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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/02/2024 TO 21/02/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/02/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/21	2025	02/05/2024		Bond Future	179.4242	179.4242	179.3241	0.056	0.0000	0.0000
2024/02/21	2025	01/08/2024		Bond Future	181.5719	181.5719	181.4700	0.056	0.0000	0.0000
2024/02/21	2025	07/11/2024		Bond Future	185.8552	185.8552	185.7528	0.055	0.0000	0.0000
2024/02/21	2029	02/05/2024		Bond Future	129.4187	129.4187	129.3923	0.020	0.0000	0.0000
2024/02/21	2029	01/08/2024		Bond Future	132.2898	132.2898	132.2630	0.020	0.0000	0.0000
2024/02/21	2029	07/11/2024		Bond Future	134.0123	134.0123	133.9863	0.019	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	
2024/02/21	2029	06/02/2025		Bond Future	136.9124	136.9124	136.8872	136.8872	0.018	0.0000	0.0000
2024/02/21	2029	06/02/2025	132.40 Call	Bond Future	4512.3700	4.5124	4487.2300	4.4872	0.557	0.0000	0.0000
2024/02/21	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	2029	02/05/2025		Bond Future	137.8500	137.8500	137.8500	137.8500	0.000	0.0000	0.0000
2024/02/21	2029	02/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	2029	02/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	2030	02/05/2024		Bond Future	10.1607	92.8891	10.0589	93.2991	1.001	0.0000	0.0000
2024/02/21	2030	02/05/2024	9.82 Call	Bond Future	491.0100	0.4910	619.9700	0.6200	26.264	0.0000	0.0000
2024/02/21	2030	02/05/2024	9.82 Put	Bond Future	1873.0500	1.8731	1591.9900	1.5920	15.005	0.0000	0.0000
2024/02/21	2030	02/05/2024	9.83 Call	Bond Future	504.5700	0.5046	635.9100	0.6359	26.030	0.0000	0.0000
2024/02/21	2030	02/05/2024	9.83 Put	Bond Future	1845.6700	1.8457	1566.9900	1.5670	15.099	0.0000	0.0000
2024/02/21	2030	02/05/2024	9.81 Call	Bond Future	477.8300	0.4778	604.4300	0.6044	26.495	0.0000	0.0000
2024/02/21	2030	02/05/2024	9.81 Put	Bond Future	1900.8300	1.9008	1617.4100	1.6174	14.910	0.0000	0.0000
2024/02/21	2030	02/05/2024	9.66 Put	Bond Future	2347.8000	2.3478	2030.7600	2.0308	13.504	0.0000	0.0000
2024/02/21	2030	02/05/2024	9.66 Call	Bond Future	307.6800	0.3077	400.6600	0.4007	30.220	0.0000	0.0000
2024/02/21	2030	02/05/2024	10.16 Put	Bond Future	1087.6300	1.0876	889.6000	0.8896	18.207	0.0000	0.0000
2024/02/21	2030	02/05/2024	10.16 Call	Bond Future	1084.8900	1.0849	1296.8800	1.2969	19.540	0.0000	0.0000
2024/02/21	2030	02/05/2024	11.94 Call	Bond Future	6830.2700	6.8303	7234.4900	7.2345	5.918	0.0000	0.0000
2024/02/21	2030	02/05/2024	11.94 Put	Bond Future	17.2500	0.0173	11.4500	0.0115	33.623	0.0000	0.0000
2024/02/21	2030	02/05/2024	12.38 Call	Bond Future	8401.7100	8.4017	8810.4000	8.8104	4.864	0.0000	0.0000
2024/02/21	2030	02/05/2024	12.38 Put	Bond Future	3.4500	0.0035	2.1200	0.0021	38.551	0.0000	0.0000
2024/02/21	2030	02/05/2024	10.82 Put	Bond Future	306.8900	0.3069	233.4200	0.2334	23.940	0.0000	0.0000
2024/02/21	2030	02/05/2024	10.82 Call	Bond Future	2909.1100	2.9091	3245.6600	3.2457	11.569	0.0000	0.0000
2024/02/21	2030	02/05/2024	10.62 Put	Bond Future	461.5600	0.4616	358.6200	0.3586	22.303	0.0000	0.0000
2024/02/21	2030	02/05/2024	10.62 Call	Bond Future	2284.3400	2.2843	2591.4200	2.5914	13.443	0.0000	0.0000
2024/02/21	2030	02/05/2024	11.12 Put	Bond Future	161.4100	0.1614	119.1000	0.1191	26.213	0.0000	0.0000
2024/02/21	2030	02/05/2024	11.12 Call	Bond Future	3916.8900	3.9169	4284.6000	4.2846	9.388	0.0000	0.0000
2024/02/21	2030	02/05/2024	13.15 Call	Bond Future	11083.2400	11.0832	11493.2000	11.4932	3.699	0.0000	0.0000
2024/02/21	2030	02/05/2024	13.15 Put	Bond Future	0.1200	0.0001	0.0600	0.0001	50.000	0.0000	0.0000
2024/02/21	2030	01/08/2024	10.38 Call	Bond Future	1913.7500	1.9138	2153.6400	2.1536	12.535	0.0000	0.0000
2024/02/21	2030	01/08/2024	10.38 Put	Bond Future	1354.3100	1.3543	1174.9900	1.1750	13.241	0.0000	0.0000
2024/02/21	2030	01/08/2024	10.39 Call	Bond Future	1936.5100	1.9365	2177.9200	2.1779	12.466	0.0000	0.0000
2024/02/21	2030	01/08/2024	10.39 Put	Bond Future	1338.5900	1.3386	1160.7900	1.1608	13.283	0.0000	0.0000
2024/02/21	2030	01/08/2024	10.37 Call	Bond Future	1890.8900	1.8909	2129.2500	2.1293	12.606	0.0000	0.0000
2024/02/21	2030	01/08/2024	10.37 Put	Bond Future	1369.9400	1.3699	1189.0900	1.1891	13.201	0.0000	0.0000
2024/02/21	2030	01/08/2024		Bond Future	10.2352	90.9217	10.1274	91.3409	1.053	0.0000	0.0000
2024/02/21	2030	07/11/2024		Bond Future	10.3231	93.0423	10.2082	93.4723	1.113	0.0000	0.0000
2024/02/21	2030	07/11/2024	10.75 Call	Bond Future	3031.8200	3.0318	3303.4200	3.3034	8.958	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	
2024/02/21	2030	07/11/2024	10.75 Put	Bond Future	1456.8500	1.4569	1298.5100	1.2985	10.869	0.0000	0.0000
2024/02/21	2030	07/11/2024	10.76 Call	Bond Future	3055.9700	3.0560	3328.6200	3.3286	8.922	0.0000	0.0000
2024/02/21	2030	07/11/2024	10.76 Put	Bond Future	1444.5200	1.4445	1287.2300	1.2872	10.889	0.0000	0.0000
2024/02/21	2030	07/11/2024	10.74 Call	Bond Future	3007.7400	3.0077	3278.2900	3.2783	8.995	0.0000	0.0000
2024/02/21	2030	07/11/2024	10.74 Put	Bond Future	1469.2800	1.4693	1309.8900	1.3099	10.848	0.0000	0.0000
2024/02/21	2030	06/02/2025		Bond Future	10.4224	91.0232	10.2999	91.4633	1.175	0.0000	0.0000
2024/02/21	2030	06/02/2025	10.68 Call	Bond Future	2860.6400	2.8606	3116.3400	3.1163	8.939	0.0000	0.0000
2024/02/21	2030	06/02/2025	10.68 Put	Bond Future	1943.4900	1.9435	1759.0900	1.7591	9.488	0.0000	0.0000
2024/02/21	2030	02/05/2025		Bond Future	9.9300	94.9449	9.9300	94.9449	0.000	0.0000	0.0000
2024/02/21	2030	02/05/2025	9.93 Call	Bond Future	2547.5900	2.5476	2544.6800	2.5447	0.114	0.0000	0.0000
2024/02/21	2030	02/05/2025	9.93 Put	Bond Future	2547.5900	2.5476	2544.6800	2.5447	0.114	0.0000	0.0000
2024/02/21	2032	02/05/2024	11.81 Call	Bond Future	3992.9100	3.9929	4425.7700	4.4258	10.841	0.0000	0.0000
2024/02/21	2032	02/05/2024	11.81 Put	Bond Future	282.4100	0.2824	211.1300	0.2111	25.240	0.0000	0.0000
2024/02/21	2032	02/05/2024	11.21 Call	Bond Future	1871.1000	1.8711	2192.3800	2.1924	17.171	0.0000	0.0000
2024/02/21	2032	02/05/2024	11.21 Put	Bond Future	878.9000	0.8789	696.0400	0.6960	20.806	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.57 Put	Bond Future	2481.1000	2.4811	2111.8200	2.1118	14.884	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.57 Call	Bond Future	443.5300	0.4435	578.3900	0.5784	30.406	0.0000	0.0000
2024/02/21	2032	02/05/2024	11.28 Call	Bond Future	2089.7300	2.0897	2428.2500	2.4283	16.199	0.0000	0.0000
