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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/02/2024 TO 13/02/2024

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
2024/02/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/13	2025	02/05/2024		Bond Future	179.6249	179.6249	179.6329	0.004	0.0000	0.0000
2024/02/13	2025	01/08/2024		Bond Future	181.7875	181.7875	181.7959	0.005	0.0000	0.0000
2024/02/13	2025	07/11/2024		Bond Future	186.0659	186.0659	186.0752	0.005	0.0000	0.0000
2024/02/13	2029	02/05/2024		Bond Future	129.8626	129.8626	129.7809	0.063	0.0000	0.0000
2024/02/13	2029	01/08/2024		Bond Future	132.7510	132.7510	132.6677	0.063	0.0000	0.0000
2024/02/13	2029	07/11/2024		Bond Future	134.4772	134.4772	134.3924	0.063	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/02/13	2029	06/02/2025		Bond Future	137.4035	137.4035	137.3173	137.3173	0.063	0.0000	0.0000
2024/02/13	2029	06/02/2025	132.40 Call	Bond Future	5003.4700	5.0035	4917.2800	4.9173	1.723	0.0000	0.0000
2024/02/13	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	2029	02/05/2025		Bond Future	138.6484	138.6484	137.8500	137.8500	0.576	0.0000	0.0000
2024/02/13	2029	02/05/2025	137.85 Call	Bond Future	798.4200	0.7984	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/13	2029	02/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	2030	02/05/2024		Bond Future	10.0922	93.1650	10.1701	92.8514	0.772	0.0000	0.0000
2024/02/13	2030	02/05/2024	9.82 Call	Bond Future	705.4300	0.7054	592.2600	0.5923	16.043	0.0000	0.0000
2024/02/13	2030	02/05/2024	9.82 Put	Bond Future	1811.5800	1.8116	2012.0600	2.0121	11.067	0.0000	0.0000
2024/02/13	2030	02/05/2024	9.83 Call	Bond Future	721.2600	0.7213	606.3800	0.6064	15.928	0.0000	0.0000
2024/02/13	2030	02/05/2024	9.83 Put	Bond Future	1786.4700	1.7865	1985.2400	1.9852	11.126	0.0000	0.0000
2024/02/13	2030	02/05/2024	9.81 Call	Bond Future	689.8200	0.6898	578.3500	0.5784	16.159	0.0000	0.0000
2024/02/13	2030	02/05/2024	9.81 Put	Bond Future	1836.9300	1.8369	2039.1100	2.0391	11.006	0.0000	0.0000
2024/02/13	2030	02/05/2024	9.66 Put	Bond Future	2246.3400	2.2463	2473.2800	2.4733	10.103	0.0000	0.0000
2024/02/13	2030	02/05/2024	9.66 Call	Bond Future	482.1100	0.4821	395.4000	0.3954	17.986	0.0000	0.0000
2024/02/13	2030	02/05/2024	10.16 Put	Bond Future	1089.5100	1.0895	1231.8900	1.2319	13.068	0.0000	0.0000
2024/02/13	2030	02/05/2024	10.16 Call	Bond Future	1362.6600	1.3627	1191.3900	1.1914	12.569	0.0000	0.0000
2024/02/13	2030	02/05/2024	11.94 Call	Bond Future	7110.1900	7.1102	6801.3300	6.8013	4.344	0.0000	0.0000
2024/02/13	2030	02/05/2024	11.94 Put	Bond Future	21.2800	0.0213	26.0700	0.0261	22.509	0.0000	0.0000
2024/02/13	2030	02/05/2024	12.38 Call	Bond Future	8678.9800	8.6790	8366.5500	8.3666	3.600	0.0000	0.0000
2024/02/13	2030	02/05/2024	12.38 Put	Bond Future	4.8300	0.0048	6.0500	0.0061	25.259	0.0000	0.0000
2024/02/13	2030	02/05/2024	10.82 Put	Bond Future	342.0600	0.3421	398.1500	0.3982	16.398	0.0000	0.0000
2024/02/13	2030	02/05/2024	10.82 Call	Bond Future	3220.1700	3.2202	2962.6100	2.9626	7.998	0.0000	0.0000
2024/02/13	2030	02/05/2024	10.62 Put	Bond Future	496.0100	0.4960	572.8500	0.5729	15.492	0.0000	0.0000
2024/02/13	2030	02/05/2024	10.62 Call	Bond Future	2594.6800	2.5947	2357.8700	2.3579	9.127	0.0000	0.0000
2024/02/13	2030	02/05/2024	11.12 Put	Bond Future	190.7700	0.1908	224.2800	0.2243	17.566	0.0000	0.0000
2024/02/13	2030	02/05/2024	11.12 Call	Bond Future	4222.1400	4.2221	3942.0000	3.9420	6.635	0.0000	0.0000
2024/02/13	2030	02/05/2024	13.15 Call	Bond Future	11359.2300	11.3592	11045.6500	11.0457	2.761	0.0000	0.0000
2024/02/13	2030	02/05/2024	13.15 Put	Bond Future	0.2200	0.0002	0.2900	0.0003	31.818	0.0000	0.0000
2024/02/13	2030	01/08/2024	10.38 Call	Bond Future	2221.5000	2.2215	2033.3200	2.0333	8.471	0.0000	0.0000
2024/02/13	2030	01/08/2024	10.38 Put	Bond Future	1374.6500	1.3747	1506.9200	1.5069	9.622	0.0000	0.0000
2024/02/13	2030	01/08/2024	10.39 Call	Bond Future	2245.3000	2.2453	2056.0400	2.0560	8.429	0.0000	0.0000
2024/02/13	2030	01/08/2024	10.39 Put	Bond Future	1359.9700	1.3600	1491.1600	1.4912	9.647	0.0000	0.0000
2024/02/13	2030	01/08/2024	10.37 Call	Bond Future	2197.8200	2.1978	2010.7200	2.0107	8.513	0.0000	0.0000
2024/02/13	2030	01/08/2024	10.37 Put	Bond Future	1389.4600	1.3895	1522.8100	1.5228	9.597	0.0000	0.0000
2024/02/13	2030	01/08/2024		Bond Future	10.1612	91.2091	10.2437	90.8886	0.812	0.0000	0.0000
2024/02/13	2030	07/11/2024		Bond Future	10.2458	93.3313	10.3335	93.0037	0.856	0.0000	0.0000
2024/02/13	2030	07/11/2024	10.75 Call	Bond Future	3321.2600	3.3213	3111.0600	3.1111	6.329	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	
2024/02/13	2030	07/11/2024	10.75 Put	Bond Future	1457.3800	1.4574	1574.7500	1.5748	8.053	0.0000	0.0000
2024/02/13	2030	07/11/2024	10.76 Call	Bond Future	3345.8900	3.3459	3134.9400	3.1349	6.305	0.0000	0.0000
2024/02/13	2030	07/11/2024	10.76 Put	Bond Future	1445.5300	1.4455	1562.1500	1.5622	8.068	0.0000	0.0000
2024/02/13	2030	07/11/2024	10.74 Call	Bond Future	3296.6800	3.2967	3087.2600	3.0873	6.352	0.0000	0.0000
2024/02/13	2030	07/11/2024	10.74 Put	Bond Future	1469.3100	1.4693	1587.4600	1.5875	8.041	0.0000	0.0000
2024/02/13	2030	06/02/2025		Bond Future	10.3371	91.3296	10.4302	90.9953	0.901	0.0000	0.0000
2024/02/13	2030	06/02/2025	10.68 Call	Bond Future	3207.5700	3.2076	3010.3200	3.0103	6.150	0.0000	0.0000
2024/02/13	2030	06/02/2025	10.68 Put	Bond Future	1983.9900	1.9840	2121.0700	2.1211	6.909	0.0000	0.0000
2024/02/13	2030	02/05/2025		Bond Future	10.4631	93.0801	9.9300	94.9449	5.095	0.0000	0.0000
2024/02/13	2030	02/05/2025	9.93 Call	Bond Future	1720.9800	1.7210	2567.9100	2.5679	49.212	0.0000	0.0000
2024/02/13	2030	02/05/2025	9.93 Put	Bond Future	3585.8300	3.5858	2567.9100	2.5679	28.387	0.0000	0.0000
2024/02/13	2032	02/05/2024	11.81 Call	Bond Future	4203.7200	4.2037	3977.9400	3.9779	5.371	0.0000	0.0000
2024/02/13	2032	02/05/2024	11.81 Put	Bond Future	356.0000	0.3560	394.2000	0.3942	10.730	0.0000	0.0000
2024/02/13	2032	02/05/2024	11.21 Call	Bond Future	2116.6300	2.1166	1945.5000	1.9455	8.085	0.0000	0.0000
2024/02/13	2032	02/05/2024	11.21 Put	Bond Future	987.2100	0.9872	1080.0600	1.0801	9.405	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.57 Put	Bond Future	2528.1400	2.5281	2710.0800	2.7101	7.197	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.57 Call	Bond Future	627.7900	0.6278	545.7500	0.5458	13.068	0.0000	0.0000
2024/02/13	2032	02/05/2024	11.28 Call	Bond Future	2333.7200	2.3337	2154.3400	2.1543	7.686	0.0000	0.0000
