0000	0.0000
2024/02/14	2040	01/08/2024		Bond Future	12.7365	75.1420	12.7374	75.1371	0.007	0.0000	0.0000
2024/02/14	2040	01/08/2024	12.33 Call	Bond Future	1618.6500	1.6187	1609.6100	1.6096	0.558	0.0000	0.0000
2024/02/14	2040	01/08/2024	12.33 Put	Bond Future	3847.4000	3.8474	3843.2900	3.8433	0.107	0.0000	0.0000
2024/02/14	2040	01/08/2024	12.34 Call	Bond Future	1641.4600	1.6415	1632.3800	1.6324	0.553	0.0000	0.0000
2024/02/14	2040	01/08/2024	12.34 Put	Bond Future	3814.1500	3.8142	3810.0000	3.8100	0.109	0.0000	0.0000
2024/02/14	2040	01/08/2024	12.32 Call	Bond Future	1596.0000	1.5960	1587.0100	1.5870	0.563	0.0000	0.0000
2024/02/14	2040	01/08/2024	12.32 Put	Bond Future	3880.8800	3.8809	3876.8200	3.8768	0.105	0.0000	0.0000
2024/02/14	2040	07/11/2024		Bond Future	12.8806	76.8898	12.8813	76.8857	0.006	0.0000	0.0000
2024/02/14	2040	07/11/2024	12.85 Call	Bond Future	3245.9400	3.2459	3237.6000	3.2376	0.257	0.0000	0.0000
2024/02/14	2040	07/11/2024	12.85 Put	Bond Future	3406.9000	3.4069	3402.7200	3.4027	0.123	0.0000	0.0000
2024/02/14	2040	07/11/2024	12.86 Call	Bond Future	3274.5100	3.2745	3266.1600	3.2662	0.255	0.0000	0.0000
2024/02/14	2040	07/11/2024	12.86 Put	Bond Future	3382.7200	3.3827	3378.5300	3.3785	0.124	0.0000	0.0000
2024/02/14	2040	07/11/2024	12.84 Call	Bond Future	3217.7300	3.2177	3209.4100	3.2094	0.259	0.0000	0.0000
2024/02/14	2040	07/11/2024	12.84 Put	Bond Future	3431.5000	3.4315	3427.3400	3.4273	0.121	0.0000	0.0000
2024/02/14	2040	06/02/2025		Bond Future	13.0258	74.0325	13.0265	74.0290	0.005	0.0000	0.0000
2024/02/14	2040	06/02/2025	12.95 Call	Bond Future	3681.8000	3.6818	3674.6200	3.6746	0.195	0.0000	0.0000
2024/02/14	2040	06/02/2025	12.95 Put	Bond Future	4074.6800	4.0747	4071.0100	4.0710	0.090	0.0000	0.0000
2024/02/14	2040	02/05/2025		Bond Future	12.6300	78.3403	12.6300	78.3403	0.000	0.0000	0.0000
2024/02/14	2040	02/05/2025	12.63 Call	Bond Future	4190.1400	4.1901	4185.4200	4.1854	0.113	0.0000	0.0000
2024/02/14	2040	02/05/2025	12.63 Put	Bond Future	4190.1400	4.1901	4185.4200	4.1854	0.113	0.0000	0.0000
2024/02/14	2044	02/05/2024	12.50 Call	Bond Future	1219.8000	1.2198	1218.0100	1.2180	0.147	0.0000	0.0000
2024/02/14	2044	02/05/2024	12.50 Put	Bond Future	2487.5400	2.4875	2463.0700	2.4631	0.984	0.0000	0.0000
2024/02/14	2044	02/05/2024	12.75 Call	Bond Future	1884.5200	1.8845	1884.7800	1.8848	0.014	0.0000	0.0000
2024/02/14	2044	02/05/2024	12.75 Put	Bond Future	1774.5000	1.7745	1752.0800	1.7521	1.263	0.0000	0.0000
2024/02/14	2044	02/05/2024	13.00 Call	Bond Future	2684.9400	2.6849	2687.9800	2.6880	0.113	0.0000	0.0000
2024/02/14	2044	02/05/2024	13.00 Put	Bond Future	1240.4800	1.2405	1220.8400	1.2208	1.583	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	
2024/02/14	2044	02/05/2024		Bond Future	12.7297	73.7725	12.7256	73.7952	0.033	0.0000	0.0000
2024/02/14	2044	02/05/2024	11.66 Call	Bond Future	112.0500	0.1121	110.3500	0.1104	1.517	0.0000	0.0000
2024/02/14	2044	02/05/2024	11.66 Put	Bond Future	6349.8800	6.3499	6325.5000	6.3255	0.384	0.0000	0.0000
2024/02/14	2044	02/05/2024	11.67 Call	Bond Future	116.5700	0.1166	114.8400	0.1148	1.484	0.0000	0.0000
2024/02/14	2044	02/05/2024	11.67 Put	Bond Future	6291.9600	6.2920	6267.5500	6.2676	0.388	0.0000	0.0000
2024/02/14	2044	02/05/2024	11.65 Call	Bond Future	107.6600	0.1077	105.9900	0.1060	1.551	0.0000	0.0000
2024/02/14	2044	02/05/2024	11.65 Put	Bond Future	6408.0100	6.4080	6383.6600	6.3837	0.380	0.0000	0.0000
2024/02/14	2044	01/08/2024		Bond Future	12.8568	71.0144	12.8524	71.0378	0.034	0.0000	0.0000
2024/02/14	2044	01/08/2024	12.29 Call	Bond Future	1261.7700	1.2618	1262.8000	1.2628	0.082	0.0000	0.0000
2024/02/14	2044	01/08/2024	12.29 Put	Bond Future	4401.7900	4.4018	4379.4700	4.3795	0.507	0.0000	0.0000
2024/02/14	2044	01/08/2024	12.30 Call	Bond Future	1281.5900	1.2816	1282.6700	1.2827	0.084	0.0000	0.0000
2024/02/14	2044	01/08/2024	12.30 Put	Bond Future	4364.2000	4.3642	4341.9300	4.3419	0.510	0.0000	0.0000
2024/02/14	2044	01/08/2024	12.28 Call	Bond Future	1241.9500	1.2420	1242.9400	1.2429	0.080	0.0000	0.0000
2024/02/14	2044	01/08/2024	12.28 Put	Bond Future	4439.4400	4.4394	4417.0800	4.4171	0.504	0.0000	0.0000
2024/02/14	2044	07/11/2024		Bond Future	12.9974	72.6662	12.9927	72.6910	0.036	0.0000	0.0000
2024/02/14	2044	07/11/2024	12.91 Call	Bond Future	3165.1400	3.1651	3171.2600	3.1713	0.193	0.0000	0.0000
2024/02/14	2044	07/11/2024	12.91 Put	Bond Future	3626.0400	3.6260	3607.3900	3.6074	0.514	0.0000	0.0000
2024/02/14	2044	07/11/2024	12.92 Call	Bond Future	3193.0600	3.1931	3199.2400	3.1992	0.194	0.0000	0.0000
2024/02/14	2044	07/11/2024	12.92 Put	Bond Future	3600.9600	3.6010	3582.3700	3.5824	0.516	0.0000	0.0000
2024/02/14	2044	07/11/2024	12.90 Call	Bond Future	3137.3200	3.1373	3143.3900	3.1434	0.193	0.0000	0.0000
