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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/02/2024 TO 07/02/2024

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
2024/02/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/07	2025	02/05/2024		Bond Future	179.7986	179.7986	179.6712	0.071	0.0000	0.0000
2024/02/07	2025	01/08/2024		Bond Future	181.9566	181.9566	181.8274	0.071	0.0000	0.0000
2024/02/07	2025	07/11/2024		Bond Future	186.2257	186.2257	186.0958	0.070	0.0000	0.0000
2024/02/07	2029	02/05/2024		Bond Future	130.2452	130.2452	129.9984	0.190	0.0000	0.0000
2024/02/07	2029	01/08/2024		Bond Future	133.1361	133.1361	132.8846	0.189	0.0000	0.0000
2024/02/07	2029	07/11/2024		Bond Future	134.8614	134.8614	134.6056	0.190	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	
2024/02/07	2029	06/02/2025		Bond Future	137.7930	137.7930	137.5330	137.5330	0.189	0.0000	0.0000
2024/02/07	2029	06/02/2025	132.40 Call	Bond Future	5393.0300	5.3930	5133.0000	5.1330	4.822	0.0000	0.0000
2024/02/07	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	2029	02/05/2025		Bond Future	139.0369	139.0369	138.7738	138.7738	0.189	0.0000	0.0000
2024/02/07	2029	02/05/2025	137.85 Call	Bond Future	1186.9400	1.1869	923.7500	0.9238	22.174	0.0000	0.0000
2024/02/07	2029	02/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	2030	02/05/2024		Bond Future	9.9098	93.9042	9.9236	93.8482	0.139	0.0000	0.0000
2024/02/07	2030	02/05/2024	9.82 Call	Bond Future	1062.2300	1.0622	1029.5600	1.0296	3.076	0.0000	0.0000
2024/02/07	2030	02/05/2024	9.82 Put	Bond Future	1429.2100	1.4292	1452.5400	1.4525	1.632	0.0000	0.0000
2024/02/07	2030	02/05/2024	9.83 Call	Bond Future	1081.8800	1.0819	1048.9000	1.0489	3.048	0.0000	0.0000
2024/02/07	2030	02/05/2024	9.83 Put	Bond Future	1407.9200	1.4079	1430.9400	1.4309	1.635	0.0000	0.0000
2024/02/07	2030	02/05/2024	9.81 Call	Bond Future	1042.6100	1.0426	1010.2600	1.0103	3.103	0.0000	0.0000
2024/02/07	2030	02/05/2024	9.81 Put	Bond Future	1450.5500	1.4506	1474.2000	1.4742	1.630	0.0000	0.0000
2024/02/07	2030	02/05/2024	9.66 Put	Bond Future	1799.0500	1.7991	1827.5900	1.8276	1.586	0.0000	0.0000
2024/02/07	2030	02/05/2024	9.66 Call	Bond Future	773.9900	0.7740	746.5300	0.7465	3.548	0.0000	0.0000
2024/02/07	2030	02/05/2024	10.16 Put	Bond Future	834.6900	0.8347	848.4500	0.8485	1.649	0.0000	0.0000
2024/02/07	2030	02/05/2024	10.16 Call	Bond Future	1847.0100	1.8470	1804.7700	1.8048	2.287	0.0000	0.0000
2024/02/07	2030	02/05/2024	11.94 Call	Bond Future	7840.2100	7.8402	7784.2200	7.7842	0.714	0.0000	0.0000
2024/02/07	2030	02/05/2024	11.94 Put	Bond Future	12.1300	0.0121	12.1400	0.0121	0.082	0.0000	0.0000
2024/02/07	2030	02/05/2024	12.38 Call	Bond Future	9415.8700	9.4159	9359.8500	9.3599	0.595	0.0000	0.0000
2024/02/07	2030	02/05/2024	12.38 Put	Bond Future	2.5500	0.0026	2.5300	0.0025	0.784	0.0000	0.0000
2024/02/07	2030	02/05/2024	10.82 Put	Bond Future	251.6500	0.2517	255.0200	0.2550	1.339	0.0000	0.0000
2024/02/07	2030	02/05/2024	10.82 Call	Bond Future	3868.9300	3.8689	3816.3000	3.8163	1.360	0.0000	0.0000
2024/02/07	2030	02/05/2024	10.62 Put	Bond Future	368.7900	0.3688	374.2400	0.3742	1.478	0.0000	0.0000
2024/02/07	2030	02/05/2024	10.62 Call	Bond Future	3206.6300	3.2066	3156.0800	3.1561	1.576	0.0000	0.0000
2024/02/07	2030	02/05/2024	11.12 Put	Bond Future	131.5000	0.1315	132.9400	0.1329	1.095	0.0000	0.0000
2024/02/07	2030	02/05/2024	11.12 Call	Bond Future	4902.0400	4.9020	4847.4800	4.8475	1.113	0.0000	0.0000
2024/02/07	2030	02/05/2024	13.15 Call	Bond Future	12098.2800	12.0983	12042.2800	12.0423	0.463	0.0000	0.0000
2024/02/07	2030	02/05/2024	13.15 Put	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0.0000	0.0000
2024/02/07	2030	01/08/2024	10.38 Call	Bond Future	2749.9700	2.7500	2708.6100	2.7086	1.504	0.0000	0.0000
2024/02/07	2030	01/08/2024	10.38 Put	Bond Future	1151.9200	1.1519	1167.2600	1.1673	1.332	0.0000	0.0000
2024/02/07	2030	01/08/2024	10.39 Call	Bond Future	2775.7800	2.7758	2734.2600	2.7343	1.496	0.0000	0.0000
2024/02/07	2030	01/08/2024	10.39 Put	Bond Future	1139.2500	1.1393	1154.4300	1.1544	1.332	0.0000	0.0000
2024/02/07	2030	01/08/2024	10.37 Call	Bond Future	2724.0300	2.7240	2682.8400	2.6828	1.512	0.0000	0.0000
2024/02/07	2030	01/08/2024	10.37 Put	Bond Future	1164.4700	1.1645	1179.9800	1.1800	1.332	0.0000	0.0000
2024/02/07	2030	01/08/2024		Bond Future	9.9693	91.9603	9.9837	91.9036	0.145	0.0000	0.0000
2024/02/07	2030	07/11/2024		Bond Future	10.0434	94.0930	10.0584	94.0362	0.150	0.0000	0.0000
2024/02/07	2030	07/11/2024	10.75 Call	Bond Future	3875.5800	3.8756	3832.9100	3.8329	1.101	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	
2024/02/07	2030	07/11/2024	10.75 Put	Bond Future	1249.9400	1.2499	1264.1100	1.2641	1.134	0.0000	0.0000
2024/02/07	2030	07/11/2024	10.76 Call	Bond Future	3901.8000	3.9018	3859.0200	3.8590	1.096	0.0000	0.0000
2024/02/07	2030	07/11/2024	10.76 Put	Bond Future	1239.6800	1.2397	1253.7400	1.2537	1.134	0.0000	0.0000
2024/02/07	2030	07/11/2024	10.74 Call	Bond Future	3849.4200	3.8494	3806.8600	3.8069	1.106	0.0000	0.0000
2024/02/07	2030	07/11/2024	10.74 Put	Bond Future	1260.2900	1.2603	1274.5700	1.2746	1.133	0.0000	0.0000
2024/02/07	2030	06/02/2025		Bond Future	10.1225	92.1057	10.1382	92.0485	0.155	0.0000	0.0000
2024/02/07	2030	06/02/2025	10.68 Call	Bond Future	3721.1100	3.7211	3681.5300	3.6815	1.064	0.0000	0.0000
2024/02/07	2030	06/02/2025	10.68 Put	Bond Future	1721.4200	1.7214	1739.0500	1.7391	1.024	0.0000	0.0000
2024/02/07	2030	02/05/2025		Bond Future	10.2369	93.8655	10.2533	93.8085	0.160	0.0000	0.0000
2024/02/07	2030	02/05/2025	9.93 Call	Bond Future	2090.1900	2.0902	2061.9400	2.0619	1.352	0.0000	0.0000
2024/02/07	2030	02/05/2025	9.93 Put	Bond Future	3169.5800	3.1696	3198.3300	3.1983	0.907	0.0000	0.0000
2024/02/07	2032	02/05/2024	11.81 Call	Bond Future	4944.6900	4.9447	4930.1000	4.9301	0.295	0.0000	0.0000
2024/02/07	2032	02/05/2024	11.81 Put	Bond Future	250.8200	0.2508	247.2900	0.2473	1.407	0.0000	0.0000
2024/02/07	2032	02/05/2024	11.21 Call	Bond Future	2715.6200	2.7156	2700.0300	2.7000	0.574	0.0000	0.0000
2024/02/07	2032	02/05/2024	11.21 Put	Bond Future	740.0500	0.7401	735.5200	0.7355	0.612	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.57 Put	Bond Future	2025.4400	2.0254	2024.1400	2.0241	0.064	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.57 Call	Bond Future	971.2400	0.9712	958.8800	0.9589	1.273	0.0000	0.0000
2024/02/07	2032	02/05/2024	11.28 Call	Bond Future	2954.5400	2.9545	2938.9300	2.9389	0.528	0.0000	0.0000
