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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/02/2024 TO 22/02/2024

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
2024/02/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/22	2025	02/05/2024		Bond Future	179.3241	179.3241	179.3392	0.008	0.0000	0.0000
2024/02/22	2025	01/08/2024		Bond Future	181.4700	181.4700	181.4857	0.009	0.0000	0.0000
2024/02/22	2025	07/11/2024		Bond Future	185.7528	185.7528	185.7694	0.009	0.0000	0.0000
2024/02/22	2029	02/05/2024		Bond Future	129.3923	129.3923	129.4348	0.033	0.0000	0.0000
2024/02/22	2029	01/08/2024		Bond Future	132.2630	132.2630	132.3066	0.033	0.0000	0.0000
2024/02/22	2029	07/11/2024		Bond Future	133.9863	133.9863	134.0315	0.034	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	
2024/02/22	2029	06/02/2025		Bond Future	136.8872	136.8872	136.9338	136.9338	0.034	0.0000	0.0000
2024/02/22	2029	06/02/2025	132.40 Call	Bond Future	4487.2300	4.4872	4533.7900	4.5338	1.038	0.0000	0.0000
2024/02/22	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	2029	02/05/2025		Bond Future	137.8500	137.8500	137.8500	137.8500	0.000	0.0000	0.0000
2024/02/22	2029	02/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	2029	02/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	2030	02/05/2024	10.62 Put	Bond Future	358.6200	0.3586	338.7600	0.3388	5.538	0.0000	0.0000
2024/02/22	2030	02/05/2024	10.62 Call	Bond Future	2591.4200	2.5914	2638.0700	2.6381	1.800	0.0000	0.0000
2024/02/22	2030	02/05/2024	11.12 Put	Bond Future	119.1000	0.1191	110.4700	0.1105	7.246	0.0000	0.0000
2024/02/22	2030	02/05/2024	11.12 Call	Bond Future	4284.6000	4.2846	4342.4800	4.3425	1.351	0.0000	0.0000
2024/02/22	2030	02/05/2024	13.15 Call	Bond Future	11493.2000	11.4932	11559.7000	11.5597	0.579	0.0000	0.0000
2024/02/22	2030	02/05/2024	13.15 Put	Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000	0.0000
2024/02/22	2030	02/05/2024	9.82 Call	Bond Future	619.9700	0.6200	637.2900	0.6373	2.794	0.0000	0.0000
2024/02/22	2030	02/05/2024	9.82 Put	Bond Future	1591.9900	1.5920	1542.8000	1.5428	3.090	0.0000	0.0000
2024/02/22	2030	02/05/2024	9.83 Call	Bond Future	635.9100	0.6359	653.6000	0.6536	2.782	0.0000	0.0000
2024/02/22	2030	02/05/2024	9.83 Put	Bond Future	1566.9900	1.5670	1518.1700	1.5182	3.116	0.0000	0.0000
2024/02/22	2030	02/05/2024	9.81 Call	Bond Future	604.4300	0.6044	621.4000	0.6214	2.808	0.0000	0.0000
2024/02/22	2030	02/05/2024	9.81 Put	Bond Future	1617.4100	1.6174	1567.8700	1.5679	3.063	0.0000	0.0000
2024/02/22	2030	02/05/2024		Bond Future	10.0589	93.2991	10.0425	93.3656	0.164	0.0000	0.0000
2024/02/22	2030	02/05/2024	9.66 Put	Bond Future	2030.7600	2.0308	1976.2500	1.9763	2.684	0.0000	0.0000
2024/02/22	2030	02/05/2024	9.66 Call	Bond Future	400.6600	0.4007	412.6600	0.4127	2.995	0.0000	0.0000
2024/02/22	2030	02/05/2024	10.16 Put	Bond Future	889.6000	0.8896	853.5000	0.8535	4.058	0.0000	0.0000
2024/02/22	2030	02/05/2024	10.16 Call	Bond Future	1296.8800	1.2969	1327.2900	1.3273	2.345	0.0000	0.0000
2024/02/22	2030	02/05/2024	11.94 Call	Bond Future	7234.4900	7.2345	7299.7600	7.2998	0.902	0.0000	0.0000