2024/02/14	2044	07/11/2024	12.90 Put	Bond Future	3651.2900	3.6513	3632.5900	3.6326	0.512	0.0000	0.0000
2024/02/14	2044	06/02/2025		Bond Future	13.1388	69.8432	13.1337	69.8692	0.038	0.0000	0.0000
2024/02/14	2044	06/02/2025	13.02 Call	Bond Future	3564.7500	3.5648	3572.4600	3.5725	0.216	0.0000	0.0000
2024/02/14	2044	06/02/2025	13.02 Put	Bond Future	4180.6300	4.1806	4162.3300	4.1623	0.438	0.0000	0.0000
2024/02/14	2044	02/05/2025		Bond Future	12.7200	74.1731	12.7200	74.1731	0.000	0.0000	0.0000
2024/02/14	2044	02/05/2025	12.72 Call	Bond Future	4289.8800	4.2899	4285.0600	4.2851	0.112	0.0000	0.0000
2024/02/14	2044	02/05/2025	12.72 Put	Bond Future	4289.8800	4.2899	4285.0600	4.2851	0.112	0.0000	0.0000
2024/02/14	2046	02/05/2024		Bond Future	114.5283	114.5283	114.3942	114.3942	0.117	0.0000	0.0000
2024/02/14	2046	01/08/2024		Bond Future	117.0758	117.0758	116.9391	116.9391	0.117	0.0000	0.0000
2024/02/14	2046	07/11/2024		Bond Future	117.6341	117.6341	117.4958	117.4958	0.118	0.0000	0.0000
2024/02/14	2046	06/02/2025		Bond Future	120.1933	120.1933	120.0531	120.0531	0.117	0.0000	0.0000
2024/02/14	2046	06/02/2025	114.01 Call	Bond Future	6183.3400	6.1833	6043.1100	6.0431	2.268	0.0000	0.0000
2024/02/14	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	2046	02/05/2025		Bond Future	121.9700	121.9700	121.9700	121.9700	0.000	0.0000	0.0000
2024/02/14	2046	02/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	2046	02/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	2050	02/05/2024		Bond Future	116.4329	116.4329	116.1896	116.1896	0.209	0.0000	0.0000
2024/02/14	2050	01/08/2024		Bond Future	116.7262	116.7262	116.4779	116.4779	0.213	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	
2024/02/14	2050	07/11/2024		Bond Future	119.4734	119.4734	119.2207	119.2207	0.212	0.0000	0.0000
2024/02/14	2050	06/02/2025		Bond Future	119.7169	119.7169	119.4603	119.4603	0.214	0.0000	0.0000
2024/02/14	2050	06/02/2025	115.60 Call	Bond Future	4116.8500	4.1169	3860.3000	3.8603	6.232	0.0000	0.0000
2024/02/14	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	2050	02/05/2025		Bond Future	121.1600	121.1600	121.1600	121.1600	0.000	0.0000	0.0000
2024/02/14	2050	02/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	2050	02/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	AL37	01/02/2024		Index Future	946.2820	946.2820	946.2820	946.2820	0.000	0.0000	0.0000
2024/02/14	AL37	02/05/2024		Index Future	951.1540	951.1540	948.8690	948.8690	0.240	0.0000	0.0000
2024/02/14	AL37	01/08/2024		Index Future	972.0850	972.0850	969.7510	969.7510	0.240	0.0000	0.0000
2024/02/14	AL37	07/11/2024		Index Future	994.7400	994.7400	992.3560	992.3560	0.240	0.0000	0.0000
2024/02/14	AL37	06/02/2025		Index Future	1016.1870	1016.1870	1013.7540	1013.7540	0.239	0.0000	0.0000
2024/02/14	AL37	02/05/2025		Index Future	1039.2430	1039.2430	1039.2430	1039.2430	0.000	0.0000	0.0000
2024/02/14	AL7T	01/02/2024		Index Future	1096.3570	1096.3570	1096.3570	1096.3570	0.000	0.0000	0.0000
2024/02/14	AL7T	02/05/2024		Index Future	1099.7390	1099.7390	1096.1710	1096.1710	0.324	0.0000	0.0000
2024/02/14	AL7T	01/08/2024		Index Future	1123.9400	1123.9400	1120.2940	1120.2940	0.324	0.0000	0.0000
2024/02/14	AL7T	07/11/2024		Index Future	1150.1340	1150.1340	1146.4080	1146.4080	0.324	0.0000	0.0000
2024/02/14	AL7T	06/02/2025		Index Future	1174.9320	1174.9320	1171.1280	1171.1280	0.324	0.0000	0.0000
2024/02/14	AL7T	02/05/2025		Index Future	1201.4160	1201.4160	1201.4160	1201.4160	0.000	0.0000	0.0000
2024/02/14	ALBI	01/02/2024		Index Future	948.6240	948.6240	948.6240	948.6240	0.000	0.0000	0.0000
2024/02/14	ALBI	02/05/2024		Index Future	952.0530	952.0530	950.5550	950.5550	0.157	0.0000	0.0000
2024/02/14	ALBI	01/08/2024		Index Future	973.0040	973.0040	971.4730	971.4730	0.157	0.0000	0.0000
2024/02/14	ALBI	07/11/2024		Index Future	995.6810	995.6810	994.1180	994.1180	0.157	0.0000	0.0000
2024/02/14	ALBI	06/02/2025		Index Future	1017.1480	1017.1480	1015.5540	1015.5540	0.157	0.0000	0.0000
2024/02/14	ALBI	02/05/2025		Index Future	1040.2220	1040.2220	1040.2220	1040.2220	0.000	0.0000	0.0000
2024/02/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	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	
2024/02/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/14	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/14	ES33	02/05/2024		Bond Future	12.6539	73.2498	12.6850	73.1150	0.246	0.0000	0.0000
2024/02/14	ES33	01/08/2024		Bond Future	12.8008	74.8791	12.8333	74.7415	0.253	0.0000	0.0000
2024/02/14	ES33	07/11/2024		Bond Future	12.9822	72.8380	13.0160	72.6981	0.261	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	
2024/02/14	ES33	06/02/2025		Bond Future	13.1683	74.4209	13.2035	74.2787	0.268	0.0000	0.0000