2024/02/07	2032	02/05/2024	11.28 Put	Bond Future	655.8600	0.6559	651.3100	0.6513	0.694	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.30 Put	Bond Future	2902.9300	2.9029	2904.6300	2.9046	0.059	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.30 Call	Bond Future	528.5700	0.5286	519.2100	0.5192	1.771	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.55 Call	Bond Future	931.9400	0.9319	919.7800	0.9198	1.305	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.55 Put	Bond Future	2083.0600	2.0831	2081.9600	2.0820	0.053	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.56 Call	Bond Future	951.4600	0.9515	939.2100	0.9392	1.287	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.56 Put	Bond Future	2054.1100	2.0541	2052.9200	2.0529	0.058	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.54 Call	Bond Future	912.8100	0.9128	900.7600	0.9008	1.320	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.54 Put	Bond Future	2112.4500	2.1125	2111.4600	2.1115	0.047	0.0000	0.0000
2024/02/07	2032	02/05/2024		Bond Future	10.7894	87.5429	10.7917	87.5319	0.022	0.0000	0.0000
2024/02/07	2032	02/05/2024	13.35 Call	Bond Future	11175.1100	11.1751	11163.7400	11.1637	0.102	0.0000	0.0000
2024/02/07	2032	02/05/2024	13.35 Put	Bond Future	7.1000	0.0071	6.7900	0.0068	4.366	0.0000	0.0000
2024/02/07	2032	02/05/2024	11.35 Put	Bond Future	580.4500	0.5805	575.9400	0.5759	0.777	0.0000	0.0000
2024/02/07	2032	02/05/2024	11.35 Call	Bond Future	3200.6400	3.2006	3185.0700	3.1851	0.486	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.65 Put	Bond Future	1805.4400	1.8054	1803.4100	1.8034	0.112	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.65 Call	Bond Future	1137.5400	1.1375	1124.4500	1.1245	1.151	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.36 Put	Bond Future	2690.4300	2.6904	2691.4100	2.6914	0.036	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.36 Call	Bond Future	611.6400	0.6116	601.5600	0.6016	1.648	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.86 Put	Bond Future	1314.0200	1.3140	1310.5000	1.3105	0.268	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.86 Call	Bond Future	1649.7600	1.6498	1635.1800	1.6352	0.884	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	
2024/02/07	2032	02/05/2024	12.90 Call	Bond Future	9374.5200	9.3745	9362.5600	9.3626	0.128	0.0000	0.0000
2024/02/07	2032	02/05/2024	12.90 Put	Bond Future	26.7400	0.0267	25.8400	0.0258	3.366	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.59 Put	Bond Future	1968.7700	1.9688	1967.2900	1.9673	0.075	0.0000	0.0000
2024/02/07	2032	02/05/2024	10.59 Call	Bond Future	1011.3500	1.0114	998.8100	0.9988	1.240	0.0000	0.0000
2024/02/07	2032	02/05/2024	11.09 Put	Bond Future	906.2600	0.9063	901.8800	0.9019	0.483	0.0000	0.0000
2024/02/07	2032	02/05/2024	11.09 Call	Bond Future	2324.1900	2.3242	2308.7500	2.3088	0.664	0.0000	0.0000
2024/02/07	2032	02/05/2024	13.18 Call	Bond Future	10499.0100	10.4990	10487.4700	10.4875	0.110	0.0000	0.0000
2024/02/07	2032	02/05/2024	13.18 Put	Bond Future	11.9400	0.0119	11.4600	0.0115	4.020	0.0000	0.0000
2024/02/07	2032	01/08/2024	11.14 Call	Bond Future	2837.3100	2.8373	2824.8700	2.8249	0.438	0.0000	0.0000
2024/02/07	2032	01/08/2024	11.14 Put	Bond Future	1611.2200	1.6112	1609.5300	1.6095	0.105	0.0000	0.0000
2024/02/07	2032	01/08/2024	11.15 Call	Bond Future	2866.1500	2.8662	2853.6800	2.8537	0.435	0.0000	0.0000
2024/02/07	2032	01/08/2024	11.15 Put	Bond Future	1594.3800	1.5944	1592.6600	1.5927	0.108	0.0000	0.0000
2024/02/07	2032	01/08/2024	11.13 Call	Bond Future	2808.5900	2.8086	2796.1800	2.7962	0.442	0.0000	0.0000
2024/02/07	2032	01/08/2024	11.13 Put	Bond Future	1628.2100	1.6282	1626.5500	1.6266	0.102	0.0000	0.0000
2024/02/07	2032	01/08/2024		Bond Future	10.8741	89.4648	10.8765	89.4540	0.021	0.0000	0.0000
2024/02/07	2032	07/11/2024	13.36 Call	Bond Future	10282.1400	10.2821	10270.7700	10.2708	0.111	0.0000	0.0000
2024/02/07	2032	07/11/2024	13.36 Put	Bond Future	334.3600	0.3344	332.9000	0.3329	0.437	0.0000	0.0000
2024/02/07	2032	07/11/2024	11.64 Put	Bond Future	1612.6000	1.6126	1611.0900	1.6111	0.094	0.0000	0.0000
2024/02/07	2032	07/11/2024	11.64 Call	Bond Future	4522.0500	4.5221	4510.6300	4.5106	0.253	0.0000	0.0000
2024/02/07	2032	07/11/2024		Bond Future	10.9829	87.3732	10.9850	87.3633	0.020	0.0000	0.0000
2024/02/07	2032	07/11/2024	11.48 Call	Bond Future	4042.9500	4.0430	4031.7800	4.0318	0.276	0.0000	0.0000
2024/02/07	2032	07/11/2024	11.48 Put	Bond Future	1830.1200	1.8301	1828.8600	1.8289	0.069	0.0000	0.0000
2024/02/07	2032	07/11/2024	11.49 Call	Bond Future	4072.4500	4.0725	4061.2600	4.0613	0.275	0.0000	0.0000
2024/02/07	2032	07/11/2024	11.49 Put	Bond Future	1815.8700	1.8159	1814.5900	1.8146	0.070	0.0000	0.0000
2024/02/07	2032	07/11/2024	11.47 Call	Bond Future	4013.5300	4.0135	4002.3700	4.0024	0.278	0.0000	0.0000
2024/02/07	2032	07/11/2024	11.47 Put	Bond Future	1844.4900	1.8445	1843.2400	1.8432	0.068	0.0000	0.0000
2024/02/07	2032	06/02/2025		Bond Future	11.0937	89.2505	11.0957	89.2413	0.019	0.0000	0.0000
2024/02/07	2032	06/02/2025	11.72 Call	Bond Future	4662.4900	4.6625	4652.4600	4.6525	0.215	0.0000	0.0000
2024/02/07	2032	06/02/2025	11.72 Put	Bond Future	1959.8100	1.9598	1958.9900	1.9590	0.042	0.0000	0.0000
2024/02/07	2032	02/05/2025		Bond Future	11.2230	86.7973	11.2249	86.7891	0.017	0.0000	0.0000
2024/02/07	2032	02/05/2025	10.91 Call	Bond Future	2584.8000	2.5848	2577.6100	2.5776	0.278	0.0000	0.0000
2024/02/07	2032	02/05/2025	10.91 Put	Bond Future	3938.7100	3.9387	3939.6600	3.9397	0.024	0.0000	0.0000
2024/02/07	2033	02/05/2024		Bond Future	123.3297	123.3297	123.2787	123.2787	0.041	0.0000	0.0000
2024/02/07	2033	01/08/2024		Bond Future	126.0672	126.0672	126.0157	126.0157	0.041	0.0000	0.0000
2024/02/07	2033	07/11/2024		Bond Future	127.5300	127.5300	127.4789	127.4789	0.040	0.0000	0.0000
2024/02/07	2033	06/02/2025		Bond Future	130.3024	130.3024	130.2514	130.2514	0.039	0.0000	0.0000
2024/02/07	2033	06/02/2025	124.94 Call	Bond Future	5362.4400	5.3624	5311.4400	5.3114	0.951	0.0000	0.0000
2024/02/07	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/07	2033	02/05/2025		Bond Future	131.3008	131.3008	131.2506	131.2506	0.038	0.0000	0.0000
2024/02/07	2033	02/05/2025	130.62 Call	Bond Future	680.7800	0.6808	630.6300	0.6306	7.367	0.0000	0.0000
2024/02/07	2033	02/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	2037	02/05/2024		Bond Future	12.0257	79.5436	12.0271	79.5358	0.012	0.0000	0.0000
2024/02/07	2037	02/05/2024	11.44 Call	Bond Future	556.5600	0.5566	547.2700	0.5473	1.669	0.0000	0.0000
2024/02/07	2037	02/05/2024	11.44 Put	Bond Future	3782.5100	3.7825	3781.0800	3.7811	0.038	0.0000	0.0000
2024/02/07	2037	02/05/2024	11.45 Call	Bond Future	570.7900	0.5708	561.3800	0.5614	1.649	0.0000	0.0000
2024/02/07	2037	02/05/2024	11.45 Put	Bond Future	3740.0400	3.7400	3738.4900	3.7385	0.041	0.0000	0.0000
2024/02/07	2037	02/05/2024	11.43 Call	Bond Future	542.4600	0.5425	533.2900	0.5333	1.690	0.0000	0.0000
2024/02/07	2037	02/05/2024	11.43 Put	Bond Future	3825.1600	3.8252	3823.8500	3.8239	0.034	0.0000	0.0000
2024/02/07	2037	01/08/2024		Bond Future	12.1404	77.0340	12.1418	77.0265	0.012	0.0000	0.0000
2024/02/07	2037	01/08/2024	12.10 Call	Bond Future	2462.9900	2.4630	2451.9200	2.4519	0.449	0.0000	0.0000
2024/02/07	2037	01/08/2024	12.10 Put	Bond Future	2675.6500	2.6757	2672.1500	2.6722	0.131	0.0000	0.0000
