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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/02/2024 TO 15/02/2024

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
2024/02/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/15	2025	02/05/2024		Bond Future	179.4903	179.4903	179.4732	0.009	0.0000	0.0000
2024/02/15	2025	01/08/2024		Bond Future	181.6508	181.6508	181.6334	0.010	0.0000	0.0000
2024/02/15	2025	07/11/2024		Bond Future	185.9288	185.9288	185.9116	0.009	0.0000	0.0000
2024/02/15	2029	02/05/2024		Bond Future	129.7849	129.7849	129.7655	0.015	0.0000	0.0000
2024/02/15	2029	01/08/2024		Bond Future	132.6722	132.6722	132.6525	0.015	0.0000	0.0000
2024/02/15	2029	07/11/2024		Bond Future	134.3987	134.3987	134.3788	0.015	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	
2024/02/15	2029	06/02/2025		Bond Future	137.3250	137.3250	137.3051	137.3051	0.014	0.0000	0.0000
2024/02/15	2029	06/02/2025	132.40 Call	Bond Future	4925.0300	4.9250	4905.1400	4.9051	0.404	0.0000	0.0000
2024/02/15	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	2029	02/05/2025		Bond Future	137.8500	137.8500	137.8500	137.8500	0.000	0.0000	0.0000
2024/02/15	2029	02/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	2029	02/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	2030	02/05/2024		Bond Future	10.2252	92.6305	10.0986	93.1391	1.238	0.0000	0.0000
2024/02/15	2030	02/05/2024	9.82 Call	Bond Future	518.3700	0.5184	675.4900	0.6755	30.310	0.0000	0.0000
2024/02/15	2030	02/05/2024	9.82 Put	Bond Future	2159.0400	2.1590	1807.5700	1.8076	16.279	0.0000	0.0000
2024/02/15	2030	02/05/2024	9.83 Call	Bond Future	531.3000	0.5313	691.0400	0.6910	30.066	0.0000	0.0000
2024/02/15	2030	02/05/2024	9.83 Put	Bond Future	2131.0300	2.1310	1782.1800	1.7822	16.370	0.0000	0.0000
2024/02/15	2030	02/05/2024	9.81 Call	Bond Future	505.6600	0.5057	660.1600	0.6602	30.554	0.0000	0.0000
2024/02/15	2030	02/05/2024	9.81 Put	Bond Future	2187.2900	2.1873	1833.2000	1.8332	16.189	0.0000	0.0000
2024/02/15	2030	02/05/2024	9.66 Put	Bond Future	2638.5500	2.6386	2247.1200	2.2471	14.835	0.0000	0.0000
2024/02/15	2030	02/05/2024	9.66 Call	Bond Future	339.8000	0.3398	456.9600	0.4570	34.479	0.0000	0.0000
2024/02/15	2030	02/05/2024	10.16 Put	Bond Future	1337.6100	1.3376	1078.4000	1.0784	19.379	0.0000	0.0000
2024/02/15	2030	02/05/2024	10.16 Call	Bond Future	1076.2400	1.0762	1325.6200	1.3256	23.171	0.0000	0.0000
2024/02/15	2030	02/05/2024	11.94 Call	Bond Future	6584.0800	6.5841	7082.0200	7.0820	7.563	0.0000	0.0000
2024/02/15	2030	02/05/2024	11.94 Put	Bond Future	29.6900	0.0297	19.0400	0.0190	35.871	0.0000	0.0000
2024/02/15	2030	02/05/2024	12.38 Call	Bond Future	8146.6000	8.1466	8652.3500	8.6524	6.208	0.0000	0.0000
2024/02/15	2030	02/05/2024	12.38 Put	Bond Future	6.9700	0.0070	4.1300	0.0041	40.746	0.0000	0.0000
2024/02/15	2030	02/05/2024	10.82 Put	Bond Future	440.3500	0.4404	330.0800	0.3301	25.041	0.0000	0.0000
2024/02/15	2030	02/05/2024	10.82 Call	Bond Future	2783.9400	2.7839	3182.2600	3.1823	14.308	0.0000	0.0000
2024/02/15	2030	02/05/2024	10.62 Put	Bond Future	630.5500	0.6306	482.9500	0.4830	23.408	0.0000	0.0000
2024/02/15	2030	02/05/2024	10.62 Call	Bond Future	2194.7000	2.1947	2555.6900	2.5557	16.448	0.0000	0.0000
2024/02/15	2030	02/05/2024	11.12 Put	Bond Future	249.4900	0.2495	181.3100	0.1813	27.328	0.0000	0.0000
2024/02/15	2030	02/05/2024	11.12 Call	Bond Future	3746.3400	3.7463	4186.7500	4.1868	11.756	0.0000	0.0000
2024/02/15	2030	02/05/2024	13.15 Call	Bond Future	10824.8300	10.8248	11333.2500	11.3333	4.697	0.0000	0.0000
2024/02/15	2030	02/05/2024	13.15 Put	Bond Future	0.3400	0.0003	0.1700	0.0002	50.000	0.0000	0.0000
2024/02/15	2030	01/08/2024	10.38 Call	Bond Future	1904.8300	1.9048	2190.9700	2.1910	15.022	0.0000	0.0000
2024/02/15	2030	01/08/2024	10.38 Put	Bond Future	1603.8900	1.6039	1370.2100	1.3702	14.570	0.0000	0.0000
2024/02/15	2030	01/08/2024	10.39 Call	Bond Future	1926.7700	1.9268	2214.7000	2.2147	14.944	0.0000	0.0000
2024/02/15	2030	01/08/2024	10.39 Put	Bond Future	1587.3500	1.5874	1355.4600	1.3555	14.609	0.0000	0.0000
2024/02/15	2030	01/08/2024	10.37 Call	Bond Future	1883.0100	1.8830	2167.3700	2.1674	15.101	0.0000	0.0000
2024/02/15	2030	01/08/2024	10.37 Put	Bond Future	1620.5600	1.6206	1385.1000	1.3851	14.530	0.0000	0.0000
2024/02/15	2030	01/08/2024		Bond Future	10.3020	90.6632	10.1679	91.1830	1.301	0.0000	0.0000
2024/02/15	2030	07/11/2024		Bond Future	10.3952	92.7740	10.2525	93.3063	1.373	0.0000	0.0000
2024/02/15	2030	07/11/2024	10.75 Call	Bond Future	2966.6300	2.9666	3293.2800	3.2933	11.011	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	
2024/02/15	2030	07/11/2024	10.75 Put	Bond Future	1660.0300	1.6600	1454.3400	1.4543	12.391	0.0000	0.0000
2024/02/15	2030	07/11/2024	10.76 Call	Bond Future	2989.9500	2.9900	3317.8800	3.3179	10.968	0.0000	0.0000
2024/02/15	2030	07/11/2024	10.76 Put	Bond Future	1646.8700	1.6469	1442.4600	1.4425	12.412	0.0000	0.0000
2024/02/15	2030	07/11/2024	10.74 Call	Bond Future	2943.3700	2.9434	3268.7500	3.2688	11.055	0.0000	0.0000
2024/02/15	2030	07/11/2024	10.74 Put	Bond Future	1673.2800	1.6733	1466.3200	1.4663	12.369	0.0000	0.0000
2024/02/15	2030	06/02/2025		Bond Future	10.4956	90.7616	10.3437	91.3056	1.447	0.0000	0.0000
2024/02/15	2030	06/02/2025	10.68 Call	Bond Future	2875.4000	2.8754	3182.9900	3.1830	10.697	0.0000	0.0000
2024/02/15	2030	06/02/2025	10.68 Put	Bond Future	2219.9000	2.2199	1983.4000	1.9834	10.654	0.0000	0.0000
2024/02/15	2030	02/05/2025		Bond Future	9.9300	94.9449	9.9300	94.9449	0.000	0.0000	0.0000
2024/02/15	2030	02/05/2025	9.93 Call	Bond Future	2565.0200	2.5650	2562.1200	2.5621	0.113	0.0000	0.0000
2024/02/15	2030	02/05/2025	9.93 Put	Bond Future	2565.0200	2.5650	2562.1200	2.5621	0.113	0.0000	0.0000
2024/02/15	2032	02/05/2024	11.81 Call	Bond Future	3648.5700	3.6486	4206.3200	4.2063	15.287	0.0000	0.0000
2024/02/15	2032	02/05/2024	11.81 Put	Bond Future	462.4500	0.4625	333.2700	0.3333	27.934	0.0000	0.0000
2024/02/15	2032	02/05/2024	11.21 Call	Bond Future	1705.5900	1.7056	2105.8100	2.1058	23.465	0.0000	0.0000
2024/02/15	2032	02/05/2024	11.21 Put	Bond Future	1237.7700	1.2378	951.0600	0.9511	23.163	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.57 Put	Bond Future	3001.5300	3.0015	2488.0100	2.4880	17.109	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.57 Call	Bond Future	439.5800	0.4396	612.9900	0.6130	39.449	0.0000	0.0000
2024/02/15	2032	02/05/2024	11.28 Call	Bond Future	1901.3200	1.9013	2324.2600	2.3243	22.245	0.0000	0.0000