2024/02/14	ES33	06/02/2025	13.34 Call	Bond Future	689.2600	0.6893	547.0800	0.5471	20.628	0.0000	0.0000
2024/02/14	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	ES33	02/05/2025		Bond Future	12.7300	74.6217	12.7300	74.6217	0.000	0.0000	0.0000
2024/02/14	ES33	02/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	ES33	02/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	ES42	02/05/2024		Bond Future	13.2412	68.0407	13.2416	68.0390	0.003	0.0000	0.0000
2024/02/14	ES42	01/08/2024		Bond Future	13.3816	69.5540	13.3819	69.5524	0.002	0.0000	0.0000
2024/02/14	ES42	07/11/2024		Bond Future	13.5498	66.9216	13.5500	66.9208	0.001	0.0000	0.0000
2024/02/14	ES42	06/02/2025		Bond Future	13.7141	68.3741	13.7142	68.3740	0.000	0.0000	0.0000
2024/02/14	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	ES42	06/02/2025	13.71 Put	Bond Future	19.4000	0.0194	19.4500	0.0195	0.258	0.0000	0.0000
2024/02/14	ES42	02/05/2025		Bond Future	13.2500	68.4867	13.2500	68.4867	0.000	0.0000	0.0000
2024/02/14	ES42	02/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	ES42	02/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	GOVI	01/02/2024		GOVI	935.0220	935.0220	935.0220	935.0220	0.000	0.0000	0.0000
2024/02/14	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	GOVI	02/05/2024	950.98 Put	GOVI	126640.0000	12.6640	142280.0000	14.2280	12.350	0.0000	0.0000
2024/02/14	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	GOVI	02/05/2024	950.99 Put	GOVI	126740.0000	12.6740	142380.0000	14.2380	12.340	0.0000	0.0000
2024/02/14	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	GOVI	02/05/2024	950.97 Put	GOVI	126540.0000	12.6540	142180.0000	14.2180	12.360	0.0000	0.0000
2024/02/14	GOVI	02/05/2024		GOVI	938.3160	938.3160	936.7520	936.7520	0.167	0.0000	0.0000
2024/02/14	GOVI	01/08/2024		GOVI	958.9650	958.9650	957.3670	957.3670	0.167	0.0000	0.0000
2024/02/14	GOVI	01/08/2024	943.38 Call	GOVI	155850.0000	15.5850	139870.0000	13.9870	10.253	0.0000	0.0000
2024/02/14	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	GOVI	01/08/2024	943.39 Call	GOVI	155750.0000	15.5750	139770.0000	13.9770	10.260	0.0000	0.0000
2024/02/14	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	GOVI	01/08/2024	943.37 Call	GOVI	155950.0000	15.5950	139970.0000	13.9970	10.247	0.0000	0.0000
2024/02/14	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	GOVI	07/11/2024		GOVI	981.3150	981.3150	979.6830	979.6830	0.166	0.0000	0.0000
2024/02/14	GOVI	07/11/2024	948.79 Call	GOVI	325250.0000	32.5250	308930.0000	30.8930	5.018	0.0000	0.0000
2024/02/14	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	GOVI	07/11/2024	948.80 Call	GOVI	325150.0000	32.5150	308830.0000	30.8830	5.019	0.0000	0.0000
2024/02/14	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	GOVI	07/11/2024	948.78 Call	GOVI	325350.0000	32.5350	309030.0000	30.9030	5.016	0.0000	0.0000
2024/02/14	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	GOVI	06/02/2025		GOVI	1002.4720	1002.4720	1000.8080	1000.8080	0.166	0.0000	0.0000

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2024/02/14	GOVI	06/02/2025	972.00 Call	GOVI	304720.0000	30.4720	288080.0000	28.8080	5.461	0.0000	0.0000
2024/02/14	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	GOVI	02/05/2025		GOVI	1025.2190	1025.2190	1025.2190	1025.2190	0.000	0.0000	0.0000
2024/02/14	GOVI	02/05/2025	1,022.00 Call	GOVI	32190.0000	3.2190	32190.0000	3.2190	0.000	0.0000	0.0000
2024/02/14	GOVI	02/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/14	IGOV	01/02/2024		Index Future	346.3510	346.3510	346.3510	346.3510	0.000	0.0000	0.0000
2024/02/14	IGOV	02/05/2024		Index Future	350.8140	350.8140	350.0090	350.0090	0.229	0.0000	0.0000
2024/02/14	IGOV	01/08/2024		Index Future	358.6180	358.6180	357.7950	357.7950	0.229	0.0000	0.0000
2024/02/14	IGOV	07/11/2024		Index Future	367.0650	367.0650	366.2240	366.2240	0.229	0.0000	0.0000
2024/02/14	IGOV	06/02/2025		Index Future	375.0590	375.0590	374.2010	374.2010	0.229	0.0000	0.0000
2024/02/14	IGOV	02/05/2025		Index Future	383.3040	383.3040	383.3040	383.3040	0.000	0.0000	0.0000
2024/02/14	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/14	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/14	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/14	JBAF	21/02/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/02/14	JBAF	20/03/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/02/14	JBAF	17/04/2024		Jibar Tradeable Future	8.3200	91.6800	8.3100	91.6900	0.120	0.0000	0.0000
2024/02/14	JBAF	15/05/2024		Jibar Tradeable Future	8.3100	91.6900	8.3000	91.7000	0.120	0.0000	0.0000
2024/02/14	JBAF	19/06/2024		Jibar Tradeable Future	8.2500	91.7500	8.2400	91.7600	0.121	0.0000	0.0000