2024/02/13	2032	02/05/2024	11.28 Put	Bond Future	881.1900	0.8812	965.7900	0.9658	9.601	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.30 Put	Bond Future	3520.5200	3.5205	3736.6500	3.7367	6.139	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.30 Call	Bond Future	300.0100	0.3000	252.1600	0.2522	15.949	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.55 Call	Bond Future	597.4100	0.5974	518.1500	0.5182	13.267	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.55 Put	Bond Future	2594.6800	2.5947	2779.4000	2.7794	7.119	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.56 Call	Bond Future	612.4700	0.6125	531.8300	0.5318	13.166	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.56 Put	Bond Future	2561.2700	2.5613	2744.6100	2.7446	7.158	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.54 Call	Bond Future	582.5800	0.5826	504.7000	0.5047	13.368	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.54 Put	Bond Future	2628.3700	2.6284	2814.4700	2.8145	7.080	0.0000	0.0000
2024/02/13	2032	02/05/2024		Bond Future	10.9680	86.6968	11.0242	86.4328	0.512	0.0000	0.0000
2024/02/13	2032	02/05/2024	13.35 Call	Bond Future	10333.7900	10.3338	10071.3400	10.0713	2.540	0.0000	0.0000
2024/02/13	2032	02/05/2024	13.35 Put	Bond Future	11.9300	0.0119	13.4600	0.0135	12.825	0.0000	0.0000
2024/02/13	2032	02/05/2024	11.35 Put	Bond Future	785.4600	0.7855	862.3000	0.8623	9.783	0.0000	0.0000
2024/02/13	2032	02/05/2024	11.35 Call	Bond Future	2559.5000	2.5595	2372.3600	2.3724	7.312	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.65 Put	Bond Future	2273.1600	2.2732	2443.7500	2.4438	7.505	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.65 Call	Bond Future	759.1100	0.7591	665.7200	0.6657	12.303	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.36 Put	Bond Future	3283.5900	3.2836	3492.8200	3.4928	6.372	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.36 Call	Bond Future	358.6500	0.3587	303.9000	0.3039	15.266	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.86 Put	Bond Future	1691.4700	1.6915	1831.5400	1.8315	8.281	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.86 Call	Bond Future	1181.0600	1.1811	1057.1500	1.0572	10.491	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	
2024/02/13	2032	02/05/2024	12.90 Call	Bond Future	8543.9900	8.5440	8285.0200	8.2850	3.031	0.0000	0.0000
2024/02/13	2032	02/05/2024	12.90 Put	Bond Future	42.3600	0.0424	47.3700	0.0474	11.827	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.59 Put	Bond Future	2462.7100	2.4627	2641.8500	2.6419	7.274	0.0000	0.0000
2024/02/13	2032	02/05/2024	10.59 Call	Bond Future	659.1400	0.6591	574.3000	0.5743	12.871	0.0000	0.0000
2024/02/13	2032	02/05/2024	11.09 Put	Bond Future	1194.2600	1.1943	1302.3100	1.3023	9.047	0.0000	0.0000
2024/02/13	2032	02/05/2024	11.09 Call	Bond Future	1766.0400	1.7660	1610.1100	1.6101	8.829	0.0000	0.0000
2024/02/13	2032	02/05/2024	13.18 Call	Bond Future	9660.5300	9.6605	9398.9900	9.3990	2.707	0.0000	0.0000
2024/02/13	2032	02/05/2024	13.18 Put	Bond Future	19.6100	0.0196	22.0500	0.0221	12.443	0.0000	0.0000
2024/02/13	2032	01/08/2024	11.14 Call	Bond Future	2266.2000	2.2662	2117.3400	2.1173	6.569	0.0000	0.0000
2024/02/13	2032	01/08/2024	11.14 Put	Bond Future	1900.6400	1.9006	2021.5000	2.0215	6.359	0.0000	0.0000
2024/02/13	2032	01/08/2024	11.15 Call	Bond Future	2292.0200	2.2920	2142.2200	2.1422	6.536	0.0000	0.0000
2024/02/13	2032	01/08/2024	11.15 Put	Bond Future	1880.7800	1.8808	2000.7000	2.0007	6.376	0.0000	0.0000
2024/02/13	2032	01/08/2024	11.13 Call	Bond Future	2240.5100	2.2405	2092.6000	2.0926	6.602	0.0000	0.0000
2024/02/13	2032	01/08/2024	11.13 Put	Bond Future	1920.6600	1.9207	2042.4700	2.0425	6.342	0.0000	0.0000
2024/02/13	2032	01/08/2024		Bond Future	11.0602	88.6042	11.1190	88.3345	0.532	0.0000	0.0000
2024/02/13	2032	07/11/2024	13.36 Call	Bond Future	9492.3600	9.4924	9243.9300	9.2439	2.617	0.0000	0.0000
2024/02/13	2032	07/11/2024	13.36 Put	Bond Future	418.6100	0.4186	445.8000	0.4458	6.495	0.0000	0.0000
2024/02/13	2032	07/11/2024	11.64 Put	Bond Future	1845.8900	1.8459	1944.5700	1.9446	5.346	0.0000	0.0000
2024/02/13	2032	07/11/2024	11.64 Call	Bond Future	3881.3100	3.8813	3704.3700	3.7044	4.559	0.0000	0.0000
2024/02/13	2032	07/11/2024		Bond Future	11.1772	86.4992	11.2391	86.2236	0.553	0.0000	0.0000
2024/02/13	2032	07/11/2024	11.48 Call	Bond Future	3431.3500	3.4314	3264.9500	3.2650	4.849	0.0000	0.0000
2024/02/13	2032	07/11/2024	11.48 Put	Bond Future	2092.5500	2.0926	2201.7700	2.2018	5.219	0.0000	0.0000
2024/02/13	2032	07/11/2024	11.49 Call	Bond Future	3458.9000	3.4589	3291.8200	3.2918	4.830	0.0000	0.0000
2024/02/13	2032	07/11/2024	11.49 Put	Bond Future	2076.3500	2.0764	2184.8900	2.1849	5.227	0.0000	0.0000
2024/02/13	2032	07/11/2024	11.47 Call	Bond Future	3404.1800	3.4042	3238.4600	3.2385	4.868	0.0000	0.0000
2024/02/13	2032	07/11/2024	11.47 Put	Bond Future	2109.1700	2.1092	2219.0700	2.2191	5.211	0.0000	0.0000
2024/02/13	2032	06/02/2025		Bond Future	11.2973	88.3597	11.3622	88.0784	0.574	0.0000	0.0000
2024/02/13	2032	06/02/2025	11.72 Call	Bond Future	4024.1600	4.0242	3850.1600	3.8502	4.324	0.0000	0.0000
2024/02/13	2032	06/02/2025	11.72 Put	Bond Future	2212.2700	2.2123	2319.5700	2.3196	4.850	0.0000	0.0000
2024/02/13	2032	02/05/2025		Bond Future	11.4352	85.8947	10.9100	88.1512	4.593	0.0000	0.0000
2024/02/13	2032	02/05/2025	10.91 Call	Bond Future	2138.9900	2.1390	3176.3400	3.1763	48.497	0.0000	0.0000
2024/02/13	2032	02/05/2025	10.91 Put	Bond Future	4395.4600	4.3955	3176.3400	3.1763	27.736	0.0000	0.0000
2024/02/13	2033	02/05/2024		Bond Future	122.8173	122.8173	122.5045	122.5045	0.255	0.0000	0.0000
2024/02/13	2033	01/08/2024		Bond Future	125.5491	125.5491	125.2295	125.2295	0.255	0.0000	0.0000
2024/02/13	2033	07/11/2024		Bond Future	127.0092	127.0092	126.6825	126.6825	0.257	0.0000	0.0000
2024/02/13	2033	06/02/2025		Bond Future	129.7731	129.7731	129.4397	129.4397	0.257	0.0000	0.0000
2024/02/13	2033	06/02/2025	124.94 Call	Bond Future	4833.0700	4.8331	4499.7100	4.4997	6.897	0.0000	0.0000
2024/02/13	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	
2024/02/13	2033	02/05/2025		Bond Future	130.7694	130.7694	130.6200	130.6200	0.114	0.0000	0.0000
2024/02/13	2033	02/05/2025	130.62 Call	Bond Future	149.3900	0.1494	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/13	2033	02/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	2037	02/05/2024		Bond Future	12.1803	78.7228	12.2411	78.4037	0.499	0.0000	0.0000
2024/02/13	2037	02/05/2024	11.44 Call	Bond Future	312.8400	0.3128	260.1300	0.2601	16.849	0.0000	0.0000
2024/02/13	2037	02/05/2024	11.44 Put	Bond Future	4359.6100	4.3596	4625.9500	4.6260	6.109	0.0000	0.0000
2024/02/13	2037	02/05/2024	11.45 Call	Bond Future	322.6200	0.3226	268.6500	0.2687	16.729	0.0000	0.0000
2024/02/13	2037	02/05/2024	11.45 Put	Bond Future	4312.6900	4.3127	4577.7700	4.5778	6.147	0.0000	0.0000
2024/02/13	2037	02/05/2024	11.43 Call	Bond Future	303.2000	0.3032	251.7400	0.2517	16.972	0.0000	0.0000
2024/02/13	2037	02/05/2024	11.43 Put	Bond Future	4406.7200	4.4067	4674.3100	4.6743	6.072	0.0000	0.0000
2024/02/13	2037	01/08/2024		Bond Future	12.3007	76.1987	12.3639	75.8727	0.514	0.0000	0.0000
2024/02/13	2037	01/08/2024	12.10 Call	Bond Future	2017.7800	2.0178	1867.3100	1.8673	7.457	0.0000	0.0000
2024/02/13	2037	01/08/2024	12.10 Put	Bond Future	3065.7400	3.0657	3241.2700	3.2413	5.726	0.0000	0.0000