2024/02/15	2032	02/05/2024	11.28 Put	Bond Future	1110.3900	1.1104	846.4000	0.8464	23.775	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.30 Put	Bond Future	4075.2500	4.0753	3483.6900	3.4837	14.516	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.30 Call	Bond Future	193.1400	0.1931	288.5100	0.2885	49.379	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.55 Call	Bond Future	415.9100	0.4159	582.7800	0.5828	40.122	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.55 Put	Bond Future	3074.7800	3.0748	2554.7200	2.5547	16.914	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.56 Call	Bond Future	427.6300	0.4276	597.7600	0.5978	39.784	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.56 Put	Bond Future	3038.0300	3.0380	2521.2300	2.5212	17.011	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.54 Call	Bond Future	404.4100	0.4044	568.0400	0.5680	40.461	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.54 Put	Bond Future	3111.8000	3.1118	2588.5000	2.5885	16.817	0.0000	0.0000
2024/02/15	2032	02/05/2024		Bond Future	11.1093	86.0352	10.9626	86.7221	1.320	0.0000	0.0000
2024/02/15	2032	02/05/2024	13.35 Call	Bond Future	9676.8000	9.6768	10357.1900	10.3572	7.031	0.0000	0.0000
2024/02/15	2032	02/05/2024	13.35 Put	Bond Future	16.5400	0.0165	10.0000	0.0100	39.541	0.0000	0.0000
2024/02/15	2032	02/05/2024	11.35 Put	Bond Future	994.4600	0.9945	752.1300	0.7521	24.368	0.0000	0.0000
2024/02/15	2032	02/05/2024	11.35 Call	Bond Future	2106.9000	2.1069	2551.5000	2.5515	21.102	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.65 Put	Bond Future	2718.9900	2.7190	2232.5400	2.2325	17.891	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.65 Call	Bond Future	543.3400	0.5433	743.8200	0.7438	36.898	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.36 Put	Bond Future	3822.1300	3.8221	3245.8500	3.2459	15.077	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.36 Call	Bond Future	235.5900	0.2356	346.2400	0.3462	46.967	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.86 Put	Bond Future	2061.9200	2.0619	1650.9500	1.6510	19.931	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.86 Call	Bond Future	889.9100	0.8899	1165.8700	1.1659	31.010	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	
2024/02/15	2032	02/05/2024	12.90 Call	Bond Future	7897.1200	7.8971	8564.0100	8.5640	8.445	0.0000	0.0000
2024/02/15	2032	02/05/2024	12.90 Put	Bond Future	57.0900	0.0571	37.0500	0.0371	35.102	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.59 Put	Bond Future	2929.3100	2.9293	2422.4300	2.4224	17.304	0.0000	0.0000
2024/02/15	2032	02/05/2024	10.59 Call	Bond Future	464.1400	0.4641	644.1900	0.6442	38.792	0.0000	0.0000
2024/02/15	2032	02/05/2024	11.09 Put	Bond Future	1483.8500	1.4839	1156.1000	1.1561	22.088	0.0000	0.0000
2024/02/15	2032	02/05/2024	11.09 Call	Bond Future	1394.0300	1.3940	1753.2100	1.7532	25.766	0.0000	0.0000
2024/02/15	2032	02/05/2024	13.18 Call	Bond Future	9006.2300	9.0062	9682.9700	9.6830	7.514	0.0000	0.0000
2024/02/15	2032	02/05/2024	13.18 Put	Bond Future	26.9100	0.0269	16.7200	0.0167	37.867	0.0000	0.0000
2024/02/15	2032	01/08/2024	11.14 Call	Bond Future	1906.8000	1.9068	2262.1300	2.2621	18.635	0.0000	0.0000
2024/02/15	2032	01/08/2024	11.14 Put	Bond Future	2217.0800	2.2171	1870.3200	1.8703	15.640	0.0000	0.0000
2024/02/15	2032	01/08/2024	11.15 Call	Bond Future	1930.2400	1.9302	2288.0500	2.2881	18.537	0.0000	0.0000
2024/02/15	2032	01/08/2024	11.15 Put	Bond Future	2194.8400	2.1948	1850.5600	1.8506	15.686	0.0000	0.0000
2024/02/15	2032	01/08/2024	11.13 Call	Bond Future	1883.5100	1.8835	2236.3600	2.2364	18.734	0.0000	0.0000
2024/02/15	2032	01/08/2024	11.13 Put	Bond Future	2239.5000	2.2395	1890.2600	1.8903	15.595	0.0000	0.0000
2024/02/15	2032	01/08/2024		Bond Future	11.2081	87.9284	11.0545	88.6305	1.370	0.0000	0.0000
2024/02/15	2032	07/11/2024	13.36 Call	Bond Future	8874.7800	8.8748	9509.8800	9.5099	7.156	0.0000	0.0000
2024/02/15	2032	07/11/2024	13.36 Put	Bond Future	491.2400	0.4912	407.5400	0.4075	17.039	0.0000	0.0000
2024/02/15	2032	07/11/2024	11.64 Put	Bond Future	2103.2600	2.1033	1820.7200	1.8207	13.433	0.0000	0.0000
2024/02/15	2032	07/11/2024	11.64 Call	Bond Future	3448.4700	3.4485	3884.7300	3.8847	12.651	0.0000	0.0000
2024/02/15	2032	07/11/2024		Bond Future	11.3326	85.8090	11.1708	86.5278	1.427	0.0000	0.0000
2024/02/15	2032	07/11/2024	11.48 Call	Bond Future	3025.3200	3.0253	3433.5000	3.4335	13.492	0.0000	0.0000
2024/02/15	2032	07/11/2024	11.48 Put	Bond Future	2376.7300	2.3767	2066.1100	2.0661	13.069	0.0000	0.0000
2024/02/15	2032	07/11/2024	11.49 Call	Bond Future	3051.1400	3.0511	3461.1300	3.4611	13.437	0.0000	0.0000
2024/02/15	2032	07/11/2024	11.49 Put	Bond Future	2358.8000	2.3588	2049.9900	2.0500	13.092	0.0000	0.0000
2024/02/15	2032	07/11/2024	11.47 Call	Bond Future	2999.8800	2.9999	3406.2500	3.4063	13.546	0.0000	0.0000
2024/02/15	2032	07/11/2024	11.47 Put	Bond Future	2395.0800	2.3951	2082.6500	2.0827	13.045	0.0000	0.0000
2024/02/15	2032	06/02/2025		Bond Future	11.4601	87.6557	11.2902	88.3903	1.483	0.0000	0.0000
2024/02/15	2032	06/02/2025	11.72 Call	Bond Future	3598.2700	3.5983	4030.6200	4.0306	12.015	0.0000	0.0000
2024/02/15	2032	06/02/2025	11.72 Put	Bond Future	2490.3500	2.4904	2188.0800	2.1881	12.138	0.0000	0.0000
2024/02/15	2032	02/05/2025		Bond Future	10.9100	88.1512	10.9100	88.1512	0.000	0.0000	0.0000
2024/02/15	2032	02/05/2025	10.91 Call	Bond Future	3172.7600	3.1728	3169.1800	3.1692	0.113	0.0000	0.0000
2024/02/15	2032	02/05/2025	10.91 Put	Bond Future	3172.7600	3.1728	3169.1800	3.1692	0.113	0.0000	0.0000
2024/02/15	2033	02/05/2024		Bond Future	122.0601	122.0601	121.9459	121.9459	0.094	0.0000	0.0000
2024/02/15	2033	01/08/2024		Bond Future	124.7755	124.7755	124.6590	124.6590	0.093	0.0000	0.0000
2024/02/15	2033	07/11/2024		Bond Future	126.2195	126.2195	126.1004	126.1004	0.094	0.0000	0.0000
2024/02/15	2033	06/02/2025		Bond Future	128.9679	128.9679	128.8466	128.8466	0.094	0.0000	0.0000
2024/02/15	2033	06/02/2025	124.94 Call	Bond Future	4027.9200	4.0279	3906.5800	3.9066	3.012	0.0000	0.0000
2024/02/15	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/02/15	2033	02/05/2025		Bond Future	130.6200	130.6200	130.6200	130.6200	0.000	0.0000	0.0000
2024/02/15	2033	02/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	2033	02/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	2037	02/05/2024		Bond Future	12.2733	78.2358	12.1376	78.9483	1.105	0.0000	0.0000
2024/02/15	2037	02/05/2024	11.44 Call	Bond Future	232.8100	0.2328	331.6600	0.3317	42.460	0.0000	0.0000
2024/02/15	2037	02/05/2024	11.44 Put	Bond Future	4766.5600	4.7666	4152.9200	4.1529	12.874	0.0000	0.0000
2024/02/15	2037	02/05/2024	11.45 Call	Bond Future	240.6500	0.2407	342.0100	0.3420	42.119	0.0000	0.0000
2024/02/15	2037	02/05/2024	11.45 Put	Bond Future	4717.7000	4.7177	4106.5700	4.1066	12.954	0.0000	0.0000
2024/02/15	2037	02/05/2024	11.43 Call	Bond Future	225.0800	0.2251	321.4500	0.3215	42.816	0.0000	0.0000
2024/02/15	2037	02/05/2024	11.43 Put	Bond Future	4815.5800	4.8156	4199.4600	4.1995	12.794	0.0000	0.0000
2024/02/15	2037	01/08/2024		Bond Future	12.3973	75.7013	12.2561	76.4296	1.139	0.0000	0.0000
2024/02/15	2037	01/08/2024	12.10 Call	Bond Future	1787.5900	1.7876	2101.4300	2.1014	17.557	0.0000	0.0000
2024/02/15	2037	01/08/2024	12.10 Put	Bond Future	3332.9500	3.3330	2918.5100	2.9185	12.435	0.0000	0.0000