2024/02/14	JBAF	17/07/2024		Jibar Tradeable Future	8.2500	91.7500	8.2400	91.7600	0.121	0.0000	0.0000
2024/02/14	JBAF	18/09/2024		Jibar Tradeable Future	8.1100	91.8900	8.0900	91.9100	0.247	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	
2024/02/14	JBAF	18/12/2024		Jibar Tradeable Future	7.7800	92.2200	7.7500	92.2500	0.386	0.0000	0.0000
2024/02/14	JBAF	19/03/2025		Jibar Tradeable Future	7.7100	92.2900	7.6600	92.3400	0.649	0.0000	0.0000
2024/02/14	JBAF	18/06/2025		Jibar Tradeable Future	7.5700	92.4300	7.5200	92.4800	0.661	0.0000	0.0000
2024/02/14	JBAF	17/09/2025		Jibar Tradeable Future	7.6200	92.3800	7.5700	92.4300	0.656	0.0000	0.0000
2024/02/14	JBAF	17/12/2025		Jibar Tradeable Future	7.6200	92.3800	7.5900	92.4100	0.394	0.0000	0.0000
2024/02/14	R035	02/05/2024		Bond Future	11.8252	83.8798	11.8515	83.7417	0.222	0.0000	0.0000
2024/02/14	R035	02/05/2024	11.20 Call	Bond Future	358.0700	0.3581	327.3200	0.3273	8.588	0.0000	0.0000
2024/02/14	R035	02/05/2024	11.20 Put	Bond Future	3735.1300	3.7351	3842.4100	3.8424	2.872	0.0000	0.0000
2024/02/14	R035	02/05/2024	11.21 Call	Bond Future	368.9900	0.3690	337.5700	0.3376	8.515	0.0000	0.0000
2024/02/14	R035	02/05/2024	11.21 Put	Bond Future	3690.5400	3.6905	3797.1500	3.7972	2.889	0.0000	0.0000
2024/02/14	R035	02/05/2024	11.19 Call	Bond Future	347.4800	0.3475	317.4000	0.3174	8.657	0.0000	0.0000
2024/02/14	R035	02/05/2024	11.19 Put	Bond Future	3780.1100	3.7801	3888.0600	3.8881	2.856	0.0000	0.0000
2024/02/14	R035	01/08/2024	11.80 Call	Bond Future	2025.0100	2.0250	1953.0400	1.9530	3.554	0.0000	0.0000
2024/02/14	R035	01/08/2024	11.80 Put	Bond Future	2714.4300	2.7144	2783.3000	2.7833	2.537	0.0000	0.0000
2024/02/14	R035	01/08/2024	11.81 Call	Bond Future	2051.0600	2.0511	1978.5700	1.9786	3.534	0.0000	0.0000
2024/02/14	R035	01/08/2024	11.81 Put	Bond Future	2688.3600	2.6884	2756.7100	2.7567	2.542	0.0000	0.0000
2024/02/14	R035	01/08/2024	11.79 Call	Bond Future	1999.1300	1.9991	1927.6800	1.9277	3.574	0.0000	0.0000
2024/02/14	R035	01/08/2024	11.79 Put	Bond Future	2740.7100	2.7407	2810.1000	2.8101	2.532	0.0000	0.0000
2024/02/14	R035	01/08/2024		Bond Future	11.9330	85.7255	11.9604	85.5846	0.229	0.0000	0.0000
2024/02/14	R035	07/11/2024		Bond Future	12.0699	83.2058	12.0983	83.0629	0.235	0.0000	0.0000
2024/02/14	R035	07/11/2024	12.18 Call	Bond Future	3375.1600	3.3752	3291.7400	3.2917	2.472	0.0000	0.0000
2024/02/14	R035	07/11/2024	12.18 Put	Bond Future	2822.9200	2.8229	2882.4500	2.8825	2.109	0.0000	0.0000
2024/02/14	R035	07/11/2024	12.19 Call	Bond Future	3404.0600	3.4041	3320.2800	3.3203	2.461	0.0000	0.0000
2024/02/14	R035	07/11/2024	12.19 Put	Bond Future	2801.9000	2.8019	2861.0700	2.8611	2.112	0.0000	0.0000
2024/02/14	R035	07/11/2024	12.17 Call	Bond Future	3346.6500	3.3467	3263.6000	3.2636	2.482	0.0000	0.0000
2024/02/14	R035	07/11/2024	12.17 Put	Bond Future	2844.3700	2.8444	2904.2700	2.9043	2.106	0.0000	0.0000
2024/02/14	R035	06/02/2025		Bond Future	12.2106	84.9962	12.2400	84.8511	0.241	0.0000	0.0000
2024/02/14	R035	06/02/2025	12.41 Call	Bond Future	4065.6800	4.0657	3979.3400	3.9793	2.124	0.0000	0.0000
2024/02/14	R035	06/02/2025	12.41 Put	Bond Future	3090.5800	3.0906	3149.3100	3.1493	1.900	0.0000	0.0000
2024/02/14	R035	02/05/2025		Bond Future	11.7800	84.9684	11.7800	84.9684	0.000	0.0000	0.0000
2024/02/14	R035	02/05/2025	11.78 Call	Bond Future	3764.0000	3.7640	3759.7600	3.7598	0.113	0.0000	0.0000
2024/02/14	R035	02/05/2025	11.78 Put	Bond Future	3764.0000	3.7640	3759.7600	3.7598	0.113	0.0000	0.0000
2024/02/14	R053	02/05/2024	13.03 Call	Bond Future	4109.5300	4.1095	4169.0600	4.1691	1.449	0.0000	0.0000
2024/02/14	R053	02/05/2024	13.03 Put	Bond Future	1182.7900	1.1828	1139.0000	1.1390	3.702	0.0000	0.0000
2024/02/14	R053	02/05/2024	13.04 Call	Bond Future	4158.2200	4.1582	4218.2100	4.2182	1.443	0.0000	0.0000
2024/02/14	R053	02/05/2024	13.04 Put	Bond Future	1164.0600	1.1641	1120.7300	1.1207	3.722	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	
2024/02/14	R053	02/05/2024	13.02 Call	Bond Future	4060.8500	4.0609	4119.9400	4.1199	1.455	0.0000	0.0000
2024/02/14	R053	02/05/2024	13.02 Put	Bond Future	1201.6300	1.2016	1157.4000	1.1574	3.681	0.0000	0.0000
2024/02/14	R053	02/05/2024		Bond Future	12.6090	93.5706	12.5946	93.6739	0.114	0.0000	0.0000
2024/02/14	R053	01/08/2024	13.14 Call	Bond Future	5159.9200	5.1599	5218.1200	5.2181	1.128	0.0000	0.0000
2024/02/14	R053	01/08/2024	13.14 Put	Bond Future	2328.2700	2.3283	2280.6900	2.2807	2.044	0.0000	0.0000
2024/02/14	R053	01/08/2024	13.15 Call	Bond Future	5204.3700	5.2044	5262.8700	5.2629	1.124	0.0000	0.0000
2024/02/14	R053	01/08/2024	13.15 Put	Bond Future	2306.3600	2.3064	2259.0800	2.2591	2.050	0.0000	0.0000
2024/02/14	R053	01/08/2024	13.13 Call	Bond Future	5115.5800	5.1156	5173.4800	5.1735	1.132	0.0000	0.0000