2024/02/13	2037	01/08/2024	12.11 Call	Bond Future	2042.9900	2.0430	1891.3900	1.8914	7.420	0.0000	0.0000
2024/02/13	2037	01/08/2024	12.11 Put	Bond Future	3038.2300	3.0382	3212.6300	3.2126	5.740	0.0000	0.0000
2024/02/13	2037	01/08/2024	12.09 Call	Bond Future	1992.7300	1.9927	1843.3900	1.8434	7.494	0.0000	0.0000
2024/02/13	2037	01/08/2024	12.09 Put	Bond Future	3093.4600	3.0935	3270.1200	3.2701	5.711	0.0000	0.0000
2024/02/13	2037	01/08/2024	13.82 Call	Bond Future	7824.3300	7.8243	7539.3900	7.5394	3.642	0.0000	0.0000
2024/02/13	2037	01/08/2024	13.82 Put	Bond Future	524.0600	0.5241	565.1200	0.5651	7.835	0.0000	0.0000
2024/02/13	2037	01/08/2024	13.17 Call	Bond Future	5411.2300	5.4112	5162.3700	5.1624	4.599	0.0000	0.0000
2024/02/13	2037	01/08/2024	13.17 Put	Bond Future	1102.4000	1.1024	1179.5400	1.1795	6.997	0.0000	0.0000
2024/02/13	2037	07/11/2024		Bond Future	12.4356	77.9711	12.5014	77.6378	0.530	0.0000	0.0000
2024/02/13	2037	07/11/2024	12.58 Call	Bond Future	3574.7000	3.5747	3386.0200	3.3860	5.278	0.0000	0.0000
2024/02/13	2037	07/11/2024	12.58 Put	Bond Future	2846.8900	2.8469	2991.4600	2.9915	5.078	0.0000	0.0000
2024/02/13	2037	07/11/2024	12.59 Call	Bond Future	3603.7200	3.6037	3414.2100	3.4142	5.259	0.0000	0.0000
2024/02/13	2037	07/11/2024	12.59 Put	Bond Future	2825.9000	2.8259	2969.6400	2.9696	5.087	0.0000	0.0000
2024/02/13	2037	07/11/2024	12.57 Call	Bond Future	3545.5200	3.5455	3357.6600	3.3577	5.299	0.0000	0.0000
2024/02/13	2037	07/11/2024	12.57 Put	Bond Future	2867.7600	2.8678	3013.1500	3.0132	5.070	0.0000	0.0000
2024/02/13	2037	06/02/2025		Bond Future	12.5721	75.3876	12.6407	75.0474	0.546	0.0000	0.0000
2024/02/13	2037	06/02/2025	12.76 Call	Bond Future	4208.0600	4.2081	4013.4100	4.0134	4.626	0.0000	0.0000
2024/02/13	2037	06/02/2025	12.76 Put	Bond Future	3281.1400	3.2811	3426.7000	3.4267	4.436	0.0000	0.0000
2024/02/13	2037	02/05/2025		Bond Future	12.7240	76.8302	12.2500	79.1956	3.726	0.0000	0.0000
2024/02/13	2037	02/05/2025	12.25 Call	Bond Future	2828.5300	2.8285	3952.4800	3.9525	39.736	0.0000	0.0000
2024/02/13	2037	02/05/2025	12.25 Put	Bond Future	5193.8500	5.1939	3952.4800	3.9525	23.901	0.0000	0.0000
2024/02/13	2038	02/05/2024		Bond Future	134.0365	134.0365	133.8670	133.8670	0.126	0.0000	0.0000
2024/02/13	2038	01/08/2024		Bond Future	134.9560	134.9560	134.7829	134.7829	0.128	0.0000	0.0000
2024/02/13	2038	07/11/2024		Bond Future	138.1319	138.1319	137.9552	137.9552	0.128	0.0000	0.0000
2024/02/13	2038	06/02/2025		Bond Future	139.0233	139.0233	138.8433	138.8433	0.130	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	
2024/02/13	2038	06/02/2025	135.23 Call	Bond Future	3793.3200	3.7933	3613.2600	3.6133	4.747	0.0000	0.0000
2024/02/13	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	2038	02/05/2025		Bond Future	141.7247	141.7247	139.6800	139.6800	1.443	0.0000	0.0000
2024/02/13	2038	02/05/2025	139.68 Call	Bond Future	2044.7300	2.0447	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/13	2038	02/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	2040	02/05/2024		Bond Future	12.5565	78.2092	12.6069	77.9337	0.401	0.0000	0.0000
2024/02/13	2040	02/05/2024	11.61 Call	Bond Future	161.4300	0.1614	134.3300	0.1343	16.787	0.0000	0.0000
2024/02/13	2040	02/05/2024	11.61 Put	Bond Future	5646.1500	5.6462	5894.5300	5.8945	4.399	0.0000	0.0000
2024/02/13	2040	02/05/2024	11.62 Call	Bond Future	167.5000	0.1675	139.5800	0.1396	16.669	0.0000	0.0000
2024/02/13	2040	02/05/2024	11.62 Put	Bond Future	5591.1100	5.5911	5838.6700	5.8387	4.428	0.0000	0.0000
2024/02/13	2040	02/05/2024	11.60 Call	Bond Future	155.5400	0.1555	129.2300	0.1292	16.915	0.0000	0.0000
2024/02/13	2040	02/05/2024	11.60 Put	Bond Future	5701.4500	5.7015	5950.6200	5.9506	4.370	0.0000	0.0000
2024/02/13	2040	01/08/2024		Bond Future	12.6841	75.4235	12.7365	75.1420	0.413	0.0000	0.0000
2024/02/13	2040	01/08/2024	12.33 Call	Bond Future	1735.6100	1.7356	1618.6500	1.6187	6.739	0.0000	0.0000
2024/02/13	2040	01/08/2024	12.33 Put	Bond Future	3682.9100	3.6829	3847.4000	3.8474	4.466	0.0000	0.0000
2024/02/13	2040	01/08/2024	12.34 Call	Bond Future	1759.4300	1.7594	1641.4600	1.6415	6.705	0.0000	0.0000
2024/02/13	2040	01/08/2024	12.34 Put	Bond Future	3650.6700	3.6507	3814.1500	3.8142	4.478	0.0000	0.0000
2024/02/13	2040	01/08/2024	12.32 Call	Bond Future	1711.9700	1.7120	1596.0000	1.5960	6.774	0.0000	0.0000
2024/02/13	2040	01/08/2024	12.32 Put	Bond Future	3715.4000	3.7154	3880.8800	3.8809	4.454	0.0000	0.0000
2024/02/13	2040	07/11/2024		Bond Future	12.8260	77.1776	12.8806	76.8898	0.425	0.0000	0.0000
2024/02/13	2040	07/11/2024	12.85 Call	Bond Future	3402.0000	3.4020	3245.9400	3.2459	4.587	0.0000	0.0000
2024/02/13	2040	07/11/2024	12.85 Put	Bond Future	3275.2100	3.2752	3406.9000	3.4069	4.021	0.0000	0.0000
2024/02/13	2040	07/11/2024	12.86 Call	Bond Future	3431.3100	3.4313	3274.5100	3.2745	4.570	0.0000	0.0000
2024/02/13	2040	07/11/2024	12.86 Put	Bond Future	3251.7700	3.2518	3382.7200	3.3827	4.027	0.0000	0.0000
2024/02/13	2040	07/11/2024	12.84 Call	Bond Future	3373.0600	3.3731	3217.7300	3.2177	4.605	0.0000	0.0000
2024/02/13	2040	07/11/2024	12.84 Put	Bond Future	3299.0800	3.2991	3431.5000	3.4315	4.014	0.0000	0.0000
2024/02/13	2040	06/02/2025		Bond Future	12.9691	74.3262	13.0258	74.0325	0.438	0.0000	0.0000
2024/02/13	2040	06/02/2025	12.95 Call	Bond Future	3838.7300	3.8387	3681.8000	3.6818	4.088	0.0000	0.0000
2024/02/13	2040	06/02/2025	12.95 Put	Bond Future	3937.9500	3.9380	4074.6800	4.0747	3.472	0.0000	0.0000
2024/02/13	2040	02/05/2025		Bond Future	13.1257	75.7478	12.6300	78.3403	3.776	0.0000	0.0000
2024/02/13	2040	02/05/2025	12.63 Call	Bond Future	2957.7300	2.9577	4190.1400	4.1901	41.667	0.0000	0.0000
2024/02/13	2040	02/05/2025	12.63 Put	Bond Future	5550.3200	5.5503	4190.1400	4.1901	24.506	0.0000	0.0000
2024/02/13	2044	02/05/2024	12.50 Call	Bond Future	1368.1200	1.3681	1219.8000	1.2198	10.841	0.0000	0.0000
2024/02/13	2044	02/05/2024	12.50 Put	Bond Future	2304.5300	2.3045	2487.5400	2.4875	7.941	0.0000	0.0000
2024/02/13	2044	02/05/2024	12.75 Call	Bond Future	2073.7200	2.0737	1884.5200	1.8845	9.124	0.0000	0.0000
2024/02/13	2044	02/05/2024	12.75 Put	Bond Future	1632.3700	1.6324	1774.5000	1.7745	8.707	0.0000	0.0000
2024/02/13	2044	02/05/2024	13.00 Call	Bond Future	2909.9800	2.9100	2684.9400	2.6849	7.733	0.0000	0.0000
2024/02/13	2044	02/05/2024	13.00 Put	Bond Future	1134.1900	1.1342	1240.4800	1.2405	9.371	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	
2024/02/13	2044	02/05/2024		Bond Future	12.6690	74.1038	12.7297	73.7725	0.479	0.0000	0.0000
2024/02/13	2044	02/05/2024	11.66 Call	Bond Future	139.6400	0.1396	112.0500	0.1121	19.758	0.0000	0.0000
2024/02/13	2044	02/05/2024	11.66 Put	Bond Future	6046.1400	6.0461	6349.8800	6.3499	5.024	0.0000	0.0000
2024/02/13	2044	02/05/2024	11.67 Call	Bond Future	145.0400	0.1450	116.5700	0.1166	19.629	0.0000	0.0000
2024/02/13	2044	02/05/2024	11.67 Put	Bond Future	5989.1000	5.9891	6291.9600	6.2920	5.057	0.0000	0.0000
2024/02/13	2044	02/05/2024	11.65 Call	Bond Future	134.4000	0.1344	107.6600	0.1077	19.896	0.0000	0.0000