2024/02/15	2037	01/08/2024	12.11 Call	Bond Future	1811.0700	1.8111	2127.3800	2.1274	17.465	0.0000	0.0000
2024/02/15	2037	01/08/2024	12.11 Put	Bond Future	3303.7100	3.3037	2891.7400	2.8917	12.470	0.0000	0.0000
2024/02/15	2037	01/08/2024	12.09 Call	Bond Future	1764.2800	1.7643	2075.6400	2.0756	17.648	0.0000	0.0000
2024/02/15	2037	01/08/2024	12.09 Put	Bond Future	3362.4100	3.3624	2945.4900	2.9455	12.399	0.0000	0.0000
2024/02/15	2037	01/08/2024	13.82 Call	Bond Future	7388.3800	7.3884	8011.1100	8.0111	8.429	0.0000	0.0000
2024/02/15	2037	01/08/2024	13.82 Put	Bond Future	585.5100	0.5855	479.9600	0.4800	18.027	0.0000	0.0000
2024/02/15	2037	01/08/2024	13.17 Call	Bond Future	5030.1200	5.0301	5566.2800	5.5663	10.659	0.0000	0.0000
2024/02/15	2037	01/08/2024	13.17 Put	Bond Future	1218.6900	1.2187	1026.5700	1.0266	15.764	0.0000	0.0000
2024/02/15	2037	07/11/2024		Bond Future	12.5361	77.4633	12.3888	78.2088	1.175	0.0000	0.0000
2024/02/15	2037	07/11/2024	12.58 Call	Bond Future	3286.5500	3.2866	3690.6500	3.6907	12.296	0.0000	0.0000
2024/02/15	2037	07/11/2024	12.58 Put	Bond Future	3066.5400	3.0665	2725.1000	2.7251	11.134	0.0000	0.0000
2024/02/15	2037	07/11/2024	12.59 Call	Bond Future	3314.3000	3.3143	3720.2500	3.7203	12.248	0.0000	0.0000
2024/02/15	2037	07/11/2024	12.59 Put	Bond Future	3044.2800	3.0443	2704.6900	2.7047	11.155	0.0000	0.0000
2024/02/15	2037	07/11/2024	12.57 Call	Bond Future	3258.6400	3.2586	3660.8800	3.6609	12.344	0.0000	0.0000
2024/02/15	2037	07/11/2024	12.57 Put	Bond Future	3088.6800	3.0887	2745.3800	2.7454	11.115	0.0000	0.0000
2024/02/15	2037	06/02/2025		Bond Future	12.6766	74.8698	12.5231	75.6317	1.211	0.0000	0.0000
2024/02/15	2037	06/02/2025	12.76 Call	Bond Future	3911.2800	3.9113	4331.5800	4.3316	10.746	0.0000	0.0000
2024/02/15	2037	06/02/2025	12.76 Put	Bond Future	3502.1500	3.5022	3160.5500	3.1606	9.754	0.0000	0.0000
2024/02/15	2037	02/05/2025		Bond Future	12.2500	79.1956	12.2500	79.1956	0.000	0.0000	0.0000
2024/02/15	2037	02/05/2025	12.25 Call	Bond Future	3948.0300	3.9480	3943.5800	3.9436	0.113	0.0000	0.0000
2024/02/15	2037	02/05/2025	12.25 Put	Bond Future	3948.0300	3.9480	3943.5800	3.9436	0.113	0.0000	0.0000
2024/02/15	2038	02/05/2024		Bond Future	132.9833	132.9833	132.9660	132.9660	0.013	0.0000	0.0000
2024/02/15	2038	01/08/2024		Bond Future	133.8801	133.8801	133.8623	133.8623	0.013	0.0000	0.0000
2024/02/15	2038	07/11/2024		Bond Future	137.0326	137.0326	137.0150	137.0150	0.013	0.0000	0.0000
2024/02/15	2038	06/02/2025		Bond Future	137.9024	137.9024	137.8841	137.8841	0.013	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	
2024/02/15	2038	06/02/2025	135.23 Call	Bond Future	2672.4200	2.6724	2654.0900	2.6541	0.686	0.0000	0.0000
2024/02/15	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	2038	02/05/2025		Bond Future	139.6800	139.6800	139.6800	139.6800	0.000	0.0000	0.0000
2024/02/15	2038	02/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	2038	02/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	2040	02/05/2024		Bond Future	12.6078	77.9287	12.4876	78.5889	0.953	0.0000	0.0000
2024/02/15	2040	02/05/2024	11.61 Call	Bond Future	130.3700	0.1304	185.5900	0.1856	42.356	0.0000	0.0000
2024/02/15	2040	02/05/2024	11.61 Put	Bond Future	5895.5900	5.8956	5290.5500	5.2906	10.263	0.0000	0.0000
2024/02/15	2040	02/05/2024	11.62 Call	Bond Future	135.5200	0.1355	192.4600	0.1925	42.016	0.0000	0.0000
2024/02/15	2040	02/05/2024	11.62 Put	Bond Future	5839.6300	5.8396	5236.3100	5.2363	10.331	0.0000	0.0000
2024/02/15	2040	02/05/2024	11.60 Call	Bond Future	125.3800	0.1254	178.9100	0.1789	42.694	0.0000	0.0000
2024/02/15	2040	02/05/2024	11.60 Put	Bond Future	5951.7900	5.9518	5345.0600	5.3451	10.194	0.0000	0.0000
2024/02/15	2040	01/08/2024		Bond Future	12.7374	75.1371	12.6123	75.8119	0.982	0.0000	0.0000
2024/02/15	2040	01/08/2024	12.33 Call	Bond Future	1609.6100	1.6096	1872.7800	1.8728	16.350	0.0000	0.0000
2024/02/15	2040	01/08/2024	12.33 Put	Bond Future	3843.2900	3.8433	3431.6100	3.4316	10.712	0.0000	0.0000
2024/02/15	2040	01/08/2024	12.34 Call	Bond Future	1632.3800	1.6324	1897.8700	1.8979	16.264	0.0000	0.0000
2024/02/15	2040	01/08/2024	12.34 Put	Bond Future	3810.0000	3.8100	3400.6400	3.4006	10.744	0.0000	0.0000
2024/02/15	2040	01/08/2024	12.32 Call	Bond Future	1587.0100	1.5870	1847.8500	1.8479	16.436	0.0000	0.0000
2024/02/15	2040	01/08/2024	12.32 Put	Bond Future	3876.8200	3.8768	3462.8100	3.4628	10.679	0.0000	0.0000
2024/02/15	2040	07/11/2024		Bond Future	12.8813	76.8857	12.7509	77.5766	1.012	0.0000	0.0000
2024/02/15	2040	07/11/2024	12.85 Call	Bond Future	3237.6000	3.2376	3597.6400	3.5976	11.121	0.0000	0.0000
2024/02/15	2040	07/11/2024	12.85 Put	Bond Future	3402.7200	3.4027	3071.8500	3.0719	9.724	0.0000	0.0000
2024/02/15	2040	07/11/2024	12.86 Call	Bond Future	3266.1600	3.2662	3627.9400	3.6279	11.077	0.0000	0.0000
2024/02/15	2040	07/11/2024	12.86 Put	Bond Future	3378.5300	3.3785	3049.4000	3.0494	9.742	0.0000	0.0000
2024/02/15	2040	07/11/2024	12.84 Call	Bond Future	3209.4100	3.2094	3567.7000	3.5677	11.164	0.0000	0.0000
2024/02/15	2040	07/11/2024	12.84 Put	Bond Future	3427.3400	3.4273	3094.7200	3.0947	9.705	0.0000	0.0000
2024/02/15	2040	06/02/2025		Bond Future	13.0265	74.0290	12.8907	74.7350	1.043	0.0000	0.0000
2024/02/15	2040	06/02/2025	12.95 Call	Bond Future	3674.6200	3.6746	4039.3600	4.0394	9.926	0.0000	0.0000
2024/02/15	2040	06/02/2025	12.95 Put	Bond Future	4071.0100	4.0710	3729.7000	3.7297	8.384	0.0000	0.0000
2024/02/15	2040	02/05/2025		Bond Future	12.6300	78.3403	12.6300	78.3403	0.000	0.0000	0.0000
2024/02/15	2040	02/05/2025	12.63 Call	Bond Future	4185.4200	4.1854	4180.7000	4.1807	0.113	0.0000	0.0000
2024/02/15	2040	02/05/2025	12.63 Put	Bond Future	4185.4200	4.1854	4180.7000	4.1807	0.113	0.0000	0.0000
2024/02/15	2044	02/05/2024	12.50 Call	Bond Future	1218.0100	1.2180	1542.9900	1.5430	26.681	0.0000	0.0000
2024/02/15	2044	02/05/2024	12.50 Put	Bond Future	2463.0700	2.4631	2015.3400	2.0153	18.178	0.0000	0.0000
2024/02/15	2044	02/05/2024	12.75 Call	Bond Future	1884.7800	1.8848	2303.9200	2.3039	22.238	0.0000	0.0000
2024/02/15	2044	02/05/2024	12.75 Put	Bond Future	1752.0800	1.7521	1398.5100	1.3985	20.180	0.0000	0.0000
2024/02/15	2044	02/05/2024	13.00 Call	Bond Future	2687.9800	2.6880	3191.3900	3.1914	18.728	0.0000	0.0000
2024/02/15	2044	02/05/2024	13.00 Put	Bond Future	1220.8400	1.2208	951.5400	0.9515	22.059	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	
2024/02/15	2044	02/05/2024		Bond Future	12.7256	73.7952	12.5848	74.5679	1.106	0.0000	0.0000
2024/02/15	2044	02/05/2024	11.66 Call	Bond Future	110.3500	0.1104	167.9400	0.1679	52.188	0.0000	0.0000
2024/02/15	2044	02/05/2024	11.66 Put	Bond Future	6325.5000	6.3255	5610.3800	5.6104	11.305	0.0000	0.0000
2024/02/15	2044	02/05/2024	11.67 Call	Bond Future	114.8400	0.1148	174.2800	0.1743	51.759	0.0000	0.0000
