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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/02/2024 TO 16/02/2024

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
2024/02/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/16	2025	02/05/2024		Bond Future	179.4732	179.4732	179.4748	0.001	0.0000	0.0000
2024/02/16	2025	01/08/2024		Bond Future	181.6334	181.6334	181.6233	0.006	0.0000	0.0000
2024/02/16	2025	07/11/2024		Bond Future	185.9116	185.9116	185.9066	0.003	0.0000	0.0000
2024/02/16	2029	02/05/2024		Bond Future	129.7655	129.7655	129.4260	0.262	0.0000	0.0000
2024/02/16	2029	01/08/2024		Bond Future	132.6525	132.6525	132.2970	0.268	0.0000	0.0000
2024/02/16	2029	07/11/2024		Bond Future	134.3788	134.3788	134.0188	0.268	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	
2024/02/16	2029	06/02/2025		Bond Future	137.3051	137.3051	136.9180	136.9180	0.282	0.0000	0.0000
2024/02/16	2029	06/02/2025	132.40 Call	Bond Future	4905.1400	4.9051	4518.0100	4.5180	7.892	0.0000	0.0000
2024/02/16	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	2029	02/05/2025		Bond Future	137.8500	137.8500	137.8500	137.8500	0.000	0.0000	0.0000
2024/02/16	2029	02/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	2029	02/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	2030	02/05/2024		Bond Future	10.0986	93.1391	10.1415	92.9663	0.425	0.0000	0.0000
2024/02/16	2030	02/05/2024	9.82 Call	Bond Future	675.4900	0.6755	539.9900	0.5400	20.060	0.0000	0.0000
2024/02/16	2030	02/05/2024	9.82 Put	Bond Future	1807.5700	1.8076	1844.8200	1.8448	2.061	0.0000	0.0000
2024/02/16	2030	02/05/2024	9.83 Call	Bond Future	691.0400	0.6910	554.2300	0.5542	19.798	0.0000	0.0000
2024/02/16	2030	02/05/2024	9.83 Put	Bond Future	1782.1800	1.7822	1818.1200	1.8181	2.017	0.0000	0.0000
2024/02/16	2030	02/05/2024	9.81 Call	Bond Future	660.1600	0.6602	526.1400	0.5261	20.301	0.0000	0.0000
2024/02/16	2030	02/05/2024	9.81 Put	Bond Future	1833.2000	1.8332	1871.9300	1.8719	2.113	0.0000	0.0000
2024/02/16	2030	02/05/2024	9.66 Put	Bond Future	2247.1200	2.2471	2308.5900	2.3086	2.736	0.0000	0.0000
2024/02/16	2030	02/05/2024	9.66 Call	Bond Future	456.9600	0.4570	345.6800	0.3457	24.352	0.0000	0.0000
2024/02/16	2030	02/05/2024	10.16 Put	Bond Future	1078.4000	1.0784	1079.6400	1.0796	0.115	0.0000	0.0000
2024/02/16	2030	02/05/2024	10.16 Call	Bond Future	1325.6200	1.3256	1154.1100	1.1541	12.938	0.0000	0.0000
2024/02/16	2030	02/05/2024	11.94 Call	Bond Future	7082.0200	7.0820	6909.7700	6.9098	2.432	0.0000	0.0000
2024/02/16	2030	02/05/2024	11.94 Put	Bond Future	19.0400	0.0190	19.5400	0.0195	2.626	0.0000	0.0000
2024/02/16	2030	02/05/2024	12.38 Call	Bond Future	8652.3500	8.6524	8479.6200	8.4796	1.996	0.0000	0.0000
2024/02/16	2030	02/05/2024	12.38 Put	Bond Future	4.1300	0.0041	4.1500	0.0042	0.484	0.0000	0.0000
2024/02/16	2030	02/05/2024	10.82 Put	Bond Future	330.0800	0.3301	314.5300	0.3145	4.711	0.0000	0.0000
2024/02/16	2030	02/05/2024	10.82 Call	Bond Future	3182.2600	3.1823	2993.9600	2.9940	5.917	0.0000	0.0000
2024/02/16	2030	02/05/2024	10.62 Put	Bond Future	482.9500	0.4830	467.4600	0.4675	3.207	0.0000	0.0000
2024/02/16	2030	02/05/2024	10.62 Call	Bond Future	2555.6900	2.5557	2367.4500	2.3675	7.366	0.0000	0.0000
2024/02/16	2030	02/05/2024	11.12 Put	Bond Future	181.3100	0.1813	168.9100	0.1689	6.839	0.0000	0.0000
2024/02/16	2030	02/05/2024	11.12 Call	Bond Future	4186.7500	4.1868	4001.6000	4.0016	4.422	0.0000	0.0000
2024/02/16	2030	02/05/2024	13.15 Call	Bond Future	11333.2500	11.3333	11160.4900	11.1605	1.524	0.0000	0.0000
2024/02/16	2030	02/05/2024	13.15 Put	Bond Future	0.1700	0.0002	0.1600	0.0002	5.882	0.0000	0.0000
2024/02/16	2030	01/08/2024	10.38 Call	Bond Future	2190.9700	2.1910	1977.9600	1.9780	9.722	0.0000	0.0000
2024/02/16	2030	01/08/2024	10.38 Put	Bond Future	1370.2100	1.3702	1339.7500	1.3398	2.223	0.0000	0.0000
2024/02/16	2030	01/08/2024	10.39 Call	Bond Future	2214.7000	2.2147	2000.9900	2.0010	9.650	0.0000	0.0000
2024/02/16	2030	01/08/2024	10.39 Put	Bond Future	1355.4600	1.3555	1324.3000	1.3243	2.299	0.0000	0.0000
2024/02/16	2030	01/08/2024	10.37 Call	Bond Future	2167.3700	2.1674	1954.8200	1.9548	9.807	0.0000	0.0000
2024/02/16	2030	01/08/2024	10.37 Put	Bond Future	1385.1000	1.3851	1355.1000	1.3551	2.166	0.0000	0.0000
2024/02/16	2030	01/08/2024		Bond Future	10.1679	91.1830	10.2149	91.0005	0.462	0.0000	0.0000
2024/02/16	2030	07/11/2024		Bond Future	10.2525	93.3063	10.3017	93.1223	0.480	0.0000	0.0000
2024/02/16	2030	07/11/2024	10.75 Call	Bond Future	3293.2800	3.2933	3097.7900	3.0978	5.936	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	
2024/02/16	2030	07/11/2024	10.75 Put	Bond Future	1454.3400	1.4543	1442.8500	1.4429	0.790	0.0000	0.0000
2024/02/16	2030	07/11/2024	10.76 Call	Bond Future	3317.8800	3.3179	3122.1100	3.1221	5.900	0.0000	0.0000
2024/02/16	2030	07/11/2024	10.76 Put	Bond Future	1442.4600	1.4425	1430.6900	1.4307	0.816	0.0000	0.0000
2024/02/16	2030	07/11/2024	10.74 Call	Bond Future	3268.7500	3.2688	3073.5300	3.0735	5.972	0.0000	0.0000
2024/02/16	2030	07/11/2024	10.74 Put	Bond Future	1466.3200	1.4663	1455.1000	1.4551	0.765	0.0000	0.0000
2024/02/16	2030	06/02/2025		Bond Future	10.3437	91.3056	10.3998	91.1043	0.542	0.0000	0.0000
2024/02/16	2030	06/02/2025	10.68 Call	Bond Future	3182.9900	3.1830	2920.6600	2.9207	8.242	0.0000	0.0000
2024/02/16	2030	06/02/2025	10.68 Put	Bond Future	1983.4000	1.9834	1922.4500	1.9225	3.073	0.0000	0.0000
2024/02/16	2030	02/05/2025		Bond Future	9.9300	94.9449	9.9300	94.9449	0.000	0.0000	0.0000
2024/02/16	2030	02/05/2025	9.93 Call	Bond Future	2562.1200	2.5621	2559.2200	2.5592	0.113	0.0000	0.0000
2024/02/16	2030	02/05/2025	9.93 Put	Bond Future	2562.1200	2.5621	2559.2200	2.5592	0.113	0.0000	0.0000
2024/02/16	2032	02/05/2024	11.81 Call	Bond Future	4206.3200	4.2063	3986.9000	3.9869	5.216	0.0000	0.0000
2024/02/16	2032	02/05/2024	11.81 Put	Bond Future	333.2700	0.3333	311.2000	0.3112	6.622	0.0000	0.0000
2024/02/16	2032	02/05/2024	11.21 Call	Bond Future	2105.8100	2.1058	1884.0000	1.8840	10.533	0.0000	0.0000
2024/02/16	2032	02/05/2024	11.21 Put	Bond Future	951.0600	0.9511	926.6000	0.9266	2.572	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.57 Put	Bond Future	2488.0100	2.4880	2533.1000	2.5331	1.812	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.57 Call	Bond Future	612.9900	0.6130	460.7300	0.4607	24.839	0.0000	0.0000
2024/02/16	2032	02/05/2024	11.28 Call	Bond Future	2324.2600	2.3243	2100.7100	2.1007	9.618	0.0000	0.0000