2024/02/21	2032	02/05/2024	11.28 Put	Bond Future	774.4200	0.7744	608.8000	0.6088	21.386	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.30 Put	Bond Future	3539.1000	3.5391	3104.6300	3.1046	12.276	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.30 Call	Bond Future	181.3700	0.1814	251.0400	0.2510	38.413	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.55 Call	Bond Future	417.3200	0.4173	546.5900	0.5466	30.976	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.55 Put	Bond Future	2551.8100	2.5518	2176.9400	2.1769	14.690	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.56 Call	Bond Future	430.2900	0.4303	562.3400	0.5623	30.689	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.56 Put	Bond Future	2516.3100	2.5163	2144.2200	2.1442	14.787	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.54 Call	Bond Future	404.7400	0.4047	531.2500	0.5313	31.257	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.54 Put	Bond Future	2587.7500	2.5878	2210.1200	2.2101	14.593	0.0000	0.0000
2024/02/21	2032	02/05/2024		Bond Future	10.9972	86.5596	10.8903	87.0637	0.972	0.0000	0.0000
2024/02/21	2032	02/05/2024	13.35 Call	Bond Future	10193.0900	10.1931	10694.3000	10.6943	4.917	0.0000	0.0000
2024/02/21	2032	02/05/2024	13.35 Put	Bond Future	8.4500	0.0085	5.5200	0.0055	34.675	0.0000	0.0000
2024/02/21	2032	02/05/2024	11.35 Put	Bond Future	681.5100	0.6815	531.9800	0.5320	21.941	0.0000	0.0000
2024/02/21	2032	02/05/2024	11.35 Call	Bond Future	2318.3300	2.3183	2672.9400	2.6729	15.296	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.65 Put	Bond Future	2210.2000	2.2102	1864.0000	1.8640	15.664	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.65 Call	Bond Future	558.9300	0.5589	716.8700	0.7169	28.258	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.36 Put	Bond Future	3287.1900	3.2872	2865.2200	2.8652	12.837	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.36 Call	Bond Future	225.0300	0.2250	307.2000	0.3072	36.515	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.86 Put	Bond Future	1597.8200	1.5978	1315.3200	1.3153	17.680	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.86 Call	Bond Future	950.1900	0.9502	1171.8300	1.1718	23.326	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	
2024/02/21	2032	02/05/2024	12.90 Call	Bond Future	8394.8800	8.3949	8889.5800	8.8896	5.893	0.0000	0.0000
2024/02/21	2032	02/05/2024	12.90 Put	Bond Future	30.4700	0.0305	21.0300	0.0210	30.981	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.59 Put	Bond Future	2411.4700	2.4115	2047.8500	2.0479	15.079	0.0000	0.0000
2024/02/21	2032	02/05/2024	10.59 Call	Bond Future	470.6800	0.4707	611.2000	0.6112	29.855	0.0000	0.0000
2024/02/21	2032	02/05/2024	11.09 Put	Bond Future	1086.5300	1.0865	871.6900	0.8717	19.773	0.0000	0.0000
2024/02/21	2032	02/05/2024	11.09 Call	Bond Future	1521.0900	1.5211	1810.3900	1.8104	19.019	0.0000	0.0000
2024/02/21	2032	02/05/2024	13.18 Call	Bond Future	9518.1600	9.5182	10017.5200	10.0175	5.246	0.0000	0.0000
2024/02/21	2032	02/05/2024	13.18 Put	Bond Future	14.4600	0.0145	9.6800	0.0097	33.057	0.0000	0.0000
2024/02/21	2032	01/08/2024	11.14 Call	Bond Future	2147.9500	2.1480	2424.5300	2.4245	12.876	0.0000	0.0000
2024/02/21	2032	01/08/2024	11.14 Put	Bond Future	1927.7000	1.9277	1688.8800	1.6889	12.389	0.0000	0.0000
2024/02/21	2032	01/08/2024	11.15 Call	Bond Future	2173.2500	2.1733	2451.6400	2.4516	12.810	0.0000	0.0000
2024/02/21	2032	01/08/2024	11.15 Put	Bond Future	1907.3200	1.9073	1670.3100	1.6703	12.426	0.0000	0.0000
2024/02/21	2032	01/08/2024	11.13 Call	Bond Future	2122.5700	2.1226	2397.3200	2.3973	12.944	0.0000	0.0000
2024/02/21	2032	01/08/2024	11.13 Put	Bond Future	1948.0300	1.9480	1707.3800	1.7074	12.354	0.0000	0.0000
2024/02/21	2032	01/08/2024		Bond Future	11.0919	88.4589	10.9799	88.9743	1.010	0.0000	0.0000
2024/02/21	2032	07/11/2024	13.36 Call	Bond Future	9358.2000	9.3582	9830.0300	9.8300	5.042	0.0000	0.0000
2024/02/21	2032	07/11/2024	13.36 Put	Bond Future	428.1800	0.4282	371.6400	0.3716	13.205	0.0000	0.0000
2024/02/21	2032	07/11/2024	11.64 Put	Bond Future	1815.0700	1.8151	1620.8400	1.6208	10.701	0.0000	0.0000
2024/02/21	2032	07/11/2024	11.64 Call	Bond Future	3706.7600	3.7068	4040.9000	4.0409	9.014	0.0000	0.0000
2024/02/21	2032	07/11/2024		Bond Future	11.2095	86.3555	11.0914	86.8838	1.053	0.0000	0.0000
2024/02/21	2032	07/11/2024	11.48 Call	Bond Future	3262.0700	3.2621	3575.5600	3.5756	9.610	0.0000	0.0000
2024/02/21	2032	07/11/2024	11.48 Put	Bond Future	2067.0000	2.0670	1852.1200	1.8521	10.396	0.0000	0.0000
2024/02/21	2032	07/11/2024	11.49 Call	Bond Future	3288.7700	3.2888	3603.6000	3.6036	9.573	0.0000	0.0000
2024/02/21	2032	07/11/2024	11.49 Put	Bond Future	2049.9500	2.0500	1836.4100	1.8364	10.417	0.0000	0.0000
2024/02/21	2032	07/11/2024	11.47 Call	Bond Future	3235.1700	3.2352	3547.3300	3.5473	9.649	0.0000	0.0000
2024/02/21	2032	07/11/2024	11.47 Put	Bond Future	2083.8900	2.0839	1867.6800	1.8677	10.375	0.0000	0.0000
2024/02/21	2032	06/02/2025		Bond Future	11.3335	88.2023	11.2093	88.7430	1.096	0.0000	0.0000
2024/02/21	2032	06/02/2025	11.72 Call	Bond Future	3598.9900	3.5990	3934.2300	3.9342	9.315	0.0000	0.0000
2024/02/21	2032	06/02/2025	11.72 Put	Bond Future	1944.4800	1.9445	1739.0500	1.7391	10.565	0.0000	0.0000
2024/02/21	2032	02/05/2025		Bond Future	10.9100	88.1512	10.9100	88.1512	0.000	0.0000	0.0000
2024/02/21	2032	02/05/2025	10.91 Call	Bond Future	3151.2200	3.1512	3147.6100	3.1476	0.115	0.0000	0.0000
2024/02/21	2032	02/05/2025	10.91 Put	Bond Future	3151.2200	3.1512	3147.6100	3.1476	0.115	0.0000	0.0000
2024/02/21	2033	02/05/2024		Bond Future	121.4976	121.4976	122.3293	122.3293	0.685	0.0000	0.0000
2024/02/21	2033	01/08/2024		Bond Future	124.1930	124.1930	125.0434	125.0434	0.685	0.0000	0.0000
2024/02/21	2033	07/11/2024		Bond Future	125.6278	125.6278	126.4996	126.4996	0.694	0.0000	0.0000
2024/02/21	2033	06/02/2025		Bond Future	128.3466	128.3466	129.2387	129.2387	0.695	0.0000	0.0000
2024/02/21	2033	06/02/2025	124.94 Call	Bond Future	3406.6200	3.4066	4298.6500	4.2987	26.185	0.0000	0.0000
2024/02/21	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	
2024/02/21	2033	02/05/2025		Bond Future	130.6200	130.6200	130.6200	0.000	0.0000	0.0000	
2024/02/21	2033	02/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/02/21	2033	02/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/02/21	2037	02/05/2024		Bond Future	12.1503	78.8811	12.0124	79.6145	1.135	0.0000	0.0000
2024/02/21	2037	02/05/2024	11.44 Call	Bond Future	294.9900	0.2950	421.0000	0.4210	42.717	0.0000	0.0000
2024/02/21	2037	02/05/2024	11.44 Put	Bond Future	4183.4600	4.1835	3576.1000	3.5761	14.518	0.0000	0.0000
2024/02/21	2037	02/05/2024	11.45 Call	Bond Future	304.5300	0.3045	433.5500	0.4336	42.367	0.0000	0.0000
2024/02/21	2037	02/05/2024	11.45 Put	Bond Future	4136.3000	4.1363	3531.9500	3.5320	14.611	0.0000	0.0000
2024/02/21	2037	02/05/2024	11.43 Call	Bond Future	285.6600	0.2857	408.7100	0.4087	43.076	0.0000	0.0000
2024/02/21	2037	02/05/2024	11.43 Put	Bond Future	4230.8800	4.2309	3620.5600	3.6206	14.425	0.0000	0.0000
2024/02/21	2037	01/08/2024		Bond Future	12.2703	76.3559	12.1268	77.1055	1.170	0.0000	0.0000
2024/02/21	2037	01/08/2024	12.10 Call	Bond Future	2027.8900	2.0279	2382.0200	2.3820	17.463	0.0000	0.0000