2024/02/22	2030	02/05/2024	11.94 Put	Bond Future	11.4500	0.0115	10.2100	0.0102	10.830	0.0000	0.0000
2024/02/22	2030	02/05/2024	12.38 Call	Bond Future	8810.4000	8.8104	8876.6300	8.8766	0.752	0.0000	0.0000
2024/02/22	2030	02/05/2024	12.38 Put	Bond Future	2.1200	0.0021	1.8400	0.0018	13.208	0.0000	0.0000
2024/02/22	2030	02/05/2024	10.82 Put	Bond Future	233.4200	0.2334	218.9100	0.2189	6.216	0.0000	0.0000
2024/02/22	2030	02/05/2024	10.82 Call	Bond Future	3245.6600	3.2457	3297.6600	3.2977	1.602	0.0000	0.0000
2024/02/22	2030	01/08/2024	10.38 Call	Bond Future	2153.6400	2.1536	2190.1000	2.1901	1.693	0.0000	0.0000
2024/02/22	2030	01/08/2024	10.38 Put	Bond Future	1174.9900	1.1750	1143.4300	1.1434	2.686	0.0000	0.0000
2024/02/22	2030	01/08/2024	10.39 Call	Bond Future	2177.9200	2.1779	2214.6400	2.2146	1.686	0.0000	0.0000
2024/02/22	2030	01/08/2024	10.39 Put	Bond Future	1160.7900	1.1608	1129.4900	1.1295	2.696	0.0000	0.0000
2024/02/22	2030	01/08/2024	10.37 Call	Bond Future	2129.2500	2.1293	2165.4600	2.1655	1.701	0.0000	0.0000
2024/02/22	2030	01/08/2024	10.37 Put	Bond Future	1189.0900	1.1891	1157.2800	1.1573	2.675	0.0000	0.0000
2024/02/22	2030	01/08/2024		Bond Future	10.1274	91.3409	10.1100	91.4089	0.172	0.0000	0.0000
2024/02/22	2030	07/11/2024		Bond Future	10.2082	93.4723	10.1896	93.5422	0.183	0.0000	0.0000
2024/02/22	2030	07/11/2024	10.75 Call	Bond Future	3303.4200	3.3034	3345.5800	3.3456	1.276	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	
2024/02/22	2030	07/11/2024	10.75 Put	Bond Future	1298.5100	1.2985	1270.7500	1.2708	2.138	0.0000	0.0000
2024/02/22	2030	07/11/2024	10.76 Call	Bond Future	3328.6200	3.3286	3370.9500	3.3710	1.272	0.0000	0.0000
2024/02/22	2030	07/11/2024	10.76 Put	Bond Future	1287.2300	1.2872	1259.6400	1.2596	2.143	0.0000	0.0000
2024/02/22	2030	07/11/2024	10.74 Call	Bond Future	3278.2900	3.2783	3320.2700	3.3203	1.281	0.0000	0.0000
2024/02/22	2030	07/11/2024	10.74 Put	Bond Future	1309.8900	1.3099	1281.9500	1.2820	2.133	0.0000	0.0000
2024/02/22	2030	06/02/2025		Bond Future	10.2999	91.4633	10.2800	91.5351	0.193	0.0000	0.0000
2024/02/22	2030	06/02/2025	10.68 Call	Bond Future	3116.3400	3.1163	3156.4700	3.1565	1.288	0.0000	0.0000
2024/02/22	2030	06/02/2025	10.68 Put	Bond Future	1759.0900	1.7591	1727.4600	1.7275	1.798	0.0000	0.0000
2024/02/22	2030	02/05/2025		Bond Future	9.9300	94.9449	9.9300	94.9449	0.000	0.0000	0.0000
2024/02/22	2030	02/05/2025	9.93 Call	Bond Future	2544.6800	2.5447	2541.7600	2.5418	0.115	0.0000	0.0000
2024/02/22	2030	02/05/2025	9.93 Put	Bond Future	2544.6800	2.5447	2541.7600	2.5418	0.115	0.0000	0.0000
2024/02/22	2032	02/05/2024	11.81 Call	Bond Future	4425.7700	4.4258	4425.1400	4.4251	0.014	0.0000	0.0000
2024/02/22	2032	02/05/2024	11.81 Put	Bond Future	211.1300	0.2111	205.5300	0.2055	2.652	0.0000	0.0000
2024/02/22	2032	02/05/2024	11.21 Call	Bond Future	2192.3800	2.1924	2187.4400	2.1874	0.225	0.0000	0.0000