2024/02/16	2032	02/05/2024	11.28 Put	Bond Future	846.4000	0.8464	820.2000	0.8202	3.095	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.30 Put	Bond Future	3483.6900	3.4837	3586.0100	3.5860	2.937	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.30 Call	Bond Future	288.5100	0.2885	193.4800	0.1935	32.938	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.55 Call	Bond Future	582.7800	0.5828	434.2300	0.4342	25.490	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.55 Put	Bond Future	2554.7200	2.5547	2603.5200	2.6035	1.910	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.56 Call	Bond Future	597.7600	0.5978	447.3500	0.4474	25.162	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.56 Put	Bond Future	2521.2300	2.5212	2568.1700	2.5682	1.862	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.54 Call	Bond Future	568.0400	0.5680	421.4800	0.4215	25.801	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.54 Put	Bond Future	2588.5000	2.5885	2639.2900	2.6393	1.962	0.0000	0.0000
2024/02/16	2032	02/05/2024		Bond Future	10.9626	86.7221	11.0046	86.5248	0.383	0.0000	0.0000
2024/02/16	2032	02/05/2024	13.35 Call	Bond Future	10357.1900	10.3572	10160.7300	10.1607	1.897	0.0000	0.0000
2024/02/16	2032	02/05/2024	13.35 Put	Bond Future	10.0000	0.0100	10.8900	0.0109	8.900	0.0000	0.0000
2024/02/16	2032	02/05/2024	11.35 Put	Bond Future	752.1300	0.7521	725.2400	0.7252	3.575	0.0000	0.0000
2024/02/16	2032	02/05/2024	11.35 Call	Bond Future	2551.5000	2.5515	2327.2600	2.3273	8.789	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.65 Put	Bond Future	2232.5400	2.2325	2263.1700	2.2632	1.372	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.65 Call	Bond Future	743.8200	0.7438	577.1000	0.5771	22.414	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.36 Put	Bond Future	3245.8500	3.2459	3335.4000	3.3354	2.759	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.36 Call	Bond Future	346.2400	0.3462	238.4400	0.2384	31.134	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.86 Put	Bond Future	1650.9500	1.6510	1651.2900	1.6513	0.021	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.86 Call	Bond Future	1165.8700	1.1659	968.8600	0.9689	16.898	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	
2024/02/16	2032	02/05/2024	12.90 Call	Bond Future	8564.0100	8.5640	8366.6500	8.3667	2.305	0.0000	0.0000
2024/02/16	2032	02/05/2024	12.90 Put	Bond Future	37.0500	0.0371	37.0400	0.0370	0.027	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.59 Put	Bond Future	2422.4300	2.4224	2463.7500	2.4638	1.706	0.0000	0.0000
2024/02/16	2032	02/05/2024	10.59 Call	Bond Future	644.1900	0.6442	488.1600	0.4882	24.221	0.0000	0.0000
2024/02/16	2032	02/05/2024	11.09 Put	Bond Future	1156.1000	1.1561	1137.0200	1.1370	1.650	0.0000	0.0000
2024/02/16	2032	02/05/2024	11.09 Call	Bond Future	1753.2100	1.7532	1536.7800	1.5368	12.345	0.0000	0.0000
2024/02/16	2032	02/05/2024	13.18 Call	Bond Future	9682.9700	9.6830	9487.0800	9.4871	2.023	0.0000	0.0000
2024/02/16	2032	02/05/2024	13.18 Put	Bond Future	16.7200	0.0167	18.1800	0.0182	8.732	0.0000	0.0000
2024/02/16	2032	01/08/2024	11.14 Call	Bond Future	2262.1300	2.2621	2153.9200	2.1539	4.784	0.0000	0.0000
2024/02/16	2032	01/08/2024	11.14 Put	Bond Future	1870.3200	1.8703	1969.3800	1.9694	5.296	0.0000	0.0000
2024/02/16	2032	01/08/2024	11.15 Call	Bond Future	2288.0500	2.2881	2179.1000	2.1791	4.762	0.0000	0.0000
2024/02/16	2032	01/08/2024	11.15 Put	Bond Future	1850.5600	1.8506	1948.8800	1.9489	5.313	0.0000	0.0000
2024/02/16	2032	01/08/2024	11.13 Call	Bond Future	2236.3600	2.2364	2128.6500	2.1287	4.816	0.0000	0.0000
2024/02/16	2032	01/08/2024	11.13 Put	Bond Future	1890.2600	1.8903	1989.8200	1.9898	5.267	0.0000	0.0000
2024/02/16	2032	01/08/2024		Bond Future	11.0545	88.6305	11.0997	88.4232	0.409	0.0000	0.0000
2024/02/16	2032	07/11/2024	13.36 Call	Bond Future	9509.8800	9.5099	9336.4500	9.3365	1.824	0.0000	0.0000
2024/02/16	2032	07/11/2024	13.36 Put	Bond Future	407.5400	0.4075	443.5500	0.4436	8.836	0.0000	0.0000
2024/02/16	2032	07/11/2024	11.64 Put	Bond Future	1820.7200	1.8207	1848.4500	1.8485	1.523	0.0000	0.0000
2024/02/16	2032	07/11/2024	11.64 Call	Bond Future	3884.7300	3.8847	3703.0200	3.7030	4.678	0.0000	0.0000
2024/02/16	2032	07/11/2024		Bond Future	11.1708	86.5278	11.2178	86.3183	0.420	0.0000	0.0000
2024/02/16	2032	07/11/2024	11.48 Call	Bond Future	3433.5000	3.4335	3260.0000	3.2600	5.053	0.0000	0.0000
2024/02/16	2032	07/11/2024	11.48 Put	Bond Future	2066.1100	2.0661	2102.0500	2.1021	1.740	0.0000	0.0000
2024/02/16	2032	07/11/2024	11.49 Call	Bond Future	3461.1300	3.4611	3286.6000	3.2866	5.043	0.0000	0.0000
2024/02/16	2032	07/11/2024	11.49 Put	Bond Future	2049.9900	2.0500	2084.9000	2.0849	1.703	0.0000	0.0000
2024/02/16	2032	07/11/2024	11.47 Call	Bond Future	3406.2500	3.4063	3233.2100	3.2332	5.080	0.0000	0.0000
2024/02/16	2032	07/11/2024	11.47 Put	Bond Future	2082.6500	2.0827	2119.0500	2.1191	1.748	0.0000	0.0000
2024/02/16	2032	06/02/2025		Bond Future	11.2902	88.3903	11.3424	88.1638	0.462	0.0000	0.0000
2024/02/16	2032	06/02/2025	11.72 Call	Bond Future	4030.6200	4.0306	3590.2700	3.5903	10.925	0.0000	0.0000
2024/02/16	2032	06/02/2025	11.72 Put	Bond Future	2188.0800	2.1881	1974.2900	1.9743	9.771	0.0000	0.0000
2024/02/16	2032	02/05/2025		Bond Future	10.9100	88.1512	10.9100	88.1512	0.000	0.0000	0.0000
2024/02/16	2032	02/05/2025	10.91 Call	Bond Future	3169.1800	3.1692	3165.6000	3.1656	0.113	0.0000	0.0000
2024/02/16	2032	02/05/2025	10.91 Put	Bond Future	3169.1800	3.1692	3165.6000	3.1656	0.113	0.0000	0.0000
2024/02/16	2033	02/05/2024		Bond Future	121.9459	121.9459	121.4318	121.4318	0.422	0.0000	0.0000
2024/02/16	2033	01/08/2024		Bond Future	124.6590	124.6590	124.1254	124.1254	0.428	0.0000	0.0000
2024/02/16	2033	07/11/2024		Bond Future	126.1004	126.1004	125.5579	125.5579	0.430	0.0000	0.0000
2024/02/16	2033	06/02/2025		Bond Future	128.8466	128.8466	128.2743	128.2743	0.444	0.0000	0.0000
2024/02/16	2033	06/02/2025	124.94 Call	Bond Future	3906.5800	3.9066	3334.3300	3.3343	14.648	0.0000	0.0000
2024/02/16	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/02/16	2033	02/05/2025		Bond Future	130.6200	130.6200	130.6200	130.6200	0.000	0.0000	0.0000
2024/02/16	2033	02/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	2033	02/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	2037	02/05/2024		Bond Future	12.1376	78.9483	12.1633	78.8126	0.212	0.0000	0.0000
2024/02/16	2037	02/05/2024	11.44 Call	Bond Future	331.6600	0.3317	308.4700	0.3085	6.992	0.0000	0.0000
2024/02/16	2037	02/05/2024	11.44 Put	Bond Future	4152.9200	4.1529	4265.3900	4.2654	2.708	0.0000	0.0000
2024/02/16	2037	02/05/2024	11.45 Call	Bond Future	342.0100	0.3420	318.1700	0.3182	6.971	0.0000	0.0000
2024/02/16	2037	02/05/2024	11.45 Put	Bond Future	4106.5700	4.1066	4218.3900	4.2184	2.723	0.0000	0.0000
2024/02/16	2037	02/05/2024	11.43 Call	Bond Future	321.4500	0.3215	298.9900	0.2990	6.987	0.0000	0.0000
2024/02/16	2037	02/05/2024	11.43 Put	Bond Future	4199.4600	4.1995	4312.6600	4.3127	2.696	0.0000	0.0000
2024/02/16	2037	01/08/2024		Bond Future	12.2561	76.4296	12.2838	76.2858	0.226	0.0000	0.0000
2024/02/16	2037	01/08/2024	12.10 Call	Bond Future	2101.4300	2.1014	2025.4000	2.0254	3.618	0.0000	0.0000
2024/02/16	2037	01/08/2024	12.10 Put	Bond Future	2918.5100	2.9185	2986.2600	2.9863	2.321	0.0000	0.0000
2024/02/16	2037	01/08/2024	12.11 Call	Bond Future	2127.3800	2.1274	2050.8400	2.0508	3.598	0.0000	0.0000