2024/02/21	2037	01/08/2024	12.10 Put	Bond Future	2918.6700	2.9187	2523.1900	2.5232	13.550	0.0000	0.0000
2024/02/21	2037	01/08/2024	12.11 Call	Bond Future	2053.5000	2.0535	2410.2200	2.4102	17.371	0.0000	0.0000
2024/02/21	2037	01/08/2024	12.11 Put	Bond Future	2891.5600	2.8916	2498.6700	2.4987	13.587	0.0000	0.0000
2024/02/21	2037	01/08/2024	12.09 Call	Bond Future	2002.6300	2.0026	2354.1700	2.3542	17.554	0.0000	0.0000
2024/02/21	2037	01/08/2024	12.09 Put	Bond Future	2946.1800	2.9462	2548.1100	2.5481	13.511	0.0000	0.0000
2024/02/21	2037	01/08/2024	13.82 Call	Bond Future	7964.9300	7.9649	8619.2200	8.6192	8.215	0.0000	0.0000
2024/02/21	2037	01/08/2024	13.82 Put	Bond Future	507.4800	0.5075	412.1600	0.4122	18.783	0.0000	0.0000
2024/02/21	2037	01/08/2024	13.17 Call	Bond Future	5479.3300	5.4793	6056.3300	6.0563	10.530	0.0000	0.0000
2024/02/21	2037	01/08/2024	13.17 Put	Bond Future	1013.3200	1.0133	840.7100	0.8407	17.034	0.0000	0.0000
2024/02/21	2037	07/11/2024		Bond Future	12.4030	78.1364	12.2532	78.9043	1.208	0.0000	0.0000
2024/02/21	2037	07/11/2024	12.58 Call	Bond Future	3716.7900	3.7168	4158.0800	4.1581	11.873	0.0000	0.0000
2024/02/21	2037	07/11/2024	12.58 Put	Bond Future	2823.6700	2.8237	2497.0300	2.4970	11.568	0.0000	0.0000
2024/02/21	2037	07/11/2024	12.59 Call	Bond Future	3746.3700	3.7464	4189.4800	4.1895	11.828	0.0000	0.0000
2024/02/21	2037	07/11/2024	12.59 Put	Bond Future	2803.2400	2.8032	2478.4200	2.4784	11.587	0.0000	0.0000
2024/02/21	2037	07/11/2024	12.57 Call	Bond Future	3687.3000	3.6873	4126.7700	4.1268	11.918	0.0000	0.0000
2024/02/21	2037	07/11/2024	12.57 Put	Bond Future	2844.2300	2.8442	2515.7700	2.5158	11.548	0.0000	0.0000
2024/02/21	2037	06/02/2025		Bond Future	12.5401	75.5470	12.3840	76.3322	1.245	0.0000	0.0000
2024/02/21	2037	06/02/2025	12.76 Call	Bond Future	4274.9000	4.2749	4730.8600	4.7309	10.666	0.0000	0.0000
2024/02/21	2037	06/02/2025	12.76 Put	Bond Future	3188.6400	3.1886	2859.3800	2.8594	10.326	0.0000	0.0000
2024/02/21	2037	02/05/2025		Bond Future	12.2500	79.1956	12.2500	79.1956	0.000	0.0000	0.0000
2024/02/21	2037	02/05/2025	12.25 Call	Bond Future	3921.2400	3.9212	3916.7600	3.9168	0.114	0.0000	0.0000
2024/02/21	2037	02/05/2025	12.25 Put	Bond Future	3921.2400	3.9212	3916.7600	3.9168	0.114	0.0000	0.0000
2024/02/21	2038	02/05/2024		Bond Future	132.9036	132.9036	133.6806	133.6806	0.585	0.0000	0.0000
2024/02/21	2038	01/08/2024		Bond Future	133.7902	133.7902	134.5848	134.5848	0.594	0.0000	0.0000
2024/02/21	2038	07/11/2024		Bond Future	136.9460	136.9460	137.7607	137.7607	0.595	0.0000	0.0000
2024/02/21	2038	06/02/2025		Bond Future	137.7950	137.7950	138.6289	138.6289	0.605	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	
2024/02/21	2038	06/02/2025	135.23 Call	Bond Future	2565.0100	2.5650	3398.8600	3.3989	32.509	0.0000	0.0000
2024/02/21	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	2038	02/05/2025		Bond Future	139.6800	139.6800	139.6800	139.6800	0.000	0.0000	0.0000
2024/02/21	2038	02/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	2038	02/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	2040	02/05/2024		Bond Future	12.4279	78.9204	12.2487	79.9281	1.441	0.0000	0.0000
2024/02/21	2040	02/05/2024	11.61 Call	Bond Future	227.1900	0.2272	371.0200	0.3710	63.308	0.0000	0.0000
2024/02/21	2040	02/05/2024	11.61 Put	Bond Future	5000.6700	5.0007	4136.8000	4.1368	17.275	0.0000	0.0000
2024/02/21	2040	02/05/2024	11.62 Call	Bond Future	235.1800	0.2352	382.7300	0.3827	62.739	0.0000	0.0000
2024/02/21	2040	02/05/2024	11.62 Put	Bond Future	4947.5500	4.9476	4087.4000	4.0874	17.385	0.0000	0.0000
2024/02/21	2040	02/05/2024	11.60 Call	Bond Future	219.4100	0.2194	359.5600	0.3596	63.876	0.0000	0.0000
2024/02/21	2040	02/05/2024	11.60 Put	Bond Future	5054.0800	5.0541	4186.5300	4.1865	17.165	0.0000	0.0000
2024/02/21	2040	01/08/2024		Bond Future	12.5511	76.1457	12.3648	77.1757	1.484	0.0000	0.0000
2024/02/21	2040	01/08/2024	12.33 Call	Bond Future	2047.6200	2.0476	2527.7600	2.5278	23.449	0.0000	0.0000
2024/02/21	2040	01/08/2024	12.33 Put	Bond Future	3272.6600	3.2727	2722.8100	2.7228	16.801	0.0000	0.0000
2024/02/21	2040	01/08/2024	12.34 Call	Bond Future	2074.0700	2.0741	2557.7500	2.5578	23.320	0.0000	0.0000
2024/02/21	2040	01/08/2024	12.34 Put	Bond Future	3243.0500	3.2431	2696.7400	2.6967	16.846	0.0000	0.0000
2024/02/21	2040	01/08/2024	12.32 Call	Bond Future	2021.5400	2.0215	2498.1200	2.4981	23.575	0.0000	0.0000
2024/02/21	2040	01/08/2024	12.32 Put	Bond Future	3302.7100	3.3027	2749.3000	2.7493	16.756	0.0000	0.0000
2024/02/21	2040	07/11/2024		Bond Future	12.6866	77.9211	12.4924	78.9760	1.531	0.0000	0.0000
2024/02/21	2040	07/11/2024	12.85 Call	Bond Future	3848.8300	3.8488	4461.0200	4.4610	15.906	0.0000	0.0000
2024/02/21	2040	07/11/2024	12.85 Put	Bond Future	2978.5100	2.9785	2535.8400	2.5358	14.862	0.0000	0.0000
2024/02/21	2040	07/11/2024	12.86 Call	Bond Future	3879.9000	3.8799	4494.6000	4.4946	15.843	0.0000	0.0000
2024/02/21	2040	07/11/2024	12.86 Put	Bond Future	2956.8300	2.9568	2516.6700	2.5167	14.886	0.0000	0.0000
2024/02/21	2040	07/11/2024	12.84 Call	Bond Future	3818.1200	3.8181	4427.7900	4.4278	15.968	0.0000	0.0000
2024/02/21	2040	07/11/2024	12.84 Put	Bond Future	3000.6100	3.0006	2555.4200	2.5554	14.837	0.0000	0.0000
2024/02/21	2040	06/02/2025		Bond Future	12.8257	75.0763	12.6235	76.1546	1.577	0.0000	0.0000
2024/02/21	2040	06/02/2025	12.95 Call	Bond Future	4298.5900	4.2986	4911.5500	4.9116	14.260	0.0000	0.0000
2024/02/21	2040	06/02/2025	12.95 Put	Bond Future	3647.6900	3.6477	3182.3200	3.1823	12.758	0.0000	0.0000
2024/02/21	2040	02/05/2025		Bond Future	12.6300	78.3403	12.6300	78.3403	0.000	0.0000	0.0000
2024/02/21	2040	02/05/2025	12.63 Call	Bond Future	4157.0200	4.1570	4152.2700	4.1523	0.114	0.0000	0.0000
2024/02/21	2040	02/05/2025	12.63 Put	Bond Future	4157.0200	4.1570	4152.2700	4.1523	0.114	0.0000	0.0000
2024/02/21	2044	02/05/2024	12.50 Call	Bond Future	1700.8800	1.7009	2238.5600	2.2386	31.612	0.0000	0.0000
2024/02/21	2044	02/05/2024	12.50 Put	Bond Future	1841.5500	1.8416	1368.8600	1.3689	25.668	0.0000	0.0000
2024/02/21	2044	02/05/2024	12.75 Call	Bond Future	2499.2700	2.4993	3154.4800	3.1545	26.216	0.0000	0.0000
2024/02/21	2044	02/05/2024	12.75 Put	Bond Future	1262.1800	1.2622	907.0200	0.9070	28.139	0.0000	0.0000
2024/02/21	2044	02/05/2024	13.00 Call	Bond Future	3419.1500	3.4192	4171.8100	4.1718	22.013	0.0000	0.0000
2024/02/21	2044	02/05/2024	13.00 Put	Bond Future	847.6200	0.8476	589.9100	0.5899	30.404	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	
2024/02/21	2044	02/05/2024		Bond Future	12.5252	74.8996	12.3462	75.9100	1.429	0.0000	0.0000
2024/02/21	2044	02/05/2024	11.66 Call	Bond Future	203.4000	0.2034	333.8900	0.3339	64.154	0.0000	0.0000
2024/02/21	2044	02/05/2024	11.66 Put	Bond Future	5314.1600	5.3142	4434.2800	4.4343	16.557	0.0000	0.0000