2024/02/07	2037	01/08/2024	12.11 Call	Bond Future	2490.8600	2.4909	2479.7600	2.4798	0.446	0.0000	0.0000
2024/02/07	2037	01/08/2024	12.11 Put	Bond Future	2650.8000	2.6508	2647.2700	2.6473	0.133	0.0000	0.0000
2024/02/07	2037	01/08/2024	12.09 Call	Bond Future	2435.0500	2.4351	2424.0200	2.4240	0.453	0.0000	0.0000
2024/02/07	2037	01/08/2024	12.09 Put	Bond Future	2700.4800	2.7005	2697.0200	2.6970	0.128	0.0000	0.0000
2024/02/07	2037	01/08/2024	13.82 Call	Bond Future	8577.7600	8.5778	8566.9400	8.5669	0.126	0.0000	0.0000
2024/02/07	2037	01/08/2024	13.82 Put	Bond Future	442.1900	0.4422	438.9400	0.4389	0.735	0.0000	0.0000
2024/02/07	2037	01/08/2024	13.17 Call	Bond Future	6086.2100	6.0862	6074.2600	6.0743	0.196	0.0000	0.0000
2024/02/07	2037	01/08/2024	13.17 Put	Bond Future	942.0800	0.9421	937.7000	0.9377	0.465	0.0000	0.0000
2024/02/07	2037	07/11/2024		Bond Future	12.2696	78.8200	12.2709	78.8132	0.011	0.0000	0.0000
2024/02/07	2037	07/11/2024	12.58 Call	Bond Future	4184.7300	4.1847	4174.7200	4.1747	0.239	0.0000	0.0000
2024/02/07	2037	07/11/2024	12.58 Put	Bond Future	2608.0000	2.6080	2604.7900	2.6048	0.123	0.0000	0.0000
2024/02/07	2037	07/11/2024	12.59 Call	Bond Future	4215.6500	4.2157	4205.6300	4.2056	0.238	0.0000	0.0000
2024/02/07	2037	07/11/2024	12.59 Put	Bond Future	2588.9100	2.5889	2585.6900	2.5857	0.124	0.0000	0.0000
2024/02/07	2037	07/11/2024	12.57 Call	Bond Future	4153.9000	4.1539	4143.9000	4.1439	0.241	0.0000	0.0000
2024/02/07	2037	07/11/2024	12.57 Put	Bond Future	2627.2200	2.6272	2624.0200	2.6240	0.122	0.0000	0.0000
2024/02/07	2037	06/02/2025		Bond Future	12.3996	76.2530	12.4008	76.2468	0.010	0.0000	0.0000
2024/02/07	2037	06/02/2025	12.76 Call	Bond Future	4736.4100	4.7364	4727.6400	4.7276	0.185	0.0000	0.0000
2024/02/07	2037	06/02/2025	12.76 Put	Bond Future	2944.1100	2.9441	2941.5200	2.9415	0.088	0.0000	0.0000
2024/02/07	2037	02/05/2025		Bond Future	12.5457	77.7075	12.5468	77.7024	0.008	0.0000	0.0000
2024/02/07	2037	02/05/2025	12.25 Call	Bond Future	3314.8000	3.3148	3307.9900	3.3080	0.205	0.0000	0.0000
2024/02/07	2037	02/05/2025	12.25 Put	Bond Future	4802.8200	4.8028	4801.1700	4.8012	0.034	0.0000	0.0000
2024/02/07	2038	02/05/2024		Bond Future	134.4638	134.4638	133.8770	133.8770	0.436	0.0000	0.0000
2024/02/07	2038	01/08/2024		Bond Future	135.3864	135.3864	134.7873	134.7873	0.442	0.0000	0.0000
2024/02/07	2038	07/11/2024		Bond Future	138.5623	138.5623	137.9510	137.9510	0.441	0.0000	0.0000
2024/02/07	2038	06/02/2025		Bond Future	139.4594	139.4594	138.8361	138.8361	0.447	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	
2024/02/07	2038	06/02/2025	135.23 Call	Bond Future	4229.3800	4.2294	3606.0600	3.6061	14.738	0.0000	0.0000
2024/02/07	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	2038	02/05/2025		Bond Future	142.1611	142.1611	141.5274	141.5274	0.446	0.0000	0.0000
2024/02/07	2038	02/05/2025	139.68 Call	Bond Future	2481.0700	2.4811	1847.4300	1.8474	25.539	0.0000	0.0000
2024/02/07	2038	02/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	2040	02/05/2024		Bond Future	12.3817	79.1783	12.3881	79.1423	0.052	0.0000	0.0000
2024/02/07	2040	02/05/2024	11.61 Call	Bond Future	343.5800	0.3436	332.0300	0.3320	3.362	0.0000	0.0000
2024/02/07	2040	02/05/2024	11.61 Put	Bond Future	4859.1800	4.8592	4883.6600	4.8837	0.504	0.0000	0.0000
2024/02/07	2040	02/05/2024	11.62 Call	Bond Future	354.0400	0.3540	342.2600	0.3423	3.327	0.0000	0.0000
2024/02/07	2040	02/05/2024	11.62 Put	Bond Future	4808.5300	4.8085	4832.7800	4.8328	0.504	0.0000	0.0000
2024/02/07	2040	02/05/2024	11.60 Call	Bond Future	333.2500	0.3333	321.9300	0.3219	3.397	0.0000	0.0000
2024/02/07	2040	02/05/2024	11.60 Put	Bond Future	4910.0400	4.9100	4934.7500	4.9348	0.503	0.0000	0.0000
2024/02/07	2040	01/08/2024		Bond Future	12.5029	76.4103	12.5095	76.3739	0.053	0.0000	0.0000
2024/02/07	2040	01/08/2024	12.33 Call	Bond Future	2291.7100	2.2917	2267.2400	2.2672	1.068	0.0000	0.0000
2024/02/07	2040	01/08/2024	12.33 Put	Bond Future	3252.1200	3.2521	3264.0600	3.2641	0.367	0.0000	0.0000
2024/02/07	2040	01/08/2024	12.34 Call	Bond Future	2319.1200	2.3191	2294.5100	2.2945	1.061	0.0000	0.0000
2024/02/07	2040	01/08/2024	12.34 Put	Bond Future	3223.4700	3.2235	3235.2700	3.2353	0.366	0.0000	0.0000
2024/02/07	2040	01/08/2024	12.32 Call	Bond Future	2264.4600	2.2645	2240.1300	2.2401	1.074	0.0000	0.0000
2024/02/07	2040	01/08/2024	12.32 Put	Bond Future	3281.0000	3.2810	3293.0800	3.2931	0.368	0.0000	0.0000
2024/02/07	2040	07/11/2024		Bond Future	12.6382	78.1816	12.6450	78.1453	0.053	0.0000	0.0000
2024/02/07	2040	07/11/2024	12.85 Call	Bond Future	4088.9900	4.0890	4061.9300	4.0619	0.662	0.0000	0.0000
2024/02/07	2040	07/11/2024	12.85 Put	Bond Future	2958.2000	2.9582	2967.3800	2.9674	0.310	0.0000	0.0000
2024/02/07	2040	07/11/2024	12.86 Call	Bond Future	4120.6700	4.1207	4093.5300	4.0935	0.659	0.0000	0.0000
2024/02/07	2040	07/11/2024	12.86 Put	Bond Future	2937.1300	2.9371	2946.2300	2.9462	0.310	0.0000	0.0000
2024/02/07	2040	07/11/2024	12.84 Call	Bond Future	4057.6600	4.0577	4030.6800	4.0307	0.665	0.0000	0.0000
2024/02/07	2040	07/11/2024	12.84 Put	Bond Future	2979.6800	2.9797	2988.9400	2.9889	0.311	0.0000	0.0000
2024/02/07	2040	06/02/2025		Bond Future	12.7740	75.3501	12.7808	75.3138	0.054	0.0000	0.0000
2024/02/07	2040	06/02/2025	12.95 Call	Bond Future	4514.8300	4.5148	4488.9500	4.4890	0.573	0.0000	0.0000
2024/02/07	2040	06/02/2025	12.95 Put	Bond Future	3590.1500	3.5902	3600.5300	3.6005	0.289	0.0000	0.0000
2024/02/07	2040	02/05/2025		Bond Future	12.9239	76.7867	12.9308	76.7508	0.053	0.0000	0.0000
2024/02/07	2040	02/05/2025	12.63 Call	Bond Future	3526.6900	3.5267	3505.2000	3.5052	0.609	0.0000	0.0000
2024/02/07	2040	02/05/2025	12.63 Put	Bond Future	5080.3700	5.0804	5094.7800	5.0948	0.284	0.0000	0.0000
2024/02/07	2044	02/05/2024	12.50 Call	Bond Future	1909.4400	1.9094	1908.9900	1.9090	0.024	0.0000	0.0000
2024/02/07	2044	02/05/2024	12.50 Put	Bond Future	1992.8600	1.9929	1970.8800	1.9709	1.103	0.0000	0.0000
2024/02/07	2044	02/05/2024	12.75 Call	Bond Future	2711.8400	2.7118	2713.8500	2.7139	0.074	0.0000	0.0000
2024/02/07	2044	02/05/2024	12.75 Put	Bond Future	1417.5000	1.4175	1397.9800	1.3980	1.377	0.0000	0.0000
2024/02/07	2044	02/05/2024	13.00 Call	Bond Future	3619.5000	3.6195	3624.3600	3.6244	0.134	0.0000	0.0000
2024/02/07	2044	02/05/2024	13.00 Put	Bond Future	990.7200	0.9907	974.0500	0.9741	1.683	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	
2024/02/07	2044	02/05/2024		Bond Future	12.5149	74.9568	12.5111	74.9784	0.031	0.0000	0.0000
2024/02/07	2044	02/05/2024	11.66 Call	Bond Future	290.5800	0.2906	287.9900	0.2880	0.891	0.0000	0.0000
2024/02/07	2044	02/05/2024	11.66 Put	Bond Future	5344.0900	5.3441	5319.9700	5.3200	0.451	0.0000	0.0000
2024/02/07	2044	02/05/2024	11.67 Call	Bond Future	299.8400	0.2998	297.2200	0.2972	0.874	0.0000	0.0000
2024/02/07	2044	02/05/2024	11.67 Put	Bond Future	5290.9100	5.2909	5266.7600	5.2668	0.456	0.0000	0.0000
2024/02/07	2044	02/05/2024	11.65 Call	Bond Future	281.6100	0.2816	279.0500	0.2791	0.909	0.0000	0.0000