2024/02/16	2037	01/08/2024	12.11 Put	Bond Future	2891.7400	2.8917	2958.9800	2.9590	2.325	0.0000	0.0000
2024/02/16	2037	01/08/2024	12.09 Call	Bond Future	2075.6400	2.0756	2000.3300	2.0003	3.628	0.0000	0.0000
2024/02/16	2037	01/08/2024	12.09 Put	Bond Future	2945.4900	2.9455	3013.9600	3.0140	2.325	0.0000	0.0000
2024/02/16	2037	01/08/2024	13.82 Call	Bond Future	8011.1100	8.0111	7923.6100	7.9236	1.092	0.0000	0.0000
2024/02/16	2037	01/08/2024	13.82 Put	Bond Future	479.9600	0.4800	536.2400	0.5362	11.726	0.0000	0.0000
2024/02/16	2037	01/08/2024	13.17 Call	Bond Future	5566.2800	5.5663	5452.4000	5.4524	2.046	0.0000	0.0000
2024/02/16	2037	01/08/2024	13.17 Put	Bond Future	1026.5700	1.0266	1056.4700	1.0565	2.913	0.0000	0.0000
2024/02/16	2037	07/11/2024		Bond Future	12.3888	78.2088	12.4172	78.0641	0.229	0.0000	0.0000
2024/02/16	2037	07/11/2024	12.58 Call	Bond Future	3690.6500	3.6907	3700.8200	3.7008	0.276	0.0000	0.0000
2024/02/16	2037	07/11/2024	12.58 Put	Bond Future	2725.1000	2.7251	2879.9200	2.8799	5.681	0.0000	0.0000
2024/02/16	2037	07/11/2024	12.59 Call	Bond Future	3720.2500	3.7203	3730.2300	3.7302	0.268	0.0000	0.0000
2024/02/16	2037	07/11/2024	12.59 Put	Bond Future	2704.6900	2.7047	2859.3200	2.8593	5.717	0.0000	0.0000
2024/02/16	2037	07/11/2024	12.57 Call	Bond Future	3660.8800	3.6609	3671.5000	3.6715	0.290	0.0000	0.0000
2024/02/16	2037	07/11/2024	12.57 Put	Bond Future	2745.3800	2.7454	2900.6500	2.9007	5.656	0.0000	0.0000
2024/02/16	2037	06/02/2025		Bond Future	12.5231	75.6317	12.5550	75.4726	0.254	0.0000	0.0000
2024/02/16	2037	06/02/2025	12.76 Call	Bond Future	4331.5800	4.3316	4253.4300	4.2534	1.804	0.0000	0.0000
2024/02/16	2037	06/02/2025	12.76 Put	Bond Future	3160.5500	3.1606	3241.4900	3.2415	2.561	0.0000	0.0000
2024/02/16	2037	02/05/2025		Bond Future	12.2500	79.1956	12.2500	79.1956	0.000	0.0000	0.0000
2024/02/16	2037	02/05/2025	12.25 Call	Bond Future	3943.5800	3.9436	3939.1200	3.9391	0.113	0.0000	0.0000
2024/02/16	2037	02/05/2025	12.25 Put	Bond Future	3943.5800	3.9436	3939.1200	3.9391	0.113	0.0000	0.0000
2024/02/16	2038	02/05/2024		Bond Future	132.9660	132.9660	132.6377	132.6377	0.247	0.0000	0.0000
2024/02/16	2038	01/08/2024		Bond Future	133.8623	133.8623	133.5181	133.5181	0.257	0.0000	0.0000
2024/02/16	2038	07/11/2024		Bond Future	137.0150	137.0150	136.6666	136.6666	0.254	0.0000	0.0000
2024/02/16	2038	06/02/2025		Bond Future	137.8841	137.8841	137.5087	137.5087	0.272	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	
2024/02/16	2038	06/02/2025	135.23 Call	Bond Future	2654.0900	2.6541	2278.6500	2.2787	14.146	0.0000	0.0000
2024/02/16	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	2038	02/05/2025		Bond Future	139.6800	139.6800	139.6800	139.6800	0.000	0.0000	0.0000
2024/02/16	2038	02/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	2038	02/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	2040	02/05/2024		Bond Future	12.4876	78.5889	12.4822	78.6188	0.043	0.0000	0.0000
2024/02/16	2040	02/05/2024	11.61 Call	Bond Future	185.5900	0.1856	212.7900	0.2128	14.656	0.0000	0.0000
2024/02/16	2040	02/05/2024	11.61 Put	Bond Future	5290.5500	5.2906	5287.8800	5.2879	0.050	0.0000	0.0000
2024/02/16	2040	02/05/2024	11.62 Call	Bond Future	192.4600	0.1925	220.2300	0.2202	14.429	0.0000	0.0000
2024/02/16	2040	02/05/2024	11.62 Put	Bond Future	5236.3100	5.2363	5234.2100	5.2342	0.040	0.0000	0.0000
2024/02/16	2040	02/05/2024	11.60 Call	Bond Future	178.9100	0.1789	205.5400	0.2055	14.885	0.0000	0.0000
2024/02/16	2040	02/05/2024	11.60 Put	Bond Future	5345.0600	5.3451	5341.8200	5.3418	0.061	0.0000	0.0000
2024/02/16	2040	01/08/2024		Bond Future	12.6123	75.8119	12.6076	75.8374	0.037	0.0000	0.0000
2024/02/16	2040	01/08/2024	12.33 Call	Bond Future	1872.7800	1.8728	1944.9800	1.9450	3.855	0.0000	0.0000
2024/02/16	2040	01/08/2024	12.33 Put	Bond Future	3431.6100	3.4316	3478.3100	3.4783	1.361	0.0000	0.0000
2024/02/16	2040	01/08/2024	12.34 Call	Bond Future	1897.8700	1.8979	1970.4500	1.9705	3.824	0.0000	0.0000
2024/02/16	2040	01/08/2024	12.34 Put	Bond Future	3400.6400	3.4006	3447.7200	3.4477	1.384	0.0000	0.0000
2024/02/16	2040	01/08/2024	12.32 Call	Bond Future	1847.8500	1.8479	1919.8700	1.9199	3.898	0.0000	0.0000
2024/02/16	2040	01/08/2024	12.32 Put	Bond Future	3462.8100	3.4628	3509.3300	3.5093	1.343	0.0000	0.0000
2024/02/16	2040	07/11/2024		Bond Future	12.7509	77.5766	12.7456	77.6051	0.042	0.0000	0.0000
2024/02/16	2040	07/11/2024	12.85 Call	Bond Future	3597.6400	3.5976	3699.1900	3.6992	2.823	0.0000	0.0000
2024/02/16	2040	07/11/2024	12.85 Put	Bond Future	3071.8500	3.0719	3144.8900	3.1449	2.378	0.0000	0.0000
2024/02/16	2040	07/11/2024	12.86 Call	Bond Future	3627.9400	3.6279	3729.4900	3.7295	2.799	0.0000	0.0000
2024/02/16	2040	07/11/2024	12.86 Put	Bond Future	3049.4000	3.0494	3122.4400	3.1224	2.395	0.0000	0.0000
2024/02/16	2040	07/11/2024	12.84 Call	Bond Future	3567.7000	3.5677	3669.2500	3.6693	2.846	0.0000	0.0000
2024/02/16	2040	07/11/2024	12.84 Put	Bond Future	3094.7200	3.0947	3167.7600	3.1678	2.360	0.0000	0.0000
2024/02/16	2040	06/02/2025		Bond Future	12.8907	74.7350	12.8873	74.7529	0.027	0.0000	0.0000
2024/02/16	2040	06/02/2025	12.95 Call	Bond Future	4039.3600	4.0394	4144.4000	4.1444	2.600	0.0000	0.0000
2024/02/16	2040	06/02/2025	12.95 Put	Bond Future	3729.7000	3.7297	3816.8300	3.8168	2.336	0.0000	0.0000
2024/02/16	2040	02/05/2025		Bond Future	12.6300	78.3403	12.6300	78.3403	0.000	0.0000	0.0000
2024/02/16	2040	02/05/2025	12.63 Call	Bond Future	4180.7000	4.1807	4175.9800	4.1760	0.113	0.0000	0.0000
2024/02/16	2040	02/05/2025	12.63 Put	Bond Future	4180.7000	4.1807	4175.9800	4.1760	0.113	0.0000	0.0000
2024/02/16	2044	02/05/2024	12.50 Call	Bond Future	1542.9900	1.5430	1602.5600	1.6026	3.861	0.0000	0.0000
2024/02/16	2044	02/05/2024	12.50 Put	Bond Future	2015.3400	2.0153	2044.8800	2.0449	1.466	0.0000	0.0000
2024/02/16	2044	02/05/2024	12.75 Call	Bond Future	2303.9200	2.3039	2364.9500	2.3650	2.649	0.0000	0.0000
2024/02/16	2044	02/05/2024	12.75 Put	Bond Future	1398.5100	1.3985	1429.5100	1.4295	2.217	0.0000	0.0000
2024/02/16	2044	02/05/2024	13.00 Call	Bond Future	3191.3900	3.1914	3250.3200	3.2503	1.847	0.0000	0.0000
2024/02/16	2044	02/05/2024	13.00 Put	Bond Future	951.5400	0.9515	980.4400	0.9804	3.037	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	
2024/02/16	2044	02/05/2024		Bond Future	12.5848	74.5679	12.5794	74.5979	0.043	0.0000	0.0000
2024/02/16	2044	02/05/2024	11.66 Call	Bond Future	167.9400	0.1679	191.1800	0.1912	13.838	0.0000	0.0000
2024/02/16	2044	02/05/2024	11.66 Put	Bond Future	5610.3800	5.6104	5603.5900	5.6036	0.121	0.0000	0.0000
2024/02/16	2044	02/05/2024	11.67 Call	Bond Future	174.2800	0.1743	198.0400	0.1980	13.633	0.0000	0.0000
2024/02/16	2044	02/05/2024	11.67 Put	Bond Future	5554.2800	5.5543	5548.0100	5.5480	0.113	0.0000	0.0000
2024/02/16	2044	02/05/2024	11.65 Call	Bond Future	161.7700	0.1618	184.5100	0.1845	14.057	0.0000	0.0000