2024/02/21	2044	02/05/2024	11.67 Call	Bond Future	210.7300	0.2107	344.7400	0.3447	63.593	0.0000	0.0000
2024/02/21	2044	02/05/2024	11.67 Put	Bond Future	5259.0500	5.2591	4382.6900	4.3827	16.664	0.0000	0.0000
2024/02/21	2044	02/05/2024	11.65 Call	Bond Future	196.2500	0.1963	323.2800	0.3233	64.729	0.0000	0.0000
2024/02/21	2044	02/05/2024	11.65 Put	Bond Future	5369.5300	5.3695	4486.1900	4.4862	16.451	0.0000	0.0000
2024/02/21	2044	01/08/2024		Bond Future	12.6449	72.1618	12.4589	73.1946	1.470	0.0000	0.0000
2024/02/21	2044	01/08/2024	12.29 Call	Bond Future	1683.5900	1.6836	2116.1600	2.1162	25.693	0.0000	0.0000
2024/02/21	2044	01/08/2024	12.29 Put	Bond Future	3676.2400	3.6762	3076.0600	3.0761	16.326	0.0000	0.0000
2024/02/21	2044	01/08/2024	12.30 Call	Bond Future	1707.6000	1.7076	2143.8600	2.1439	25.548	0.0000	0.0000
2024/02/21	2044	01/08/2024	12.30 Put	Bond Future	3642.8400	3.6428	3046.3500	3.0464	16.374	0.0000	0.0000
2024/02/21	2044	01/08/2024	12.28 Call	Bond Future	1659.7600	1.6598	2088.6300	2.0886	25.839	0.0000	0.0000
2024/02/21	2044	01/08/2024	12.28 Put	Bond Future	3709.8800	3.7099	3106.0000	3.1060	16.278	0.0000	0.0000
2024/02/21	2044	07/11/2024		Bond Future	12.7759	73.8443	12.5822	74.9019	1.516	0.0000	0.0000
2024/02/21	2044	07/11/2024	12.91 Call	Bond Future	3825.9500	3.8260	4432.8700	4.4329	15.863	0.0000	0.0000
2024/02/21	2044	07/11/2024	12.91 Put	Bond Future	3108.7400	3.1087	2658.0800	2.6581	14.497	0.0000	0.0000
2024/02/21	2044	07/11/2024	12.92 Call	Bond Future	3856.7200	3.8567	4466.1400	4.4661	15.802	0.0000	0.0000
2024/02/21	2044	07/11/2024	12.92 Put	Bond Future	3086.5100	3.0865	2638.3500	2.6384	14.520	0.0000	0.0000
2024/02/21	2044	07/11/2024	12.90 Call	Bond Future	3795.2800	3.7953	4399.6900	4.3997	15.925	0.0000	0.0000
2024/02/21	2044	07/11/2024	12.90 Put	Bond Future	3131.1400	3.1311	2677.9700	2.6780	14.473	0.0000	0.0000
2024/02/21	2044	06/02/2025		Bond Future	12.9100	71.0375	12.7085	72.1186	1.561	0.0000	0.0000
2024/02/21	2044	06/02/2025	13.02 Call	Bond Future	4241.6000	4.2416	4854.7800	4.8548	14.456	0.0000	0.0000
2024/02/21	2044	06/02/2025	13.02 Put	Bond Future	3663.1900	3.6632	3195.3200	3.1953	12.772	0.0000	0.0000
2024/02/21	2044	02/05/2025		Bond Future	12.7200	74.1731	12.7200	74.1731	0.000	0.0000	0.0000
2024/02/21	2044	02/05/2025	12.72 Call	Bond Future	4255.9900	4.2560	4251.1300	4.2511	0.114	0.0000	0.0000
2024/02/21	2044	02/05/2025	12.72 Put	Bond Future	4255.9900	4.2560	4251.1300	4.2511	0.114	0.0000	0.0000
2024/02/21	2046	02/05/2024		Bond Future	113.7102	113.7102	114.5428	114.5428	0.732	0.0000	0.0000
2024/02/21	2046	01/08/2024		Bond Future	116.2328	116.2328	117.0840	117.0840	0.732	0.0000	0.0000
2024/02/21	2046	07/11/2024		Bond Future	116.7772	116.7772	117.6497	117.6497	0.747	0.0000	0.0000
2024/02/21	2046	06/02/2025		Bond Future	119.3035	119.3035	120.1962	120.1962	0.748	0.0000	0.0000
2024/02/21	2046	06/02/2025	114.01 Call	Bond Future	5293.4600	5.2935	6186.1900	6.1862	16.865	0.0000	0.0000
2024/02/21	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	2046	02/05/2025		Bond Future	121.9700	121.9700	121.9700	121.9700	0.000	0.0000	0.0000
2024/02/21	2046	02/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	2046	02/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	2050	02/05/2024		Bond Future	115.8245	115.8245	116.0745	116.0745	0.216	0.0000	0.0000
2024/02/21	2050	01/08/2024		Bond Future	116.0976	116.0976	116.3534	116.3534	0.220	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	
2024/02/21	2050	07/11/2024		Bond Future	118.8360	118.8360	119.0991	119.0991	0.221	0.0000	0.0000
2024/02/21	2050	06/02/2025		Bond Future	119.0508	119.0508	119.3210	119.3210	0.227	0.0000	0.0000
2024/02/21	2050	06/02/2025	115.60 Call	Bond Future	3450.8000	3.4508	3720.9600	3.7210	7.829	0.0000	0.0000
2024/02/21	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	2050	02/05/2025		Bond Future	121.1600	121.1600	121.1600	121.1600	0.000	0.0000	0.0000
2024/02/21	2050	02/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	2050	02/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	AL37	02/05/2024		Index Future	951.5910	951.5910	955.6950	955.6950	0.431	0.0000	0.0000
2024/02/21	AL37	01/08/2024		Index Future	972.4750	972.4750	976.6690	976.6690	0.431	0.0000	0.0000
2024/02/21	AL37	07/11/2024		Index Future	995.1860	995.1860	999.4820	999.4820	0.432	0.0000	0.0000
2024/02/21	AL37	06/02/2025		Index Future	1016.5200	1016.5200	1020.9110	1020.9110	0.432	0.0000	0.0000
2024/02/21	AL37	02/05/2025		Index Future	1039.2430	1039.2430	1039.2430	1039.2430	0.000	0.0000	0.0000
2024/02/21	AL7T	02/05/2024		Index Future	1102.3170	1102.3170	1109.6240	1109.6240	0.663	0.0000	0.0000
2024/02/21	AL7T	01/08/2024		Index Future	1126.5080	1126.5080	1133.9760	1133.9760	0.663	0.0000	0.0000
2024/02/21	AL7T	07/11/2024		Index Future	1152.8170	1152.8170	1160.4640	1160.4640	0.663	0.0000	0.0000
2024/02/21	AL7T	06/02/2025		Index Future	1177.5300	1177.5300	1185.3440	1185.3440	0.664	0.0000	0.0000
2024/02/21	AL7T	02/05/2025		Index Future	1201.4160	1201.4160	1201.4160	1201.4160	0.000	0.0000	0.0000
2024/02/21	ALBI	02/05/2024		Index Future	957.6410	957.6410	964.9330	964.9330	0.761	0.0000	0.0000
2024/02/21	ALBI	01/08/2024		Index Future	978.6570	978.6570	986.1090	986.1090	0.761	0.0000	0.0000
2024/02/21	ALBI	07/11/2024		Index Future	1001.5130	1001.5130	1009.1430	1009.1430	0.762	0.0000	0.0000
2024/02/21	ALBI	06/02/2025		Index Future	1022.9830	1022.9830	1030.7790	1030.7790	0.762	0.0000	0.0000
2024/02/21	ALBI	02/05/2025		Index Future	1040.2220	1040.2220	1040.2220	1040.2220	0.000	0.0000	0.0000
2024/02/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	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	
2024/02/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/21	ES33	02/05/2024		Bond Future	12.5759	73.5893	12.4364	74.2014	1.109	0.0000	0.0000
2024/02/21	ES33	01/08/2024		Bond Future	12.7204	75.2218	12.5747	75.8476	1.145	0.0000	0.0000
2024/02/21	ES33	07/11/2024		Bond Future	12.8968	73.1928	12.7439	73.8342	1.186	0.0000	0.0000
2024/02/21	ES33	06/02/2025		Bond Future	13.0811	74.7743	12.9207	75.4305	1.226	0.0000	0.0000
2024/02/21	ES33	06/02/2025	13.34 Call	Bond Future	1042.7000	1.0427	1698.8600	1.6989	62.929	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	
2024/02/21	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	ES33	02/05/2025		Bond Future	12.7300	74.6217	12.7300	74.6217	0.000	0.0000	0.0000
2024/02/21	ES33	02/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	ES33	02/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	ES42	02/05/2024		Bond Future	13.0658	68.9215	12.8859	69.8445	1.377	0.0000	0.0000
2024/02/21	ES42	01/08/2024		Bond Future	13.1999	70.4502	13.0129	71.3940	1.417	0.0000	0.0000
2024/02/21	ES42	07/11/2024		Bond Future	13.3592	67.8428	13.1637	68.8095	1.463	0.0000	0.0000
2024/02/21	ES42	06/02/2025		Bond Future	13.5173	69.3068	13.3136	70.2953	1.507	0.0000	0.0000