2024/02/15	2044	02/05/2024	11.67 Put	Bond Future	6267.5500	6.2676	5554.2800	5.5543	11.380	0.0000	0.0000
2024/02/15	2044	02/05/2024	11.65 Call	Bond Future	105.9900	0.1060	161.7700	0.1618	52.628	0.0000	0.0000
2024/02/15	2044	02/05/2024	11.65 Put	Bond Future	6383.6600	6.3837	5666.7300	5.6667	11.231	0.0000	0.0000
2024/02/15	2044	01/08/2024		Bond Future	12.8524	71.0378	12.7060	71.8276	1.139	0.0000	0.0000
2024/02/15	2044	01/08/2024	12.29 Call	Bond Future	1262.8000	1.2628	1532.0900	1.5321	21.325	0.0000	0.0000
2024/02/15	2044	01/08/2024	12.29 Put	Bond Future	4379.4700	4.3795	3858.9500	3.8590	11.885	0.0000	0.0000
2024/02/15	2044	01/08/2024	12.30 Call	Bond Future	1282.6700	1.2827	1554.7000	1.5547	21.208	0.0000	0.0000
2024/02/15	2044	01/08/2024	12.30 Put	Bond Future	4341.9300	4.3419	3824.1500	3.8242	11.925	0.0000	0.0000
2024/02/15	2044	01/08/2024	12.28 Call	Bond Future	1242.9400	1.2429	1509.4800	1.5095	21.444	0.0000	0.0000
2024/02/15	2044	01/08/2024	12.28 Put	Bond Future	4417.0800	4.4171	3893.8100	3.8938	11.847	0.0000	0.0000
2024/02/15	2044	07/11/2024		Bond Future	12.9927	72.6910	12.8401	73.4995	1.174	0.0000	0.0000
2024/02/15	2044	07/11/2024	12.91 Call	Bond Future	3171.2600	3.1713	3586.6900	3.5867	13.100	0.0000	0.0000
2024/02/15	2044	07/11/2024	12.91 Put	Bond Future	3607.3900	3.6074	3214.3200	3.2143	10.896	0.0000	0.0000
2024/02/15	2044	07/11/2024	12.92 Call	Bond Future	3199.2400	3.1992	3616.6800	3.6167	13.048	0.0000	0.0000
2024/02/15	2044	07/11/2024	12.92 Put	Bond Future	3582.3700	3.5824	3191.3100	3.1913	10.916	0.0000	0.0000
2024/02/15	2044	07/11/2024	12.90 Call	Bond Future	3143.3900	3.1434	3556.7900	3.5568	13.151	0.0000	0.0000
2024/02/15	2044	07/11/2024	12.90 Put	Bond Future	3632.5900	3.6326	3237.4900	3.2375	10.877	0.0000	0.0000
2024/02/15	2044	06/02/2025		Bond Future	13.1337	69.8692	12.9749	70.6954	1.209	0.0000	0.0000
2024/02/15	2044	06/02/2025	13.02 Call	Bond Future	3572.4600	3.5725	3996.8400	3.9968	11.879	0.0000	0.0000
2024/02/15	2044	06/02/2025	13.02 Put	Bond Future	4162.3300	4.1623	3760.5600	3.7606	9.653	0.0000	0.0000
2024/02/15	2044	02/05/2025		Bond Future	12.7200	74.1731	12.7200	74.1731	0.000	0.0000	0.0000
2024/02/15	2044	02/05/2025	12.72 Call	Bond Future	4285.0600	4.2851	4280.2300	4.2802	0.113	0.0000	0.0000
2024/02/15	2044	02/05/2025	12.72 Put	Bond Future	4285.0600	4.2851	4280.2300	4.2802	0.113	0.0000	0.0000
2024/02/15	2046	02/05/2024		Bond Future	114.3942	114.3942	114.4670	114.4670	0.064	0.0000	0.0000
2024/02/15	2046	01/08/2024		Bond Future	116.9391	116.9391	117.0137	117.0137	0.064	0.0000	0.0000
2024/02/15	2046	07/11/2024		Bond Future	117.4958	117.4958	117.5723	117.5723	0.065	0.0000	0.0000
2024/02/15	2046	06/02/2025		Bond Future	120.0531	120.0531	120.1318	120.1318	0.066	0.0000	0.0000
2024/02/15	2046	06/02/2025	114.01 Call	Bond Future	6043.1100	6.0431	6121.7600	6.1218	1.301	0.0000	0.0000
2024/02/15	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	2046	02/05/2025		Bond Future	121.9700	121.9700	121.9700	121.9700	0.000	0.0000	0.0000
2024/02/15	2046	02/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	2046	02/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	2050	02/05/2024		Bond Future	116.1896	116.1896	115.7806	115.7806	0.352	0.0000	0.0000
2024/02/15	2050	01/08/2024		Bond Future	116.4779	116.4779	116.0599	116.0599	0.359	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	
2024/02/15	2050	07/11/2024		Bond Future	119.2207	119.2207	118.7931	118.7931	0.359	0.0000	0.0000
2024/02/15	2050	06/02/2025		Bond Future	119.4603	119.4603	119.0231	119.0231	0.366	0.0000	0.0000
2024/02/15	2050	06/02/2025	115.60 Call	Bond Future	3860.3000	3.8603	3423.1300	3.4231	11.325	0.0000	0.0000
2024/02/15	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	2050	02/05/2025		Bond Future	121.1600	121.1600	121.1600	121.1600	0.000	0.0000	0.0000
2024/02/15	2050	02/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	2050	02/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	AL37	01/02/2024		Index Future	946.2820	946.2820	946.2820	946.2820	0.000	0.0000	0.0000
2024/02/15	AL37	02/05/2024		Index Future	948.8690	948.8690	954.0270	954.0270	0.544	0.0000	0.0000
2024/02/15	AL37	01/08/2024		Index Future	969.7510	969.7510	975.0230	975.0230	0.544	0.0000	0.0000
2024/02/15	AL37	07/11/2024		Index Future	992.3560	992.3560	997.7540	997.7540	0.544	0.0000	0.0000
2024/02/15	AL37	06/02/2025		Index Future	1013.7540	1013.7540	1019.2720	1019.2720	0.544	0.0000	0.0000
2024/02/15	AL37	02/05/2025		Index Future	1039.2430	1039.2430	1039.2430	1039.2430	0.000	0.0000	0.0000
2024/02/15	AL7T	01/02/2024		Index Future	1096.3570	1096.3570	1096.3570	1096.3570	0.000	0.0000	0.0000
2024/02/15	AL7T	02/05/2024		Index Future	1096.1710	1096.1710	1104.0840	1104.0840	0.722	0.0000	0.0000
2024/02/15	AL7T	01/08/2024		Index Future	1120.2940	1120.2940	1128.3820	1128.3820	0.722	0.0000	0.0000
2024/02/15	AL7T	07/11/2024		Index Future	1146.4080	1146.4080	1154.6890	1154.6890	0.722	0.0000	0.0000
2024/02/15	AL7T	06/02/2025		Index Future	1171.1280	1171.1280	1179.5910	1179.5910	0.723	0.0000	0.0000
2024/02/15	AL7T	02/05/2025		Index Future	1201.4160	1201.4160	1201.4160	1201.4160	0.000	0.0000	0.0000
2024/02/15	ALBI	01/02/2024		Index Future	948.6240	948.6240	948.6240	948.6240	0.000	0.0000	0.0000
2024/02/15	ALBI	02/05/2024		Index Future	950.5550	950.5550	957.2490	957.2490	0.704	0.0000	0.0000
2024/02/15	ALBI	01/08/2024		Index Future	971.4730	971.4730	978.3160	978.3160	0.704	0.0000	0.0000
2024/02/15	ALBI	07/11/2024		Index Future	994.1180	994.1180	1001.1230	1001.1230	0.705	0.0000	0.0000
2024/02/15	ALBI	06/02/2025		Index Future	1015.5540	1015.5540	1022.7140	1022.7140	0.705	0.0000	0.0000
2024/02/15	ALBI	02/05/2025		Index Future	1040.2220	1040.2220	1040.2220	1040.2220	0.000	0.0000	0.0000
2024/02/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/15	ES33	02/05/2024		Bond Future	12.6850	73.1150	12.5641	73.6408	0.953	0.0000	0.0000
2024/02/15	ES33	01/08/2024		Bond Future	12.8333	74.7415	12.7070	75.2791	0.984	0.0000	0.0000
2024/02/15	ES33	07/11/2024		Bond Future	13.0160	72.6981	12.8834	73.2486	1.019	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	
2024/02/15	ES33	06/02/2025		Bond Future	13.2035	74.2787	13.0646	74.8414	1.052	0.0000	0.0000
2024/02/15	ES33	06/02/2025	13.34 Call	Bond Future	547.0800	0.5471	1109.8400	1.1098	102.866	0.0000	0.0000
2024/02/15	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	ES33	02/05/2025		Bond Future	12.7300	74.6217	12.7300	74.6217	0.000	0.0000	0.0000
2024/02/15	ES33	02/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	ES33	02/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	ES42	02/05/2024		Bond Future	13.2416	68.0390	13.1107	68.6944	0.989	0.0000	0.0000
2024/02/15	ES42	01/08/2024		Bond Future	13.3819	69.5524	13.2457	70.2225	1.017	0.0000	0.0000
2024/02/15	ES42	07/11/2024		Bond Future	13.5500	66.9208	13.4076	67.6070	1.051	0.0000	0.0000
2024/02/15	ES42	06/02/2025		Bond Future	13.7142	68.3740	13.5658	69.0753	1.082	0.0000	0.0000