2024/02/16	2044	02/05/2024	11.65 Put	Bond Future	5666.7300	5.6667	5659.4400	5.6594	0.129	0.0000	0.0000
2024/02/16	2044	01/08/2024		Bond Future	12.7060	71.8276	12.7013	71.8535	0.037	0.0000	0.0000
2024/02/16	2044	01/08/2024	12.29 Call	Bond Future	1532.0900	1.5321	1593.9300	1.5939	4.036	0.0000	0.0000
2024/02/16	2044	01/08/2024	12.29 Put	Bond Future	3858.9500	3.8590	3894.9100	3.8949	0.932	0.0000	0.0000
2024/02/16	2044	01/08/2024	12.30 Call	Bond Future	1554.7000	1.5547	1616.9600	1.6170	4.005	0.0000	0.0000
2024/02/16	2044	01/08/2024	12.30 Put	Bond Future	3824.1500	3.8242	3860.5300	3.8605	0.951	0.0000	0.0000
2024/02/16	2044	01/08/2024	12.28 Call	Bond Future	1509.4800	1.5095	1571.0800	1.5711	4.081	0.0000	0.0000
2024/02/16	2044	01/08/2024	12.28 Put	Bond Future	3893.8100	3.8938	3929.5300	3.9295	0.917	0.0000	0.0000
2024/02/16	2044	07/11/2024		Bond Future	12.8401	73.4995	12.8347	73.5283	0.042	0.0000	0.0000
2024/02/16	2044	07/11/2024	12.91 Call	Bond Future	3586.6900	3.5867	3678.6600	3.6787	2.564	0.0000	0.0000
2024/02/16	2044	07/11/2024	12.91 Put	Bond Future	3214.3200	3.2143	3277.5000	3.2775	1.966	0.0000	0.0000
2024/02/16	2044	07/11/2024	12.92 Call	Bond Future	3616.6800	3.6167	3708.6700	3.7087	2.543	0.0000	0.0000
2024/02/16	2044	07/11/2024	12.92 Put	Bond Future	3191.3100	3.1913	3254.5100	3.2545	1.980	0.0000	0.0000
2024/02/16	2044	07/11/2024	12.90 Call	Bond Future	3556.7900	3.5568	3648.7500	3.6488	2.585	0.0000	0.0000
2024/02/16	2044	07/11/2024	12.90 Put	Bond Future	3237.4900	3.2375	3300.6600	3.3007	1.951	0.0000	0.0000
2024/02/16	2044	06/02/2025		Bond Future	12.9749	70.6954	12.9713	70.7142	0.028	0.0000	0.0000
2024/02/16	2044	06/02/2025	13.02 Call	Bond Future	3996.8400	3.9968	4087.7500	4.0878	2.275	0.0000	0.0000
2024/02/16	2044	06/02/2025	13.02 Put	Bond Future	3760.5600	3.7606	3832.7100	3.8327	1.919	0.0000	0.0000
2024/02/16	2044	02/05/2025		Bond Future	12.7200	74.1731	12.7200	74.1731	0.000	0.0000	0.0000
2024/02/16	2044	02/05/2025	12.72 Call	Bond Future	4280.2300	4.2802	4275.3900	4.2754	0.113	0.0000	0.0000
2024/02/16	2044	02/05/2025	12.72 Put	Bond Future	4280.2300	4.2802	4275.3900	4.2754	0.113	0.0000	0.0000
2024/02/16	2046	02/05/2024		Bond Future	114.4670	114.4670	114.0907	114.0907	0.329	0.0000	0.0000
2024/02/16	2046	01/08/2024		Bond Future	117.0137	117.0137	116.6215	116.6215	0.335	0.0000	0.0000
2024/02/16	2046	07/11/2024		Bond Future	117.5723	117.5723	117.1742	117.1742	0.339	0.0000	0.0000
2024/02/16	2046	06/02/2025		Bond Future	120.1318	120.1318	119.7083	119.7083	0.353	0.0000	0.0000
2024/02/16	2046	06/02/2025	114.01 Call	Bond Future	6121.7600	6.1218	5698.2500	5.6983	6.918	0.0000	0.0000
2024/02/16	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	2046	02/05/2025		Bond Future	121.9700	121.9700	121.9700	121.9700	0.000	0.0000	0.0000
2024/02/16	2046	02/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	2046	02/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	2050	02/05/2024		Bond Future	115.7806	115.7806	115.6583	115.6583	0.106	0.0000	0.0000
2024/02/16	2050	01/08/2024		Bond Future	116.0599	116.0599	115.9273	115.9273	0.114	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	
2024/02/16	2050	07/11/2024		Bond Future	118.7931	118.7931	118.6609	118.6609	0.111	0.0000	0.0000
2024/02/16	2050	06/02/2025		Bond Future	119.0231	119.0231	118.8711	118.8711	0.128	0.0000	0.0000
2024/02/16	2050	06/02/2025	115.60 Call	Bond Future	3423.1300	3.4231	3271.0500	3.2711	4.443	0.0000	0.0000
2024/02/16	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	2050	02/05/2025		Bond Future	121.1600	121.1600	121.1600	121.1600	0.000	0.0000	0.0000
2024/02/16	2050	02/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	2050	02/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	AL37	02/05/2024		Index Future	954.0270	954.0270	952.2720	952.2720	0.184	0.0000	0.0000
2024/02/16	AL37	01/08/2024		Index Future	975.0230	975.0230	973.1670	973.1670	0.190	0.0000	0.0000
2024/02/16	AL37	07/11/2024		Index Future	997.7540	997.7540	995.8820	995.8820	0.188	0.0000	0.0000
2024/02/16	AL37	06/02/2025		Index Future	1019.2720	1019.2720	1017.2170	1017.2170	0.202	0.0000	0.0000
2024/02/16	AL37	02/05/2025		Index Future	1039.2430	1039.2430	1039.2430	1039.2430	0.000	0.0000	0.0000
2024/02/16	AL7T	02/05/2024		Index Future	1104.0840	1104.0840	1102.0990	1102.0990	0.180	0.0000	0.0000
2024/02/16	AL7T	01/08/2024		Index Future	1128.3820	1128.3820	1126.2820	1126.2820	0.186	0.0000	0.0000
2024/02/16	AL7T	07/11/2024		Index Future	1154.6890	1154.6890	1152.5700	1152.5700	0.184	0.0000	0.0000
2024/02/16	AL7T	06/02/2025		Index Future	1179.5910	1179.5910	1177.2630	1177.2630	0.197	0.0000	0.0000
2024/02/16	AL7T	02/05/2025		Index Future	1201.4160	1201.4160	1201.4160	1201.4160	0.000	0.0000	0.0000
2024/02/16	ALBI	02/05/2024		Index Future	957.2490	957.2490	956.2730	956.2730	0.102	0.0000	0.0000
2024/02/16	ALBI	01/08/2024		Index Future	978.3160	978.3160	977.2560	977.2560	0.108	0.0000	0.0000
2024/02/16	ALBI	07/11/2024		Index Future	1001.1230	1001.1230	1000.0660	1000.0660	0.106	0.0000	0.0000
2024/02/16	ALBI	06/02/2025		Index Future	1022.7140	1022.7140	1021.4910	1021.4910	0.120	0.0000	0.0000
2024/02/16	ALBI	02/05/2025		Index Future	1040.2220	1040.2220	1040.2220	1040.2220	0.000	0.0000	0.0000
2024/02/16	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/16	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/16	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/16	ES33	02/05/2024		Bond Future	12.5641	73.6408	12.5689	73.6196	0.039	0.0000	0.0000
2024/02/16	ES33	01/08/2024		Bond Future	12.7070	75.2791	12.7131	75.2527	0.049	0.0000	0.0000
2024/02/16	ES33	07/11/2024		Bond Future	12.8834	73.2486	12.8894	73.2238	0.046	0.0000	0.0000
2024/02/16	ES33	06/02/2025		Bond Future	13.0646	74.8414	13.0734	74.8055	0.068	0.0000	0.0000
2024/02/16	ES33	06/02/2025	13.34 Call	Bond Future	1109.8400	1.1098	1073.8600	1.0739	3.242	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	
2024/02/16	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	ES33	02/05/2025		Bond Future	12.7300	74.6217	12.7300	74.6217	0.000	0.0000	0.0000
2024/02/16	ES33	02/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	ES33	02/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	ES42	02/05/2024		Bond Future	13.1107	68.6944	13.0999	68.7488	0.082	0.0000	0.0000
2024/02/16	ES42	01/08/2024		Bond Future	13.2457	70.2225	13.2354	70.2736	0.078	0.0000	0.0000
2024/02/16	ES42	07/11/2024		Bond Future	13.4076	67.6070	13.3964	67.6614	0.083	0.0000	0.0000
2024/02/16	ES42	06/02/2025		Bond Future	13.5658	69.0753	13.5562	69.1210	0.071	0.0000	0.0000
2024/02/16	ES42	06/02/2025	13.71 Call	Bond Future	681.8600	0.6819	727.5600	0.7276	6.702	0.0000	0.0000
2024/02/16	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	ES42	02/05/2025		Bond Future	13.2500	68.4867	13.2500	68.4867	0.000	0.0000	0.0000
2024/02/16	ES42	02/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	ES42	02/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	GOVI	02/05/2024	950.98 Put	GOVI	76220.0000	7.6220	86700.0000	8.6700	13.750	0.0000	0.0000