2024/02/21	ES42	06/02/2025	13.71 Call	Bond Future	913.3500	0.9134	1901.7900	1.9018	108.221	0.0000	0.0000
2024/02/21	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	ES42	02/05/2025		Bond Future	13.2500	68.4867	13.2500	68.4867	0.000	0.0000	0.0000
2024/02/21	ES42	02/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	ES42	02/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	GOVI	02/05/2024	950.98 Put	GOVI	73590.0000	7.3590	2620.0000	0.2620	96.440	0.0000	0.0000
2024/02/21	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	GOVI	02/05/2024	950.99 Put	GOVI	73690.0000	7.3690	2720.0000	0.2720	96.309	0.0000	0.0000
2024/02/21	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	GOVI	02/05/2024	950.97 Put	GOVI	73490.0000	7.3490	2520.0000	0.2520	96.571	0.0000	0.0000
2024/02/21	GOVI	02/05/2024		GOVI	943.6210	943.6210	950.7180	950.7180	0.752	0.0000	0.0000
2024/02/21	GOVI	01/08/2024	943.38 Call	GOVI	209490.0000	20.9490	282030.0000	28.2030	34.627	0.0000	0.0000
2024/02/21	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	GOVI	01/08/2024	943.39 Call	GOVI	209390.0000	20.9390	281930.0000	28.1930	34.643	0.0000	0.0000
2024/02/21	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	GOVI	01/08/2024	943.37 Call	GOVI	209590.0000	20.9590	282130.0000	28.2130	34.610	0.0000	0.0000
2024/02/21	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	GOVI	01/08/2024		GOVI	964.3290	964.3290	971.5830	971.5830	0.752	0.0000	0.0000
2024/02/21	GOVI	07/11/2024		GOVI	986.8510	986.8510	994.2770	994.2770	0.752	0.0000	0.0000
2024/02/21	GOVI	07/11/2024	948.79 Call	GOVI	380610.0000	38.0610	454870.0000	45.4870	19.511	0.0000	0.0000
2024/02/21	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	GOVI	07/11/2024	948.80 Call	GOVI	380510.0000	38.0510	454770.0000	45.4770	19.516	0.0000	0.0000
2024/02/21	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	GOVI	07/11/2024	948.78 Call	GOVI	380710.0000	38.0710	454970.0000	45.4970	19.506	0.0000	0.0000
2024/02/21	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	GOVI	06/02/2025		GOVI	1008.0060	1008.0060	1015.5940	1015.5940	0.753	0.0000	0.0000
2024/02/21	GOVI	06/02/2025	972.00 Call	GOVI	360060.0000	36.0060	435940.0000	43.5940	21.074	0.0000	0.0000
2024/02/21	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	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	
2024/02/21	GOVI	02/05/2025	1,022. Call 00	GOVI	32190.0000	3.2190	32190.0000	3.2190	0.000	0.0000	0.0000
2024/02/21	GOVI	02/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/21	IGOV	02/05/2024		Index Future	348.8590	348.8590	350.5070	350.5070	0.472	0.0000	0.0000
2024/02/21	IGOV	01/08/2024		Index Future	356.5990	356.5990	358.2840	358.2840	0.473	0.0000	0.0000
2024/02/21	IGOV	07/11/2024		Index Future	365.0150	365.0150	366.7420	366.7420	0.473	0.0000	0.0000
2024/02/21	IGOV	06/02/2025		Index Future	372.9200	372.9200	374.6850	374.6850	0.473	0.0000	0.0000
2024/02/21	IGOV	02/05/2025		Index Future	383.3040	383.3040	383.3040	383.3040	0.000	0.0000	0.0000
2024/02/21	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/21	JBAF	21/02/2024		Jibar Tradeable Future	8.3600	91.6400	8.3560	91.6440	0.048	0.0000	0.0000
2024/02/21	JBAF	20/03/2024		Jibar Tradeable Future	8.3300	91.6700	8.3600	91.6400	0.360	0.0000	0.0000
2024/02/21	JBAF	17/04/2024		Jibar Tradeable Future	8.3100	91.6900	8.3000	91.7000	0.120	0.0000	0.0000
2024/02/21	JBAF	15/05/2024		Jibar Tradeable Future	8.3000	91.7000	8.2800	91.7200	0.241	0.0000	0.0000
2024/02/21	JBAF	19/06/2024		Jibar Tradeable Future	8.2400	91.7600	8.2400	91.7600	0.000	0.0000	0.0000
2024/02/21	JBAF	17/07/2024		Jibar Tradeable Future	8.2400	91.7600	8.2100	91.7900	0.364	0.0000	0.0000
2024/02/21	JBAF	21/08/2024		Jibar Tradeable Future	8.0000	8.0000	8.0000	92.0000	0.000	0.0000	0.0000
2024/02/21	JBAF	18/09/2024		Jibar Tradeable Future	8.0900	91.9100	8.0400	91.9600	0.618	0.0000	0.0000
2024/02/21	JBAF	18/12/2024		Jibar Tradeable Future	7.7500	92.2500	7.7600	92.2400	0.129	0.0000	0.0000
2024/02/21	JBAF	19/03/2025		Jibar Tradeable Future	7.6600	92.3400	7.5400	92.4600	1.567	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	
2024/02/21	JBAF	18/06/2025		Jibar Tradeable Future	7.5200	92.4800	7.4600	92.5400	0.798	0.0000	0.0000
2024/02/21	JBAF	17/09/2025		Jibar Tradeable Future	7.5700	92.4300	7.4800	92.5200	1.189	0.0000	0.0000
2024/02/21	JBAF	17/12/2025		Jibar Tradeable Future	7.5900	92.4100	7.5200	92.4800	0.922	0.0000	0.0000
2024/02/21	R035	02/05/2024		Bond Future	11.7598	84.2244	11.6219	84.9572	1.172	0.0000	0.0000
2024/02/21	R035	02/05/2024	11.20 Call	Bond Future	423.2500	0.4233	591.9400	0.5919	39.856	0.0000	0.0000
2024/02/21	R035	02/05/2024	11.20 Put	Bond Future	3455.6500	3.4557	2891.5400	2.8915	16.324	0.0000	0.0000
2024/02/21	R035	02/05/2024	11.21 Call	Bond Future	435.4900	0.4355	607.6800	0.6077	39.539	0.0000	0.0000
2024/02/21	R035	02/05/2024	11.21 Put	Bond Future	3412.3800	3.4124	2851.7700	2.8518	16.429	0.0000	0.0000
2024/02/21	R035	02/05/2024	11.19 Call	Bond Future	411.1400	0.4111	576.3600	0.5764	40.186	0.0000	0.0000
2024/02/21	R035	02/05/2024	11.19 Put	Bond Future	3499.1100	3.4991	2931.5300	2.9315	16.221	0.0000	0.0000
2024/02/21	R035	01/08/2024	11.80 Call	Bond Future	2215.2500	2.2153	2594.3800	2.5944	17.115	0.0000	0.0000
2024/02/21	R035	01/08/2024	11.80 Put	Bond Future	2557.4900	2.5575	2187.5600	2.1876	14.465	0.0000	0.0000
2024/02/21	R035	01/08/2024	11.81 Call	Bond Future	2242.4800	2.2425	2624.2100	2.6242	17.023	0.0000	0.0000
2024/02/21	R035	01/08/2024	11.81 Put	Bond Future	2532.6000	2.5326	2165.2700	2.1653	14.504	0.0000	0.0000
2024/02/21	R035	01/08/2024	11.79 Call	Bond Future	2188.1900	2.1882	2564.7100	2.5647	17.207	0.0000	0.0000
2024/02/21	R035	01/08/2024	11.79 Put	Bond Future	2582.5900	2.5826	2210.0500	2.2101	14.425	0.0000	0.0000
2024/02/21	R035	01/08/2024		Bond Future	11.8658	86.0726	11.7222	86.8217	1.210	0.0000	0.0000
2024/02/21	R035	07/11/2024		Bond Future	11.9988	83.5657	11.8484	84.3331	1.253	0.0000	0.0000
2024/02/21	R035	07/11/2024	12.18 Call	Bond Future	3551.8600	3.5519	3994.7800	3.9948	12.470	0.0000	0.0000
2024/02/21	R035	07/11/2024	12.18 Put	Bond Future	2639.6900	2.6397	2315.2300	2.3152	12.292	0.0000	0.0000
2024/02/21	R035	07/11/2024	12.19 Call	Bond Future	3581.6500	3.5817	4026.4800	4.0265	12.420	0.0000	0.0000
2024/02/21	R035	07/11/2024	12.19 Put	Bond Future	2619.5600	2.6196	2297.0100	2.2970	12.313	0.0000	0.0000
2024/02/21	R035	07/11/2024	12.17 Call	Bond Future	3522.4500	3.5225	3963.4500	3.9635	12.520	0.0000	0.0000
2024/02/21	R035	07/11/2024	12.17 Put	Bond Future	2660.2400	2.6602	2333.8600	2.3339	12.269	0.0000	0.0000
2024/02/21	R035	06/02/2025		Bond Future	12.1383	85.3536	11.9811	86.1383	1.295	0.0000	0.0000
2024/02/21	R035	06/02/2025	12.41 Call	Bond Future	3936.8500	3.9369	4405.3700	4.4054	11.901	0.0000	0.0000
2024/02/21	R035	06/02/2025	12.41 Put	Bond Future	2604.4100	2.6044	2288.1500	2.2882	12.143	0.0000	0.0000