2024/02/14	R053	01/08/2024	13.13 Put	Bond Future	2350.3900	2.3504	2302.5100	2.3025	2.037	0.0000	0.0000
2024/02/14	R053	01/08/2024		Bond Future	12.7259	95.6293	12.7109	95.7351	0.118	0.0000	0.0000
2024/02/14	R053	07/11/2024		Bond Future	12.8649	91.9828	12.8491	92.0922	0.123	0.0000	0.0000
2024/02/14	R053	07/11/2024	12.80 Call	Bond Future	4070.8100	4.0708	4118.4400	4.1184	1.170	0.0000	0.0000
2024/02/14	R053	07/11/2024	12.80 Put	Bond Future	4520.6200	4.5206	4458.8800	4.4589	1.366	0.0000	0.0000
2024/02/14	R053	07/11/2024	12.81 Call	Bond Future	4107.6200	4.1076	4155.5300	4.1555	1.166	0.0000	0.0000
2024/02/14	R053	07/11/2024	12.81 Put	Bond Future	4487.8700	4.4879	4426.4100	4.4264	1.369	0.0000	0.0000
2024/02/14	R053	07/11/2024	12.79 Call	Bond Future	4034.1400	4.0341	4081.4800	4.0815	1.173	0.0000	0.0000
2024/02/14	R053	07/11/2024	12.79 Put	Bond Future	4553.6000	4.5536	4491.5700	4.4916	1.362	0.0000	0.0000
2024/02/14	R053	06/02/2025		Bond Future	13.0019	93.9603	12.9852	94.0729	0.128	0.0000	0.0000
2024/02/14	R053	06/02/2025	12.94 Call	Bond Future	4866.4800	4.8665	4917.4900	4.9175	1.048	0.0000	0.0000
2024/02/14	R053	06/02/2025	12.94 Put	Bond Future	5286.4900	5.2865	5224.8600	5.2249	1.166	0.0000	0.0000
2024/02/14	R053	02/05/2025		Bond Future	12.6400	93.3794	12.6400	93.3794	0.000	0.0000	0.0000
2024/02/14	R053	02/05/2025	12.64 Call	Bond Future	5518.7200	5.5187	5512.5100	5.5125	0.113	0.0000	0.0000
2024/02/14	R053	02/05/2025	12.64 Put	Bond Future	5518.7200	5.5187	5512.5100	5.5125	0.113	0.0000	0.0000
2024/02/14	R186	02/05/2024		Bond Future	8.9288	107.5409	8.9337	107.5295	0.054	0.0000	0.0000
2024/02/14	R186	02/05/2024	8.00 Call	Bond Future	20.7000	0.0207	19.5500	0.0196	5.556	0.0000	0.0000
2024/02/14	R186	02/05/2024	8.00 Put	Bond Future	2231.0000	2.2310	2241.2100	2.2412	0.458	0.0000	0.0000
2024/02/14	R186	02/05/2024	8.01 Call	Bond Future	21.8100	0.0218	20.6300	0.0206	5.410	0.0000	0.0000
2024/02/14	R186	02/05/2024	8.01 Put	Bond Future	2207.9900	2.2080	2218.1700	2.2182	0.461	0.0000	0.0000
2024/02/14	R186	02/05/2024	7.99 Call	Bond Future	19.6200	0.0196	18.5300	0.0185	5.556	0.0000	0.0000
2024/02/14	R186	02/05/2024	7.99 Put	Bond Future	2254.0400	2.2540	2264.3100	2.2643	0.456	0.0000	0.0000
2024/02/14	R186	02/05/2024	10.40 Call	Bond Future	3410.6800	3.4107	3398.7500	3.3988	0.350	0.0000	0.0000
2024/02/14	R186	02/05/2024	10.40 Put	Bond Future	28.5700	0.0286	28.0000	0.0280	1.995	0.0000	0.0000
2024/02/14	R186	02/05/2024	9.73 Put	Bond Future	123.6100	0.1236	122.7400	0.1227	0.704	0.0000	0.0000
2024/02/14	R186	02/05/2024	9.73 Call	Bond Future	1983.1200	1.9831	1970.8900	1.9709	0.617	0.0000	0.0000
2024/02/14	R186	01/08/2024	8.69 Call	Bond Future	570.9200	0.5709	564.0900	0.5641	1.196	0.0000	0.0000
2024/02/14	R186	01/08/2024	8.69 Put	Bond Future	1080.1800	1.0802	1084.6700	1.0847	0.416	0.0000	0.0000
2024/02/14	R186	01/08/2024	8.70 Call	Bond Future	581.1800	0.5812	574.2800	0.5743	1.187	0.0000	0.0000
2024/02/14	R186	01/08/2024	8.70 Put	Bond Future	1068.8600	1.0689	1073.2800	1.0733	0.414	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	
2024/02/14	R186	01/08/2024	8.68 Call	Bond Future	560.4900	0.5605	553.7200	0.5537	1.208	0.0000	0.0000
2024/02/14	R186	01/08/2024	8.68 Put	Bond Future	1091.3300	1.0913	1095.8800	1.0959	0.417	0.0000	0.0000
2024/02/14	R186	01/08/2024		Bond Future	8.9267	104.5986	8.9320	104.5873	0.059	0.0000	0.0000
2024/02/14	R186	07/11/2024		Bond Future	8.9477	107.0331	8.9531	107.0227	0.060	0.0000	0.0000
2024/02/14	R186	07/11/2024	9.14 Call	Bond Future	1247.3600	1.2474	1239.6000	1.2396	0.622	0.0000	0.0000
2024/02/14	R186	07/11/2024	9.14 Put	Bond Future	879.1200	0.8791	881.7500	0.8818	0.299	0.0000	0.0000
2024/02/14	R186	07/11/2024	9.15 Call	Bond Future	1259.7100	1.2597	1251.9200	1.2519	0.618	0.0000	0.0000
2024/02/14	R186	07/11/2024	9.15 Put	Bond Future	872.3700	0.8724	874.9700	0.8750	0.298	0.0000	0.0000
2024/02/14	R186	07/11/2024	9.13 Call	Bond Future	1235.0600	1.2351	1227.3300	1.2273	0.626	0.0000	0.0000
2024/02/14	R186	07/11/2024	9.13 Put	Bond Future	885.9300	0.8859	888.5900	0.8886	0.300	0.0000	0.0000
2024/02/14	R186	06/02/2025		Bond Future	8.9822	104.0207	8.9878	104.0111	0.062	0.0000	0.0000
2024/02/14	R186	06/02/2025	9.03 Call	Bond Future	1123.6300	1.1236	1117.1800	1.1172	0.574	0.0000	0.0000
2024/02/14	R186	06/02/2025	9.03 Put	Bond Future	1042.0500	1.0421	1045.1700	1.0452	0.299	0.0000	0.0000
2024/02/14	R186	02/05/2025		Bond Future	8.4800	106.9365	8.4800	106.9365	0.000	0.0000	0.0000
2024/02/14	R186	02/05/2025	8.47 Call	Bond Future	971.1600	0.9712	970.0600	0.9701	0.113	0.0000	0.0000
2024/02/14	R186	02/05/2025	8.47 Put	Bond Future	986.3600	0.9864	985.2600	0.9853	0.112	0.0000	0.0000
2024/02/14	R202	02/05/2024		Bond Future	262.0995	262.0995	261.5739	261.5739	0.201	0.0000	0.0000