2024/02/16	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	GOVI	02/05/2024	950.99 Put	GOVI	76320.0000	7.6320	86800.0000	8.6800	13.732	0.0000	0.0000
2024/02/16	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	GOVI	02/05/2024	950.97 Put	GOVI	76120.0000	7.6120	86600.0000	8.6600	13.768	0.0000	0.0000
2024/02/16	GOVI	02/05/2024		GOVI	943.3580	943.3580	942.3100	942.3100	0.111	0.0000	0.0000
2024/02/16	GOVI	01/08/2024	943.38 Call	GOVI	207400.0000	20.7400	196070.0000	19.6070	5.463	0.0000	0.0000
2024/02/16	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	GOVI	01/08/2024	943.39 Call	GOVI	207300.0000	20.7300	195970.0000	19.5970	5.466	0.0000	0.0000
2024/02/16	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	GOVI	01/08/2024	943.37 Call	GOVI	207500.0000	20.7500	196170.0000	19.6170	5.460	0.0000	0.0000
2024/02/16	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	GOVI	01/08/2024		GOVI	964.1200	964.1200	962.9870	962.9870	0.118	0.0000	0.0000
2024/02/16	GOVI	07/11/2024		GOVI	986.5960	986.5960	985.4650	985.4650	0.115	0.0000	0.0000
2024/02/16	GOVI	07/11/2024	948.79 Call	GOVI	378060.0000	37.8060	366750.0000	36.6750	2.992	0.0000	0.0000
2024/02/16	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	GOVI	07/11/2024	948.80 Call	GOVI	377960.0000	37.7960	366650.0000	36.6650	2.992	0.0000	0.0000
2024/02/16	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	GOVI	07/11/2024	948.78 Call	GOVI	378160.0000	37.8160	366850.0000	36.6850	2.991	0.0000	0.0000
2024/02/16	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	GOVI	06/02/2025		GOVI	1007.8740	1007.8740	1006.5770	1006.5770	0.129	0.0000	0.0000
2024/02/16	GOVI	06/02/2025	972.00 Call	GOVI	358740.0000	35.8740	345770.0000	34.5770	3.615	0.0000	0.0000
2024/02/16	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	GOVI	02/05/2025		GOVI	1025.2190	1025.2190	1025.2190	1025.2190	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	
2024/02/16	GOVI	02/05/2025	1,022. Call 00	GOVI	32190.0000	3.2190	32190.0000	3.2190	0.000	0.0000	0.0000
2024/02/16	GOVI	02/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/16	IGOV	02/05/2024		Index Future	349.7620	349.7620	348.9360	348.9360	0.236	0.0000	0.0000
2024/02/16	IGOV	01/08/2024		Index Future	357.5440	357.5440	356.6760	356.6760	0.243	0.0000	0.0000
2024/02/16	IGOV	07/11/2024		Index Future	365.9680	365.9680	365.0900	365.0900	0.240	0.0000	0.0000
2024/02/16	IGOV	06/02/2025		Index Future	373.9410	373.9410	372.9910	372.9910	0.254	0.0000	0.0000
2024/02/16	IGOV	02/05/2025		Index Future	383.3040	383.3040	383.3040	383.3040	0.000	0.0000	0.0000
2024/02/16	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/16	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/16	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/16	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/16	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/16	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/16	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/16	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/16	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/16	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/16	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/16	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/16	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/16	JBAF	21/02/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/02/16	JBAF	20/03/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/02/16	JBAF	17/04/2024		Jibar Tradeable Future	8.3100	91.6900	8.3100	91.6900	0.000	0.0000	0.0000
2024/02/16	JBAF	15/05/2024		Jibar Tradeable Future	8.3000	91.7000	8.2900	91.7100	0.120	0.0000	0.0000
2024/02/16	JBAF	19/06/2024		Jibar Tradeable Future	8.2400	91.7600	8.2100	91.7900	0.364	0.0000	0.0000
2024/02/16	JBAF	17/07/2024		Jibar Tradeable Future	8.2400	91.7600	8.2100	91.7900	0.364	0.0000	0.0000
2024/02/16	JBAF	18/09/2024		Jibar Tradeable Future	8.0900	91.9100	8.0300	91.9700	0.742	0.0000	0.0000
2024/02/16	JBAF	18/12/2024		Jibar Tradeable Future	7.7500	92.2500	7.6800	92.3200	0.903	0.0000	0.0000
2024/02/16	JBAF	19/03/2025		Jibar Tradeable Future	7.6600	92.3400	7.6300	92.3700	0.392	0.0000	0.0000
2024/02/16	JBAF	18/06/2025		Jibar Tradeable Future	7.5200	92.4800	7.5000	92.5000	0.266	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/16	JBAF	17/09/2025		Jibar Tradeable Future	7.5700	92.4300	7.5600	92.4400	0.132	0.0000	0.0000
2024/02/16	JBAF	17/12/2025		Jibar Tradeable Future	7.5900	92.4100	7.5600	92.4400	0.395	0.0000	0.0000
2024/02/16	R035	02/05/2024		Bond Future	11.7365	84.3475	11.7572	84.2382	0.176	0.0000	0.0000
2024/02/16	R035	02/05/2024	11.20 Call	Bond Future	439.3800	0.4394	455.1300	0.4551	3.585	0.0000	0.0000
2024/02/16	R035	02/05/2024	11.20 Put	Bond Future	3348.6700	3.3487	3473.7400	3.4737	3.735	0.0000	0.0000
2024/02/16	R035	02/05/2024	11.21 Call	Bond Future	452.2200	0.4522	467.8200	0.4678	3.450	0.0000	0.0000
2024/02/16	R035	02/05/2024	11.21 Put	Bond Future	3306.0000	3.3060	3430.9200	3.4309	3.779	0.0000	0.0000
2024/02/16	R035	02/05/2024	11.19 Call	Bond Future	426.9100	0.4269	442.5700	0.4426	3.668	0.0000	0.0000
2024/02/16	R035	02/05/2024	11.19 Put	Bond Future	3391.7700	3.3918	3516.7500	3.5168	3.685	0.0000	0.0000
2024/02/16	R035	01/08/2024	11.80 Call	Bond Future	2242.3000	2.2423	2251.1000	2.2511	0.392	0.0000	0.0000
2024/02/16	R035	01/08/2024	11.80 Put	Bond Future	2453.3500	2.4534	2579.4000	2.5794	5.138	0.0000	0.0000
2024/02/16	R035	01/08/2024	11.81 Call	Bond Future	2270.0300	2.2700	2278.4200	2.2784	0.370	0.0000	0.0000
2024/02/16	R035	01/08/2024	11.81 Put	Bond Future	2428.9600	2.4290	2554.6000	2.5546	5.173	0.0000	0.0000
2024/02/16	R035	01/08/2024	11.79 Call	Bond Future	2214.7300	2.2147	2223.9500	2.2240	0.416	0.0000	0.0000
2024/02/16	R035	01/08/2024	11.79 Put	Bond Future	2477.9400	2.4779	2604.4100	2.6044	5.104	0.0000	0.0000
2024/02/16	R035	01/08/2024		Bond Future	11.8406	86.2038	11.8631	86.0866	0.191	0.0000	0.0000
2024/02/16	R035	07/11/2024		Bond Future	11.9729	83.6968	11.9961	83.5794	0.193	0.0000	0.0000
2024/02/16	R035	07/11/2024	12.18 Call	Bond Future	3638.3700	3.6384	3582.9000	3.5829	1.525	0.0000	0.0000
2024/02/16	R035	07/11/2024	12.18 Put	Bond Future	2595.0900	2.5951	2657.0300	2.6570	2.387	0.0000	0.0000
2024/02/16	R035	07/11/2024	12.19 Call	Bond Future	3668.5100	3.6685	3612.7300	3.6127	1.521	0.0000	0.0000
2024/02/16	R035	07/11/2024	12.19 Put	Bond Future	2575.3100	2.5753	2636.9400	2.6369	2.393	0.0000	0.0000
2024/02/16	R035	07/11/2024	12.17 Call	Bond Future	3608.6100	3.6086	3553.4600	3.5535	1.528	0.0000	0.0000
2024/02/16	R035	07/11/2024	12.17 Put	Bond Future	2615.2900	2.6153	2677.5500	2.6776	2.381	0.0000	0.0000
2024/02/16	R035	06/02/2025		Bond Future	12.1090	85.4991	12.1356	85.3670	0.220	0.0000	0.0000
2024/02/16	R035	06/02/2025	12.41 Call	Bond Future	4345.2000	4.3452	3962.7300	3.9627	8.802	0.0000	0.0000