2024/02/21	R035	02/05/2025		Bond Future	11.7800	84.9684	11.7800	84.9684	0.000	0.0000	0.0000
2024/02/21	R035	02/05/2025	11.78 Call	Bond Future	3734.2400	3.7342	3729.9700	3.7300	0.114	0.0000	0.0000
2024/02/21	R035	02/05/2025	11.78 Put	Bond Future	3734.2400	3.7342	3729.9700	3.7300	0.114	0.0000	0.0000
2024/02/21	R053	02/05/2024	13.03 Call	Bond Future	5267.9600	5.2680	6355.6500	6.3557	20.647	0.0000	0.0000
2024/02/21	R053	02/05/2024	13.03 Put	Bond Future	740.4700	0.7405	488.3100	0.4883	34.054	0.0000	0.0000
2024/02/21	R053	02/05/2024	13.04 Call	Bond Future	5322.4500	5.3225	6413.9300	6.4139	20.507	0.0000	0.0000
2024/02/21	R053	02/05/2024	13.04 Put	Bond Future	727.5400	0.7275	479.1700	0.4792	34.138	0.0000	0.0000
2024/02/21	R053	02/05/2024	13.02 Call	Bond Future	5213.7200	5.2137	6297.5400	6.2975	20.788	0.0000	0.0000
2024/02/21	R053	02/05/2024	13.02 Put	Bond Future	753.7500	0.7538	497.7200	0.4977	33.967	0.0000	0.0000
2024/02/21	R053	02/05/2024		Bond Future	12.3890	95.1713	12.2102	96.5112	1.444	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/21	R053	01/08/2024	13.14 Call	Bond Future	6254.0100	6.2540	7246.3600	7.2464	15.867	0.0000	0.0000
2024/02/21	R053	01/08/2024	13.14 Put	Bond Future	1792.1400	1.7921	1414.9300	1.4149	21.048	0.0000	0.0000
2024/02/21	R053	01/08/2024	13.15 Call	Bond Future	6302.5500	6.3026	7298.0400	7.2980	15.795	0.0000	0.0000
2024/02/21	R053	01/08/2024	13.15 Put	Bond Future	1774.3200	1.7743	1400.2500	1.4003	21.082	0.0000	0.0000
2024/02/21	R053	01/08/2024	13.13 Call	Bond Future	6205.5600	6.2056	7194.7300	7.1947	15.940	0.0000	0.0000
2024/02/21	R053	01/08/2024	13.13 Put	Bond Future	1810.1500	1.8102	1429.7600	1.4298	21.014	0.0000	0.0000
2024/02/21	R053	01/08/2024		Bond Future	12.4981	97.2596	12.3123	98.6291	1.487	0.0000	0.0000
2024/02/21	R053	07/11/2024		Bond Future	12.6264	93.6562	12.4325	95.0587	1.536	0.0000	0.0000
2024/02/21	R053	07/11/2024	12.80 Call	Bond Future	5003.9100	5.0039	5826.5800	5.8266	16.441	0.0000	0.0000
2024/02/21	R053	07/11/2024	12.80 Put	Bond Future	3780.3100	3.7803	3200.4900	3.2005	15.338	0.0000	0.0000
2024/02/21	R053	07/11/2024	12.81 Call	Bond Future	5044.9100	5.0449	5871.0000	5.8710	16.375	0.0000	0.0000
2024/02/21	R053	07/11/2024	12.81 Put	Bond Future	3751.7500	3.7518	3175.3500	3.1754	15.363	0.0000	0.0000
2024/02/21	R053	07/11/2024	12.79 Call	Bond Future	4963.0300	4.9630	5782.2700	5.7823	16.507	0.0000	0.0000
2024/02/21	R053	07/11/2024	12.79 Put	Bond Future	3809.0800	3.8091	3225.8300	3.2258	15.312	0.0000	0.0000
2024/02/21	R053	06/02/2025		Bond Future	12.7551	95.6580	12.5532	97.0916	1.583	0.0000	0.0000
2024/02/21	R053	06/02/2025	12.94 Call	Bond Future	5825.4000	5.8254	6660.6000	6.6606	14.337	0.0000	0.0000
2024/02/21	R053	06/02/2025	12.94 Put	Bond Future	4547.6900	4.5477	3949.2700	3.9493	13.159	0.0000	0.0000
2024/02/21	R053	02/05/2025		Bond Future	12.6400	93.3794	12.6400	93.3794	0.000	0.0000	0.0000
2024/02/21	R053	02/05/2025	12.64 Call	Bond Future	5475.1200	5.4751	5468.8600	5.4689	0.114	0.0000	0.0000
2024/02/21	R053	02/05/2025	12.64 Put	Bond Future	5475.1200	5.4751	5468.8600	5.4689	0.114	0.0000	0.0000
2024/02/21	R186	02/05/2024		Bond Future	8.8547	107.7150	8.7729	107.9078	0.924	0.0000	0.0000
2024/02/21	R186	02/05/2024	8.00 Call	Bond Future	13.3500	0.0134	20.1000	0.0201	50.562	0.0000	0.0000
2024/02/21	R186	02/05/2024	8.00 Put	Bond Future	2049.4800	2.0495	1863.4400	1.8634	9.077	0.0000	0.0000
2024/02/21	R186	02/05/2024	8.01 Call	Bond Future	14.2600	0.0143	21.3800	0.0214	49.930	0.0000	0.0000
2024/02/21	R186	02/05/2024	8.01 Put	Bond Future	2026.2700	2.0263	1840.6000	1.8406	9.163	0.0000	0.0000
2024/02/21	R186	02/05/2024	7.99 Call	Bond Future	12.4900	0.0125	18.8700	0.0189	51.081	0.0000	0.0000
2024/02/21	R186	02/05/2024	7.99 Put	Bond Future	2072.7400	2.0727	1886.3300	1.8863	8.993	0.0000	0.0000
2024/02/21	R186	02/05/2024	10.40 Call	Bond Future	3571.0400	3.5710	3759.5800	3.7596	5.280	0.0000	0.0000
2024/02/21	R186	02/05/2024	10.40 Put	Bond Future	14.7600	0.0148	10.5100	0.0105	28.794	0.0000	0.0000
2024/02/21	R186	02/05/2024	9.73 Put	Bond Future	75.8100	0.0758	56.9400	0.0569	24.891	0.0000	0.0000
2024/02/21	R186	02/05/2024	9.73 Call	Bond Future	2109.4900	2.1095	2283.4100	2.2834	8.245	0.0000	0.0000
2024/02/21	R186	01/08/2024	8.69 Call	Bond Future	629.4200	0.6294	716.8600	0.7169	13.892	0.0000	0.0000
2024/02/21	R186	01/08/2024	8.69 Put	Bond Future	966.9500	0.9670	857.1400	0.8571	11.356	0.0000	0.0000
2024/02/21	R186	01/08/2024	8.70 Call	Bond Future	640.3700	0.6404	728.6800	0.7287	13.790	0.0000	0.0000
2024/02/21	R186	01/08/2024	8.70 Put	Bond Future	956.3200	0.9563	847.3800	0.8474	11.392	0.0000	0.0000
2024/02/21	R186	01/08/2024	8.68 Call	Bond Future	618.3000	0.6183	704.8700	0.7049	14.001	0.0000	0.0000
2024/02/21	R186	01/08/2024	8.68 Put	Bond Future	977.4100	0.9774	866.7300	0.8667	11.324	0.0000	0.0000
2024/02/21	R186	01/08/2024		Bond Future	8.8467	104.7704	8.7551	104.9676	1.036	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	
2024/02/21	R186	07/11/2024		Bond Future	8.8534	107.2144	8.7481	107.4174	1.190	0.0000	0.0000
2024/02/21	R186	07/11/2024	9.14 Call	Bond Future	1316.6900	1.3167	1437.6300	1.4376	9.185	0.0000	0.0000
2024/02/21	R186	07/11/2024	9.14 Put	Bond Future	767.1400	0.7671	685.1400	0.6851	10.689	0.0000	0.0000
2024/02/21	R186	07/11/2024	9.15 Call	Bond Future	1329.5700	1.3296	1451.0600	1.4511	9.138	0.0000	0.0000
2024/02/21	R186	07/11/2024	9.15 Put	Bond Future	760.9200	0.7609	679.4700	0.6795	10.704	0.0000	0.0000
2024/02/21	R186	07/11/2024	9.13 Call	Bond Future	1303.8600	1.3039	1424.2500	1.4243	9.233	0.0000	0.0000
2024/02/21	R186	07/11/2024	9.13 Put	Bond Future	773.4200	0.7734	690.8700	0.6909	10.673	0.0000	0.0000
2024/02/21	R186	06/02/2025		Bond Future	8.8815	104.1928	8.7598	104.4012	1.370	0.0000	0.0000
2024/02/21	R186	06/02/2025	9.03 Call	Bond Future	1196.5300	1.1965	1311.4000	1.3114	9.600	0.0000	0.0000
2024/02/21	R186	06/02/2025	9.03 Put	Bond Future	942.8600	0.9429	849.3200	0.8493	9.921	0.0000	0.0000
2024/02/21	R186	02/05/2025		Bond Future	8.4800	106.9365	8.4800	106.9365	0.000	0.0000	0.0000
2024/02/21	R186	02/05/2025	8.47 Call	Bond Future	963.4200	0.9634	962.3000	0.9623	0.116	0.0000	0.0000
2024/02/21	R186	02/05/2025	8.47 Put	Bond Future	978.6200	0.9786	977.5000	0.9775	0.114	0.0000	0.0000
2024/02/21	R202	02/05/2024		Bond Future	260.5774	260.5774	262.5686	262.5686	0.764	0.0000	0.0000
2024/02/21	R202	01/08/2024		Bond Future	261.2806	261.2806	263.3165	263.3165	0.779	0.0000	0.0000
2024/02/21	R202	07/11/2024		Bond Future	267.4438	267.4438	269.5306	269.5306	0.780	0.0000	0.0000
2024/02/21	R202	06/02/2025		Bond Future	268.0191	268.0191	270.1540	270.1540	0.797	0.0000	0.0000
2024/02/21	R202	06/02/2025	266.79 Call	Bond Future	1229.0900	1.2291	3364.0400	3.3640	173.702	0.0000	0.0000
2024/02/21	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	R202	02/05/2025		Bond Future	272.3100	272.3100	272.3100	272.3100	0.000	0.0000	0.0000