2024/02/14	R202	01/08/2024		Bond Future	262.8517	262.8517	262.3155	262.3155	0.204	0.0000	0.0000
2024/02/14	R202	07/11/2024		Bond Future	269.0385	269.0385	268.4927	268.4927	0.203	0.0000	0.0000
2024/02/14	R202	06/02/2025		Bond Future	269.6817	269.6817	269.1273	269.1273	0.206	0.0000	0.0000
2024/02/14	R202	06/02/2025	266.79 Call	Bond Future	2891.7300	2.8917	2337.3000	2.3373	19.173	0.0000	0.0000
2024/02/14	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	R202	02/05/2025		Bond Future	272.3100	272.3100	272.3100	272.3100	0.000	0.0000	0.0000
2024/02/14	R202	02/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	R202	02/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	R209	02/05/2024		Bond Future	11.9673	64.8259	11.9998	64.6760	0.272	0.0000	0.0000
2024/02/14	R209	02/05/2024	11.18 Call	Bond Future	196.7400	0.1967	174.4200	0.1744	11.345	0.0000	0.0000
2024/02/14	R209	02/05/2024	11.18 Put	Bond Future	3977.1000	3.9771	4104.6400	4.1046	3.207	0.0000	0.0000
2024/02/14	R209	02/05/2024	11.19 Call	Bond Future	203.4500	0.2035	180.5500	0.1806	11.256	0.0000	0.0000
2024/02/14	R209	02/05/2024	11.19 Put	Bond Future	3933.9100	3.9339	4060.8700	4.0609	3.227	0.0000	0.0000
2024/02/14	R209	02/05/2024	11.17 Call	Bond Future	190.1900	0.1902	168.4500	0.1685	11.431	0.0000	0.0000
2024/02/14	R209	02/05/2024	11.17 Put	Bond Future	4020.5100	4.0205	4148.6300	4.1486	3.187	0.0000	0.0000
2024/02/14	R209	01/08/2024		Bond Future	12.0711	66.2522	12.1048	66.0992	0.279	0.0000	0.0000
2024/02/14	R209	01/08/2024	11.79 Call	Bond Future	1498.7400	1.4987	1429.9100	1.4299	4.593	0.0000	0.0000
2024/02/14	R209	01/08/2024	11.79 Put	Bond Future	2794.8800	2.7949	2879.0300	2.8790	3.011	0.0000	0.0000
2024/02/14	R209	01/08/2024	11.80 Call	Bond Future	1519.5500	1.5196	1450.1500	1.4502	4.567	0.0000	0.0000
2024/02/14	R209	01/08/2024	11.80 Put	Bond Future	2768.9600	2.7690	2852.5400	2.8525	3.018	0.0000	0.0000
2024/02/14	R209	01/08/2024	11.78 Call	Bond Future	1478.0800	1.4781	1409.8200	1.4098	4.618	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	
2024/02/14	R209	01/08/2024	11.78 Put	Bond Future	2820.9900	2.8210	2905.7100	2.9057	3.003	0.0000	0.0000
2024/02/14	R209	07/11/2024		Bond Future	12.1964	64.6374	12.2313	64.4816	0.286	0.0000	0.0000
2024/02/14	R209	07/11/2024	12.22 Call	Bond Future	2734.7700	2.7348	2648.3800	2.6484	3.159	0.0000	0.0000
2024/02/14	R209	07/11/2024	12.22 Put	Bond Future	2629.3400	2.6293	2698.7500	2.6988	2.640	0.0000	0.0000
2024/02/14	R209	07/11/2024	12.23 Call	Bond Future	2759.3300	2.7593	2672.5300	2.6725	3.146	0.0000	0.0000
2024/02/14	R209	07/11/2024	12.23 Put	Bond Future	2609.3200	2.6093	2678.3200	2.6783	2.644	0.0000	0.0000
2024/02/14	R209	07/11/2024	12.21 Call	Bond Future	2710.2900	2.7103	2624.3200	2.6243	3.172	0.0000	0.0000
2024/02/14	R209	07/11/2024	12.21 Put	Bond Future	2649.4900	2.6495	2719.3200	2.7193	2.636	0.0000	0.0000
2024/02/14	R209	06/02/2025		Bond Future	12.3211	66.0279	12.3572	65.8694	0.293	0.0000	0.0000
2024/02/14	R209	06/02/2025	12.44 Call	Bond Future	3445.3200	3.4453	3354.3600	3.3544	2.640	0.0000	0.0000
2024/02/14	R209	06/02/2025	12.44 Put	Bond Future	2925.3900	2.9254	2992.9000	2.9929	2.308	0.0000	0.0000
2024/02/14	R209	02/05/2025		Bond Future	11.8900	66.6535	11.8900	66.6535	0.000	0.0000	0.0000
2024/02/14	R209	02/05/2025	11.89 Call	Bond Future	3404.6800	3.4047	3400.8500	3.4009	0.112	0.0000	0.0000
2024/02/14	R209	02/05/2025	11.89 Put	Bond Future	3404.6800	3.4047	3400.8500	3.4009	0.112	0.0000	0.0000
2024/02/14	R210	02/05/2024		Bond Future	234.5276	234.5276	234.1976	234.1976	0.141	0.0000	0.0000
2024/02/14	R210	01/08/2024		Bond Future	239.7442	239.7442	239.4076	239.4076	0.140	0.0000	0.0000
2024/02/14	R210	07/11/2024		Bond Future	242.0567	242.0567	241.7153	241.7153	0.141	0.0000	0.0000
2024/02/14	R210	06/02/2025		Bond Future	247.3240	247.3240	246.9775	246.9775	0.140	0.0000	0.0000
2024/02/14	R210	06/02/2025	239.61 Call	Bond Future	7713.9800	7.7140	7367.5200	7.3675	4.491	0.0000	0.0000
2024/02/14	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	R210	02/05/2025		Bond Future	248.0300	248.0300	248.0300	248.0300	0.000	0.0000	0.0000
2024/02/14	R210	02/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	R210	02/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	R213	02/05/2024	10.29 Call	Bond Future	580.6100	0.5806	483.9700	0.4840	16.645	0.0000	0.0000
2024/02/14	R213	02/05/2024	10.29 Put	Bond Future	2186.7200	2.1867	2403.6200	2.4036	9.919	0.0000	0.0000
2024/02/14	R213	02/05/2024	10.30 Call	Bond Future	594.7600	0.5948	496.4700	0.4965	16.526	0.0000	0.0000
2024/02/14	R213	02/05/2024	10.30 Put	Bond Future	2157.6600	2.1577	2372.9100	2.3729	9.976	0.0000	0.0000