2024/02/16	R035	06/02/2025	12.41 Put	Bond Future	2867.2400	2.8672	2616.8400	2.6168	8.733	0.0000	0.0000
2024/02/16	R035	02/05/2025		Bond Future	11.7800	84.9684	11.7800	84.9684	0.000	0.0000	0.0000
2024/02/16	R035	02/05/2025	11.78 Call	Bond Future	3755.5200	3.7555	3751.2700	3.7513	0.113	0.0000	0.0000
2024/02/16	R035	02/05/2025	11.78 Put	Bond Future	3755.5200	3.7555	3751.2700	3.7513	0.113	0.0000	0.0000
2024/02/16	R053	02/05/2024	13.03 Call	Bond Future	4879.5500	4.8796	4978.3800	4.9784	2.025	0.0000	0.0000
2024/02/16	R053	02/05/2024	13.03 Put	Bond Future	866.1800	0.8662	887.6600	0.8877	2.480	0.0000	0.0000
2024/02/16	R053	02/05/2024	13.04 Call	Bond Future	4932.2600	4.9323	5031.1500	5.0312	2.005	0.0000	0.0000
2024/02/16	R053	02/05/2024	13.04 Put	Bond Future	851.4700	0.8515	873.0100	0.8730	2.530	0.0000	0.0000
2024/02/16	R053	02/05/2024	13.02 Call	Bond Future	4826.8500	4.8269	4925.8800	4.9259	2.052	0.0000	0.0000
2024/02/16	R053	02/05/2024	13.02 Put	Bond Future	881.0000	0.8810	902.6800	0.9027	2.461	0.0000	0.0000
2024/02/16	R053	02/05/2024		Bond Future	12.4589	94.6572	12.4484	94.7345	0.085	0.0000	0.0000
2024/02/16	R053	01/08/2024	13.14 Call	Bond Future	5878.8800	5.8789	5981.9400	5.9819	1.753	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/02/16	R053	01/08/2024	13.14 Put	Bond Future		1936.3700	1.9364	1966.5300	1.9665	1.558	0.0000	0.0000
2024/02/16	R053	01/08/2024	13.15 Call	Bond Future		5926.2500	5.9263	6029.2900	6.0293	1.739	0.0000	0.0000
2024/02/16	R053	01/08/2024	13.15 Put	Bond Future		1917.3800	1.9174	1947.5200	1.9475	1.572	0.0000	0.0000
2024/02/16	R053	01/08/2024	13.13 Call	Bond Future		5831.6100	5.8316	5934.6700	5.9347	1.767	0.0000	0.0000
2024/02/16	R053	01/08/2024	13.13 Put	Bond Future		1955.5600	1.9556	1985.7200	1.9857	1.542	0.0000	0.0000
2024/02/16	R053	01/08/2024		Bond Future		12.5698	96.7402	12.5597	96.8131	0.081	0.0000	0.0000
2024/02/16	R053	07/11/2024		Bond Future		12.7018	93.1210	12.6908	93.1986	0.086	0.0000	0.0000
2024/02/16	R053	07/11/2024	12.80 Call	Bond Future		4655.2900	4.6553	4780.9800	4.7810	2.700	0.0000	0.0000
2024/02/16	R053	07/11/2024	12.80 Put	Bond Future		3966.8700	3.9669	4015.0000	4.0150	1.213	0.0000	0.0000
2024/02/16	R053	07/11/2024	12.81 Call	Bond Future		4695.0300	4.6950	4820.8500	4.8209	2.680	0.0000	0.0000
2024/02/16	R053	07/11/2024	12.81 Put	Bond Future		3937.0500	3.9371	3985.3100	3.9853	1.226	0.0000	0.0000
2024/02/16	R053	07/11/2024	12.79 Call	Bond Future		4615.6700	4.6157	4741.2400	4.7412	2.721	0.0000	0.0000
2024/02/16	R053	07/11/2024	12.79 Put	Bond Future		3996.9000	3.9969	4044.9100	4.0449	1.201	0.0000	0.0000
2024/02/16	R053	06/02/2025		Bond Future		12.8317	95.1244	12.8223	95.1899	0.074	0.0000	0.0000
2024/02/16	R053	06/02/2025	12.94 Call	Bond Future		5471.5200	5.4715	5592.7400	5.5927	2.215	0.0000	0.0000
2024/02/16	R053	06/02/2025	12.94 Put	Bond Future		4727.4600	4.7275	4783.1300	4.7831	1.178	0.0000	0.0000
2024/02/16	R053	02/05/2025		Bond Future		12.6400	93.3794	12.6400	93.3794	0.000	0.0000	0.0000
2024/02/16	R053	02/05/2025	12.64 Call	Bond Future		5506.3000	5.5063	5500.0700	5.5001	0.113	0.0000	0.0000
2024/02/16	R053	02/05/2025	12.64 Put	Bond Future		5506.3000	5.5063	5500.0700	5.5001	0.113	0.0000	0.0000
2024/02/16	R186	02/05/2024		Bond Future		8.8406	107.7482	8.8823	107.6501	0.472	0.0000	0.0000
2024/02/16	R186	02/05/2024	8.00 Call	Bond Future		29.0200	0.0290	13.4100	0.0134	53.790	0.0000	0.0000
2024/02/16	R186	02/05/2024	8.00 Put	Bond Future		2031.9500	2.0320	2114.4600	2.1145	4.061	0.0000	0.0000
2024/02/16	R186	02/05/2024	8.01 Call	Bond Future		30.5200	0.0305	14.3100	0.0143	53.113	0.0000	0.0000
2024/02/16	R186	02/05/2024	8.01 Put	Bond Future		2009.3300	2.0093	2091.2400	2.0912	4.076	0.0000	0.0000
2024/02/16	R186	02/05/2024	7.99 Call	Bond Future		27.5800	0.0276	12.5700	0.0126	54.423	0.0000	0.0000
2024/02/16	R186	02/05/2024	7.99 Put	Bond Future		2054.6300	2.0546	2137.7400	2.1377	4.045	0.0000	0.0000
2024/02/16	R186	02/05/2024	10.40 Call	Bond Future		3609.6500	3.6097	3510.5200	3.5105	2.746	0.0000	0.0000
2024/02/16	R186	02/05/2024	10.40 Put	Bond Future		20.1700	0.0202	19.1600	0.0192	5.007	0.0000	0.0000
2024/02/16	R186	02/05/2024	9.73 Put	Bond Future		93.2100	0.0932	90.7400	0.0907	2.650	0.0000	0.0000
2024/02/16	R186	02/05/2024	9.73 Call	Bond Future		2160.0900	2.1601	2059.5000	2.0595	4.657	0.0000	0.0000
2024/02/16	R186	01/08/2024	8.69 Call	Bond Future		656.3000	0.6563	610.2900	0.6103	7.011	0.0000	0.0000
2024/02/16	R186	01/08/2024	8.69 Put	Bond Future		953.2500	0.9533	1014.3000	1.0143	6.404	0.0000	0.0000
2024/02/16	R186	01/08/2024	8.70 Call	Bond Future		667.4700	0.6675	620.9800	0.6210	6.965	0.0000	0.0000
2024/02/16	R186	01/08/2024	8.70 Put	Bond Future		942.8400	0.9428	1003.4100	1.0034	6.424	0.0000	0.0000
2024/02/16	R186	01/08/2024	8.68 Call	Bond Future		644.9500	0.6450	599.4200	0.5994	7.059	0.0000	0.0000
2024/02/16	R186	01/08/2024	8.68 Put	Bond Future		963.4800	0.9635	1025.0100	1.0250	6.386	0.0000	0.0000
2024/02/16	R186	01/08/2024		Bond Future		8.8279	104.8110	8.8777	104.7039	0.564	0.0000	0.0000
2024/02/16	R186	07/11/2024		Bond Future		8.8339	107.2520	8.8891	107.1457	0.626	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	
2024/02/16	R186	07/11/2024	9.14 Call	Bond Future	1369.7200	1.3697	1284.1300	1.2841	6.249	0.0000	0.0000
2024/02/16	R186	07/11/2024	9.14 Put	Bond Future	782.6100	0.7826	803.3400	0.8033	2.649	0.0000	0.0000
2024/02/16	R186	07/11/2024	9.15 Call	Bond Future	1382.6600	1.3827	1296.8100	1.2968	6.209	0.0000	0.0000
2024/02/16	R186	07/11/2024	9.15 Put	Bond Future	776.4500	0.7765	796.9200	0.7969	2.636	0.0000	0.0000
2024/02/16	R186	07/11/2024	9.13 Call	Bond Future	1356.8200	1.3568	1271.4800	1.2715	6.290	0.0000	0.0000
2024/02/16	R186	07/11/2024	9.13 Put	Bond Future	788.8200	0.7888	809.8000	0.8098	2.660	0.0000	0.0000
2024/02/16	R186	06/02/2025		Bond Future	8.8506	104.2456	8.9230	104.1218	0.818	0.0000	0.0000
2024/02/16	R186	06/02/2025	9.03 Call	Bond Future	1240.6900	1.2407	1164.3800	1.1644	6.151	0.0000	0.0000
2024/02/16	R186	06/02/2025	9.03 Put	Bond Future	934.1400	0.9341	981.6900	0.9817	5.090	0.0000	0.0000
2024/02/16	R186	02/05/2025		Bond Future	8.4800	106.9365	8.4800	106.9365	0.000	0.0000	0.0000
2024/02/16	R186	02/05/2025	8.47 Call	Bond Future	968.9500	0.9690	967.8500	0.9679	0.114	0.0000	0.0000
2024/02/16	R186	02/05/2025	8.47 Put	Bond Future	984.1500	0.9842	983.0500	0.9831	0.112	0.0000	0.0000
2024/02/16	R202	02/05/2024		Bond Future	261.3292	261.3292	260.6461	260.6461	0.261	0.0000	0.0000
2024/02/16	R202	01/08/2024		Bond Future	262.0654	262.0654	261.3502	261.3502	0.273	0.0000	0.0000
2024/02/16	R202	07/11/2024		Bond Future	268.2376	268.2376	267.5134	267.5134	0.270	0.0000	0.0000
2024/02/16	R202	06/02/2025		Bond Future	268.8664	268.8664	268.0884	268.0884	0.289	0.0000	0.0000
2024/02/16	R202	06/02/2025	266.79 Call	Bond Future	2076.3500	2.0764	1298.4200	1.2984	37.466	0.0000	0.0000