2024/02/15	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	681.8600	0.6819	100.000	0.0000	0.0000
2024/02/15	ES42	06/02/2025	13.71 Put	Bond Future	19.4500	0.0195	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/15	ES42	02/05/2025		Bond Future	13.2500	68.4867	13.2500	68.4867	0.000	0.0000	0.0000
2024/02/15	ES42	02/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	ES42	02/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	GOVI	01/02/2024		GOVI	935.0220	935.0220	935.0220	935.0220	0.000	0.0000	0.0000
2024/02/15	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	GOVI	02/05/2024	950.98 Put	GOVI	142280.0000	14.2280	76220.0000	7.6220	46.430	0.0000	0.0000
2024/02/15	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	GOVI	02/05/2024	950.99 Put	GOVI	142380.0000	14.2380	76320.0000	7.6320	46.397	0.0000	0.0000
2024/02/15	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	GOVI	02/05/2024	950.97 Put	GOVI	142180.0000	14.2180	76120.0000	7.6120	46.462	0.0000	0.0000
2024/02/15	GOVI	02/05/2024		GOVI	936.7520	936.7520	943.3580	943.3580	0.705	0.0000	0.0000
2024/02/15	GOVI	01/08/2024		GOVI	957.3670	957.3670	964.1200	964.1200	0.705	0.0000	0.0000
2024/02/15	GOVI	01/08/2024	943.38 Call	GOVI	139870.0000	13.9870	207400.0000	20.7400	48.281	0.0000	0.0000
2024/02/15	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	GOVI	01/08/2024	943.39 Call	GOVI	139770.0000	13.9770	207300.0000	20.7300	48.315	0.0000	0.0000
2024/02/15	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	GOVI	01/08/2024	943.37 Call	GOVI	139970.0000	13.9970	207500.0000	20.7500	48.246	0.0000	0.0000
2024/02/15	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	GOVI	07/11/2024		GOVI	979.6830	979.6830	986.5960	986.5960	0.706	0.0000	0.0000
2024/02/15	GOVI	07/11/2024	948.79 Call	GOVI	308930.0000	30.8930	378060.0000	37.8060	22.377	0.0000	0.0000
2024/02/15	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	GOVI	07/11/2024	948.80 Call	GOVI	308830.0000	30.8830	377960.0000	37.7960	22.384	0.0000	0.0000
2024/02/15	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	GOVI	07/11/2024	948.78 Call	GOVI	309030.0000	30.9030	378160.0000	37.8160	22.370	0.0000	0.0000
2024/02/15	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	GOVI	06/02/2025		GOVI	1000.8080	1000.8080	1007.8740	1007.8740	0.706	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	
2024/02/15	GOVI	06/02/2025	972.00 Call	GOVI	288080.0000	28.8080	358740.0000	35.8740	24.528	0.0000	0.0000
2024/02/15	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	GOVI	02/05/2025		GOVI	1025.2190	1025.2190	1025.2190	1025.2190	0.000	0.0000	0.0000
2024/02/15	GOVI	02/05/2025	1,022.00 Call	GOVI	32190.0000	3.2190	32190.0000	3.2190	0.000	0.0000	0.0000
2024/02/15	GOVI	02/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/15	IGOV	01/02/2024		Index Future	346.3510	346.3510	346.3510	346.3510	0.000	0.0000	0.0000
2024/02/15	IGOV	02/05/2024		Index Future	350.0090	350.0090	349.7620	349.7620	0.071	0.0000	0.0000
2024/02/15	IGOV	01/08/2024		Index Future	357.7950	357.7950	357.5440	357.5440	0.070	0.0000	0.0000
2024/02/15	IGOV	07/11/2024		Index Future	366.2240	366.2240	365.9680	365.9680	0.070	0.0000	0.0000
2024/02/15	IGOV	06/02/2025		Index Future	374.2010	374.2010	373.9410	373.9410	0.069	0.0000	0.0000
2024/02/15	IGOV	02/05/2025		Index Future	383.3040	383.3040	383.3040	383.3040	0.000	0.0000	0.0000
2024/02/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/15	JBAF	21/02/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/02/15	JBAF	20/03/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/02/15	JBAF	17/04/2024		Jibar Tradeable Future	8.3100	91.6900	8.3100	91.6900	0.000	0.0000	0.0000
2024/02/15	JBAF	15/05/2024		Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000
2024/02/15	JBAF	19/06/2024		Jibar Tradeable Future	8.2400	91.7600	8.2400	91.7600	0.000	0.0000	0.0000
2024/02/15	JBAF	17/07/2024		Jibar Tradeable Future	8.2400	91.7600	8.2400	91.7600	0.000	0.0000	0.0000
2024/02/15	JBAF	18/09/2024		Jibar Tradeable Future	8.0900	91.9100	8.0900	91.9100	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	
2024/02/15	JBAF	18/12/2024		Jibar Tradeable Future	7.7500	92.2500	7.7500	92.2500	0.000	0.0000	0.0000
2024/02/15	JBAF	19/03/2025		Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000
2024/02/15	JBAF	18/06/2025		Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000
2024/02/15	JBAF	17/09/2025		Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000
2024/02/15	JBAF	17/12/2025		Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000
2024/02/15	R035	02/05/2024		Bond Future	11.8515	83.7417	11.7365	84.3475	0.971	0.0000	0.0000
2024/02/15	R035	02/05/2024	11.20 Call	Bond Future	327.3200	0.3273	439.3800	0.4394	34.236	0.0000	0.0000
2024/02/15	R035	02/05/2024	11.20 Put	Bond Future	3842.4100	3.8424	3348.6700	3.3487	12.850	0.0000	0.0000
2024/02/15	R035	02/05/2024	11.21 Call	Bond Future	337.5700	0.3376	452.2200	0.4522	33.963	0.0000	0.0000
2024/02/15	R035	02/05/2024	11.21 Put	Bond Future	3797.1500	3.7972	3306.0000	3.3060	12.935	0.0000	0.0000
2024/02/15	R035	02/05/2024	11.19 Call	Bond Future	317.4000	0.3174	426.9100	0.4269	34.502	0.0000	0.0000
2024/02/15	R035	02/05/2024	11.19 Put	Bond Future	3888.0600	3.8881	3391.7700	3.3918	12.764	0.0000	0.0000
2024/02/15	R035	01/08/2024	11.80 Call	Bond Future	1953.0400	1.9530	2242.3000	2.2423	14.811	0.0000	0.0000
2024/02/15	R035	01/08/2024	11.80 Put	Bond Future	2783.3000	2.7833	2453.3500	2.4534	11.855	0.0000	0.0000
2024/02/15	R035	01/08/2024	11.81 Call	Bond Future	1978.5700	1.9786	2270.0300	2.2700	14.731	0.0000	0.0000
2024/02/15	R035	01/08/2024	11.81 Put	Bond Future	2756.7100	2.7567	2428.9600	2.4290	11.889	0.0000	0.0000
2024/02/15	R035	01/08/2024	11.79 Call	Bond Future	1927.6800	1.9277	2214.7300	2.2147	14.891	0.0000	0.0000
2024/02/15	R035	01/08/2024	11.79 Put	Bond Future	2810.1000	2.8101	2477.9400	2.4779	11.820	0.0000	0.0000
2024/02/15	R035	01/08/2024		Bond Future	11.9604	85.5846	11.8406	86.2038	1.002	0.0000	0.0000
2024/02/15	R035	07/11/2024		Bond Future	12.0983	83.0629	11.9729	83.6968	1.036	0.0000	0.0000
2024/02/15	R035	07/11/2024	12.18 Call	Bond Future	3291.7400	3.2917	3638.3700	3.6384	10.530	0.0000	0.0000
2024/02/15	R035	07/11/2024	12.18 Put	Bond Future	2882.4500	2.8825	2595.0900	2.5951	9.969	0.0000	0.0000
2024/02/15	R035	07/11/2024	12.19 Call	Bond Future	3320.2800	3.3203	3668.5100	3.6685	10.488	0.0000	0.0000
2024/02/15	R035	07/11/2024	12.19 Put	Bond Future	2861.0700	2.8611	2575.3100	2.5753	9.988	0.0000	0.0000
2024/02/15	R035	07/11/2024	12.17 Call	Bond Future	3263.6000	3.2636	3608.6100	3.6086	10.571	0.0000	0.0000
2024/02/15	R035	07/11/2024	12.17 Put	Bond Future	2904.2700	2.9043	2615.2900	2.6153	9.950	0.0000	0.0000
2024/02/15	R035	06/02/2025		Bond Future	12.2400	84.8511	12.1090	85.4991	1.070	0.0000	0.0000
2024/02/15	R035	06/02/2025	12.41 Call	Bond Future	3979.3400	3.9793	4345.2000	4.3452	9.194	0.0000	0.0000