2024/02/14	R213	02/05/2024	10.28 Call	Bond Future	566.6700	0.5667	471.6700	0.4717	16.765	0.0000	0.0000
2024/02/14	R213	02/05/2024	10.28 Put	Bond Future	2216.0100	2.2160	2434.5500	2.4346	9.862	0.0000	0.0000
2024/02/14	R213	02/05/2024		Bond Future	10.6661	83.8446	10.7406	83.5311	0.698	0.0000	0.0000
2024/02/14	R213	01/08/2024		Bond Future	10.7452	85.6895	10.8233	85.3694	0.727	0.0000	0.0000
2024/02/14	R213	01/08/2024	10.87 Call	Bond Future	2165.4500	2.1655	1986.8400	1.9868	8.248	0.0000	0.0000
2024/02/14	R213	01/08/2024	10.87 Put	Bond Future	1654.7900	1.6548	1796.3500	1.7964	8.555	0.0000	0.0000
2024/02/14	R213	01/08/2024	10.88 Call	Bond Future	2189.2500	2.1893	2009.5600	2.0096	8.208	0.0000	0.0000
2024/02/14	R213	01/08/2024	10.88 Put	Bond Future	1637.8500	1.6379	1778.3300	1.7783	8.577	0.0000	0.0000
2024/02/14	R213	01/08/2024	10.86 Call	Bond Future	2141.7600	2.1418	1964.2500	1.9643	8.288	0.0000	0.0000
2024/02/14	R213	01/08/2024	10.86 Put	Bond Future	1671.8700	1.6719	1814.5300	1.8145	8.533	0.0000	0.0000
2024/02/14	R213	07/11/2024		Bond Future	10.8555	84.1234	10.9377	83.7969	0.758	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	
2024/02/14	R213	07/11/2024	11.22 Call	Bond Future	3209.1900	3.2092	3009.7900	3.0098	6.213	0.0000	0.0000
2024/02/14	R213	07/11/2024	11.22 Put	Bond Future	1774.0800	1.7741	1901.1900	1.9012	7.165	0.0000	0.0000
2024/02/14	R213	07/11/2024	11.23 Call	Bond Future	3234.0000	3.2340	3033.8000	3.0338	6.190	0.0000	0.0000
2024/02/14	R213	07/11/2024	11.23 Put	Bond Future	1759.9600	1.7600	1886.2700	1.8863	7.177	0.0000	0.0000
2024/02/14	R213	07/11/2024	11.21 Call	Bond Future	3184.1800	3.1842	2985.5700	2.9856	6.237	0.0000	0.0000
2024/02/14	R213	07/11/2024	11.21 Put	Bond Future	1788.0300	1.7880	1915.9300	1.9159	7.153	0.0000	0.0000
2024/02/14	R213	06/02/2025		Bond Future	10.9730	85.9342	11.0595	85.6016	0.788	0.0000	0.0000
2024/02/14	R213	06/02/2025	11.35 Call	Bond Future	3578.2000	3.5782	3378.7700	3.3788	5.573	0.0000	0.0000
2024/02/14	R213	06/02/2025	11.35 Put	Bond Future	2140.6100	2.1406	2273.8100	2.2738	6.223	0.0000	0.0000
2024/02/14	R213	02/05/2025		Bond Future	10.5200	86.2455	10.5200	86.2455	0.000	0.0000	0.0000
2024/02/14	R213	02/05/2025	10.52 Call	Bond Future	2910.9100	2.9109	2907.6300	2.9076	0.113	0.0000	0.0000
2024/02/14	R213	02/05/2025	10.52 Put	Bond Future	2910.9100	2.9109	2907.6300	2.9076	0.113	0.0000	0.0000
2024/02/14	R214	02/05/2024	13.52 Call	Bond Future	4983.2500	4.9833	4975.8400	4.9758	0.149	0.0000	0.0000
2024/02/14	R214	02/05/2024	13.52 Put	Bond Future	229.2600	0.2293	224.5900	0.2246	2.037	0.0000	0.0000
2024/02/14	R214	02/05/2024	12.87 Call	Bond Future	2709.0200	2.7090	2698.8000	2.6988	0.377	0.0000	0.0000
2024/02/14	R214	02/05/2024	12.87 Put	Bond Future	707.4700	0.7075	699.9900	0.7000	1.057	0.0000	0.0000
2024/02/14	R214	02/05/2024	12.12 Put	Bond Future	2234.9700	2.2350	2228.7100	2.2287	0.280	0.0000	0.0000
2024/02/14	R214	02/05/2024	12.12 Call	Bond Future	776.0700	0.7761	767.0700	0.7671	1.160	0.0000	0.0000
2024/02/14	R214	02/05/2024	12.14 Put	Bond Future	2174.2100	2.1742	2167.8200	2.1678	0.294	0.0000	0.0000
2024/02/14	R214	02/05/2024	12.14 Call	Bond Future	811.8200	0.8118	802.6900	0.8027	1.125	0.0000	0.0000
2024/02/14	R214	02/05/2024	11.47 Call	Bond Future	108.8400	0.1088	105.7300	0.1057	2.857	0.0000	0.0000
2024/02/14	R214	02/05/2024	11.47 Put	Bond Future	4839.2500	4.8393	4838.8800	4.8389	0.008	0.0000	0.0000
2024/02/14	R214	02/05/2024	11.48 Call	Bond Future	113.1400	0.1131	109.9400	0.1099	2.828	0.0000	0.0000
2024/02/14	R214	02/05/2024	11.48 Put	Bond Future	4791.1700	4.7912	4790.7100	4.7907	0.010	0.0000	0.0000
2024/02/14	R214	02/05/2024	11.46 Call	Bond Future	104.6700	0.1047	101.6400	0.1016	2.895	0.0000	0.0000
2024/02/14	R214	02/05/2024	11.46 Put	Bond Future	4887.5200	4.8875	4887.2300	4.8872	0.006	0.0000	0.0000
2024/02/14	R214	02/05/2024		Bond Future	12.4278	59.7736	12.4284	59.7708	0.005	0.0000	0.0000
2024/02/14	R214	01/08/2024		Bond Future	12.5325	61.0888	12.5331	61.0862	0.005	0.0000	0.0000
2024/02/14	R214	01/08/2024	12.17 Call	Bond Future	1364.2300	1.3642	1357.3200	1.3573	0.507	0.0000	0.0000
2024/02/14	R214	01/08/2024	12.17 Put	Bond Future	3065.2500	3.0653	3060.9600	3.0610	0.140	0.0000	0.0000
2024/02/14	R214	01/08/2024	12.18 Call	Bond Future	1384.0200	1.3840	1377.0800	1.3771	0.501	0.0000	0.0000
2024/02/14	R214	01/08/2024	12.18 Put	Bond Future	3037.1000	3.0371	3032.7800	3.0328	0.142	0.0000	0.0000
2024/02/14	R214	01/08/2024	12.16 Call	Bond Future	1344.7400	1.3447	1337.8700	1.3379	0.511	0.0000	0.0000
2024/02/14	R214	01/08/2024	12.16 Put	Bond Future	3093.7600	3.0938	3089.5100	3.0895	0.137	0.0000	0.0000
2024/02/14	R214	07/11/2024		Bond Future	12.6614	59.2039	12.6618	59.2021	0.003	0.0000	0.0000