2024/02/13	2044	02/05/2024	11.65 Put	Bond Future	6103.4200	6.1034	6408.0100	6.4080	4.990	0.0000	0.0000
2024/02/13	2044	01/08/2024		Bond Future	12.7937	71.3530	12.8568	71.0144	0.493	0.0000	0.0000
2024/02/13	2044	01/08/2024	12.29 Call	Bond Future	1382.1300	1.3821	1261.7700	1.2618	8.708	0.0000	0.0000
2024/02/13	2044	01/08/2024	12.29 Put	Bond Future	4183.6200	4.1836	4401.7900	4.4018	5.215	0.0000	0.0000
2024/02/13	2044	01/08/2024	12.30 Call	Bond Future	1403.1600	1.4032	1281.5900	1.2816	8.664	0.0000	0.0000
2024/02/13	2044	01/08/2024	12.30 Put	Bond Future	4147.2400	4.1472	4364.2000	4.3642	5.231	0.0000	0.0000
2024/02/13	2044	01/08/2024	12.28 Call	Bond Future	1361.1000	1.3611	1241.9500	1.2420	8.754	0.0000	0.0000
2024/02/13	2044	01/08/2024	12.28 Put	Bond Future	4220.0600	4.2201	4439.4400	4.4394	5.199	0.0000	0.0000
2024/02/13	2044	07/11/2024		Bond Future	12.9317	73.0123	12.9974	72.6662	0.508	0.0000	0.0000
2024/02/13	2044	07/11/2024	12.91 Call	Bond Future	3347.9200	3.3479	3165.1400	3.1651	5.460	0.0000	0.0000
2024/02/13	2044	07/11/2024	12.91 Put	Bond Future	3462.6900	3.4627	3626.0400	3.6260	4.717	0.0000	0.0000
2024/02/13	2044	07/11/2024	12.92 Call	Bond Future	3376.7100	3.3767	3193.0600	3.1931	5.439	0.0000	0.0000
2024/02/13	2044	07/11/2024	12.92 Put	Bond Future	3438.4800	3.4385	3600.9600	3.6010	4.725	0.0000	0.0000
2024/02/13	2044	07/11/2024	12.90 Call	Bond Future	3319.2200	3.3192	3137.3200	3.1373	5.480	0.0000	0.0000
2024/02/13	2044	07/11/2024	12.90 Put	Bond Future	3487.0600	3.4871	3651.2900	3.6513	4.710	0.0000	0.0000
2024/02/13	2044	06/02/2025		Bond Future	13.0704	70.1966	13.1388	69.8432	0.523	0.0000	0.0000
2024/02/13	2044	06/02/2025	13.02 Call	Bond Future	3750.1700	3.7502	3564.7500	3.5648	4.944	0.0000	0.0000
2024/02/13	2044	06/02/2025	13.02 Put	Bond Future	4012.7000	4.0127	4180.6300	4.1806	4.185	0.0000	0.0000
2024/02/13	2044	02/05/2025		Bond Future	13.2213	71.5389	12.7200	74.1731	3.792	0.0000	0.0000
2024/02/13	2044	02/05/2025	12.72 Call	Bond Future	3031.1100	3.0311	4289.8800	4.2899	41.528	0.0000	0.0000
2024/02/13	2044	02/05/2025	12.72 Put	Bond Future	5665.3100	5.6653	4289.8800	4.2899	24.278	0.0000	0.0000
2024/02/13	2046	02/05/2024		Bond Future	114.8975	114.8975	114.5283	114.5283	0.321	0.0000	0.0000
2024/02/13	2046	01/08/2024		Bond Future	117.4530	117.4530	117.0758	117.0758	0.321	0.0000	0.0000
2024/02/13	2046	07/11/2024		Bond Future	118.0198	118.0198	117.6341	117.6341	0.327	0.0000	0.0000
2024/02/13	2046	06/02/2025		Bond Future	120.5871	120.5871	120.1933	120.1933	0.327	0.0000	0.0000
2024/02/13	2046	06/02/2025	114.01 Call	Bond Future	6577.0900	6.5771	6183.3400	6.1833	5.987	0.0000	0.0000
2024/02/13	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	2046	02/05/2025		Bond Future	120.6876	120.6876	121.9700	121.9700	1.063	0.0000	0.0000
2024/02/13	2046	02/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	2046	02/05/2025	121.97 Put	Bond Future	1282.4200	1.2824	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/13	2050	02/05/2024		Bond Future	117.0444	117.0444	116.4329	116.4329	0.522	0.0000	0.0000
2024/02/13	2050	01/08/2024		Bond Future	117.3511	117.3511	116.7262	116.7262	0.532	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	
2024/02/13	2050	07/11/2024		Bond Future	120.1125	120.1125	119.4734	119.4734	0.532	0.0000	0.0000
2024/02/13	2050	06/02/2025		Bond Future	120.3695	120.3695	119.7169	119.7169	0.542	0.0000	0.0000
2024/02/13	2050	06/02/2025	115.60 Call	Bond Future	4769.4500	4.7695	4116.8500	4.1169	13.683	0.0000	0.0000
2024/02/13	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	2050	02/05/2025		Bond Future	122.7079	122.7079	121.1600	121.1600	1.261	0.0000	0.0000
2024/02/13	2050	02/05/2025	121.16 Call	Bond Future	1547.8600	1.5479	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/13	2050	02/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	AL37	01/02/2024		Index Future	946.2820	946.2820	946.2820	946.2820	0.000	0.0000	0.0000
2024/02/13	AL37	02/05/2024		Index Future	954.3410	954.3410	951.1540	951.1540	0.334	0.0000	0.0000
2024/02/13	AL37	01/08/2024		Index Future	975.3420	975.3420	972.0850	972.0850	0.334	0.0000	0.0000
2024/02/13	AL37	07/11/2024		Index Future	998.0690	998.0690	994.7400	994.7400	0.334	0.0000	0.0000
2024/02/13	AL37	06/02/2025		Index Future	1019.5850	1019.5850	1016.1870	1016.1870	0.333	0.0000	0.0000
2024/02/13	AL37	02/05/2025		Index Future	1039.2430	1039.2430	1039.2430	1039.2430	0.000	0.0000	0.0000
2024/02/13	AL7T	01/02/2024		Index Future	1096.3570	1096.3570	1096.3570	1096.3570	0.000	0.0000	0.0000
2024/02/13	AL7T	02/05/2024		Index Future	1103.2660	1103.2660	1099.7390	1099.7390	0.320	0.0000	0.0000
2024/02/13	AL7T	01/08/2024		Index Future	1127.5430	1127.5430	1123.9400	1123.9400	0.320	0.0000	0.0000
2024/02/13	AL7T	07/11/2024		Index Future	1153.8170	1153.8170	1150.1340	1150.1340	0.319	0.0000	0.0000
2024/02/13	AL7T	06/02/2025		Index Future	1178.6900	1178.6900	1174.9320	1174.9320	0.319	0.0000	0.0000
2024/02/13	AL7T	02/05/2025		Index Future	1201.4160	1201.4160	1201.4160	1201.4160	0.000	0.0000	0.0000
2024/02/13	ALBI	01/02/2024		Index Future	948.6240	948.6240	948.6240	948.6240	0.000	0.0000	0.0000
2024/02/13	ALBI	02/05/2024		Index Future	955.2400	955.2400	952.0530	952.0530	0.334	0.0000	0.0000
2024/02/13	ALBI	01/08/2024		Index Future	976.2600	976.2600	973.0040	973.0040	0.334	0.0000	0.0000
2024/02/13	ALBI	07/11/2024		Index Future	999.0090	999.0090	995.6810	995.6810	0.333	0.0000	0.0000
2024/02/13	ALBI	06/02/2025		Index Future	1020.5450	1020.5450	1017.1480	1017.1480	0.333	0.0000	0.0000
2024/02/13	ALBI	02/05/2025		Index Future	1040.2220	1040.2220	1040.2220	1040.2220	0.000	0.0000	0.0000
2024/02/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	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	
2024/02/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/13	ES33	02/05/2024		Bond Future	12.5933	73.5134	12.6539	73.2498	0.481	0.0000	0.0000
2024/02/13	ES33	01/08/2024		Bond Future	12.7376	75.1484	12.8008	74.8791	0.497	0.0000	0.0000
2024/02/13	ES33	07/11/2024		Bond Future	12.9159	73.1133	12.9822	72.8380	0.514	0.0000	0.0000

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	
2024/02/13	ES33	06/02/2025		Bond Future	13.0989	74.7019	13.1683	74.4209	0.530	0.0000	0.0000
2024/02/13	ES33	06/02/2025	13.34 Call	Bond Future	970.3200	0.9703	689.2600	0.6893	28.966	0.0000	0.0000
2024/02/13	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	ES33	02/05/2025		Bond Future	13.2908	72.3524	12.7300	74.6217	4.220	0.0000	0.0000
2024/02/13	ES33	02/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	ES33	02/05/2025	12.73 Put	Bond Future	2269.3300	2.2693	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/13	ES42	02/05/2024		Bond Future	13.1806	68.3429	13.2412	68.0407	0.460	0.0000	0.0000
2024/02/13	ES42	01/08/2024		Bond Future	13.3185	69.8627	13.3816	69.5540	0.473	0.0000	0.0000
2024/02/13	ES42	07/11/2024		Bond Future	13.4840	67.2373	13.5498	66.9216	0.488	0.0000	0.0000