2024/02/07	2044	02/05/2024	11.65 Put	Bond Future	5397.6400	5.3976	5373.5500	5.3736	0.446	0.0000	0.0000
2024/02/07	2044	01/08/2024		Bond Future	12.6340	72.2214	12.6300	72.2438	0.032	0.0000	0.0000
2024/02/07	2044	01/08/2024	12.29 Call	Bond Future	1843.0800	1.8431	1844.8500	1.8449	0.096	0.0000	0.0000
2024/02/07	2044	01/08/2024	12.29 Put	Bond Future	3776.1900	3.7762	3755.5300	3.7555	0.547	0.0000	0.0000
2024/02/07	2044	01/08/2024	12.30 Call	Bond Future	1867.5400	1.8675	1869.3600	1.8694	0.097	0.0000	0.0000
2024/02/07	2044	01/08/2024	12.30 Put	Bond Future	3743.2400	3.7432	3722.6300	3.7226	0.551	0.0000	0.0000
2024/02/07	2044	01/08/2024	12.28 Call	Bond Future	1818.7900	1.8188	1820.5100	1.8205	0.095	0.0000	0.0000
2024/02/07	2044	01/08/2024	12.28 Put	Bond Future	3809.3700	3.8094	3788.6600	3.7887	0.544	0.0000	0.0000
2024/02/07	2044	07/11/2024		Bond Future	12.7664	73.8954	12.7620	73.9193	0.035	0.0000	0.0000
2024/02/07	2044	07/11/2024	12.91 Call	Bond Future	3969.2800	3.9693	3976.1500	3.9762	0.173	0.0000	0.0000
2024/02/07	2044	07/11/2024	12.91 Put	Bond Future	3200.9600	3.2010	3183.9600	3.1840	0.531	0.0000	0.0000
2024/02/07	2044	07/11/2024	12.92 Call	Bond Future	3999.9100	3.9999	4006.8400	4.0068	0.173	0.0000	0.0000
2024/02/07	2044	07/11/2024	12.92 Put	Bond Future	3178.5900	3.1786	3161.6500	3.1617	0.533	0.0000	0.0000
2024/02/07	2044	07/11/2024	12.90 Call	Bond Future	3938.4900	3.9385	3945.3000	3.9453	0.173	0.0000	0.0000
2024/02/07	2044	07/11/2024	12.90 Put	Bond Future	3223.2400	3.2232	3206.1800	3.2062	0.529	0.0000	0.0000
2024/02/07	2044	06/02/2025		Bond Future	12.8988	71.0970	12.8941	71.1221	0.037	0.0000	0.0000
2024/02/07	2044	06/02/2025	13.02 Call	Bond Future	4367.1100	4.3671	4375.5100	4.3755	0.192	0.0000	0.0000
2024/02/07	2044	06/02/2025	13.02 Put	Bond Future	3729.1800	3.7292	3712.4800	3.7125	0.448	0.0000	0.0000
2024/02/07	2044	02/05/2025		Bond Future	13.0440	72.4522	13.0389	72.4788	0.039	0.0000	0.0000
2024/02/07	2044	02/05/2025	12.72 Call	Bond Future	3560.2600	3.5603	3567.9300	3.5679	0.215	0.0000	0.0000
2024/02/07	2044	02/05/2025	12.72 Put	Bond Future	5281.1200	5.2811	5262.1800	5.2622	0.359	0.0000	0.0000
2024/02/07	2046	02/05/2024		Bond Future	115.5382	115.5382	115.4911	115.4911	0.041	0.0000	0.0000
2024/02/07	2046	01/08/2024		Bond Future	118.1026	118.1026	118.0551	118.0551	0.040	0.0000	0.0000
2024/02/07	2046	07/11/2024		Bond Future	118.6756	118.6756	118.6286	118.6286	0.040	0.0000	0.0000
2024/02/07	2046	06/02/2025		Bond Future	121.2544	121.2544	121.2076	121.2076	0.039	0.0000	0.0000
2024/02/07	2046	06/02/2025	114.01 Call	Bond Future	7244.3700	7.2444	7197.5700	7.1976	0.646	0.0000	0.0000
2024/02/07	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	2046	02/05/2025		Bond Future	121.3600	121.3600	121.3138	121.3138	0.038	0.0000	0.0000
2024/02/07	2046	02/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	2046	02/05/2025	121.97 Put	Bond Future	610.0500	0.6101	656.2500	0.6563	7.573	0.0000	0.0000
2024/02/07	2050	02/05/2024		Bond Future	117.7522	117.7522	116.9047	116.9047	0.720	0.0000	0.0000
2024/02/07	2050	01/08/2024		Bond Future	118.0690	118.0690	117.2035	117.2035	0.733	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	
2024/02/07	2050	07/11/2024		Bond Future	120.8388	120.8388	119.9543	119.9543	0.732	0.0000	0.0000
2024/02/07	2050	06/02/2025		Bond Future	121.1080	121.1080	120.2055	120.2055	0.745	0.0000	0.0000
2024/02/07	2050	06/02/2025	115.60 Call	Bond Future	5507.9500	5.5080	4605.5000	4.6055	16.384	0.0000	0.0000
2024/02/07	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	2050	02/05/2025		Bond Future	123.4537	123.4537	122.5352	122.5352	0.744	0.0000	0.0000
2024/02/07	2050	02/05/2025	121.16 Call	Bond Future	2293.6500	2.2937	1375.2300	1.3752	40.042	0.0000	0.0000
2024/02/07	2050	02/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	AL37	01/02/2024		Index Future	946.2820	946.2820	946.2820	946.2820	0.000	0.0000	0.0000
2024/02/07	AL37	02/05/2024		Index Future	961.8070	961.8070	961.1990	961.1990	0.063	0.0000	0.0000
2024/02/07	AL37	01/08/2024		Index Future	982.9300	982.9300	982.3100	982.3100	0.063	0.0000	0.0000
2024/02/07	AL37	07/11/2024		Index Future	1005.7650	1005.7650	1005.1340	1005.1340	0.063	0.0000	0.0000
2024/02/07	AL37	06/02/2025		Index Future	1027.4250	1027.4250	1026.7840	1026.7840	0.062	0.0000	0.0000
2024/02/07	AL37	02/05/2025		Index Future	1047.1760	1047.1760	1046.5270	1046.5270	0.062	0.0000	0.0000
2024/02/07	AL7T	01/02/2024		Index Future	1096.3570	1096.3570	1096.3570	1096.3570	0.000	0.0000	0.0000
2024/02/07	AL7T	02/05/2024		Index Future	1114.2370	1114.2370	1113.6490	1113.6490	0.053	0.0000	0.0000
2024/02/07	AL7T	01/08/2024		Index Future	1138.7080	1138.7080	1138.1080	1138.1080	0.053	0.0000	0.0000
2024/02/07	AL7T	07/11/2024		Index Future	1165.1620	1165.1620	1164.5530	1164.5530	0.052	0.0000	0.0000
2024/02/07	AL7T	06/02/2025		Index Future	1190.2550	1190.2550	1189.6360	1189.6360	0.052	0.0000	0.0000
2024/02/07	AL7T	02/05/2025		Index Future	1213.1360	1213.1360	1212.5110	1212.5110	0.052	0.0000	0.0000
2024/02/07	ALBI	01/02/2024		Index Future	948.6240	948.6240	948.6240	948.6240	0.000	0.0000	0.0000
2024/02/07	ALBI	02/05/2024		Index Future	963.8590	963.8590	963.5490	963.5490	0.032	0.0000	0.0000
2024/02/07	ALBI	01/08/2024		Index Future	985.0270	985.0270	984.7120	984.7120	0.032	0.0000	0.0000
2024/02/07	ALBI	07/11/2024		Index Future	1007.9110	1007.9110	1007.5920	1007.5920	0.032	0.0000	0.0000
2024/02/07	ALBI	06/02/2025		Index Future	1029.6170	1029.6170	1029.2950	1029.2950	0.031	0.0000	0.0000
2024/02/07	ALBI	02/05/2025		Index Future	1049.4100	1049.4100	1049.0870	1049.0870	0.031	0.0000	0.0000
2024/02/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	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	
2024/02/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/07	ES33	02/05/2024		Bond Future	12.4139	74.3008	12.4247	74.2530	0.087	0.0000	0.0000
2024/02/07	ES33	01/08/2024		Bond Future	12.5511	75.9498	12.5623	75.9013	0.089	0.0000	0.0000
2024/02/07	ES33	07/11/2024		Bond Future	12.7216	73.9280	12.7332	73.8793	0.090	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	
2024/02/07	ES33	06/02/2025		Bond Future	12.8959	75.5325	12.9078	75.4836	0.092	0.0000	0.0000
2024/02/07	ES33	06/02/2025	13.34 Call	Bond Future	1800.9100	1.8009	1752.0200	1.7520	2.715	0.0000	0.0000
2024/02/07	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	ES33	02/05/2025		Bond Future	13.0800	73.1945	13.0921	73.1457	0.093	0.0000	0.0000
2024/02/07	ES33	02/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	ES33	02/05/2025	12.73 Put	Bond Future	1427.1700	1.4272	1475.9400	1.4759	3.417	0.0000	0.0000
2024/02/07	ES42	02/05/2024		Bond Future	13.0170	69.1700	13.0229	69.1399	0.045	0.0000	0.0000
2024/02/07	ES42	01/08/2024		Bond Future	13.1491	70.7047	13.1551	70.6744	0.046	0.0000	0.0000
2024/02/07	ES42	07/11/2024		Bond Future	13.3080	68.0938	13.3142	68.0637	0.046	0.0000	0.0000