2024/02/15	R035	06/02/2025	12.41 Put	Bond Future	3149.3100	3.1493	2867.2400	2.8672	8.957	0.0000	0.0000
2024/02/15	R035	02/05/2025		Bond Future	11.7800	84.9684	11.7800	84.9684	0.000	0.0000	0.0000
2024/02/15	R035	02/05/2025	11.78 Call	Bond Future	3759.7600	3.7598	3755.5200	3.7555	0.113	0.0000	0.0000
2024/02/15	R035	02/05/2025	11.78 Put	Bond Future	3759.7600	3.7598	3755.5200	3.7555	0.113	0.0000	0.0000
2024/02/15	R053	02/05/2024	13.03 Call	Bond Future	4169.0600	4.1691	4879.5500	4.8796	17.042	0.0000	0.0000
2024/02/15	R053	02/05/2024	13.03 Put	Bond Future	1139.0000	1.1390	866.1800	0.8662	23.953	0.0000	0.0000
2024/02/15	R053	02/05/2024	13.04 Call	Bond Future	4218.2100	4.2182	4932.2600	4.9323	16.928	0.0000	0.0000
2024/02/15	R053	02/05/2024	13.04 Put	Bond Future	1120.7300	1.1207	851.4700	0.8515	24.025	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	
2024/02/15	R053	02/05/2024	13.02 Call	Bond Future	4119.9400	4.1199	4826.8500	4.8269	17.158	0.0000	0.0000
2024/02/15	R053	02/05/2024	13.02 Put	Bond Future	1157.4000	1.1574	881.0000	0.8810	23.881	0.0000	0.0000
2024/02/15	R053	02/05/2024		Bond Future	12.5946	93.6739	12.4589	94.6572	1.077	0.0000	0.0000
2024/02/15	R053	01/08/2024	13.14 Call	Bond Future	5218.1200	5.2181	5878.8800	5.8789	12.663	0.0000	0.0000
2024/02/15	R053	01/08/2024	13.14 Put	Bond Future	2280.6900	2.2807	1936.3700	1.9364	15.097	0.0000	0.0000
2024/02/15	R053	01/08/2024	13.15 Call	Bond Future	5262.8700	5.2629	5926.2500	5.9263	12.605	0.0000	0.0000
2024/02/15	R053	01/08/2024	13.15 Put	Bond Future	2259.0800	2.2591	1917.3800	1.9174	15.126	0.0000	0.0000
2024/02/15	R053	01/08/2024	13.13 Call	Bond Future	5173.4800	5.1735	5831.6100	5.8316	12.721	0.0000	0.0000
2024/02/15	R053	01/08/2024	13.13 Put	Bond Future	2302.5100	2.3025	1955.5600	1.9556	15.068	0.0000	0.0000
2024/02/15	R053	01/08/2024		Bond Future	12.7109	95.7351	12.5698	96.7402	1.110	0.0000	0.0000
2024/02/15	R053	07/11/2024		Bond Future	12.8491	92.0922	12.7018	93.1210	1.146	0.0000	0.0000
2024/02/15	R053	07/11/2024	12.80 Call	Bond Future	4118.4400	4.1184	4655.2900	4.6553	13.035	0.0000	0.0000
2024/02/15	R053	07/11/2024	12.80 Put	Bond Future	4458.8800	4.4589	3966.8700	3.9669	11.034	0.0000	0.0000
2024/02/15	R053	07/11/2024	12.81 Call	Bond Future	4155.5300	4.1555	4695.0300	4.6950	12.983	0.0000	0.0000
2024/02/15	R053	07/11/2024	12.81 Put	Bond Future	4426.4100	4.4264	3937.0500	3.9371	11.055	0.0000	0.0000
2024/02/15	R053	07/11/2024	12.79 Call	Bond Future	4081.4800	4.0815	4615.6700	4.6157	13.088	0.0000	0.0000
2024/02/15	R053	07/11/2024	12.79 Put	Bond Future	4491.5700	4.4916	3996.9000	3.9969	11.013	0.0000	0.0000
2024/02/15	R053	06/02/2025		Bond Future	12.9852	94.0729	12.8317	95.1244	1.182	0.0000	0.0000
2024/02/15	R053	06/02/2025	12.94 Call	Bond Future	4917.4900	4.9175	5471.5200	5.4715	11.267	0.0000	0.0000
2024/02/15	R053	06/02/2025	12.94 Put	Bond Future	5224.8600	5.2249	4727.4600	4.7275	9.520	0.0000	0.0000
2024/02/15	R053	02/05/2025		Bond Future	12.6400	93.3794	12.6400	93.3794	0.000	0.0000	0.0000
2024/02/15	R053	02/05/2025	12.64 Call	Bond Future	5512.5100	5.5125	5506.3000	5.5063	0.113	0.0000	0.0000
2024/02/15	R053	02/05/2025	12.64 Put	Bond Future	5512.5100	5.5125	5506.3000	5.5063	0.113	0.0000	0.0000
2024/02/15	R186	02/05/2024		Bond Future	8.9337	107.5295	8.8406	107.7482	1.042	0.0000	0.0000
2024/02/15	R186	02/05/2024	8.00 Call	Bond Future	19.5500	0.0196	29.0200	0.0290	48.440	0.0000	0.0000
2024/02/15	R186	02/05/2024	8.00 Put	Bond Future	2241.2100	2.2412	2031.9500	2.0320	9.337	0.0000	0.0000
2024/02/15	R186	02/05/2024	8.01 Call	Bond Future	20.6300	0.0206	30.5200	0.0305	47.940	0.0000	0.0000
2024/02/15	R186	02/05/2024	8.01 Put	Bond Future	2218.1700	2.2182	2009.3300	2.0093	9.415	0.0000	0.0000
2024/02/15	R186	02/05/2024	7.99 Call	Bond Future	18.5300	0.0185	27.5800	0.0276	48.840	0.0000	0.0000
2024/02/15	R186	02/05/2024	7.99 Put	Bond Future	2264.3100	2.2643	2054.6300	2.0546	9.260	0.0000	0.0000
2024/02/15	R186	02/05/2024	10.40 Call	Bond Future	3398.7500	3.3988	3609.6500	3.6097	6.205	0.0000	0.0000
2024/02/15	R186	02/05/2024	10.40 Put	Bond Future	28.0000	0.0280	20.1700	0.0202	27.964	0.0000	0.0000
2024/02/15	R186	02/05/2024	9.73 Put	Bond Future	122.7400	0.1227	93.2100	0.0932	24.059	0.0000	0.0000
2024/02/15	R186	02/05/2024	9.73 Call	Bond Future	1970.8900	1.9709	2160.0900	2.1601	9.600	0.0000	0.0000
2024/02/15	R186	01/08/2024	8.69 Call	Bond Future	564.0900	0.5641	656.3000	0.6563	16.347	0.0000	0.0000
2024/02/15	R186	01/08/2024	8.69 Put	Bond Future	1084.6700	1.0847	953.2500	0.9533	12.116	0.0000	0.0000
2024/02/15	R186	01/08/2024	8.70 Call	Bond Future	574.2800	0.5743	667.4700	0.6675	16.227	0.0000	0.0000
2024/02/15	R186	01/08/2024	8.70 Put	Bond Future	1073.2800	1.0733	942.8400	0.9428	12.153	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	
2024/02/15	R186	01/08/2024	8.68 Call	Bond Future	553.7200	0.5537	644.9500	0.6450	16.476	0.0000	0.0000
2024/02/15	R186	01/08/2024	8.68 Put	Bond Future	1095.8800	1.0959	963.4800	0.9635	12.082	0.0000	0.0000
2024/02/15	R186	01/08/2024		Bond Future	8.9320	104.5873	8.8279	104.8110	1.166	0.0000	0.0000
2024/02/15	R186	07/11/2024		Bond Future	8.9531	107.0227	8.8339	107.2520	1.332	0.0000	0.0000
2024/02/15	R186	07/11/2024	9.14 Call	Bond Future	1239.6000	1.2396	1369.7200	1.3697	10.497	0.0000	0.0000
2024/02/15	R186	07/11/2024	9.14 Put	Bond Future	881.7500	0.8818	782.6100	0.7826	11.244	0.0000	0.0000
2024/02/15	R186	07/11/2024	9.15 Call	Bond Future	1251.9200	1.2519	1382.6600	1.3827	10.443	0.0000	0.0000
2024/02/15	R186	07/11/2024	9.15 Put	Bond Future	874.9700	0.8750	776.4500	0.7765	11.260	0.0000	0.0000
2024/02/15	R186	07/11/2024	9.13 Call	Bond Future	1227.3300	1.2273	1356.8200	1.3568	10.551	0.0000	0.0000
2024/02/15	R186	07/11/2024	9.13 Put	Bond Future	888.5900	0.8886	788.8200	0.7888	11.228	0.0000	0.0000
2024/02/15	R186	06/02/2025		Bond Future	8.9878	104.0111	8.8506	104.2456	1.527	0.0000	0.0000
2024/02/15	R186	06/02/2025	9.03 Call	Bond Future	1117.1800	1.1172	1240.6900	1.2407	11.056	0.0000	0.0000
2024/02/15	R186	06/02/2025	9.03 Put	Bond Future	1045.1700	1.0452	934.1400	0.9341	10.623	0.0000	0.0000
2024/02/15	R186	02/05/2025		Bond Future	8.4800	106.9365	8.4800	106.9365	0.000	0.0000	0.0000
2024/02/15	R186	02/05/2025	8.47 Call	Bond Future	970.0600	0.9701	968.9500	0.9690	0.114	0.0000	0.0000
2024/02/15	R186	02/05/2025	8.47 Put	Bond Future	985.2600	0.9853	984.1500	0.9842	0.113	0.0000	0.0000
2024/02/15	R202	02/05/2024		Bond Future	261.5739	261.5739	261.3292	261.3292	0.094	0.0000	0.0000
2024/02/15	R202	01/08/2024		Bond Future	262.3155	262.3155	262.0654	262.0654	0.095	0.0000	0.0000
2024/02/15	R202	07/11/2024		Bond Future	268.4927	268.4927	268.2376	268.2376	0.095	0.0000	0.0000
2024/02/15	R202	06/02/2025		Bond Future	269.1273	269.1273	268.8664	268.8664	0.097	0.0000	0.0000
2024/02/15	R202	06/02/2025	266.79 Call	Bond Future	2337.3000	2.3373	2076.3500	2.0764	11.165	0.0000	0.0000