2024/02/13	ES42	06/02/2025		Bond Future	13.6456	68.6965	13.7141	68.3741	0.502	0.0000	0.0000
2024/02/13	ES42	06/02/2025	13.71 Call	Bond Future	302.9700	0.3030	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/13	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	19.4000	0.0194	100.000	0.0000	0.0000
2024/02/13	ES42	02/05/2025		Bond Future	13.8195	65.7646	13.2500	68.4867	4.121	0.0000	0.0000
2024/02/13	ES42	02/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	ES42	02/05/2025	13.25 Put	Bond Future	2722.1000	2.7221	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/13	GOVI	01/02/2024		GOVI	935.0220	935.0220	935.0220	935.0220	0.000	0.0000	0.0000
2024/02/13	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	GOVI	02/05/2024	950.98 Put	GOVI	95170.0000	9.5170	126640.0000	12.6640	33.067	0.0000	0.0000
2024/02/13	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	GOVI	02/05/2024	950.99 Put	GOVI	95270.0000	9.5270	126740.0000	12.6740	33.032	0.0000	0.0000
2024/02/13	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	GOVI	02/05/2024	950.97 Put	GOVI	95070.0000	9.5070	126540.0000	12.6540	33.102	0.0000	0.0000
2024/02/13	GOVI	02/05/2024		GOVI	941.4630	941.4630	938.3160	938.3160	0.334	0.0000	0.0000
2024/02/13	GOVI	01/08/2024		GOVI	962.1800	962.1800	958.9650	958.9650	0.334	0.0000	0.0000
2024/02/13	GOVI	01/08/2024	943.38 Call	GOVI	188000.0000	18.8000	155850.0000	15.5850	17.101	0.0000	0.0000
2024/02/13	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	GOVI	01/08/2024	943.39 Call	GOVI	187900.0000	18.7900	155750.0000	15.5750	17.110	0.0000	0.0000
2024/02/13	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	GOVI	01/08/2024	943.37 Call	GOVI	188100.0000	18.8100	155950.0000	15.5950	17.092	0.0000	0.0000
2024/02/13	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	GOVI	07/11/2024		GOVI	984.6010	984.6010	981.3150	981.3150	0.334	0.0000	0.0000
2024/02/13	GOVI	07/11/2024	948.79 Call	GOVI	358110.0000	35.8110	325250.0000	32.5250	9.176	0.0000	0.0000
2024/02/13	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	GOVI	07/11/2024	948.80 Call	GOVI	358010.0000	35.8010	325150.0000	32.5150	9.179	0.0000	0.0000
2024/02/13	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	GOVI	07/11/2024	948.78 Call	GOVI	358210.0000	35.8210	325350.0000	32.5350	9.173	0.0000	0.0000
2024/02/13	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	GOVI	06/02/2025		GOVI	1005.8260	1005.8260	1002.4720	1002.4720	0.333	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	
2024/02/13	GOVI	06/02/2025	972.00 Call	GOVI	338260.0000	33.8260	304720.0000	30.4720	9.915	0.0000	0.0000
2024/02/13	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	GOVI	02/05/2025		GOVI	1025.2190	1025.2190	1025.2190	1025.2190	0.000	0.0000	0.0000
2024/02/13	GOVI	02/05/2025	1,022.00 Call	GOVI	32190.0000	3.2190	32190.0000	3.2190	0.000	0.0000	0.0000
2024/02/13	GOVI	02/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/13	IGOV	01/02/2024		Index Future	346.3510	346.3510	346.3510	346.3510	0.000	0.0000	0.0000
2024/02/13	IGOV	02/05/2024		Index Future	351.6790	351.6790	350.8140	350.8140	0.246	0.0000	0.0000
2024/02/13	IGOV	01/08/2024		Index Future	359.5020	359.5020	358.6180	358.6180	0.246	0.0000	0.0000
2024/02/13	IGOV	07/11/2024		Index Future	367.9680	367.9680	367.0650	367.0650	0.245	0.0000	0.0000
2024/02/13	IGOV	06/02/2025		Index Future	375.9810	375.9810	375.0590	375.0590	0.245	0.0000	0.0000
2024/02/13	IGOV	02/05/2025		Index Future	383.3040	383.3040	383.3040	383.3040	0.000	0.0000	0.0000
2024/02/13	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/13	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/13	JBAF	21/02/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/02/13	JBAF	20/03/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/02/13	JBAF	17/04/2024		Jibar Tradeable Future	8.3100	91.6900	8.3200	91.6800	0.120	0.0000	0.0000
2024/02/13	JBAF	15/05/2024		Jibar Tradeable Future	8.3000	91.7000	8.3100	91.6900	0.120	0.0000	0.0000
2024/02/13	JBAF	19/06/2024		Jibar Tradeable Future	8.2400	91.7600	8.2500	91.7500	0.121	0.0000	0.0000
2024/02/13	JBAF	17/07/2024		Jibar Tradeable Future	8.2400	91.7600	8.2500	91.7500	0.121	0.0000	0.0000
2024/02/13	JBAF	18/09/2024		Jibar Tradeable Future	8.0900	91.9100	8.1100	91.8900	0.247	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/13	JBAF	18/12/2024		Jibar Tradeable Future	7.7500	92.2500	7.7800	92.2200	0.387	0.0000	0.0000
2024/02/13	JBAF	19/03/2025		Jibar Tradeable Future	7.6600	92.3400	7.7100	92.2900	0.653	0.0000	0.0000
2024/02/13	JBAF	18/06/2025		Jibar Tradeable Future	7.5200	92.4800	7.5700	92.4300	0.665	0.0000	0.0000
2024/02/13	JBAF	17/09/2025		Jibar Tradeable Future	7.5700	92.4300	7.6200	92.3800	0.661	0.0000	0.0000
2024/02/13	JBAF	17/12/2025		Jibar Tradeable Future	7.5900	92.4100	7.6200	92.3800	0.395	0.0000	0.0000
2024/02/13	R035	02/05/2024		Bond Future	11.7644	84.2001	11.8252	83.8798	0.517	0.0000	0.0000
2024/02/13	R035	02/05/2024	11.20 Call	Bond Future	427.8700	0.4279	358.0700	0.3581	16.313	0.0000	0.0000
2024/02/13	R035	02/05/2024	11.20 Put	Bond Future	3484.6200	3.4846	3735.1300	3.7351	7.189	0.0000	0.0000
2024/02/13	R035	02/05/2024	11.21 Call	Bond Future	440.3000	0.4403	368.9900	0.3690	16.196	0.0000	0.0000
2024/02/13	R035	02/05/2024	11.21 Put	Bond Future	3441.5400	3.4415	3690.5400	3.6905	7.235	0.0000	0.0000
2024/02/13	R035	02/05/2024	11.19 Call	Bond Future	415.8000	0.4158	347.4800	0.3475	16.431	0.0000	0.0000
2024/02/13	R035	02/05/2024	11.19 Put	Bond Future	3528.1200	3.5281	3780.1100	3.7801	7.142	0.0000	0.0000
2024/02/13	R035	01/08/2024	11.80 Call	Bond Future	2188.3900	2.1884	2025.0100	2.0250	7.466	0.0000	0.0000
2024/02/13	R035	01/08/2024	11.80 Put	Bond Future	2550.5900	2.5506	2714.4300	2.7144	6.424	0.0000	0.0000
2024/02/13	R035	01/08/2024	11.81 Call	Bond Future	2215.6200	2.2156	2051.0600	2.0511	7.427	0.0000	0.0000
2024/02/13	R035	01/08/2024	11.81 Put	Bond Future	2525.7000	2.5257	2688.3600	2.6884	6.440	0.0000	0.0000
2024/02/13	R035	01/08/2024	11.79 Call	Bond Future	2161.3400	2.1613	1999.1300	1.9991	7.505	0.0000	0.0000
2024/02/13	R035	01/08/2024	11.79 Put	Bond Future	2575.7000	2.5757	2740.7100	2.7407	6.406	0.0000	0.0000
2024/02/13	R035	01/08/2024		Bond Future	11.8697	86.0527	11.9330	85.7255	0.533	0.0000	0.0000
2024/02/13	R035	07/11/2024		Bond Future	12.0038	83.5404	12.0699	83.2058	0.551	0.0000	0.0000
2024/02/13	R035	07/11/2024	12.18 Call	Bond Future	3566.7300	3.5667	3375.1600	3.3752	5.371	0.0000	0.0000
2024/02/13	R035	07/11/2024	12.18 Put	Bond Future	2679.9100	2.6799	2822.9200	2.8229	5.336	0.0000	0.0000
2024/02/13	R035	07/11/2024	12.19 Call	Bond Future	3596.4800	3.5965	3404.0600	3.4041	5.350	0.0000	0.0000
2024/02/13	R035	07/11/2024	12.19 Put	Bond Future	2659.7400	2.6597	2801.9000	2.8019	5.345	0.0000	0.0000
2024/02/13	R035	07/11/2024	12.17 Call	Bond Future	3537.3700	3.5374	3346.6500	3.3467	5.392	0.0000	0.0000
2024/02/13	R035	07/11/2024	12.17 Put	Bond Future	2700.5100	2.7005	2844.3700	2.8444	5.327	0.0000	0.0000