2024/02/07	ES42	06/02/2025		Bond Future	13.4627	69.5699	13.4689	69.5399	0.046	0.0000	0.0000
2024/02/07	ES42	06/02/2025	13.71 Call	Bond Future	1176.4000	1.1764	1146.3900	1.1464	2.551	0.0000	0.0000
2024/02/07	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	ES42	02/05/2025		Bond Future	13.6300	66.6507	13.6362	66.6211	0.046	0.0000	0.0000
2024/02/07	ES42	02/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	ES42	02/05/2025	13.25 Put	Bond Future	1836.0000	1.8360	1865.5800	1.8656	1.611	0.0000	0.0000
2024/02/07	GOVI	01/02/2024		GOVI	935.0220	935.0220	935.0220	935.0220	0.000	0.0000	0.0000
2024/02/07	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	GOVI	02/05/2024	950.98 Put	GOVI	9600.0000	0.9600	12770.0000	1.2770	33.021	0.0000	0.0000
2024/02/07	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	GOVI	02/05/2024	950.99 Put	GOVI	9700.0000	0.9700	12870.0000	1.2870	32.680	0.0000	0.0000
2024/02/07	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	GOVI	02/05/2024	950.97 Put	GOVI	9500.0000	0.9500	12670.0000	1.2670	33.368	0.0000	0.0000
2024/02/07	GOVI	02/05/2024		GOVI	950.0200	950.0200	949.7030	949.7030	0.033	0.0000	0.0000
2024/02/07	GOVI	01/08/2024		GOVI	970.8840	970.8840	970.5610	970.5610	0.033	0.0000	0.0000
2024/02/07	GOVI	01/08/2024	943.38 Call	GOVI	275040.0000	27.5040	271810.0000	27.1810	1.174	0.0000	0.0000
2024/02/07	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	GOVI	01/08/2024	943.39 Call	GOVI	274940.0000	27.4940	271710.0000	27.1710	1.175	0.0000	0.0000
2024/02/07	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	GOVI	01/08/2024	943.37 Call	GOVI	275140.0000	27.5140	271910.0000	27.1910	1.174	0.0000	0.0000
2024/02/07	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	GOVI	07/11/2024		GOVI	993.4390	993.4390	993.1130	993.1130	0.033	0.0000	0.0000
2024/02/07	GOVI	07/11/2024	948.79 Call	GOVI	446490.0000	44.6490	443230.0000	44.3230	0.730	0.0000	0.0000
2024/02/07	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	GOVI	07/11/2024	948.80 Call	GOVI	446390.0000	44.6390	443130.0000	44.3130	0.730	0.0000	0.0000
2024/02/07	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	GOVI	07/11/2024	948.78 Call	GOVI	446590.0000	44.6590	443330.0000	44.3330	0.730	0.0000	0.0000
2024/02/07	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	GOVI	06/02/2025		GOVI	1014.8340	1014.8340	1014.5040	1014.5040	0.033	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	
2024/02/07	GOVI	06/02/2025	972.00 Call	GOVI	428340.0000	42.8340	425040.0000	42.5040	0.770	0.0000	0.0000
2024/02/07	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	GOVI	02/05/2025		GOVI	1034.3430	1034.3430	1034.0110	1034.0110	0.032	0.0000	0.0000
2024/02/07	GOVI	02/05/2025	1,022. Call 00	GOVI	123430.0000	12.3430	120110.0000	12.0110	2.690	0.0000	0.0000
2024/02/07	GOVI	02/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/07	IGOV	01/02/2024		Index Future	346.3510	346.3510	346.3510	346.3510	0.000	0.0000	0.0000
2024/02/07	IGOV	02/05/2024		Index Future	353.3460	353.3460	352.5870	352.5870	0.215	0.0000	0.0000
2024/02/07	IGOV	01/08/2024		Index Future	361.1910	361.1910	360.4150	360.4150	0.215	0.0000	0.0000
2024/02/07	IGOV	07/11/2024		Index Future	369.6710	369.6710	368.8790	368.8790	0.214	0.0000	0.0000
2024/02/07	IGOV	06/02/2025		Index Future	377.7130	377.7130	376.9050	376.9050	0.214	0.0000	0.0000
2024/02/07	IGOV	02/05/2025		Index Future	385.0480	385.0480	384.2260	384.2260	0.213	0.0000	0.0000
2024/02/07	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/07	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/07	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/07	JBAF	21/02/2024		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/02/07	JBAF	20/03/2024		Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000
2024/02/07	JBAF	17/04/2024		Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000
2024/02/07	JBAF	15/05/2024		Jibar Tradeable Future	8.3000	91.7000	8.2980	91.7020	0.024	0.0000	0.0000
2024/02/07	JBAF	19/06/2024		Jibar Tradeable Future	8.2300	91.7700	8.2250	91.7750	0.061	0.0000	0.0000
2024/02/07	JBAF	17/07/2024		Jibar Tradeable Future	8.2300	91.7700	8.2300	91.7700	0.000	0.0000	0.0000
2024/02/07	JBAF	18/09/2024		Jibar Tradeable Future	8.0700	91.9300	8.0680	91.9320	0.025	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	
2024/02/07	JBAF	18/12/2024		Jibar Tradeable Future	7.6800	92.3200	7.6780	92.3220	0.026	0.0000	0.0000
2024/02/07	JBAF	19/03/2025		Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000
2024/02/07	JBAF	18/06/2025		Jibar Tradeable Future	7.4200	92.5800	7.4180	92.5820	0.027	0.0000	0.0000
2024/02/07	JBAF	17/09/2025		Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000
2024/02/07	JBAF	17/12/2025		Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000
2024/02/07	R035	02/05/2024		Bond Future	11.5731	85.2191	11.5849	85.1553	0.103	0.0000	0.0000
2024/02/07	R035	02/05/2024	11.20 Call	Bond Future	783.5700	0.7836	755.6100	0.7556	3.568	0.0000	0.0000
2024/02/07	R035	02/05/2024	11.20 Put	Bond Future	2821.3300	2.8213	2857.1500	2.8572	1.270	0.0000	0.0000
2024/02/07	R035	02/05/2024	11.21 Call	Bond Future	802.1500	0.8022	773.7900	0.7738	3.535	0.0000	0.0000
2024/02/07	R035	02/05/2024	11.21 Put	Bond Future	2784.4000	2.7844	2819.8200	2.8198	1.272	0.0000	0.0000
2024/02/07	R035	02/05/2024	11.19 Call	Bond Future	765.1200	0.7651	737.5600	0.7376	3.602	0.0000	0.0000
2024/02/07	R035	02/05/2024	11.19 Put	Bond Future	2858.4500	2.8585	2894.6700	2.8947	1.267	0.0000	0.0000
2024/02/07	R035	01/08/2024	11.80 Call	Bond Future	2854.6600	2.8547	2811.7200	2.8117	1.504	0.0000	0.0000
2024/02/07	R035	01/08/2024	11.80 Put	Bond Future	2179.4100	2.1794	2201.1400	2.2011	0.997	0.0000	0.0000
2024/02/07	R035	01/08/2024	11.81 Call	Bond Future	2885.6400	2.8856	2842.4900	2.8425	1.495	0.0000	0.0000
2024/02/07	R035	01/08/2024	11.81 Put	Bond Future	2158.2700	2.1583	2179.7900	2.1798	0.997	0.0000	0.0000
2024/02/07	R035	01/08/2024	11.79 Call	Bond Future	2824.0700	2.8241	2781.3400	2.7813	1.513	0.0000	0.0000
2024/02/07	R035	01/08/2024	11.79 Put	Bond Future	2200.9800	2.2010	2222.9200	2.2229	0.997	0.0000	0.0000
2024/02/07	R035	01/08/2024		Bond Future	11.6712	87.0901	11.6835	87.0255	0.105	0.0000	0.0000
2024/02/07	R035	07/11/2024		Bond Future	11.7975	84.5956	11.8101	84.5305	0.107	0.0000	0.0000
2024/02/07	R035	07/11/2024	12.18 Call	Bond Future	4225.7700	4.2258	4180.2800	4.1803	1.076	0.0000	0.0000
2024/02/07	R035	07/11/2024	12.18 Put	Bond Future	2283.7600	2.2838	2303.3100	2.3033	0.856	0.0000	0.0000
2024/02/07	R035	07/11/2024	12.19 Call	Bond Future	4258.0700	4.2581	4212.4300	4.2124	1.072	0.0000	0.0000
2024/02/07	R035	07/11/2024	12.19 Put	Bond Future	2266.1400	2.2661	2285.5400	2.2855	0.856	0.0000	0.0000
2024/02/07	R035	07/11/2024	12.17 Call	Bond Future	4193.8400	4.1938	4148.5100	4.1485	1.081	0.0000	0.0000
2024/02/07	R035	07/11/2024	12.17 Put	Bond Future	2301.7900	2.3018	2321.5000	2.3215	0.856	0.0000	0.0000
2024/02/07	R035	06/02/2025		Bond Future	11.9265	86.4137	11.9395	86.3480	0.109	0.0000	0.0000