2024/02/15	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	R202	02/05/2025		Bond Future	272.3100	272.3100	272.3100	272.3100	0.000	0.0000	0.0000
2024/02/15	R202	02/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	R202	02/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	R209	02/05/2024		Bond Future	11.9998	64.6760	11.8800	65.2305	0.998	0.0000	0.0000
2024/02/15	R209	02/05/2024	11.18 Call	Bond Future	174.4200	0.1744	244.3500	0.2444	40.093	0.0000	0.0000
2024/02/15	R209	02/05/2024	11.18 Put	Bond Future	4104.6400	4.1046	3620.0800	3.6201	11.805	0.0000	0.0000
2024/02/15	R209	02/05/2024	11.19 Call	Bond Future	180.5500	0.1806	252.3700	0.2524	39.778	0.0000	0.0000
2024/02/15	R209	02/05/2024	11.19 Put	Bond Future	4060.8700	4.0609	3578.2000	3.5782	11.886	0.0000	0.0000
2024/02/15	R209	02/05/2024	11.17 Call	Bond Future	168.4500	0.1685	236.5200	0.2365	40.410	0.0000	0.0000
2024/02/15	R209	02/05/2024	11.17 Put	Bond Future	4148.6300	4.1486	3662.2100	3.6622	11.725	0.0000	0.0000
2024/02/15	R209	01/08/2024		Bond Future	12.1048	66.0992	11.9805	66.6660	1.027	0.0000	0.0000
2024/02/15	R209	01/08/2024	11.79 Call	Bond Future	1429.9100	1.4299	1665.6800	1.6657	16.488	0.0000	0.0000
2024/02/15	R209	01/08/2024	11.79 Put	Bond Future	2879.0300	2.8790	2548.0400	2.5480	11.497	0.0000	0.0000
2024/02/15	R209	01/08/2024	11.80 Call	Bond Future	1450.1500	1.4502	1687.9600	1.6880	16.399	0.0000	0.0000
2024/02/15	R209	01/08/2024	11.80 Put	Bond Future	2852.5400	2.8525	2523.5900	2.5236	11.532	0.0000	0.0000
2024/02/15	R209	01/08/2024	11.78 Call	Bond Future	1409.8200	1.4098	1643.5600	1.6436	16.579	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	
2024/02/15	R209	01/08/2024	11.78 Put	Bond Future	2905.7100	2.9057	2572.6900	2.5727	11.461	0.0000	0.0000
2024/02/15	R209	07/11/2024		Bond Future	12.2313	64.4816	12.1019	65.0618	1.058	0.0000	0.0000
2024/02/15	R209	07/11/2024	12.22 Call	Bond Future	2648.3800	2.6484	2953.7000	2.9537	11.529	0.0000	0.0000
2024/02/15	R209	07/11/2024	12.22 Put	Bond Future	2698.7500	2.6988	2423.8700	2.4239	10.185	0.0000	0.0000
2024/02/15	R209	07/11/2024	12.23 Call	Bond Future	2672.5300	2.6725	2979.3900	2.9794	11.482	0.0000	0.0000
2024/02/15	R209	07/11/2024	12.23 Put	Bond Future	2678.3200	2.6783	2404.9800	2.4050	10.206	0.0000	0.0000
2024/02/15	R209	07/11/2024	12.21 Call	Bond Future	2624.3200	2.6243	2928.1100	2.9281	11.576	0.0000	0.0000
2024/02/15	R209	07/11/2024	12.21 Put	Bond Future	2719.3200	2.7193	2442.9100	2.4429	10.165	0.0000	0.0000
2024/02/15	R209	06/02/2025		Bond Future	12.3572	65.8694	12.2227	66.4623	1.088	0.0000	0.0000
2024/02/15	R209	06/02/2025	12.44 Call	Bond Future	3354.3600	3.3544	3680.1300	3.6801	9.712	0.0000	0.0000
2024/02/15	R209	06/02/2025	12.44 Put	Bond Future	2992.9000	2.9929	2725.7300	2.7257	8.927	0.0000	0.0000
2024/02/15	R209	02/05/2025		Bond Future	11.8900	66.6535	11.8900	66.6535	0.000	0.0000	0.0000
2024/02/15	R209	02/05/2025	11.89 Call	Bond Future	3400.8500	3.4009	3397.0100	3.3970	0.113	0.0000	0.0000
2024/02/15	R209	02/05/2025	11.89 Put	Bond Future	3400.8500	3.4009	3397.0100	3.3970	0.113	0.0000	0.0000
2024/02/15	R210	02/05/2024		Bond Future	234.1976	234.1976	234.4779	234.4779	0.120	0.0000	0.0000
2024/02/15	R210	01/08/2024		Bond Future	239.4076	239.4076	239.6944	239.6944	0.120	0.0000	0.0000
2024/02/15	R210	07/11/2024		Bond Future	241.7153	241.7153	242.0092	242.0092	0.122	0.0000	0.0000
2024/02/15	R210	06/02/2025		Bond Future	246.9775	246.9775	247.2787	247.2787	0.122	0.0000	0.0000
2024/02/15	R210	06/02/2025	239.61 Call	Bond Future	7367.5200	7.3675	7668.6800	7.6687	4.088	0.0000	0.0000
2024/02/15	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	R210	02/05/2025		Bond Future	248.0300	248.0300	248.0300	248.0300	0.000	0.0000	0.0000
2024/02/15	R210	02/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	R210	02/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	R213	02/05/2024	10.29 Call	Bond Future	483.9700	0.4840	665.3000	0.6653	37.467	0.0000	0.0000
2024/02/15	R213	02/05/2024	10.29 Put	Bond Future	2403.6200	2.4036	1966.0500	1.9661	18.205	0.0000	0.0000
2024/02/15	R213	02/05/2024	10.30 Call	Bond Future	496.4700	0.4965	680.9600	0.6810	37.160	0.0000	0.0000
2024/02/15	R213	02/05/2024	10.30 Put	Bond Future	2372.9100	2.3729	1938.5000	1.9385	18.307	0.0000	0.0000
2024/02/15	R213	02/05/2024	10.28 Call	Bond Future	471.6700	0.4717	649.8700	0.6499	37.781	0.0000	0.0000
2024/02/15	R213	02/05/2024	10.28 Put	Bond Future	2434.5500	2.4346	1993.8500	1.9939	18.102	0.0000	0.0000
2024/02/15	R213	02/05/2024		Bond Future	10.7406	83.5311	10.5939	84.1500	1.366	0.0000	0.0000
2024/02/15	R213	01/08/2024		Bond Future	10.8233	85.3694	10.6693	86.0020	1.423	0.0000	0.0000
2024/02/15	R213	01/08/2024	10.87 Call	Bond Future	1986.8400	1.9868	2331.4200	2.3314	17.343	0.0000	0.0000
2024/02/15	R213	01/08/2024	10.87 Put	Bond Future	1796.3500	1.7964	1508.3200	1.5083	16.034	0.0000	0.0000
2024/02/15	R213	01/08/2024	10.88 Call	Bond Future	2009.5600	2.0096	2356.2800	2.3563	17.254	0.0000	0.0000
2024/02/15	R213	01/08/2024	10.88 Put	Bond Future	1778.3300	1.7783	1492.4400	1.4924	16.076	0.0000	0.0000
2024/02/15	R213	01/08/2024	10.86 Call	Bond Future	1964.2500	1.9643	2306.6900	2.3067	17.434	0.0000	0.0000
2024/02/15	R213	01/08/2024	10.86 Put	Bond Future	1814.5300	1.8145	1524.3600	1.5244	15.991	0.0000	0.0000
2024/02/15	R213	07/11/2024		Bond Future	10.9377	83.7969	10.7750	84.4445	1.488	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	
2024/02/15	R213	07/11/2024	11.22 Call	Bond Future	3009.7900	3.0098	3398.7500	3.3988	12.923	0.0000	0.0000
2024/02/15	R213	07/11/2024	11.22 Put	Bond Future	1901.1900	1.9012	1642.5100	1.6425	13.606	0.0000	0.0000
2024/02/15	R213	07/11/2024	11.23 Call	Bond Future	3033.8000	3.0338	3424.3300	3.4243	12.873	0.0000	0.0000
2024/02/15	R213	07/11/2024	11.23 Put	Bond Future	1886.2700	1.8863	1629.1600	1.6292	13.631	0.0000	0.0000
2024/02/15	R213	07/11/2024	11.21 Call	Bond Future	2985.5700	2.9856	3372.9700	3.3730	12.976	0.0000	0.0000
2024/02/15	R213	07/11/2024	11.21 Put	Bond Future	1915.9300	1.9159	1655.6900	1.6557	13.583	0.0000	0.0000
2024/02/15	R213	06/02/2025		Bond Future	11.0595	85.6016	10.8878	86.2635	1.553	0.0000	0.0000
2024/02/15	R213	06/02/2025	11.35 Call	Bond Future	3378.7700	3.3788	3770.1700	3.7702	11.584	0.0000	0.0000
2024/02/15	R213	06/02/2025	11.35 Put	Bond Future	2273.8100	2.2738	2003.3300	2.0033	11.895	0.0000	0.0000
2024/02/15	R213	02/05/2025		Bond Future	10.5200	86.2455	10.5200	86.2455	0.000	0.0000	0.0000
2024/02/15	R213	02/05/2025	10.52 Call	Bond Future	2907.6300	2.9076	2904.3500	2.9044	0.113	0.0000	0.0000
2024/02/15	R213	02/05/2025	10.52 Put	Bond Future	2907.6300	2.9076	2904.3500	2.9044	0.113	0.0000	0.0000
2024/02/15	R214	02/05/2024	13.52 Call	Bond Future	4975.8400	4.9758	5521.8500	5.5219	10.973	0.0000	0.0000
2024/02/15	R214	02/05/2024	13.52 Put	Bond Future	224.5900	0.2246	161.8100	0.1618	27.953	0.0000	0.0000
2024/02/15	R214	02/05/2024	12.87 Call	Bond Future	2698.8000	2.6988	3142.1900	3.1422	16.429	0.0000	0.0000