2024/02/13	R035	06/02/2025		Bond Future	12.1415	85.3377	12.2106	84.9962	0.569	0.0000	0.0000
2024/02/13	R035	06/02/2025	12.41 Call	Bond Future	4265.8800	4.2659	4065.6800	4.0657	4.693	0.0000	0.0000
2024/02/13	R035	06/02/2025	12.41 Put	Bond Future	2949.2600	2.9493	3090.5800	3.0906	4.792	0.0000	0.0000
2024/02/13	R035	02/05/2025		Bond Future	12.2848	82.4661	11.7800	84.9684	4.109	0.0000	0.0000
2024/02/13	R035	02/05/2025	11.78 Call	Bond Future	2594.7100	2.5947	3764.0000	3.7640	45.064	0.0000	0.0000
2024/02/13	R035	02/05/2025	11.78 Put	Bond Future	5097.0200	5.0970	3764.0000	3.7640	26.153	0.0000	0.0000
2024/02/13	R053	02/05/2024	13.03 Call	Bond Future	4434.0900	4.4341	4109.5300	4.1095	7.320	0.0000	0.0000
2024/02/13	R053	02/05/2024	13.03 Put	Bond Future	1070.0300	1.0700	1182.7900	1.1828	10.538	0.0000	0.0000
2024/02/13	R053	02/05/2024	13.04 Call	Bond Future	4484.3300	4.4843	4158.2200	4.1582	7.272	0.0000	0.0000
2024/02/13	R053	02/05/2024	13.04 Put	Bond Future	1052.8500	1.0529	1164.0600	1.1641	10.563	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	
2024/02/13	R053	02/05/2024	13.02 Call	Bond Future	4383.8500	4.3839	4060.8500	4.0609	7.368	0.0000	0.0000
2024/02/13	R053	02/05/2024	13.02 Put	Bond Future	1087.3100	1.0873	1201.6300	1.2016	10.514	0.0000	0.0000
2024/02/13	R053	02/05/2024		Bond Future	12.5482	94.0079	12.6090	93.5706	0.484	0.0000	0.0000
2024/02/13	R053	01/08/2024	13.14 Call	Bond Future	5460.6900	5.4607	5159.9200	5.1599	5.508	0.0000	0.0000
2024/02/13	R053	01/08/2024	13.14 Put	Bond Future	2182.2600	2.1823	2328.2700	2.3283	6.691	0.0000	0.0000
2024/02/13	R053	01/08/2024	13.15 Call	Bond Future	5506.3000	5.5063	5204.3700	5.2044	5.483	0.0000	0.0000
2024/02/13	R053	01/08/2024	13.15 Put	Bond Future	2161.5100	2.1615	2306.3600	2.3064	6.701	0.0000	0.0000
2024/02/13	R053	01/08/2024	13.13 Call	Bond Future	5415.1800	5.4152	5115.5800	5.1156	5.533	0.0000	0.0000
2024/02/13	R053	01/08/2024	13.13 Put	Bond Future	2203.2100	2.2032	2350.3900	2.3504	6.680	0.0000	0.0000
2024/02/13	R053	01/08/2024		Bond Future	12.6627	96.0761	12.7259	95.6293	0.499	0.0000	0.0000
2024/02/13	R053	07/11/2024		Bond Future	12.7990	92.4396	12.8649	91.9828	0.515	0.0000	0.0000
2024/02/13	R053	07/11/2024	12.80 Call	Bond Future	4314.1400	4.3141	4070.8100	4.0708	5.640	0.0000	0.0000
2024/02/13	R053	07/11/2024	12.80 Put	Bond Future	4307.1100	4.3071	4520.6200	4.5206	4.957	0.0000	0.0000
2024/02/13	R053	07/11/2024	12.81 Call	Bond Future	4352.1400	4.3521	4107.6200	4.1076	5.618	0.0000	0.0000
2024/02/13	R053	07/11/2024	12.81 Put	Bond Future	4275.5500	4.2756	4487.8700	4.4879	4.966	0.0000	0.0000
2024/02/13	R053	07/11/2024	12.79 Call	Bond Future	4276.2700	4.2763	4034.1400	4.0341	5.662	0.0000	0.0000
2024/02/13	R053	07/11/2024	12.79 Put	Bond Future	4338.8900	4.3389	4553.6000	4.5536	4.949	0.0000	0.0000
2024/02/13	R053	06/02/2025		Bond Future	12.9332	94.4267	13.0019	93.9603	0.531	0.0000	0.0000
2024/02/13	R053	06/02/2025	12.94 Call	Bond Future	5116.6000	5.1166	4866.4800	4.8665	4.888	0.0000	0.0000
2024/02/13	R053	06/02/2025	12.94 Put	Bond Future	5070.2000	5.0702	5286.4900	5.2865	4.266	0.0000	0.0000
2024/02/13	R053	02/05/2025		Bond Future	13.0759	90.3735	12.6400	93.3794	3.334	0.0000	0.0000
2024/02/13	R053	02/05/2025	12.64 Call	Bond Future	4064.2900	4.0643	5518.7200	5.5187	35.786	0.0000	0.0000
2024/02/13	R053	02/05/2025	12.64 Put	Bond Future	7070.1700	7.0702	5518.7200	5.5187	21.944	0.0000	0.0000
2024/02/13	R186	02/05/2024		Bond Future	8.8522	107.7211	8.9288	107.5409	0.866	0.0000	0.0000
2024/02/13	R186	02/05/2024	8.00 Call	Bond Future	30.2000	0.0302	20.7000	0.0207	31.457	0.0000	0.0000
2024/02/13	R186	02/05/2024	8.00 Put	Bond Future	2060.2900	2.0603	2231.0000	2.2310	8.286	0.0000	0.0000
2024/02/13	R186	02/05/2024	8.01 Call	Bond Future	31.7300	0.0317	21.8100	0.0218	31.264	0.0000	0.0000
2024/02/13	R186	02/05/2024	8.01 Put	Bond Future	2037.7000	2.0377	2207.9900	2.2080	8.357	0.0000	0.0000
2024/02/13	R186	02/05/2024	7.99 Call	Bond Future	28.7300	0.0287	19.6200	0.0196	31.709	0.0000	0.0000
2024/02/13	R186	02/05/2024	7.99 Put	Bond Future	2082.9400	2.0829	2254.0400	2.2540	8.214	0.0000	0.0000
2024/02/13	R186	02/05/2024	10.40 Call	Bond Future	3585.7300	3.5857	3410.6800	3.4107	4.882	0.0000	0.0000
2024/02/13	R186	02/05/2024	10.40 Put	Bond Future	23.4100	0.0234	28.5700	0.0286	22.042	0.0000	0.0000
2024/02/13	R186	02/05/2024	9.73 Put	Bond Future	102.7700	0.1028	123.6100	0.1236	20.278	0.0000	0.0000
2024/02/13	R186	02/05/2024	9.73 Call	Bond Future	2142.4900	2.1425	1983.1200	1.9831	7.439	0.0000	0.0000
2024/02/13	R186	01/08/2024	8.69 Call	Bond Future	650.8100	0.6508	570.9200	0.5709	12.275	0.0000	0.0000
2024/02/13	R186	01/08/2024	8.69 Put	Bond Future	976.0000	0.9760	1080.1800	1.0802	10.674	0.0000	0.0000
2024/02/13	R186	01/08/2024	8.70 Call	Bond Future	661.8700	0.6619	581.1800	0.5812	12.191	0.0000	0.0000
2024/02/13	R186	01/08/2024	8.70 Put	Bond Future	965.4800	0.9655	1068.8600	1.0689	10.708	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	
2024/02/13	R186	01/08/2024	8.68 Call	Bond Future	639.5500	0.6396	560.4900	0.5605	12.362	0.0000	0.0000
2024/02/13	R186	01/08/2024	8.68 Put	Bond Future	986.3200	0.9863	1091.3300	1.0913	10.647	0.0000	0.0000
2024/02/13	R186	01/08/2024		Bond Future	8.8410	104.7827	8.9267	104.5986	0.970	0.0000	0.0000
2024/02/13	R186	07/11/2024		Bond Future	8.8499	107.2211	8.9477	107.0331	1.105	0.0000	0.0000
2024/02/13	R186	07/11/2024	9.14 Call	Bond Future	1357.2200	1.3572	1247.3600	1.2474	8.094	0.0000	0.0000
2024/02/13	R186	07/11/2024	9.14 Put	Bond Future	801.0400	0.8010	879.1200	0.8791	9.747	0.0000	0.0000
2024/02/13	R186	07/11/2024	9.15 Call	Bond Future	1370.0800	1.3701	1259.7100	1.2597	8.056	0.0000	0.0000
2024/02/13	R186	07/11/2024	9.15 Put	Bond Future	794.8000	0.7948	872.3700	0.8724	9.760	0.0000	0.0000
2024/02/13	R186	07/11/2024	9.13 Call	Bond Future	1344.4000	1.3444	1235.0600	1.2351	8.133	0.0000	0.0000
2024/02/13	R186	07/11/2024	9.13 Put	Bond Future	807.3300	0.8073	885.9300	0.8859	9.736	0.0000	0.0000
2024/02/13	R186	06/02/2025		Bond Future	8.8700	104.2123	8.9822	104.0207	1.264	0.0000	0.0000
2024/02/13	R186	06/02/2025	9.03 Call	Bond Future	1226.9500	1.2270	1123.6300	1.1236	8.421	0.0000	0.0000
2024/02/13	R186	06/02/2025	9.03 Put	Bond Future	953.7100	0.9537	1042.0500	1.0421	9.263	0.0000	0.0000
2024/02/13	R186	02/05/2025		Bond Future	8.9602	106.2100	8.4800	106.9365	5.359	0.0000	0.0000
2024/02/13	R186	02/05/2025	8.47 Call	Bond Future	650.1500	0.6502	971.1600	0.9712	49.375	0.0000	0.0000
2024/02/13	R186	02/05/2025	8.47 Put	Bond Future	1391.8500	1.3919	986.3600	0.9864	29.133	0.0000	0.0000
2024/02/13	R202	02/05/2024		Bond Future	262.7677	262.7677	262.0995	262.0995	0.254	0.0000	0.0000
2024/02/13	R202	01/08/2024		Bond Future	263.5344	263.5344	262.8517	262.8517	0.259	0.0000	0.0000
2024/02/13	R202	07/11/2024		Bond Future	269.7363	269.7363	269.0385	269.0385	0.259	0.0000	0.0000
2024/02/13	R202	06/02/2025		Bond Future	270.3936	270.3936	269.6817	269.6817	0.263	0.0000	0.0000