2024/02/21	R202	02/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	R202	02/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	R209	02/05/2024		Bond Future	11.8931	65.1697	11.7559	65.8123	1.154	0.0000	0.0000
2024/02/21	R209	02/05/2024	11.18 Call	Bond Future	222.8100	0.2228	325.5600	0.3256	46.116	0.0000	0.0000
2024/02/21	R209	02/05/2024	11.18 Put	Bond Future	3659.4000	3.6594	3119.5500	3.1196	14.752	0.0000	0.0000
2024/02/21	R209	02/05/2024	11.19 Call	Bond Future	230.2800	0.2303	335.6200	0.3356	45.744	0.0000	0.0000
2024/02/21	R209	02/05/2024	11.19 Put	Bond Future	3616.9700	3.6170	3079.7100	3.0797	14.854	0.0000	0.0000
2024/02/21	R209	02/05/2024	11.17 Call	Bond Future	215.4500	0.2155	315.6300	0.3156	46.498	0.0000	0.0000
2024/02/21	R209	02/05/2024	11.17 Put	Bond Future	3702.0000	3.7020	3159.5800	3.1596	14.652	0.0000	0.0000
2024/02/21	R209	01/08/2024		Bond Future	11.9950	66.5997	11.8526	67.2565	1.187	0.0000	0.0000
2024/02/21	R209	01/08/2024	11.79 Call	Bond Future	1606.7800	1.6068	1907.3300	1.9073	18.705	0.0000	0.0000
2024/02/21	R209	01/08/2024	11.79 Put	Bond Future	2555.4500	2.5555	2199.1900	2.1992	13.941	0.0000	0.0000
2024/02/21	R209	01/08/2024	11.80 Call	Bond Future	1628.5700	1.6286	1931.5200	1.9315	18.602	0.0000	0.0000
2024/02/21	R209	01/08/2024	11.80 Put	Bond Future	2530.5100	2.5305	2176.6500	2.1767	13.984	0.0000	0.0000
2024/02/21	R209	01/08/2024	11.78 Call	Bond Future	1585.1500	1.5852	1883.3000	1.8833	18.809	0.0000	0.0000
2024/02/21	R209	01/08/2024	11.78 Put	Bond Future	2580.5900	2.5806	2221.9300	2.2219	13.898	0.0000	0.0000
2024/02/21	R209	07/11/2024		Bond Future	12.1164	64.9965	11.9681	65.6693	1.224	0.0000	0.0000
2024/02/21	R209	07/11/2024	12.22 Call	Bond Future	2977.4300	2.9774	3353.8600	3.3539	12.643	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	
2024/02/21	R209	07/11/2024	12.22 Put	Bond Future	2512.9600	2.5130	2216.5300	2.2165	11.796	0.0000	0.0000
2024/02/21	R209	07/11/2024	12.23 Call	Bond Future	3002.8600	3.0029	3381.0000	3.3810	12.593	0.0000	0.0000
2024/02/21	R209	07/11/2024	12.23 Put	Bond Future	2493.8100	2.4938	2199.0900	2.1991	11.818	0.0000	0.0000
2024/02/21	R209	07/11/2024	12.21 Call	Bond Future	2952.0800	2.9521	3326.8000	3.3268	12.693	0.0000	0.0000
2024/02/21	R209	07/11/2024	12.21 Put	Bond Future	2532.2400	2.5322	2234.1000	2.2341	11.774	0.0000	0.0000
2024/02/21	R209	06/02/2025		Bond Future	12.2398	66.3865	12.0856	67.0745	1.260	0.0000	0.0000
2024/02/21	R209	06/02/2025	12.44 Call	Bond Future	3474.3400	3.4743	3873.6200	3.8736	11.492	0.0000	0.0000
2024/02/21	R209	06/02/2025	12.44 Put	Bond Future	2595.7500	2.5958	2307.0500	2.3071	11.122	0.0000	0.0000
2024/02/21	R209	02/05/2025		Bond Future	11.8900	66.6535	11.8900	66.6535	0.000	0.0000	0.0000
2024/02/21	R209	02/05/2025	11.89 Call	Bond Future	3377.7700	3.3778	3373.9100	3.3739	0.114	0.0000	0.0000
2024/02/21	R209	02/05/2025	11.89 Put	Bond Future	3377.7700	3.3778	3373.9100	3.3739	0.114	0.0000	0.0000
2024/02/21	R210	02/05/2024		Bond Future	234.3545	234.3545	234.2052	234.2052	0.064	0.0000	0.0000
2024/02/21	R210	01/08/2024		Bond Future	239.5535	239.5535	239.4014	239.4014	0.063	0.0000	0.0000
2024/02/21	R210	07/11/2024		Bond Future	241.8736	241.8736	241.7205	241.7205	0.063	0.0000	0.0000
2024/02/21	R210	06/02/2025		Bond Future	247.1070	247.1070	246.9532	246.9532	0.062	0.0000	0.0000
2024/02/21	R210	06/02/2025	239.61 Call	Bond Future	7496.9900	7.4970	7343.1900	7.3432	2.051	0.0000	0.0000
2024/02/21	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	R210	02/05/2025		Bond Future	248.0300	248.0300	248.0300	248.0300	0.000	0.0000	0.0000
2024/02/21	R210	02/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	R210	02/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	R213	02/05/2024	10.29 Call	Bond Future	505.7000	0.5057	646.4000	0.6464	27.823	0.0000	0.0000
2024/02/21	R213	02/05/2024	10.29 Put	Bond Future	2020.2400	2.0202	1708.3000	1.7083	15.441	0.0000	0.0000
2024/02/21	R213	02/05/2024	10.30 Call	Bond Future	519.8700	0.5199	663.1800	0.6632	27.567	0.0000	0.0000
2024/02/21	R213	02/05/2024	10.30 Put	Bond Future	1991.2000	1.9912	1681.8700	1.6819	15.535	0.0000	0.0000
2024/02/21	R213	02/05/2024	10.28 Call	Bond Future	491.9100	0.4919	630.0100	0.6300	28.074	0.0000	0.0000
2024/02/21	R213	02/05/2024	10.28 Put	Bond Future	2049.6800	2.0497	1735.1400	1.7351	15.346	0.0000	0.0000
2024/02/21	R213	02/05/2024		Bond Future	10.6444	83.9362	10.5377	84.3889	1.003	0.0000	0.0000
2024/02/21	R213	01/08/2024		Bond Future	10.7236	85.7781	10.6115	86.2409	1.046	0.0000	0.0000
2024/02/21	R213	01/08/2024	10.87 Call	Bond Future	2078.5100	2.0785	2343.7300	2.3437	12.760	0.0000	0.0000
2024/02/21	R213	01/08/2024	10.87 Put	Bond Future	1479.2800	1.4793	1281.7200	1.2817	13.355	0.0000	0.0000
2024/02/21	R213	01/08/2024	10.88 Call	Bond Future	2102.5300	2.1025	2369.4000	2.3694	12.693	0.0000	0.0000
2024/02/21	R213	01/08/2024	10.88 Put	Bond Future	1462.5600	1.4626	1266.6500	1.2667	13.395	0.0000	0.0000
2024/02/21	R213	01/08/2024	10.86 Call	Bond Future	2054.6100	2.0546	2318.1800	2.3182	12.828	0.0000	0.0000
2024/02/21	R213	01/08/2024	10.86 Put	Bond Future	1496.1500	1.4962	1296.9400	1.2969	13.315	0.0000	0.0000
2024/02/21	R213	07/11/2024		Bond Future	10.8316	84.2185	10.7130	84.6929	1.095	0.0000	0.0000
2024/02/21	R213	07/11/2024	11.22 Call	Bond Future	3195.5700	3.1956	3490.6600	3.4907	9.234	0.0000	0.0000
2024/02/21	R213	07/11/2024	11.22 Put	Bond Future	1665.3100	1.6653	1486.0100	1.4860	10.767	0.0000	0.0000
2024/02/21	R213	07/11/2024	11.23 Call	Bond Future	3220.7100	3.2207	3516.9500	3.5170	9.198	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	
2024/02/21	R213	07/11/2024	11.23 Put	Bond Future	1651.5200	1.6515	1473.3700	1.4734	10.787	0.0000	0.0000
2024/02/21	R213	07/11/2024	11.21 Call	Bond Future	3170.2300	3.1702	3464.1700	3.4642	9.272	0.0000	0.0000
2024/02/21	R213	07/11/2024	11.21 Put	Bond Future	1678.9300	1.6789	1498.4800	1.4985	10.748	0.0000	0.0000
2024/02/21	R213	06/02/2025		Bond Future	10.9505	86.0210	10.8252	86.5064	1.144	0.0000	0.0000
2024/02/21	R213	06/02/2025	11.35 Call	Bond Future	3293.5400	3.2935	3594.3500	3.5944	9.133	0.0000	0.0000
2024/02/21	R213	06/02/2025	11.35 Put	Bond Future	1769.1600	1.7692	1584.5200	1.5845	10.437	0.0000	0.0000
2024/02/21	R213	02/05/2025		Bond Future	10.5200	86.2455	10.5200	86.2455	0.000	0.0000	0.0000
2024/02/21	R213	02/05/2025	10.52 Call	Bond Future	2887.8900	2.8879	2884.5800	2.8846	0.115	0.0000	0.0000
2024/02/21	R213	02/05/2025	10.52 Put	Bond Future	2887.8900	2.8879	2884.5800	2.8846	0.115	0.0000	0.0000
2024/02/21	R214	02/05/2024	13.52 Call	Bond Future	5710.5700	5.7106	6510.0300	6.5100	14.000	0.0000	0.0000
2024/02/21	R214	02/05/2024	13.52 Put	Bond Future	143.4300	0.1434	87.5200	0.0875	38.981	0.0000	0.0000
2024/02/21	R214	02/05/2024	12.87 Call	Bond Future	3302.0200	3.3020	3992.1400	3.9921	20.900	0.0000	0.0000