2024/02/16	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	R202	02/05/2025		Bond Future	272.3100	272.3100	272.3100	272.3100	0.000	0.0000	0.0000
2024/02/16	R202	02/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	R202	02/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	R209	02/05/2024		Bond Future	11.8800	65.2305	11.8852	65.2066	0.043	0.0000	0.0000
2024/02/16	R209	02/05/2024	11.18 Call	Bond Future	244.3500	0.2444	247.8900	0.2479	1.449	0.0000	0.0000
2024/02/16	R209	02/05/2024	11.18 Put	Bond Future	3620.0800	3.6201	3647.5000	3.6475	0.757	0.0000	0.0000
2024/02/16	R209	02/05/2024	11.19 Call	Bond Future	252.3700	0.2524	255.8600	0.2559	1.383	0.0000	0.0000
2024/02/16	R209	02/05/2024	11.19 Put	Bond Future	3578.2000	3.5782	3605.5700	3.6056	0.765	0.0000	0.0000
2024/02/16	R209	02/05/2024	11.17 Call	Bond Future	236.5200	0.2365	240.0300	0.2400	1.484	0.0000	0.0000
2024/02/16	R209	02/05/2024	11.17 Put	Bond Future	3662.2100	3.6622	3689.6000	3.6896	0.748	0.0000	0.0000
2024/02/16	R209	01/08/2024		Bond Future	11.9805	66.6660	11.9867	66.6374	0.052	0.0000	0.0000
2024/02/16	R209	01/08/2024	11.79 Call	Bond Future	1665.6800	1.6657	1648.0400	1.6480	1.059	0.0000	0.0000
2024/02/16	R209	01/08/2024	11.79 Put	Bond Future	2548.0400	2.5480	2559.0300	2.5590	0.431	0.0000	0.0000
2024/02/16	R209	01/08/2024	11.80 Call	Bond Future	1687.9600	1.6880	1670.0300	1.6700	1.062	0.0000	0.0000
2024/02/16	R209	01/08/2024	11.80 Put	Bond Future	2523.5900	2.5236	2534.2900	2.5343	0.424	0.0000	0.0000
2024/02/16	R209	01/08/2024	11.78 Call	Bond Future	1643.5600	1.6436	1626.2100	1.6262	1.056	0.0000	0.0000
2024/02/16	R209	01/08/2024	11.78 Put	Bond Future	2572.6900	2.5727	2583.9700	2.5840	0.438	0.0000	0.0000
2024/02/16	R209	07/11/2024		Bond Future	12.1019	65.0618	12.1079	65.0346	0.050	0.0000	0.0000
2024/02/16	R209	07/11/2024	12.22 Call	Bond Future	2953.7000	2.9537	3019.1800	3.0192	2.217	0.0000	0.0000
2024/02/16	R209	07/11/2024	12.22 Put	Bond Future	2423.8700	2.4239	2516.6300	2.5166	3.827	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/02/16	R209	07/11/2024	12.23 Call	Bond Future		2979.3900	2.9794	3044.7100	3.0447	2.192	0.0000	0.0000
2024/02/16	R209	07/11/2024	12.23 Put	Bond Future		2404.9800	2.4050	2497.5800	2.4976	3.850	0.0000	0.0000
2024/02/16	R209	07/11/2024	12.21 Call	Bond Future		2928.1100	2.9281	2993.7300	2.9937	2.241	0.0000	0.0000
2024/02/16	R209	07/11/2024	12.21 Put	Bond Future		2442.9100	2.4429	2535.8100	2.5358	3.803	0.0000	0.0000
2024/02/16	R209	06/02/2025		Bond Future		12.2227	66.4623	12.2311	66.4250	0.069	0.0000	0.0000
2024/02/16	R209	06/02/2025	12.44 Call	Bond Future		3680.1300	3.6801	3513.1800	3.5132	4.537	0.0000	0.0000
2024/02/16	R209	06/02/2025	12.44 Put	Bond Future		2725.7300	2.7257	2596.1700	2.5962	4.753	0.0000	0.0000
2024/02/16	R209	02/05/2025		Bond Future		11.8900	66.6535	11.8900	66.6535	0.000	0.0000	0.0000
2024/02/16	R209	02/05/2025	11.89 Call	Bond Future		3397.0100	3.3970	3393.1700	3.3932	0.113	0.0000	0.0000
2024/02/16	R209	02/05/2025	11.89 Put	Bond Future		3397.0100	3.3970	3393.1700	3.3932	0.113	0.0000	0.0000
2024/02/16	R210	02/05/2024		Bond Future		234.4779	234.4779	234.4242	234.4242	0.023	0.0000	0.0000
2024/02/16	R210	01/08/2024		Bond Future		239.6944	239.6944	239.6242	239.6242	0.029	0.0000	0.0000
2024/02/16	R210	07/11/2024		Bond Future		242.0092	242.0092	241.9444	241.9444	0.027	0.0000	0.0000
2024/02/16	R210	06/02/2025		Bond Future		247.2787	247.2787	247.1776	247.1776	0.041	0.0000	0.0000
2024/02/16	R210	06/02/2025	239.61 Call	Bond Future		7668.6800	7.6687	7567.5600	7.5676	1.319	0.0000	0.0000
2024/02/16	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	R210	02/05/2025		Bond Future		248.0300	248.0300	248.0300	248.0300	0.000	0.0000	0.0000
2024/02/16	R210	02/05/2025	248.03 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	R210	02/05/2025	248.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	R213	02/05/2024	10.29 Call	Bond Future		665.3000	0.6653	535.7900	0.5358	19.466	0.0000	0.0000
2024/02/16	R213	02/05/2024	10.29 Put	Bond Future		1966.0500	1.9661	2037.0600	2.0371	3.612	0.0000	0.0000
2024/02/16	R213	02/05/2024	10.30 Call	Bond Future		680.9600	0.6810	550.3000	0.5503	19.188	0.0000	0.0000
2024/02/16	R213	02/05/2024	10.30 Put	Bond Future		1938.5000	1.9385	2008.3600	2.0084	3.604	0.0000	0.0000
2024/02/16	R213	02/05/2024	10.28 Call	Bond Future		649.8700	0.6499	521.6600	0.5217	19.729	0.0000	0.0000
2024/02/16	R213	02/05/2024	10.28 Put	Bond Future		1993.8500	1.9939	2066.1600	2.0662	3.627	0.0000	0.0000
2024/02/16	R213	02/05/2024		Bond Future		10.5939	84.1500	10.6413	83.9495	0.447	0.0000	0.0000
2024/02/16	R213	01/08/2024		Bond Future		10.6693	86.0020	10.7204	85.7916	0.479	0.0000	0.0000
2024/02/16	R213	01/08/2024	10.87 Call	Bond Future		2331.4200	2.3314	2107.3900	2.1074	9.609	0.0000	0.0000
2024/02/16	R213	01/08/2024	10.87 Put	Bond Future		1508.3200	1.5083	1494.7100	1.4947	0.902	0.0000	0.0000
2024/02/16	R213	01/08/2024	10.88 Call	Bond Future		2356.2800	2.3563	2131.4600	2.1315	9.541	0.0000	0.0000
2024/02/16	R213	01/08/2024	10.88 Put	Bond Future		1492.4400	1.4924	1478.0400	1.4780	0.965	0.0000	0.0000
2024/02/16	R213	01/08/2024	10.86 Call	Bond Future		2306.6900	2.3067	2083.4500	2.0835	9.678	0.0000	0.0000
2024/02/16	R213	01/08/2024	10.86 Put	Bond Future		1524.3600	1.5244	1511.5400	1.5115	0.841	0.0000	0.0000
2024/02/16	R213	07/11/2024		Bond Future		10.7750	84.4445	10.8283	84.2317	0.495	0.0000	0.0000
2024/02/16	R213	07/11/2024	11.22 Call	Bond Future		3398.7500	3.3988	3221.0500	3.2211	5.228	0.0000	0.0000
2024/02/16	R213	07/11/2024	11.22 Put	Bond Future		1642.5100	1.6425	1677.5900	1.6776	2.136	0.0000	0.0000
2024/02/16	R213	07/11/2024	11.23 Call	Bond Future		3424.3300	3.4243	3246.2100	3.2462	5.202	0.0000	0.0000
2024/02/16	R213	07/11/2024	11.23 Put	Bond Future		1629.1600	1.6292	1663.8200	1.6638	2.127	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	
2024/02/16	R213	07/11/2024	11.21 Call	Bond Future	3372.9700	3.3730	3195.7000	3.1957	5.256	0.0000	0.0000
2024/02/16	R213	07/11/2024	11.21 Put	Bond Future	1655.6900	1.6557	1691.2000	1.6912	2.145	0.0000	0.0000
2024/02/16	R213	06/02/2025		Bond Future	10.8878	86.2635	10.9472	86.0339	0.545	0.0000	0.0000
2024/02/16	R213	06/02/2025	11.35 Call	Bond Future	3770.1700	3.7702	3314.9200	3.3149	12.075	0.0000	0.0000
2024/02/16	R213	06/02/2025	11.35 Put	Bond Future	2003.3300	2.0033	1777.6500	1.7777	11.265	0.0000	0.0000
2024/02/16	R213	02/05/2025		Bond Future	10.5200	86.2455	10.5200	86.2455	0.000	0.0000	0.0000
2024/02/16	R213	02/05/2025	10.52 Call	Bond Future	2904.3500	2.9044	2901.0600	2.9011	0.113	0.0000	0.0000
2024/02/16	R213	02/05/2025	10.52 Put	Bond Future	2904.3500	2.9044	2901.0600	2.9011	0.113	0.0000	0.0000
2024/02/16	R214	02/05/2024	13.52 Call	Bond Future	5521.8500	5.5219	5582.6100	5.5826	1.100	0.0000	0.0000
2024/02/16	R214	02/05/2024	13.52 Put	Bond Future	161.8100	0.1618	173.0700	0.1731	6.959	0.0000	0.0000
2024/02/16	R214	02/05/2024	12.87 Call	Bond Future	3142.1900	3.1422	3211.3400	3.2113	2.201	0.0000	0.0000