2024/02/07	R035	06/02/2025	12.41 Call	Bond Future	5019.1700	5.0192	4973.5100	4.9735	0.910	0.0000	0.0000
2024/02/07	R035	06/02/2025	12.41 Put	Bond Future	2626.6300	2.6266	2646.5800	2.6466	0.760	0.0000	0.0000
2024/02/07	R035	02/05/2025		Bond Future	12.0620	83.5575	12.0753	83.4919	0.110	0.0000	0.0000
2024/02/07	R035	02/05/2025	11.78 Call	Bond Future	3147.2300	3.1472	3112.7000	3.1127	1.097	0.0000	0.0000
2024/02/07	R035	02/05/2025	11.78 Put	Bond Future	4558.0800	4.5581	4589.1900	4.5892	0.683	0.0000	0.0000
2024/02/07	R053	02/05/2024	13.03 Call	Bond Future	5294.5400	5.2945	5361.5500	5.3616	1.266	0.0000	0.0000
2024/02/07	R053	02/05/2024	13.03 Put	Bond Future	992.8600	0.9929	955.7600	0.9558	3.737	0.0000	0.0000
2024/02/07	R053	02/05/2024	13.04 Call	Bond Future	5346.8800	5.3469	5414.2800	5.4143	1.261	0.0000	0.0000
2024/02/07	R053	02/05/2024	13.04 Put	Bond Future	977.7800	0.9778	941.0700	0.9411	3.754	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	
2024/02/07	R053	02/05/2024	13.02 Call	Bond Future	5242.1700	5.2422	5308.8000	5.3088	1.271	0.0000	0.0000
2024/02/07	R053	02/05/2024	13.02 Put	Bond Future	1008.0100	1.0080	970.5300	0.9705	3.718	0.0000	0.0000
2024/02/07	R053	02/05/2024		Bond Future	12.4197	94.9455	12.4055	95.0496	0.114	0.0000	0.0000
2024/02/07	R053	01/08/2024	13.14 Call	Bond Future	6197.3100	6.1973	6262.2700	6.2623	1.048	0.0000	0.0000
2024/02/07	R053	01/08/2024	13.14 Put	Bond Future	1965.2400	1.9652	1923.2300	1.9232	2.138	0.0000	0.0000
2024/02/07	R053	01/08/2024	13.15 Call	Bond Future	6245.0800	6.2451	6310.3200	6.3103	1.045	0.0000	0.0000
2024/02/07	R053	01/08/2024	13.15 Put	Bond Future	1946.6500	1.9467	1904.9200	1.9049	2.144	0.0000	0.0000
2024/02/07	R053	01/08/2024	13.13 Call	Bond Future	6149.6200	6.1496	6214.3100	6.2143	1.052	0.0000	0.0000
2024/02/07	R053	01/08/2024	13.13 Put	Bond Future	1984.0100	1.9840	1941.7300	1.9417	2.131	0.0000	0.0000
2024/02/07	R053	01/08/2024		Bond Future	12.5297	97.0298	12.5150	97.1367	0.118	0.0000	0.0000
2024/02/07	R053	07/11/2024		Bond Future	12.6612	93.4083	12.6456	93.5189	0.123	0.0000	0.0000
2024/02/07	R053	07/11/2024	12.80 Call	Bond Future	5053.2800	5.0533	5107.0400	5.1070	1.064	0.0000	0.0000
2024/02/07	R053	07/11/2024	12.80 Put	Bond Future	4077.6200	4.0776	4020.7300	4.0207	1.395	0.0000	0.0000
2024/02/07	R053	07/11/2024	12.81 Call	Bond Future	5093.6100	5.0936	5147.6400	5.1476	1.061	0.0000	0.0000
2024/02/07	R053	07/11/2024	12.81 Put	Bond Future	4048.3900	4.0484	3991.7700	3.9918	1.399	0.0000	0.0000
2024/02/07	R053	07/11/2024	12.79 Call	Bond Future	5013.0700	5.0131	5066.5600	5.0666	1.067	0.0000	0.0000
2024/02/07	R053	07/11/2024	12.79 Put	Bond Future	4107.0600	4.1071	4049.9000	4.0499	1.392	0.0000	0.0000
2024/02/07	R053	06/02/2025		Bond Future	12.7900	95.4139	12.7737	95.5279	0.128	0.0000	0.0000
2024/02/07	R053	06/02/2025	12.94 Call	Bond Future	5745.3800	5.7454	5802.2000	5.8022	0.989	0.0000	0.0000
2024/02/07	R053	06/02/2025	12.94 Put	Bond Future	4711.7800	4.7118	4654.5800	4.6546	1.214	0.0000	0.0000
2024/02/07	R053	02/05/2025		Bond Future	12.9279	91.3740	12.9107	91.4915	0.133	0.0000	0.0000
2024/02/07	R053	02/05/2025	12.64 Call	Bond Future	4693.5900	4.6936	4743.3200	4.7433	1.060	0.0000	0.0000
2024/02/07	R053	02/05/2025	12.64 Put	Bond Future	6699.0400	6.6990	6631.2000	6.6312	1.013	0.0000	0.0000
2024/02/07	R186	02/05/2024		Bond Future	8.7314	108.0057	8.7205	108.0314	0.125	0.0000	0.0000
2024/02/07	R186	02/05/2024	8.00 Call	Bond Future	72.3600	0.0724	73.6500	0.0737	1.783	0.0000	0.0000
2024/02/07	R186	02/05/2024	8.00 Put	Bond Future	1817.8200	1.8178	1793.4100	1.7934	1.343	0.0000	0.0000
2024/02/07	R186	02/05/2024	8.01 Call	Bond Future	75.3600	0.0754	76.7000	0.0767	1.778	0.0000	0.0000
2024/02/07	R186	02/05/2024	8.01 Put	Bond Future	1796.7000	1.7967	1772.3400	1.7723	1.356	0.0000	0.0000
2024/02/07	R186	02/05/2024	7.99 Call	Bond Future	69.5600	0.0696	70.8000	0.0708	1.783	0.0000	0.0000
2024/02/07	R186	02/05/2024	7.99 Put	Bond Future	1839.1400	1.8391	1814.6800	1.8147	1.330	0.0000	0.0000
2024/02/07	R186	02/05/2024	10.40 Call	Bond Future	3868.8100	3.8688	3893.0800	3.8931	0.627	0.0000	0.0000
2024/02/07	R186	02/05/2024	10.40 Put	Bond Future	21.8600	0.0219	20.4300	0.0204	6.542	0.0000	0.0000
2024/02/07	R186	02/05/2024	9.73 Put	Bond Future	91.8400	0.0918	87.3300	0.0873	4.911	0.0000	0.0000
2024/02/07	R186	02/05/2024	9.73 Call	Bond Future	2416.1900	2.4162	2437.3800	2.4374	0.877	0.0000	0.0000
2024/02/07	R186	01/08/2024	8.69 Call	Bond Future	848.7400	0.8487	859.6800	0.8597	1.289	0.0000	0.0000
2024/02/07	R186	01/08/2024	8.69 Put	Bond Future	888.0300	0.8880	872.1300	0.8721	1.790	0.0000	0.0000
2024/02/07	R186	01/08/2024	8.70 Call	Bond Future	861.0800	0.8611	872.1300	0.8721	1.283	0.0000	0.0000
2024/02/07	R186	01/08/2024	8.70 Put	Bond Future	878.7900	0.8788	863.0000	0.8630	1.797	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	
2024/02/07	R186	01/08/2024	8.68 Call	Bond Future	836.4800	0.8365	847.3300	0.8473	1.297	0.0000	0.0000
2024/02/07	R186	01/08/2024	8.68 Put	Bond Future	897.3500	0.8974	881.3600	0.8814	1.782	0.0000	0.0000
2024/02/07	R186	01/08/2024		Bond Future	8.7082	105.0686	8.6958	105.0955	0.143	0.0000	0.0000
2024/02/07	R186	07/11/2024		Bond Future	8.7023	107.5058	8.6873	107.5346	0.171	0.0000	0.0000
2024/02/07	R186	07/11/2024	9.14 Call	Bond Future	1581.9900	1.5820	1598.0800	1.5981	1.017	0.0000	0.0000
2024/02/07	R186	07/11/2024	9.14 Put	Bond Future	741.1100	0.7411	728.4000	0.7284	1.715	0.0000	0.0000
2024/02/07	R186	07/11/2024	9.15 Call	Bond Future	1595.5100	1.5955	1611.6700	1.6117	1.013	0.0000	0.0000
2024/02/07	R186	07/11/2024	9.15 Put	Bond Future	735.5300	0.7355	722.8900	0.7229	1.718	0.0000	0.0000
2024/02/07	R186	07/11/2024	9.13 Call	Bond Future	1568.8700	1.5689	1584.8900	1.5849	1.021	0.0000	0.0000
2024/02/07	R186	07/11/2024	9.13 Put	Bond Future	747.1000	0.7471	734.3200	0.7343	1.711	0.0000	0.0000
2024/02/07	R186	06/02/2025		Bond Future	8.7018	104.5007	8.6841	104.5312	0.204	0.0000	0.0000
2024/02/07	R186	06/02/2025	9.03 Call	Bond Future	1427.5800	1.4276	1443.9400	1.4439	1.146	0.0000	0.0000
2024/02/07	R186	06/02/2025	9.03 Put	Bond Future	865.9500	0.8660	851.8400	0.8518	1.629	0.0000	0.0000
2024/02/07	R186	02/05/2025		Bond Future	8.7696	106.4976	8.7481	106.5301	0.246	0.0000	0.0000
2024/02/07	R186	02/05/2025	8.47 Call	Bond Future	801.8800	0.8019	814.9700	0.8150	1.632	0.0000	0.0000
2024/02/07	R186	02/05/2025	8.47 Put	Bond Future	1256.0300	1.2560	1236.5600	1.2366	1.550	0.0000	0.0000
2024/02/07	R202	02/05/2024		Bond Future	264.7135	264.7135	264.6039	264.6039	0.041	0.0000	0.0000
2024/02/07	R202	01/08/2024		Bond Future	265.5109	265.5109	265.4005	265.4005	0.042	0.0000	0.0000
2024/02/07	R202	07/11/2024		Bond Future	271.7398	271.7398	271.6300	271.6300	0.040	0.0000	0.0000
2024/02/07	R202	06/02/2025		Bond Future	272.4332	272.4332	272.3238	272.3238	0.040	0.0000	0.0000
2024/02/07	R202	06/02/2025	266.79 Call	Bond Future	5643.2100	5.6432	5533.8300	5.5338	1.938	0.0000	0.0000