2024/02/21	R214	02/05/2024	12.87 Put	Bond Future	487.3200	0.4873	322.0700	0.3221	33.910	0.0000	0.0000
2024/02/21	R214	02/05/2024	12.12 Put	Bond Future	1727.6200	1.7276	1278.5300	1.2785	25.995	0.0000	0.0000
2024/02/21	R214	02/05/2024	12.12 Call	Bond Future	1081.8700	1.0819	1488.1500	1.4882	37.553	0.0000	0.0000
2024/02/21	R214	02/05/2024	12.14 Put	Bond Future	1675.5100	1.6755	1235.9200	1.2359	26.236	0.0000	0.0000
2024/02/21	R214	02/05/2024	12.14 Call	Bond Future	1126.2700	1.1263	1542.0500	1.5421	36.917	0.0000	0.0000
2024/02/21	R214	02/05/2024	11.47 Call	Bond Future	185.2700	0.1853	308.4300	0.3084	66.476	0.0000	0.0000
2024/02/21	R214	02/05/2024	11.47 Put	Bond Future	4102.5300	4.1025	3370.3200	3.3703	17.848	0.0000	0.0000
2024/02/21	R214	02/05/2024	11.48 Call	Bond Future	191.8700	0.1919	318.3000	0.3183	65.894	0.0000	0.0000
2024/02/21	R214	02/05/2024	11.48 Put	Bond Future	4056.7500	4.0568	3327.8100	3.3278	17.969	0.0000	0.0000
2024/02/21	R214	02/05/2024	11.46 Call	Bond Future	178.8500	0.1789	298.7900	0.2988	67.062	0.0000	0.0000
2024/02/21	R214	02/05/2024	11.46 Put	Bond Future	4148.5500	4.1486	3413.1200	3.4131	17.727	0.0000	0.0000
2024/02/21	R214	02/05/2024		Bond Future	12.2548	60.5867	12.0767	61.4421	1.453	0.0000	0.0000
2024/02/21	R214	01/08/2024		Bond Future	12.3542	61.9162	12.1699	62.7905	1.492	0.0000	0.0000
2024/02/21	R214	01/08/2024	12.17 Call	Bond Future	1660.6200	1.6606	2076.6100	2.0766	25.050	0.0000	0.0000
2024/02/21	R214	01/08/2024	12.17 Put	Bond Future	2534.2200	2.5342	2075.9400	2.0759	18.084	0.0000	0.0000
2024/02/21	R214	01/08/2024	12.18 Call	Bond Future	1682.9800	1.6830	2102.2100	2.1022	24.910	0.0000	0.0000
2024/02/21	R214	01/08/2024	12.18 Put	Bond Future	2508.6400	2.5086	2053.6000	2.0536	18.139	0.0000	0.0000
2024/02/21	R214	01/08/2024	12.16 Call	Bond Future	1638.2500	1.6383	2050.9900	2.0510	25.194	0.0000	0.0000
2024/02/21	R214	01/08/2024	12.16 Put	Bond Future	2559.8500	2.5599	2098.3200	2.0983	18.030	0.0000	0.0000
2024/02/21	R214	07/11/2024		Bond Future	12.4753	60.0540	12.2837	60.9492	1.536	0.0000	0.0000
2024/02/21	R214	07/11/2024	12.61 Call	Bond Future	3096.9600	3.0970	3613.9600	3.6140	16.694	0.0000	0.0000
2024/02/21	R214	07/11/2024	12.61 Put	Bond Future	2479.6600	2.4797	2101.3700	2.1014	15.256	0.0000	0.0000
2024/02/21	R214	07/11/2024	12.62 Call	Bond Future	3123.2900	3.1233	3642.5400	3.6425	16.625	0.0000	0.0000
2024/02/21	R214	07/11/2024	12.62 Put	Bond Future	2460.5600	2.4606	2084.5200	2.0845	15.283	0.0000	0.0000
2024/02/21	R214	07/11/2024	12.60 Call	Bond Future	3070.9300	3.0709	3585.6700	3.5857	16.762	0.0000	0.0000
2024/02/21	R214	07/11/2024	12.60 Put	Bond Future	2499.1000	2.4991	2118.5500	2.1186	15.227	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	
2024/02/21	R214	06/02/2025		Bond Future	12.5997	61.3387	12.4009	62.2539	1.578	0.0000	0.0000
2024/02/21	R214	06/02/2025	12.71 Call	Bond Future	3461.6200	3.4616	3981.4700	3.9815	15.018	0.0000	0.0000
2024/02/21	R214	06/02/2025	12.71 Put	Bond Future	2963.5100	2.9635	2568.2400	2.5682	13.338	0.0000	0.0000
2024/02/21	R214	02/05/2025		Bond Future	12.4000	60.6952	12.4000	60.6952	0.000	0.0000	0.0000
2024/02/21	R214	02/05/2025	12.40 Call	Bond Future	3468.9000	3.4689	3464.9300	3.4649	0.114	0.0000	0.0000
2024/02/21	R214	02/05/2025	12.40 Put	Bond Future	3468.9000	3.4689	3464.9300	3.4649	0.114	0.0000	0.0000
2024/02/21	R248	02/05/2024	11.40 Put	Bond Future	6458.6300	6.4586	5495.5100	5.4955	14.912	0.0000	0.0000
2024/02/21	R248	02/05/2024	11.40 Call	Bond Future	86.0400	0.0860	156.6000	0.1566	82.008	0.0000	0.0000
2024/02/21	R248	02/05/2024	12.40 Put	Bond Future	1781.5800	1.7816	1295.7100	1.2957	27.272	0.0000	0.0000
2024/02/21	R248	02/05/2024	12.40 Call	Bond Future	1582.3700	1.5824	2130.1800	2.1302	34.620	0.0000	0.0000
2024/02/21	R248	02/05/2024	13.16 Call	Bond Future	4430.2700	4.4303	5294.4100	5.2944	19.505	0.0000	0.0000
2024/02/21	R248	02/05/2024	13.16 Put	Bond Future	486.0100	0.4860	316.4700	0.3165	34.884	0.0000	0.0000
2024/02/21	R248	02/05/2024		Bond Future	12.4348	73.6438	12.2562	74.6775	1.436	0.0000	0.0000
2024/02/21	R248	02/05/2024	11.47 Call	Bond Future	111.9000	0.1119	199.3100	0.1993	78.114	0.0000	0.0000
2024/02/21	R248	02/05/2024	11.47 Put	Bond Future	6022.8500	6.0229	5076.5800	5.0766	15.711	0.0000	0.0000
2024/02/21	R248	02/05/2024	11.48 Call	Bond Future	116.1000	0.1161	206.1300	0.2061	77.545	0.0000	0.0000
2024/02/21	R248	02/05/2024	11.48 Put	Bond Future	5961.4900	5.9615	5017.8400	5.0178	15.829	0.0000	0.0000
2024/02/21	R248	02/05/2024	11.46 Call	Bond Future	107.8800	0.1079	192.7200	0.1927	78.643	0.0000	0.0000
2024/02/21	R248	02/05/2024	11.46 Put	Bond Future	6084.4900	6.0845	5135.6500	5.1357	15.594	0.0000	0.0000
2024/02/21	R248	01/08/2024		Bond Future	12.5409	75.2598	12.3556	76.3164	1.477	0.0000	0.0000
2024/02/21	R248	01/08/2024	12.31 Call	Bond Future	1954.0100	1.9540	2440.3900	2.4404	24.891	0.0000	0.0000
2024/02/21	R248	01/08/2024	12.31 Put	Bond Future	3274.7600	3.2748	2704.6100	2.7046	17.410	0.0000	0.0000
2024/02/21	R248	01/08/2024	12.32 Call	Bond Future	1980.4500	1.9805	2470.6600	2.4707	24.752	0.0000	0.0000
2024/02/21	R248	01/08/2024	12.32 Put	Bond Future	3243.1000	3.2431	2676.7800	2.6768	17.462	0.0000	0.0000
2024/02/21	R248	01/08/2024	12.30 Call	Bond Future	1927.5600	1.9276	2410.0800	2.4101	25.033	0.0000	0.0000
2024/02/21	R248	01/08/2024	12.30 Put	Bond Future	3306.4900	3.3065	2732.4800	2.7325	17.360	0.0000	0.0000
2024/02/21	R248	07/11/2024	12.79 Call	Bond Future	3689.1500	3.6892	4309.7700	4.3098	16.823	0.0000	0.0000
2024/02/21	R248	07/11/2024	12.79 Put	Bond Future	3028.0600	3.0281	2566.7400	2.5667	15.235	0.0000	0.0000
2024/02/21	R248	07/11/2024	12.80 Call	Bond Future	3720.2300	3.7202	4343.5700	4.3436	16.755	0.0000	0.0000
2024/02/21	R248	07/11/2024	12.80 Put	Bond Future	3004.7900	3.0048	2546.1900	2.5462	15.262	0.0000	0.0000
2024/02/21	R248	07/11/2024	12.78 Call	Bond Future	3657.9200	3.6579	4275.8100	4.2758	16.892	0.0000	0.0000
2024/02/21	R248	07/11/2024	12.78 Put	Bond Future	3051.2600	3.0513	2587.2100	2.5872	15.208	0.0000	0.0000
2024/02/21	R248	07/11/2024		Bond Future	12.6695	72.5641	12.4764	73.6460	1.524	0.0000	0.0000
2024/02/21	R248	06/02/2025		Bond Future	12.8016	74.1162	12.6006	75.2221	1.570	0.0000	0.0000
2024/02/21	R248	06/02/2025	12.71 Call	Bond Future	3672.1900	3.6722	4251.0100	4.2510	15.762	0.0000	0.0000
2024/02/21	R248	06/02/2025	12.71 Put	Bond Future	4172.4200	4.1724	3645.2800	3.6453	12.634	0.0000	0.0000
2024/02/21	R248	02/05/2025		Bond Future	12.6000	72.9111	12.6000	72.9111	0.000	0.0000	0.0000
2024/02/21	R248	02/05/2025	12.60 Call	Bond Future	4205.8000	4.2058	4201.0000	4.2010	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	
2024/02/21	R248	02/05/2025	12.60 Put	Bond Future	4205.8000	4.2058	4201.0000	4.2010	0.114	0.0000	0.0000
2024/02/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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