2024/02/16	R214	02/05/2024	12.87 Put	Bond Future	534.5900	0.5346	554.2400	0.5542	3.676	0.0000	0.0000
2024/02/16	R214	02/05/2024	12.12 Put	Bond Future	1842.5700	1.8426	1854.5400	1.8545	0.650	0.0000	0.0000
2024/02/16	R214	02/05/2024	12.12 Call	Bond Future	989.7200	0.9897	1051.1900	1.0512	6.211	0.0000	0.0000
2024/02/16	R214	02/05/2024	12.14 Put	Bond Future	1788.2600	1.7883	1800.9700	1.8010	0.711	0.0000	0.0000
2024/02/16	R214	02/05/2024	12.14 Call	Bond Future	1031.9200	1.0319	1094.1300	1.0941	6.029	0.0000	0.0000
2024/02/16	R214	02/05/2024	11.47 Call	Bond Future	157.9000	0.1579	183.7700	0.1838	16.384	0.0000	0.0000
2024/02/16	R214	02/05/2024	11.47 Put	Bond Future	4282.2600	4.2823	4258.6300	4.2586	0.552	0.0000	0.0000
2024/02/16	R214	02/05/2024	11.48 Call	Bond Future	163.7700	0.1638	190.2000	0.1902	16.138	0.0000	0.0000
2024/02/16	R214	02/05/2024	11.48 Put	Bond Future	4235.7500	4.2358	4212.6800	4.2127	0.545	0.0000	0.0000
2024/02/16	R214	02/05/2024	11.46 Call	Bond Future	152.2000	0.1522	177.5000	0.1775	16.623	0.0000	0.0000
2024/02/16	R214	02/05/2024	11.46 Put	Bond Future	4329.0000	4.3290	4304.8000	4.3048	0.559	0.0000	0.0000
2024/02/16	R214	02/05/2024		Bond Future	12.2985	60.3796	12.2880	60.4291	0.085	0.0000	0.0000
2024/02/16	R214	01/08/2024		Bond Future	12.3986	61.7084	12.3886	61.7551	0.081	0.0000	0.0000
2024/02/16	R214	01/08/2024	12.17 Call	Bond Future	1607.8500	1.6079	1613.8700	1.6139	0.374	0.0000	0.0000
2024/02/16	R214	01/08/2024	12.17 Put	Bond Future	2689.2500	2.6893	2648.6000	2.6486	1.512	0.0000	0.0000
2024/02/16	R214	01/08/2024	12.18 Call	Bond Future	1629.8600	1.6299	1635.7000	1.6357	0.358	0.0000	0.0000
2024/02/16	R214	01/08/2024	12.18 Put	Bond Future	2663.3200	2.6633	2622.4900	2.6225	1.533	0.0000	0.0000
2024/02/16	R214	01/08/2024	12.16 Call	Bond Future	1586.1600	1.5862	1592.0300	1.5920	0.370	0.0000	0.0000
2024/02/16	R214	01/08/2024	12.16 Put	Bond Future	2715.5600	2.7156	2674.7600	2.6748	1.502	0.0000	0.0000
2024/02/16	R214	07/11/2024		Bond Future	12.5219	59.8391	12.5111	59.8887	0.086	0.0000	0.0000
2024/02/16	R214	07/11/2024	12.61 Call	Bond Future	2929.7300	2.9297	3026.5400	3.0265	3.304	0.0000	0.0000
2024/02/16	R214	07/11/2024	12.61 Put	Bond Future	2527.3300	2.5273	2574.5400	2.5745	1.868	0.0000	0.0000
2024/02/16	R214	07/11/2024	12.62 Call	Bond Future	2955.5700	2.9556	3052.4400	3.0524	3.278	0.0000	0.0000
2024/02/16	R214	07/11/2024	12.62 Put	Bond Future	2507.7400	2.5077	2555.0100	2.5550	1.885	0.0000	0.0000
2024/02/16	R214	07/11/2024	12.60 Call	Bond Future	2904.1900	2.9042	3000.9300	3.0009	3.331	0.0000	0.0000
2024/02/16	R214	07/11/2024	12.60 Put	Bond Future	2547.2600	2.5473	2594.4000	2.5944	1.851	0.0000	0.0000
2024/02/16	R214	06/02/2025		Bond Future	12.6463	61.1275	12.6370	61.1695	0.073	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	
2024/02/16	R214	06/02/2025	12.71 Call	Bond Future	3363.0000	3.3630	3387.2000	3.3872	0.720	0.0000	0.0000
2024/02/16	R214	06/02/2025	12.71 Put	Bond Future	3076.0800	3.0761	3058.3300	3.0583	0.577	0.0000	0.0000
2024/02/16	R214	02/05/2025		Bond Future	12.4000	60.6952	12.4000	60.6952	0.000	0.0000	0.0000
2024/02/16	R214	02/05/2025	12.40 Call	Bond Future	3488.6500	3.4887	3484.7100	3.4847	0.113	0.0000	0.0000
2024/02/16	R214	02/05/2025	12.40 Put	Bond Future	3488.6500	3.4887	3484.7100	3.4847	0.113	0.0000	0.0000
2024/02/16	R248	02/05/2024	11.40 Put	Bond Future	6778.8500	6.7789	6816.7900	6.8168	0.560	0.0000	0.0000
2024/02/16	R248	02/05/2024	11.40 Call	Bond Future	67.7400	0.0677	77.9100	0.0779	15.013	0.0000	0.0000
2024/02/16	R248	02/05/2024	12.40 Put	Bond Future	1959.4100	1.9594	2019.3300	2.0193	3.058	0.0000	0.0000
2024/02/16	R248	02/05/2024	12.40 Call	Bond Future	1421.6800	1.4217	1453.8300	1.4538	2.261	0.0000	0.0000
2024/02/16	R248	02/05/2024	13.16 Call	Bond Future	4162.8700	4.1629	4172.1900	4.1722	0.224	0.0000	0.0000
2024/02/16	R248	02/05/2024	13.16 Put	Bond Future	557.1300	0.5571	594.2200	0.5942	6.657	0.0000	0.0000
2024/02/16	R248	02/05/2024		Bond Future	12.4942	73.3053	12.4991	73.2775	0.039	0.0000	0.0000
2024/02/16	R248	02/05/2024	11.47 Call	Bond Future	89.0000	0.0890	101.0800	0.1011	13.573	0.0000	0.0000
2024/02/16	R248	02/05/2024	11.47 Put	Bond Future	6338.4700	6.3385	6378.3200	6.3783	0.629	0.0000	0.0000
2024/02/16	R248	02/05/2024	11.48 Call	Bond Future	92.4700	0.0925	104.8400	0.1048	13.377	0.0000	0.0000
2024/02/16	R248	02/05/2024	11.48 Put	Bond Future	6276.3800	6.2764	6316.5200	6.3165	0.640	0.0000	0.0000
2024/02/16	R248	02/05/2024	11.46 Call	Bond Future	85.6500	0.0857	97.4800	0.0975	13.812	0.0000	0.0000
2024/02/16	R248	02/05/2024	11.46 Put	Bond Future	6400.7800	6.4008	6440.3800	6.4404	0.619	0.0000	0.0000
2024/02/16	R248	01/08/2024		Bond Future	12.6017	74.9185	12.6077	74.8854	0.047	0.0000	0.0000
2024/02/16	R248	01/08/2024	12.31 Call	Bond Future	1789.2700	1.7893	1825.5000	1.8255	2.025	0.0000	0.0000
2024/02/16	R248	01/08/2024	12.31 Put	Bond Future	3451.3100	3.4513	3520.6900	3.5207	2.010	0.0000	0.0000
2024/02/16	R248	01/08/2024	12.32 Call	Bond Future	1814.4700	1.8145	1850.6700	1.8507	1.995	0.0000	0.0000
2024/02/16	R248	01/08/2024	12.32 Put	Bond Future	3418.4100	3.4184	3487.7600	3.4878	2.029	0.0000	0.0000
2024/02/16	R248	01/08/2024	12.30 Call	Bond Future	1764.0600	1.7641	1800.3100	1.8003	2.055	0.0000	0.0000
2024/02/16	R248	01/08/2024	12.30 Put	Bond Future	3484.2800	3.4843	3553.6800	3.5537	1.992	0.0000	0.0000
2024/02/16	R248	07/11/2024	12.79 Call	Bond Future	3450.6200	3.4506	3505.3500	3.5054	1.586	0.0000	0.0000
2024/02/16	R248	07/11/2024	12.79 Put	Bond Future	3141.4800	3.1415	3227.9300	3.2279	2.752	0.0000	0.0000
2024/02/16	R248	07/11/2024	12.80 Call	Bond Future	3481.1100	3.4811	3535.4600	3.5355	1.561	0.0000	0.0000
2024/02/16	R248	07/11/2024	12.80 Put	Bond Future	3117.6200	3.1176	3203.6900	3.2037	2.761	0.0000	0.0000
2024/02/16	R248	07/11/2024	12.78 Call	Bond Future	3420.2400	3.4202	3475.1000	3.4751	1.604	0.0000	0.0000
2024/02/16	R248	07/11/2024	12.78 Put	Bond Future	3165.5300	3.1655	3252.1100	3.2521	2.735	0.0000	0.0000
2024/02/16	R248	07/11/2024		Bond Future	12.7334	72.2121	12.7392	72.1804	0.045	0.0000	0.0000
2024/02/16	R248	06/02/2025		Bond Future	12.8663	73.7667	12.8743	73.7238	0.062	0.0000	0.0000
2024/02/16	R248	06/02/2025	12.71 Call	Bond Future	3446.7700	3.4468	3498.7700	3.4988	1.509	0.0000	0.0000
2024/02/16	R248	06/02/2025	12.71 Put	Bond Future	4296.4800	4.2965	4391.3800	4.3914	2.209	0.0000	0.0000
2024/02/16	R248	02/05/2025		Bond Future	12.6000	72.9111	12.6000	72.9111	0.000	0.0000	0.0000
2024/02/16	R248	02/05/2025	12.60 Call	Bond Future	4229.7500	4.2298	4224.9700	4.2250	0.113	0.0000	0.0000
2024/02/16	R248	02/05/2025	12.60 Put	Bond Future	4229.7500	4.2298	4224.9700	4.2250	0.113	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	
2024/02/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/16	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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