2024/02/07	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	R202	02/05/2025		Bond Future	277.7109	277.7109	277.6031	277.6031	0.039	0.0000	0.0000
2024/02/07	R202	02/05/2025	272.31 Call	Bond Future	5400.8800	5.4009	5293.1000	5.2931	1.996	0.0000	0.0000
2024/02/07	R202	02/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	R209	02/05/2024		Bond Future	11.7255	65.9558	11.7377	65.8978	0.105	0.0000	0.0000
2024/02/07	R209	02/05/2024	11.18 Call	Bond Future	466.4300	0.4664	446.8100	0.4468	4.206	0.0000	0.0000
2024/02/07	R209	02/05/2024	11.18 Put	Bond Future	3116.9000	3.1169	3155.2200	3.1552	1.229	0.0000	0.0000
2024/02/07	R209	02/05/2024	11.19 Call	Bond Future	478.9700	0.4790	459.0100	0.4590	4.167	0.0000	0.0000
2024/02/07	R209	02/05/2024	11.19 Put	Bond Future	3079.5400	3.0795	3117.5200	3.1175	1.233	0.0000	0.0000
2024/02/07	R209	02/05/2024	11.17 Call	Bond Future	454.1100	0.4541	434.8200	0.4348	4.248	0.0000	0.0000
2024/02/07	R209	02/05/2024	11.17 Put	Bond Future	3154.5400	3.1545	3193.1900	3.1932	1.225	0.0000	0.0000
2024/02/07	R209	01/08/2024		Bond Future	11.8210	67.4037	11.8336	67.3449	0.107	0.0000	0.0000
2024/02/07	R209	01/08/2024	11.79 Call	Bond Future	2077.6500	2.0777	2041.9800	2.0420	1.717	0.0000	0.0000
2024/02/07	R209	01/08/2024	11.79 Put	Bond Future	2222.2700	2.2223	2245.4300	2.2454	1.042	0.0000	0.0000
2024/02/07	R209	01/08/2024	11.80 Call	Bond Future	2102.4700	2.1025	2066.5900	2.0666	1.707	0.0000	0.0000
2024/02/07	R209	01/08/2024	11.80 Put	Bond Future	2200.3600	2.2004	2223.3100	2.2233	1.043	0.0000	0.0000
2024/02/07	R209	01/08/2024	11.78 Call	Bond Future	2052.7800	2.0528	2017.3300	2.0173	1.727	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	
2024/02/07	R209	01/08/2024	11.78 Put	Bond Future	2244.1700	2.2442	2267.5500	2.2676	1.042	0.0000	0.0000
2024/02/07	R209	07/11/2024		Bond Future	11.9372	65.8105	11.9502	65.7512	0.108	0.0000	0.0000
2024/02/07	R209	07/11/2024	12.22 Call	Bond Future	3502.5400	3.5025	3462.4200	3.4624	1.145	0.0000	0.0000
2024/02/07	R209	07/11/2024	12.22 Put	Bond Future	2224.0000	2.2240	2243.1900	2.2432	0.863	0.0000	0.0000
2024/02/07	R209	07/11/2024	12.23 Call	Bond Future	3530.0100	3.5300	3489.7500	3.4898	1.141	0.0000	0.0000
2024/02/07	R209	07/11/2024	12.23 Put	Bond Future	2206.8900	2.2069	2225.9400	2.2259	0.863	0.0000	0.0000
2024/02/07	R209	07/11/2024	12.21 Call	Bond Future	3475.1500	3.4752	3435.1700	3.4352	1.150	0.0000	0.0000
2024/02/07	R209	07/11/2024	12.21 Put	Bond Future	2241.2400	2.2412	2260.5700	2.2606	0.862	0.0000	0.0000
2024/02/07	R209	06/02/2025		Bond Future	12.0523	67.2245	12.0656	67.1646	0.110	0.0000	0.0000
2024/02/07	R209	06/02/2025	12.44 Call	Bond Future	4164.2000	4.1642	4123.5400	4.1235	0.976	0.0000	0.0000
2024/02/07	R209	06/02/2025	12.44 Put	Bond Future	2447.6000	2.4476	2466.9100	2.4669	0.789	0.0000	0.0000
2024/02/07	R209	02/05/2025		Bond Future	12.1783	65.3586	12.1919	65.2984	0.112	0.0000	0.0000
2024/02/07	R209	02/05/2025	11.89 Call	Bond Future	2836.4300	2.8364	2804.7000	2.8047	1.119	0.0000	0.0000
2024/02/07	R209	02/05/2025	11.89 Put	Bond Future	4131.3500	4.1314	4159.7700	4.1598	0.688	0.0000	0.0000
2024/02/07	R210	02/05/2024		Bond Future	235.2100	235.2100	235.1033	235.1033	0.045	0.0000	0.0000
2024/02/07	R210	01/08/2024		Bond Future	240.4306	240.4306	240.3229	240.3229	0.045	0.0000	0.0000
2024/02/07	R210	07/11/2024		Bond Future	242.7401	242.7401	242.6329	242.6329	0.044	0.0000	0.0000
2024/02/07	R210	06/02/2025		Bond Future	248.0160	248.0160	247.9089	247.9089	0.043	0.0000	0.0000
2024/02/07	R210	06/02/2025	239.61 Call	Bond Future	8406.0000	8.4060	8298.9100	8.2989	1.274	0.0000	0.0000
2024/02/07	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	R210	02/05/2025		Bond Future	249.4222	249.4222	249.3164	249.3164	0.042	0.0000	0.0000
2024/02/07	R210	02/05/2025	248.03 Call	Bond Future	1392.1700	1.3922	1286.3600	1.2864	7.600	0.0000	0.0000
2024/02/07	R210	02/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	R213	02/05/2024	10.29 Call	Bond Future	1035.0400	1.0350	1013.2300	1.0132	2.107	0.0000	0.0000
2024/02/07	R213	02/05/2024	10.29 Put	Bond Future	1639.4900	1.6395	1650.6900	1.6507	0.683	0.0000	0.0000
2024/02/07	R213	02/05/2024	10.30 Call	Bond Future	1054.7500	1.0548	1032.7400	1.0327	2.087	0.0000	0.0000
2024/02/07	R213	02/05/2024	10.30 Put	Bond Future	1615.9900	1.6160	1626.9900	1.6270	0.681	0.0000	0.0000
2024/02/07	R213	02/05/2024	10.28 Call	Bond Future	1015.5600	1.0156	993.9400	0.9939	2.129	0.0000	0.0000
2024/02/07	R213	02/05/2024	10.28 Put	Bond Future	1663.2400	1.6632	1674.6300	1.6746	0.685	0.0000	0.0000
2024/02/07	R213	02/05/2024		Bond Future	10.4305	84.8463	10.4382	84.8133	0.074	0.0000	0.0000
2024/02/07	R213	01/08/2024		Bond Future	10.4988	86.7092	10.5068	86.6760	0.076	0.0000	0.0000
2024/02/07	R213	01/08/2024	10.87 Call	Bond Future	2849.6800	2.8497	2823.3600	2.8234	0.924	0.0000	0.0000
2024/02/07	R213	01/08/2024	10.87 Put	Bond Future	1319.3400	1.3193	1326.2500	1.3263	0.524	0.0000	0.0000
2024/02/07	R213	01/08/2024	10.88 Call	Bond Future	2876.6100	2.8766	2850.2000	2.8502	0.918	0.0000	0.0000
2024/02/07	R213	01/08/2024	10.88 Put	Bond Future	1305.5300	1.3055	1312.3500	1.3124	0.522	0.0000	0.0000
2024/02/07	R213	01/08/2024	10.86 Call	Bond Future	2822.6200	2.8226	2796.3900	2.7964	0.929	0.0000	0.0000
2024/02/07	R213	01/08/2024	10.86 Put	Bond Future	1333.0500	1.3331	1340.0500	1.3401	0.525	0.0000	0.0000
2024/02/07	R213	07/11/2024		Bond Future	10.5970	85.1602	10.6052	85.1272	0.077	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	
2024/02/07	R213	07/11/2024	11.22 Call	Bond Future	3938.4200	3.9384	3912.2700	3.9123	0.664	0.0000	0.0000
2024/02/07	R213	07/11/2024	11.22 Put	Bond Future	1466.5200	1.4665	1473.3000	1.4733	0.462	0.0000	0.0000
2024/02/07	R213	07/11/2024	11.23 Call	Bond Future	3965.7500	3.9658	3939.5300	3.9395	0.661	0.0000	0.0000
2024/02/07	R213	07/11/2024	11.23 Put	Bond Future	1454.9200	1.4549	1461.6300	1.4616	0.461	0.0000	0.0000
2024/02/07	R213	07/11/2024	11.21 Call	Bond Future	3911.1600	3.9112	3885.0700	3.8851	0.667	0.0000	0.0000
2024/02/07	R213	07/11/2024	11.21 Put	Bond Future	1478.2200	1.4782	1485.0600	1.4851	0.463	0.0000	0.0000
2024/02/07	R213	06/02/2025		Bond Future	10.7010	86.9911	10.7094	86.9583	0.078	0.0000	0.0000
2024/02/07	R213	06/02/2025	11.35 Call	Bond Future	4304.5800	4.3046	4279.5700	4.2796	0.581	0.0000	0.0000
2024/02/07	R213	06/02/2025	11.35 Put	Bond Future	1810.1200	1.8101	1817.8800	1.8179	0.429	0.0000	0.0000
2024/02/07	R213	02/05/2025		Bond Future	10.8191	85.1003	10.8276	85.0681	0.078	0.0000	0.0000
2024/02/07	R213	02/05/2025	10.52 Call	Bond Future	2343.6000	2.3436	2325.8800	2.3259	0.756	0.0000	0.0000
2024/02/07	R213	02/05/2025	10.52 Put	Bond Future	3488.8300	3.4888	3503.3000	3.5033	0.415	0.0000	0.0000
2024/02/07	R214	02/05/2024	13.52 Call	Bond Future	5997.5100	5.9975	5964.0600	5.9641	0.558	0.0000	0.0000
2024/02/07	R214	02/05/2024	13.52 Put	Bond Future	182.8000	0.1828	181.3700	0.1814	0.782	0.0000	0.0000