2024/02/13	R202	06/02/2025	266.79 Call	Bond Future	3603.6400	3.6036	2891.7300	2.8917	19.755	0.0000	0.0000
2024/02/13	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	R202	02/05/2025		Bond Future	275.6479	275.6479	272.3100	272.3100	1.211	0.0000	0.0000
2024/02/13	R202	02/05/2025	272.31 Call	Bond Future	3337.9100	3.3379	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/13	R202	02/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	R209	02/05/2024		Bond Future	11.9065	65.1074	11.9673	64.8259	0.511	0.0000	0.0000
2024/02/13	R209	02/05/2024	11.18 Call	Bond Future	239.9400	0.2399	196.7400	0.1967	18.005	0.0000	0.0000
2024/02/13	R209	02/05/2024	11.18 Put	Bond Future	3738.8400	3.7388	3977.1000	3.9771	6.373	0.0000	0.0000
2024/02/13	R209	02/05/2024	11.19 Call	Bond Future	247.7500	0.2478	203.4500	0.2035	17.881	0.0000	0.0000
2024/02/13	R209	02/05/2024	11.19 Put	Bond Future	3696.7500	3.6968	3933.9100	3.9339	6.415	0.0000	0.0000
2024/02/13	R209	02/05/2024	11.17 Call	Bond Future	232.3200	0.2323	190.1900	0.1902	18.134	0.0000	0.0000
2024/02/13	R209	02/05/2024	11.17 Put	Bond Future	3781.1800	3.7812	4020.5100	4.0205	6.330	0.0000	0.0000
2024/02/13	R209	01/08/2024		Bond Future	12.0080	66.5398	12.0711	66.2522	0.525	0.0000	0.0000
2024/02/13	R209	01/08/2024	11.79 Call	Bond Future	1627.8400	1.6278	1498.7400	1.4987	7.931	0.0000	0.0000
2024/02/13	R209	01/08/2024	11.79 Put	Bond Future	2636.4100	2.6364	2794.8800	2.7949	6.011	0.0000	0.0000
2024/02/13	R209	01/08/2024	11.80 Call	Bond Future	1649.7100	1.6497	1519.5500	1.5196	7.890	0.0000	0.0000
2024/02/13	R209	01/08/2024	11.80 Put	Bond Future	2611.5500	2.6116	2768.9600	2.7690	6.027	0.0000	0.0000
2024/02/13	R209	01/08/2024	11.78 Call	Bond Future	1606.1300	1.6061	1478.0800	1.4781	7.973	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	
2024/02/13	R209	01/08/2024	11.78 Put	Bond Future	2661.4700	2.6615	2820.9900	2.8210	5.994	0.0000	0.0000
2024/02/13	R209	07/11/2024		Bond Future	12.1308	64.9315	12.1964	64.6374	0.541	0.0000	0.0000
2024/02/13	R209	07/11/2024	12.22 Call	Bond Future	2897.2700	2.8973	2734.7700	2.7348	5.609	0.0000	0.0000
2024/02/13	R209	07/11/2024	12.22 Put	Bond Future	2497.8000	2.4978	2629.3400	2.6293	5.266	0.0000	0.0000
2024/02/13	R209	07/11/2024	12.23 Call	Bond Future	2922.6100	2.9226	2759.3300	2.7593	5.587	0.0000	0.0000
2024/02/13	R209	07/11/2024	12.23 Put	Bond Future	2478.5600	2.4786	2609.3200	2.6093	5.276	0.0000	0.0000
2024/02/13	R209	07/11/2024	12.21 Call	Bond Future	2872.0100	2.8720	2710.2900	2.7103	5.631	0.0000	0.0000
2024/02/13	R209	07/11/2024	12.21 Put	Bond Future	2517.1700	2.5172	2649.4900	2.6495	5.257	0.0000	0.0000
2024/02/13	R209	06/02/2025		Bond Future	12.2530	66.3280	12.3211	66.0279	0.555	0.0000	0.0000
2024/02/13	R209	06/02/2025	12.44 Call	Bond Future	3617.0400	3.6170	3445.3200	3.4453	4.748	0.0000	0.0000
2024/02/13	R209	06/02/2025	12.44 Put	Bond Future	2796.9700	2.7970	2925.3900	2.9254	4.591	0.0000	0.0000
2024/02/13	R209	02/05/2025		Bond Future	12.3855	64.4488	11.8900	66.6535	4.001	0.0000	0.0000
2024/02/13	R209	02/05/2025	11.89 Call	Bond Future	2364.2200	2.3642	3404.6800	3.4047	44.009	0.0000	0.0000
2024/02/13	R209	02/05/2025	11.89 Put	Bond Future	4568.8800	4.5689	3404.6800	3.4047	25.481	0.0000	0.0000
2024/02/13	R210	02/05/2024		Bond Future	234.5625	234.5625	234.5276	234.5276	0.015	0.0000	0.0000
2024/02/13	R210	01/08/2024		Bond Future	239.7797	239.7797	239.7442	239.7442	0.015	0.0000	0.0000
2024/02/13	R210	07/11/2024		Bond Future	242.0921	242.0921	242.0567	242.0567	0.015	0.0000	0.0000
2024/02/13	R210	06/02/2025		Bond Future	247.3594	247.3594	247.3240	247.3240	0.014	0.0000	0.0000
2024/02/13	R210	06/02/2025	239.61 Call	Bond Future	7749.3700	7.7494	7713.9800	7.7140	0.457	0.0000	0.0000
2024/02/13	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	R210	02/05/2025		Bond Future	248.7687	248.7687	248.0300	248.0300	0.297	0.0000	0.0000
2024/02/13	R210	02/05/2025	248.03 Call	Bond Future	738.6600	0.7387	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/13	R210	02/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	R213	02/05/2024	10.29 Call	Bond Future	671.1400	0.6711	580.6100	0.5806	13.489	0.0000	0.0000
2024/02/13	R213	02/05/2024	10.29 Put	Bond Future	2017.1400	2.0171	2186.7200	2.1867	8.407	0.0000	0.0000
2024/02/13	R213	02/05/2024	10.30 Call	Bond Future	686.7100	0.6867	594.7600	0.5948	13.390	0.0000	0.0000
2024/02/13	R213	02/05/2024	10.30 Put	Bond Future	1989.5000	1.9895	2157.6600	2.1577	8.452	0.0000	0.0000
2024/02/13	R213	02/05/2024	10.28 Call	Bond Future	655.7900	0.6558	566.6700	0.5667	13.590	0.0000	0.0000
2024/02/13	R213	02/05/2024	10.28 Put	Bond Future	2045.0200	2.0450	2216.0100	2.2160	8.361	0.0000	0.0000
2024/02/13	R213	02/05/2024		Bond Future	10.6046	84.1048	10.6661	83.8446	0.580	0.0000	0.0000
2024/02/13	R213	01/08/2024		Bond Future	10.6806	85.9553	10.7452	85.6895	0.605	0.0000	0.0000
2024/02/13	R213	01/08/2024	10.87 Call	Bond Future	2321.0200	2.3210	2165.4500	2.1655	6.703	0.0000	0.0000
2024/02/13	R213	01/08/2024	10.87 Put	Bond Future	1544.6200	1.5446	1654.7900	1.6548	7.132	0.0000	0.0000
2024/02/13	R213	01/08/2024	10.88 Call	Bond Future	2345.7100	2.3457	2189.2500	2.1893	6.670	0.0000	0.0000
2024/02/13	R213	01/08/2024	10.88 Put	Bond Future	1528.5700	1.5286	1637.8500	1.6379	7.149	0.0000	0.0000
2024/02/13	R213	01/08/2024	10.86 Call	Bond Future	2296.4500	2.2965	2141.7600	2.1418	6.736	0.0000	0.0000
2024/02/13	R213	01/08/2024	10.86 Put	Bond Future	1560.8200	1.5608	1671.8700	1.6719	7.115	0.0000	0.0000
2024/02/13	R213	07/11/2024		Bond Future	10.7874	84.3950	10.8555	84.1234	0.631	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	
2024/02/13	R213	07/11/2024	11.22 Call	Bond Future	3380.8100	3.3808	3209.1900	3.2092	5.076	0.0000	0.0000
2024/02/13	R213	07/11/2024	11.22 Put	Bond Future	1674.1000	1.6741	1774.0800	1.7741	5.972	0.0000	0.0000
2024/02/13	R213	07/11/2024	11.23 Call	Bond Future	3406.2600	3.4063	3234.0000	3.2340	5.057	0.0000	0.0000
2024/02/13	R213	07/11/2024	11.23 Put	Bond Future	1660.6200	1.6606	1759.9600	1.7600	5.982	0.0000	0.0000
2024/02/13	R213	07/11/2024	11.21 Call	Bond Future	3355.1600	3.3552	3184.1800	3.1842	5.096	0.0000	0.0000
2024/02/13	R213	07/11/2024	11.21 Put	Bond Future	1687.4100	1.6874	1788.0300	1.7880	5.963	0.0000	0.0000
2024/02/13	R213	06/02/2025		Bond Future	10.9013	86.2114	10.9730	85.9342	0.658	0.0000	0.0000
2024/02/13	R213	06/02/2025	11.35 Call	Bond Future	3749.5800	3.7496	3578.2000	3.5782	4.571	0.0000	0.0000
2024/02/13	R213	06/02/2025	11.35 Put	Bond Future	2034.8200	2.0348	2140.6100	2.1406	5.199	0.0000	0.0000
2024/02/13	R213	02/05/2025		Bond Future	11.0283	84.3107	10.5200	86.2455	4.609	0.0000	0.0000
2024/02/13	R213	02/05/2025	10.52 Call	Bond Future	2016.7400	2.0167	2910.9100	2.9109	44.337	0.0000	0.0000
2024/02/13	R213	02/05/2025	10.52 Put	Bond Future	3951.5100	3.9515	2910.9100	2.9109	26.334	0.0000	0.0000
2024/02/13	R214	02/05/2024	13.52 Call	Bond Future	5241.1000	5.2411	4983.2500	4.9833	4.920	0.0000	0.0000
2024/02/13	R214	02/05/2024	13.52 Put	Bond Future	204.3700	0.2044	229.2600	0.2293	12.179	0.0000	0.0000