2024/02/15	R214	02/05/2024	12.87 Put	Bond Future	699.9900	0.7000	534.5900	0.5346	23.629	0.0000	0.0000
2024/02/15	R214	02/05/2024	12.12 Put	Bond Future	2228.7100	2.2287	1842.5700	1.8426	17.326	0.0000	0.0000
2024/02/15	R214	02/05/2024	12.12 Call	Bond Future	767.0700	0.7671	989.7200	0.9897	29.026	0.0000	0.0000
2024/02/15	R214	02/05/2024	12.14 Put	Bond Future	2167.8200	2.1678	1788.2600	1.7883	17.509	0.0000	0.0000
2024/02/15	R214	02/05/2024	12.14 Call	Bond Future	802.6900	0.8027	1031.9200	1.0319	28.558	0.0000	0.0000
2024/02/15	R214	02/05/2024	11.47 Call	Bond Future	105.7300	0.1057	157.9000	0.1579	49.343	0.0000	0.0000
2024/02/15	R214	02/05/2024	11.47 Put	Bond Future	4838.8800	4.8389	4282.2600	4.2823	11.503	0.0000	0.0000
2024/02/15	R214	02/05/2024	11.48 Call	Bond Future	109.9400	0.1099	163.7700	0.1638	48.963	0.0000	0.0000
2024/02/15	R214	02/05/2024	11.48 Put	Bond Future	4790.7100	4.7907	4235.7500	4.2358	11.584	0.0000	0.0000
2024/02/15	R214	02/05/2024	11.46 Call	Bond Future	101.6400	0.1016	152.2000	0.1522	49.744	0.0000	0.0000
2024/02/15	R214	02/05/2024	11.46 Put	Bond Future	4887.2300	4.8872	4329.0000	4.3290	11.422	0.0000	0.0000
2024/02/15	R214	02/05/2024		Bond Future	12.4284	59.7708	12.2985	60.3796	1.045	0.0000	0.0000
2024/02/15	R214	01/08/2024		Bond Future	12.5331	61.0862	12.3986	61.7084	1.073	0.0000	0.0000
2024/02/15	R214	01/08/2024	12.17 Call	Bond Future	1357.3200	1.3573	1607.8500	1.6079	18.458	0.0000	0.0000
2024/02/15	R214	01/08/2024	12.17 Put	Bond Future	3060.9600	3.0610	2689.2500	2.6893	12.144	0.0000	0.0000
2024/02/15	R214	01/08/2024	12.18 Call	Bond Future	1377.0800	1.3771	1629.8600	1.6299	18.356	0.0000	0.0000
2024/02/15	R214	01/08/2024	12.18 Put	Bond Future	3032.7800	3.0328	2663.3200	2.6633	12.182	0.0000	0.0000
2024/02/15	R214	01/08/2024	12.16 Call	Bond Future	1337.8700	1.3379	1586.1600	1.5862	18.559	0.0000	0.0000
2024/02/15	R214	01/08/2024	12.16 Put	Bond Future	3089.5100	3.0895	2715.5600	2.7156	12.104	0.0000	0.0000
2024/02/15	R214	07/11/2024		Bond Future	12.6618	59.2021	12.5219	59.8391	1.105	0.0000	0.0000
2024/02/15	R214	07/11/2024	12.61 Call	Bond Future	2598.6600	2.5987	2929.7300	2.9297	12.740	0.0000	0.0000
2024/02/15	R214	07/11/2024	12.61 Put	Bond Future	2833.2600	2.8333	2527.3300	2.5273	10.798	0.0000	0.0000
2024/02/15	R214	07/11/2024	12.62 Call	Bond Future	2622.8000	2.6228	2955.5700	2.9556	12.688	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	
2024/02/15	R214	07/11/2024	12.62 Put	Bond Future	2811.9700	2.8120	2507.7400	2.5077	10.819	0.0000	0.0000
2024/02/15	R214	07/11/2024	12.60 Call	Bond Future	2574.8200	2.5748	2904.1900	2.9042	12.792	0.0000	0.0000
2024/02/15	R214	07/11/2024	12.60 Put	Bond Future	2854.8900	2.8549	2547.2600	2.5473	10.776	0.0000	0.0000
2024/02/15	R214	06/02/2025		Bond Future	12.7915	60.4766	12.6463	61.1275	1.135	0.0000	0.0000
2024/02/15	R214	06/02/2025	12.71 Call	Bond Future	3026.0800	3.0261	3363.0000	3.3630	11.134	0.0000	0.0000
2024/02/15	R214	06/02/2025	12.71 Put	Bond Future	3390.1000	3.3901	3076.0800	3.0761	9.263	0.0000	0.0000
2024/02/15	R214	02/05/2025		Bond Future	12.4000	60.6952	12.4000	60.6952	0.000	0.0000	0.0000
2024/02/15	R214	02/05/2025	12.40 Call	Bond Future	3492.5900	3.4926	3488.6500	3.4887	0.113	0.0000	0.0000
2024/02/15	R214	02/05/2025	12.40 Put	Bond Future	3492.5900	3.4926	3488.6500	3.4887	0.113	0.0000	0.0000
2024/02/15	R248	02/05/2024	11.40 Put	Bond Future	7540.9800	7.5410	6778.8500	6.7789	10.107	0.0000	0.0000
2024/02/15	R248	02/05/2024	11.40 Call	Bond Future	40.8300	0.0408	67.7400	0.0677	65.907	0.0000	0.0000
2024/02/15	R248	02/05/2024	12.40 Put	Bond Future	2424.7600	2.4248	1959.4100	1.9594	19.192	0.0000	0.0000
2024/02/15	R248	02/05/2024	12.40 Call	Bond Future	1097.9900	1.0980	1421.6800	1.4217	29.480	0.0000	0.0000
2024/02/15	R248	02/05/2024	13.16 Call	Bond Future	3565.4200	3.5654	4162.8700	4.1629	16.757	0.0000	0.0000
2024/02/15	R248	02/05/2024	13.16 Put	Bond Future	748.7200	0.7487	557.1300	0.5571	25.589	0.0000	0.0000
2024/02/15	R248	02/05/2024		Bond Future	12.6348	72.5162	12.4942	73.3053	1.112	0.0000	0.0000
2024/02/15	R248	02/05/2024	11.47 Call	Bond Future	54.5600	0.0546	89.0000	0.0890	63.123	0.0000	0.0000
2024/02/15	R248	02/05/2024	11.47 Put	Bond Future	7093.0700	7.0931	6338.4700	6.3385	10.639	0.0000	0.0000
2024/02/15	R248	02/05/2024	11.48 Call	Bond Future	56.8200	0.0568	92.4700	0.0925	62.742	0.0000	0.0000
2024/02/15	R248	02/05/2024	11.48 Put	Bond Future	7029.7700	7.0298	6276.3800	6.2764	10.717	0.0000	0.0000
2024/02/15	R248	02/05/2024	11.46 Call	Bond Future	52.3800	0.0524	85.6500	0.0857	63.517	0.0000	0.0000
2024/02/15	R248	02/05/2024	11.46 Put	Bond Future	7156.5500	7.1566	6400.7800	6.4008	10.561	0.0000	0.0000
2024/02/15	R248	01/08/2024		Bond Future	12.7477	74.1120	12.6017	74.9185	1.145	0.0000	0.0000
2024/02/15	R248	01/08/2024	12.31 Call	Bond Future	1483.0800	1.4831	1789.2700	1.7893	20.646	0.0000	0.0000
2024/02/15	R248	01/08/2024	12.31 Put	Bond Future	3951.6200	3.9516	3451.3100	3.4513	12.661	0.0000	0.0000
2024/02/15	R248	01/08/2024	12.32 Call	Bond Future	1505.3700	1.5054	1814.4700	1.8145	20.533	0.0000	0.0000
2024/02/15	R248	01/08/2024	12.32 Put	Bond Future	3915.8100	3.9158	3418.4100	3.4184	12.702	0.0000	0.0000
2024/02/15	R248	01/08/2024	12.30 Call	Bond Future	1460.7700	1.4608	1764.0600	1.7641	20.762	0.0000	0.0000
2024/02/15	R248	01/08/2024	12.30 Put	Bond Future	3987.4900	3.9875	3484.2800	3.4843	12.620	0.0000	0.0000
2024/02/15	R248	07/11/2024	12.79 Call	Bond Future	3029.2500	3.0293	3450.6200	3.4506	13.910	0.0000	0.0000
2024/02/15	R248	07/11/2024	12.79 Put	Bond Future	3545.6900	3.5457	3141.4800	3.1415	11.400	0.0000	0.0000
2024/02/15	R248	07/11/2024	12.80 Call	Bond Future	3057.5500	3.0576	3481.1100	3.4811	13.853	0.0000	0.0000
2024/02/15	R248	07/11/2024	12.80 Put	Bond Future	3519.6400	3.5196	3117.6200	3.1176	11.422	0.0000	0.0000
2024/02/15	R248	07/11/2024	12.78 Call	Bond Future	3001.0600	3.0011	3420.2400	3.4202	13.968	0.0000	0.0000
2024/02/15	R248	07/11/2024	12.78 Put	Bond Future	3571.9300	3.5719	3165.5300	3.1655	11.378	0.0000	0.0000
2024/02/15	R248	07/11/2024		Bond Future	12.8856	71.3865	12.7334	72.2121	1.181	0.0000	0.0000
2024/02/15	R248	06/02/2025		Bond Future	13.0248	72.9231	12.8663	73.7667	1.217	0.0000	0.0000
2024/02/15	R248	06/02/2025	12.71 Call	Bond Future	3052.6400	3.0526	3446.7700	3.4468	12.911	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	
2024/02/15	R248	06/02/2025	12.71 Put	Bond Future	4745.9600	4.7460	4296.4800	4.2965	9.471	0.0000	0.0000
2024/02/15	R248	02/05/2025		Bond Future	12.6000	72.9111	12.6000	72.9111	0.000	0.0000	0.0000
2024/02/15	R248	02/05/2025	12.60 Call	Bond Future	4234.5300	4.2345	4229.7500	4.2298	0.113	0.0000	0.0000
2024/02/15	R248	02/05/2025	12.60 Put	Bond Future	4234.5300	4.2345	4229.7500	4.2298	0.113	0.0000	0.0000
2024/02/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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