2024/02/07	R214	02/05/2024	12.87 Call	Bond Future	3606.7600	3.6068	3574.4800	3.5745	0.895	0.0000	0.0000
2024/02/07	R214	02/05/2024	12.87 Put	Bond Future	544.4900	0.5445	544.2300	0.5442	0.048	0.0000	0.0000
2024/02/07	R214	02/05/2024	12.12 Put	Bond Future	1727.7600	1.7278	1735.9500	1.7360	0.474	0.0000	0.0000
2024/02/07	R214	02/05/2024	12.12 Call	Bond Future	1329.5800	1.3296	1305.7500	1.3058	1.792	0.0000	0.0000
2024/02/07	R214	02/05/2024	12.14 Put	Bond Future	1679.2500	1.6793	1687.0700	1.6871	0.466	0.0000	0.0000
2024/02/07	R214	02/05/2024	12.14 Call	Bond Future	1377.5800	1.3776	1353.3800	1.3534	1.757	0.0000	0.0000
2024/02/07	R214	02/05/2024	11.47 Call	Bond Future	281.2600	0.2813	271.3900	0.2714	3.509	0.0000	0.0000
2024/02/07	R214	02/05/2024	11.47 Put	Bond Future	3950.9500	3.9510	3973.1000	3.9731	0.561	0.0000	0.0000
2024/02/07	R214	02/05/2024	11.48 Call	Bond Future	289.8900	0.2899	279.8200	0.2798	3.474	0.0000	0.0000
2024/02/07	R214	02/05/2024	11.48 Put	Bond Future	3907.2000	3.9072	3929.1500	3.9292	0.562	0.0000	0.0000
2024/02/07	R214	02/05/2024	11.46 Call	Bond Future	272.8100	0.2728	263.1400	0.2631	3.545	0.0000	0.0000
2024/02/07	R214	02/05/2024	11.46 Put	Bond Future	3994.9400	3.9949	4017.2900	4.0173	0.559	0.0000	0.0000
2024/02/07	R214	02/05/2024		Bond Future	12.2028	60.8343	12.2095	60.8023	0.055	0.0000	0.0000
2024/02/07	R214	01/08/2024		Bond Future	12.3003	62.1699	12.3071	62.1376	0.056	0.0000	0.0000
2024/02/07	R214	01/08/2024	12.17 Call	Bond Future	1886.5800	1.8866	1865.2000	1.8652	1.133	0.0000	0.0000
2024/02/07	R214	01/08/2024	12.17 Put	Bond Future	2506.4600	2.5065	2517.4500	2.5175	0.438	0.0000	0.0000
2024/02/07	R214	01/08/2024	12.18 Call	Bond Future	1910.4000	1.9104	1888.9000	1.8889	1.125	0.0000	0.0000
2024/02/07	R214	01/08/2024	12.18 Put	Bond Future	2482.3400	2.4823	2493.2100	2.4932	0.438	0.0000	0.0000
2024/02/07	R214	01/08/2024	12.16 Call	Bond Future	1863.0700	1.8631	1841.8300	1.8418	1.140	0.0000	0.0000
2024/02/07	R214	01/08/2024	12.16 Put	Bond Future	2530.9500	2.5310	2542.0800	2.5421	0.440	0.0000	0.0000
2024/02/07	R214	07/11/2024		Bond Future	12.4210	60.3055	12.4280	60.2731	0.056	0.0000	0.0000
2024/02/07	R214	07/11/2024	12.61 Call	Bond Future	3325.5800	3.3256	3301.9300	3.3019	0.711	0.0000	0.0000
2024/02/07	R214	07/11/2024	12.61 Put	Bond Future	2456.7500	2.4568	2465.4500	2.4655	0.354	0.0000	0.0000
2024/02/07	R214	07/11/2024	12.62 Call	Bond Future	3352.5200	3.3525	3328.8000	3.3288	0.708	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	
2024/02/07	R214	07/11/2024	12.62 Put	Bond Future	2438.2600	2.4383	2446.8900	2.4469	0.354	0.0000	0.0000
2024/02/07	R214	07/11/2024	12.60 Call	Bond Future	3298.7200	3.2987	3275.1500	3.2752	0.715	0.0000	0.0000
2024/02/07	R214	07/11/2024	12.60 Put	Bond Future	2475.3600	2.4754	2484.1400	2.4841	0.355	0.0000	0.0000
2024/02/07	R214	06/02/2025		Bond Future	12.5422	61.6015	12.5493	61.5690	0.057	0.0000	0.0000
2024/02/07	R214	06/02/2025	12.71 Call	Bond Future	3675.0600	3.6751	3652.3500	3.6524	0.618	0.0000	0.0000
2024/02/07	R214	06/02/2025	12.71 Put	Bond Future	2914.2100	2.9142	2923.9500	2.9240	0.334	0.0000	0.0000
2024/02/07	R214	02/05/2025		Bond Future	12.6658	59.4772	12.6729	59.4451	0.056	0.0000	0.0000
2024/02/07	R214	02/05/2025	12.40 Call	Bond Future	2978.5300	2.9785	2959.3800	2.9594	0.643	0.0000	0.0000
2024/02/07	R214	02/05/2025	12.40 Put	Bond Future	4196.4700	4.1965	4209.4700	4.2095	0.310	0.0000	0.0000
2024/02/07	R248	02/05/2024	11.40 Put	Bond Future	6391.6500	6.3917	6395.1300	6.3951	0.054	0.0000	0.0000
2024/02/07	R248	02/05/2024	11.40 Call	Bond Future	132.6400	0.1326	128.7800	0.1288	2.910	0.0000	0.0000
2024/02/07	R248	02/05/2024	12.40 Put	Bond Future	1903.2600	1.9033	1896.0500	1.8961	0.379	0.0000	0.0000
2024/02/07	R248	02/05/2024	12.40 Call	Bond Future	1817.6300	1.8176	1803.0800	1.8031	0.800	0.0000	0.0000
2024/02/07	R248	02/05/2024	13.16 Call	Bond Future	4657.7800	4.6578	4643.4500	4.6435	0.308	0.0000	0.0000
2024/02/07	R248	02/05/2024	13.16 Put	Bond Future	599.9400	0.5999	592.9500	0.5930	1.165	0.0000	0.0000
2024/02/07	R248	02/05/2024		Bond Future	12.4149	73.7574	12.4162	73.7500	0.010	0.0000	0.0000
2024/02/07	R248	02/05/2024	11.47 Call	Bond Future	172.1800	0.1722	167.5800	0.1676	2.672	0.0000	0.0000
2024/02/07	R248	02/05/2024	11.47 Put	Bond Future	5969.5500	5.9696	5972.2900	5.9723	0.046	0.0000	0.0000
2024/02/07	R248	02/05/2024	11.48 Call	Bond Future	178.4800	0.1785	173.7700	0.1738	2.639	0.0000	0.0000
2024/02/07	R248	02/05/2024	11.48 Put	Bond Future	5910.2900	5.9103	5912.9200	5.9129	0.044	0.0000	0.0000
2024/02/07	R248	02/05/2024	11.46 Call	Bond Future	166.0400	0.1660	161.5500	0.1616	2.704	0.0000	0.0000
2024/02/07	R248	02/05/2024	11.46 Put	Bond Future	6029.0700	6.0291	6031.9200	6.0319	0.047	0.0000	0.0000
2024/02/07	R248	01/08/2024		Bond Future	12.5201	75.3768	12.5214	75.3697	0.010	0.0000	0.0000
2024/02/07	R248	01/08/2024	12.31 Call	Bond Future	2159.3600	2.1594	2148.6400	2.1486	0.496	0.0000	0.0000
2024/02/07	R248	01/08/2024	12.31 Put	Bond Future	3363.1900	3.3632	3359.5200	3.3595	0.109	0.0000	0.0000
2024/02/07	R248	01/08/2024	12.32 Call	Bond Future	2186.7400	2.1867	2175.9800	2.1760	0.492	0.0000	0.0000
2024/02/07	R248	01/08/2024	12.32 Put	Bond Future	3332.4700	3.3325	3328.7600	3.3288	0.111	0.0000	0.0000
2024/02/07	R248	01/08/2024	12.30 Call	Bond Future	2132.1500	2.1322	2121.4700	2.1215	0.501	0.0000	0.0000
2024/02/07	R248	01/08/2024	12.30 Put	Bond Future	3394.1600	3.3942	3390.5300	3.3905	0.107	0.0000	0.0000
2024/02/07	R248	07/11/2024	12.79 Call	Bond Future	3881.0700	3.8811	3871.2600	3.8713	0.253	0.0000	0.0000
2024/02/07	R248	07/11/2024	12.79 Put	Bond Future	3110.2300	3.1102	3106.6900	3.1067	0.114	0.0000	0.0000
2024/02/07	R248	07/11/2024	12.80 Call	Bond Future	3912.6400	3.9126	3902.8200	3.9028	0.251	0.0000	0.0000
2024/02/07	R248	07/11/2024	12.80 Put	Bond Future	3087.4500	3.0875	3083.9000	3.0839	0.115	0.0000	0.0000
2024/02/07	R248	07/11/2024	12.78 Call	Bond Future	3849.5800	3.8496	3839.7900	3.8398	0.254	0.0000	0.0000
2024/02/07	R248	07/11/2024	12.78 Put	Bond Future	3133.1700	3.1332	3129.6500	3.1297	0.112	0.0000	0.0000
2024/02/07	R248	07/11/2024		Bond Future	12.6496	72.6738	12.6508	72.6675	0.009	0.0000	0.0000
2024/02/07	R248	06/02/2025		Bond Future	12.7797	74.2352	12.7807	74.2296	0.008	0.0000	0.0000
2024/02/07	R248	06/02/2025	12.71 Call	Bond Future	3845.0400	3.8450	3836.6700	3.8367	0.218	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/07	R248	06/02/2025	12.71 Put	Bond Future	4226.1900	4.2262	4223.4300	4.2234	0.065	0.0000	0.0000
2024/02/07	R248	02/05/2025		Bond Future	12.9117	71.2087	12.9126	71.2041	0.007	0.0000	0.0000
2024/02/07	R248	02/05/2025	12.60 Call	Bond Future	3517.6100	3.5176	3510.7200	3.5107	0.196	0.0000	0.0000
2024/02/07	R248	02/05/2025	12.60 Put	Bond Future	5220.0100	5.2200	5217.7700	5.2178	0.043	0.0000	0.0000
2024/02/07	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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