2024/02/13	R214	02/05/2024	12.87 Call	Bond Future	2922.1900	2.9222	2709.0200	2.7090	7.295	0.0000	0.0000
2024/02/13	R214	02/05/2024	12.87 Put	Bond Future	637.9000	0.6379	707.4700	0.7075	10.906	0.0000	0.0000
2024/02/13	R214	02/05/2024	12.12 Put	Bond Future	2063.1600	2.0632	2234.9700	2.2350	8.328	0.0000	0.0000
2024/02/13	R214	02/05/2024	12.12 Call	Bond Future	887.0000	0.8870	776.0700	0.7761	12.506	0.0000	0.0000
2024/02/13	R214	02/05/2024	12.14 Put	Bond Future	2005.5400	2.0055	2174.2100	2.1742	8.410	0.0000	0.0000
2024/02/13	R214	02/05/2024	12.14 Call	Bond Future	925.8900	0.9259	811.8200	0.8118	12.320	0.0000	0.0000
2024/02/13	R214	02/05/2024	11.47 Call	Bond Future	136.1700	0.1362	108.8400	0.1088	20.071	0.0000	0.0000
2024/02/13	R214	02/05/2024	11.47 Put	Bond Future	4583.8400	4.5838	4839.2500	4.8393	5.572	0.0000	0.0000
2024/02/13	R214	02/05/2024	11.48 Call	Bond Future	141.3100	0.1413	113.1400	0.1131	19.935	0.0000	0.0000
2024/02/13	R214	02/05/2024	11.48 Put	Bond Future	4536.6000	4.5366	4791.1700	4.7912	5.611	0.0000	0.0000
2024/02/13	R214	02/05/2024	11.46 Call	Bond Future	131.1800	0.1312	104.6700	0.1047	20.209	0.0000	0.0000
2024/02/13	R214	02/05/2024	11.46 Put	Bond Future	4631.2900	4.6313	4887.5200	4.8875	5.533	0.0000	0.0000
2024/02/13	R214	02/05/2024		Bond Future	12.3672	60.0563	12.4278	59.7736	0.490	0.0000	0.0000
2024/02/13	R214	01/08/2024		Bond Future	12.4698	61.3777	12.5325	61.0888	0.503	0.0000	0.0000
2024/02/13	R214	01/08/2024	12.17 Call	Bond Future	1485.9500	1.4860	1364.2300	1.3642	8.191	0.0000	0.0000
2024/02/13	R214	01/08/2024	12.17 Put	Bond Future	2898.0700	2.8981	3065.2500	3.0653	5.769	0.0000	0.0000
2024/02/13	R214	01/08/2024	12.18 Call	Bond Future	1506.8100	1.5068	1384.0200	1.3840	8.149	0.0000	0.0000
2024/02/13	R214	01/08/2024	12.18 Put	Bond Future	2870.9900	2.8710	3037.1000	3.0371	5.786	0.0000	0.0000
2024/02/13	R214	01/08/2024	12.16 Call	Bond Future	1465.4000	1.4654	1344.7400	1.3447	8.234	0.0000	0.0000
2024/02/13	R214	01/08/2024	12.16 Put	Bond Future	2925.5200	2.9255	3093.7600	3.0938	5.751	0.0000	0.0000
2024/02/13	R214	07/11/2024		Bond Future	12.5962	59.4993	12.6614	59.2039	0.517	0.0000	0.0000
2024/02/13	R214	07/11/2024	12.61 Call	Bond Future	2762.7700	2.7628	2604.6700	2.6047	5.723	0.0000	0.0000
2024/02/13	R214	07/11/2024	12.61 Put	Bond Future	2700.0900	2.7001	2837.4200	2.8374	5.086	0.0000	0.0000
2024/02/13	R214	07/11/2024	12.62 Call	Bond Future	2787.7200	2.7877	2628.8300	2.6288	5.700	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	
2024/02/13	R214	07/11/2024	12.62 Put	Bond Future	2679.6100	2.6796	2816.1500	2.8162	5.096	0.0000	0.0000
2024/02/13	R214	07/11/2024	12.60 Call	Bond Future	2738.1300	2.7381	2580.8200	2.5808	5.745	0.0000	0.0000
2024/02/13	R214	07/11/2024	12.60 Put	Bond Future	2720.9200	2.7209	2859.0400	2.8590	5.076	0.0000	0.0000
2024/02/13	R214	06/02/2025		Bond Future	12.7237	60.7794	12.7912	60.4778	0.531	0.0000	0.0000
2024/02/13	R214	06/02/2025	12.71 Call	Bond Future	3191.2200	3.1912	3031.1500	3.0312	5.016	0.0000	0.0000
2024/02/13	R214	06/02/2025	12.71 Put	Bond Future	3252.4700	3.2525	3393.9700	3.3940	4.351	0.0000	0.0000
2024/02/13	R214	02/05/2025		Bond Future	12.8528	58.6431	12.4000	60.6952	3.523	0.0000	0.0000
2024/02/13	R214	02/05/2025	12.40 Call	Bond Future	2511.8100	2.5118	3496.5200	3.4965	39.203	0.0000	0.0000
2024/02/13	R214	02/05/2025	12.40 Put	Bond Future	4563.9100	4.5639	3496.5200	3.4965	23.388	0.0000	0.0000
2024/02/13	R248	02/05/2024	11.40 Put	Bond Future	7216.2200	7.2162	7541.5500	7.5416	4.508	0.0000	0.0000
2024/02/13	R248	02/05/2024	11.40 Call	Bond Future	55.5800	0.0556	42.4500	0.0425	23.624	0.0000	0.0000
2024/02/13	R248	02/05/2024	12.40 Put	Bond Future	2242.9000	2.2429	2434.3200	2.4343	8.534	0.0000	0.0000
2024/02/13	R248	02/05/2024	12.40 Call	Bond Future	1255.6400	1.2556	1108.6000	1.1086	11.710	0.0000	0.0000
2024/02/13	R248	02/05/2024	13.16 Call	Bond Future	3839.6000	3.8396	3575.8300	3.5758	6.870	0.0000	0.0000
2024/02/13	R248	02/05/2024	13.16 Put	Bond Future	683.3900	0.6834	758.0800	0.7581	10.929	0.0000	0.0000
2024/02/13	R248	02/05/2024		Bond Future	12.5740	72.8557	12.6346	72.5173	0.482	0.0000	0.0000
2024/02/13	R248	02/05/2024	11.47 Call	Bond Future	73.2200	0.0732	56.5600	0.0566	22.753	0.0000	0.0000
2024/02/13	R248	02/05/2024	11.47 Put	Bond Future	6772.2200	6.7722	7094.0200	7.0940	4.752	0.0000	0.0000
2024/02/13	R248	02/05/2024	11.48 Call	Bond Future	76.1000	0.0761	58.8700	0.0589	22.641	0.0000	0.0000
2024/02/13	R248	02/05/2024	11.48 Put	Bond Future	6709.5400	6.7095	7030.7700	7.0308	4.788	0.0000	0.0000
2024/02/13	R248	02/05/2024	11.46 Call	Bond Future	70.4300	0.0704	54.3200	0.0543	22.874	0.0000	0.0000
2024/02/13	R248	02/05/2024	11.46 Put	Bond Future	6835.0900	6.8351	7157.4400	7.1574	4.716	0.0000	0.0000
2024/02/13	R248	01/08/2024		Bond Future	12.6846	74.4588	12.7475	74.1129	0.496	0.0000	0.0000
2024/02/13	R248	01/08/2024	12.31 Call	Bond Future	1627.1000	1.6271	1490.3100	1.4903	8.407	0.0000	0.0000
2024/02/13	R248	01/08/2024	12.31 Put	Bond Future	3748.9300	3.7489	3957.9800	3.9580	5.576	0.0000	0.0000
2024/02/13	R248	01/08/2024	12.32 Call	Bond Future	1650.7000	1.6507	1512.6400	1.5126	8.364	0.0000	0.0000
2024/02/13	R248	01/08/2024	12.32 Put	Bond Future	3714.4300	3.7144	3922.2100	3.9222	5.594	0.0000	0.0000
2024/02/13	R248	01/08/2024	12.30 Call	Bond Future	1603.4900	1.6035	1467.9800	1.4680	8.451	0.0000	0.0000
2024/02/13	R248	01/08/2024	12.30 Put	Bond Future	3783.5000	3.7835	3993.8300	3.9938	5.559	0.0000	0.0000
2024/02/13	R248	07/11/2024	12.79 Call	Bond Future	3220.5500	3.2206	3035.2900	3.0353	5.752	0.0000	0.0000
2024/02/13	R248	07/11/2024	12.79 Put	Bond Future	3383.5400	3.3835	3551.8900	3.5519	4.976	0.0000	0.0000
2024/02/13	R248	07/11/2024	12.80 Call	Bond Future	3249.8000	3.2498	3063.6000	3.0636	5.730	0.0000	0.0000
2024/02/13	R248	07/11/2024	12.80 Put	Bond Future	3358.4400	3.3584	3525.8500	3.5259	4.985	0.0000	0.0000
2024/02/13	R248	07/11/2024	12.78 Call	Bond Future	3191.4000	3.1914	3007.0900	3.0071	5.775	0.0000	0.0000
2024/02/13	R248	07/11/2024	12.78 Put	Bond Future	3408.8200	3.4088	3578.1200	3.5781	4.967	0.0000	0.0000
2024/02/13	R248	07/11/2024		Bond Future	12.8200	71.7400	12.8856	71.3864	0.512	0.0000	0.0000
2024/02/13	R248	06/02/2025		Bond Future	12.9567	73.2830	13.0250	72.9221	0.527	0.0000	0.0000
2024/02/13	R248	06/02/2025	12.71 Call	Bond Future	3230.1100	3.2301	3057.4500	3.0575	5.345	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	
2024/02/13	R248	06/02/2025	12.71 Put	Bond Future	4563.4500	4.5635	4751.7700	4.7518	4.127	0.0000	0.0000
2024/02/13	R248	02/05/2025		Bond Future	13.0947	70.2427	12.6000	72.9111	3.777	0.0000	0.0000
2024/02/13	R248	02/05/2025	12.60 Call	Bond Future	2966.9600	2.9670	4239.3000	4.2393	42.884	0.0000	0.0000
2024/02/13	R248	02/05/2025	12.60 Put	Bond Future	5635.4100	5.6354	4239.3000	4.2393	24.774	0.0000	0.0000
2024/02/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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