2024/02/14	R214	07/11/2024	12.61 Call	Bond Future	2604.6700	2.6047	2598.6600	2.5987	0.231	0.0000	0.0000
2024/02/14	R214	07/11/2024	12.61 Put	Bond Future	2837.4200	2.8374	2833.2600	2.8333	0.147	0.0000	0.0000
2024/02/14	R214	07/11/2024	12.62 Call	Bond Future	2628.8300	2.6288	2622.8000	2.6228	0.229	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	
2024/02/14	R214	07/11/2024	12.62 Put	Bond Future	2816.1500	2.8162	2811.9700	2.8120	0.148	0.0000	0.0000
2024/02/14	R214	07/11/2024	12.60 Call	Bond Future	2580.8200	2.5808	2574.8200	2.5748	0.232	0.0000	0.0000
2024/02/14	R214	07/11/2024	12.60 Put	Bond Future	2859.0400	2.8590	2854.8900	2.8549	0.145	0.0000	0.0000
2024/02/14	R214	06/02/2025		Bond Future	12.7912	60.4778	12.7915	60.4766	0.002	0.0000	0.0000
2024/02/14	R214	06/02/2025	12.71 Call	Bond Future	3031.1500	3.0312	3026.0800	3.0261	0.167	0.0000	0.0000
2024/02/14	R214	06/02/2025	12.71 Put	Bond Future	3393.9700	3.3940	3390.1000	3.3901	0.114	0.0000	0.0000
2024/02/14	R214	02/05/2025		Bond Future	12.4000	60.6952	12.4000	60.6952	0.000	0.0000	0.0000
2024/02/14	R214	02/05/2025	12.40 Call	Bond Future	3496.5200	3.4965	3492.5900	3.4926	0.112	0.0000	0.0000
2024/02/14	R214	02/05/2025	12.40 Put	Bond Future	3496.5200	3.4965	3492.5900	3.4926	0.112	0.0000	0.0000
2024/02/14	R248	02/05/2024	11.40 Put	Bond Future	7541.5500	7.5416	7540.9800	7.5410	0.008	0.0000	0.0000
2024/02/14	R248	02/05/2024	11.40 Call	Bond Future	42.4500	0.0425	40.8300	0.0408	3.816	0.0000	0.0000
2024/02/14	R248	02/05/2024	12.40 Put	Bond Future	2434.3200	2.4343	2424.7600	2.4248	0.393	0.0000	0.0000
2024/02/14	R248	02/05/2024	12.40 Call	Bond Future	1108.6000	1.1086	1097.9900	1.0980	0.957	0.0000	0.0000
2024/02/14	R248	02/05/2024	13.16 Call	Bond Future	3575.8300	3.5758	3565.4200	3.5654	0.291	0.0000	0.0000
2024/02/14	R248	02/05/2024	13.16 Put	Bond Future	758.0800	0.7581	748.7200	0.7487	1.235	0.0000	0.0000
2024/02/14	R248	02/05/2024		Bond Future	12.6346	72.5173	12.6348	72.5162	0.002	0.0000	0.0000
2024/02/14	R248	02/05/2024	11.47 Call	Bond Future	56.5600	0.0566	54.5600	0.0546	3.536	0.0000	0.0000
2024/02/14	R248	02/05/2024	11.47 Put	Bond Future	7094.0200	7.0940	7093.0700	7.0931	0.013	0.0000	0.0000
2024/02/14	R248	02/05/2024	11.48 Call	Bond Future	58.8700	0.0589	56.8200	0.0568	3.482	0.0000	0.0000
2024/02/14	R248	02/05/2024	11.48 Put	Bond Future	7030.7700	7.0308	7029.7700	7.0298	0.014	0.0000	0.0000
2024/02/14	R248	02/05/2024	11.46 Call	Bond Future	54.3200	0.0543	52.3800	0.0524	3.571	0.0000	0.0000
2024/02/14	R248	02/05/2024	11.46 Put	Bond Future	7157.4400	7.1574	7156.5500	7.1566	0.012	0.0000	0.0000
2024/02/14	R248	01/08/2024		Bond Future	12.7475	74.1129	12.7477	74.1120	0.001	0.0000	0.0000
2024/02/14	R248	01/08/2024	12.31 Call	Bond Future	1490.3100	1.4903	1483.0800	1.4831	0.485	0.0000	0.0000
2024/02/14	R248	01/08/2024	12.31 Put	Bond Future	3957.9800	3.9580	3951.6200	3.9516	0.161	0.0000	0.0000
2024/02/14	R248	01/08/2024	12.32 Call	Bond Future	1512.6400	1.5126	1505.3700	1.5054	0.481	0.0000	0.0000
2024/02/14	R248	01/08/2024	12.32 Put	Bond Future	3922.2100	3.9222	3915.8100	3.9158	0.163	0.0000	0.0000
2024/02/14	R248	01/08/2024	12.30 Call	Bond Future	1467.9800	1.4680	1460.7700	1.4608	0.491	0.0000	0.0000
2024/02/14	R248	01/08/2024	12.30 Put	Bond Future	3993.8300	3.9938	3987.4900	3.9875	0.159	0.0000	0.0000
2024/02/14	R248	07/11/2024	12.79 Call	Bond Future	3035.2900	3.0353	3029.2500	3.0293	0.199	0.0000	0.0000
2024/02/14	R248	07/11/2024	12.79 Put	Bond Future	3551.8900	3.5519	3545.6900	3.5457	0.175	0.0000	0.0000
2024/02/14	R248	07/11/2024	12.80 Call	Bond Future	3063.6000	3.0636	3057.5500	3.0576	0.197	0.0000	0.0000
2024/02/14	R248	07/11/2024	12.80 Put	Bond Future	3525.8500	3.5259	3519.6400	3.5196	0.176	0.0000	0.0000
2024/02/14	R248	07/11/2024	12.78 Call	Bond Future	3007.0900	3.0071	3001.0600	3.0011	0.201	0.0000	0.0000
2024/02/14	R248	07/11/2024	12.78 Put	Bond Future	3578.1200	3.5781	3571.9300	3.5719	0.173	0.0000	0.0000
2024/02/14	R248	07/11/2024		Bond Future	12.8856	71.3864	12.8856	71.3865	0.000	0.0000	0.0000
2024/02/14	R248	06/02/2025		Bond Future	13.0250	72.9221	13.0248	72.9231	0.001	0.0000	0.0000
2024/02/14	R248	06/02/2025	12.71 Call	Bond Future	3057.4500	3.0575	3052.6400	3.0526	0.157	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	
2024/02/14	R248	06/02/2025	12.71 Put	Bond Future	4751.7700	4.7518	4745.9600	4.7460	0.122	0.0000	0.0000
2024/02/14	R248	02/05/2025		Bond Future	12.6000	72.9111	12.6000	72.9111	0.000	0.0000	0.0000
2024/02/14	R248	02/05/2025	12.60 Call	Bond Future	4239.3000	4.2393	4234.5300	4.2345	0.113	0.0000	0.0000
2024/02/14	R248	02/05/2025	12.60 Put	Bond Future	4239.3000	4.2393	4234.5300	4.2345	0.113	0.0000	0.0000
2024/02/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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