2024/02/22	2032	02/05/2024	11.21 Put	Bond Future	696.0400	0.6960	686.1300	0.6861	1.424	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.57 Put	Bond Future	2111.8200	2.1118	2101.0100	2.1010	0.512	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.57 Call	Bond Future	578.3900	0.5784	572.5500	0.5726	1.010	0.0000	0.0000
2024/02/22	2032	02/05/2024	11.28 Call	Bond Future	2428.2500	2.4283	2423.7600	2.4238	0.185	0.0000	0.0000
2024/02/22	2032	02/05/2024	11.28 Put	Bond Future	608.8000	0.6088	599.3400	0.5993	1.554	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.30 Put	Bond Future	3104.6300	3.1046	3095.4300	3.0954	0.296	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.30 Call	Bond Future	251.0400	0.2510	246.8100	0.2468	1.685	0.0000	0.0000
2024/02/22	2032	02/05/2024		Bond Future	10.8903	87.0637	10.8892	87.0687	0.010	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.55 Call	Bond Future	546.5900	0.5466	540.8500	0.5409	1.050	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.55 Put	Bond Future	2176.9400	2.1769	2166.2300	2.1662	0.492	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.56 Call	Bond Future	562.3400	0.5623	556.5500	0.5566	1.030	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.56 Put	Bond Future	2144.2200	2.1442	2133.4600	2.1335	0.502	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.54 Call	Bond Future	531.2500	0.5313	525.5600	0.5256	1.071	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.54 Put	Bond Future	2210.1200	2.2101	2199.4600	2.1995	0.482	0.0000	0.0000
2024/02/22	2032	02/05/2024	13.35 Call	Bond Future	10694.3000	10.6943	10698.9000	10.6989	0.043	0.0000	0.0000
2024/02/22	2032	02/05/2024	13.35 Put	Bond Future	5.5200	0.0055	5.1500	0.0052	6.703	0.0000	0.0000
2024/02/22	2032	02/05/2024	11.35 Put	Bond Future	531.9800	0.5320	523.0100	0.5230	1.686	0.0000	0.0000
2024/02/22	2032	02/05/2024	11.35 Call	Bond Future	2672.9400	2.6729	2668.9400	2.6689	0.150	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.65 Put	Bond Future	1864.0000	1.8640	1852.8900	1.8529	0.596	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.65 Call	Bond Future	716.8700	0.7169	710.7300	0.7107	0.857	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.36 Put	Bond Future	2865.2200	2.8652	2855.6100	2.8556	0.335	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.36 Call	Bond Future	307.2000	0.3072	302.5600	0.3026	1.510	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.86 Put	Bond Future	1315.3200	1.3153	1304.0100	1.3040	0.860	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.86 Call	Bond Future	1171.8300	1.1718	1165.4900	1.1655	0.541	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	
2024/02/22	2032	02/05/2024	12.90 Call	Bond Future	8889.5800	8.8896	8893.4400	8.8934	0.043	0.0000	0.0000
2024/02/22	2032	02/05/2024	12.90 Put	Bond Future	21.0300	0.0210	19.9200	0.0199	5.278	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.59 Put	Bond Future	2047.8500	2.0479	2036.9600	2.0370	0.532	0.0000	0.0000
2024/02/22	2032	02/05/2024	10.59 Call	Bond Future	611.2000	0.6112	605.2800	0.6053	0.969	0.0000	0.0000
2024/02/22	2032	02/05/2024	11.09 Put	Bond Future	871.6900	0.8717	861.1000	0.8611	1.215	0.0000	0.0000
2024/02/22	2032	02/05/2024	11.09 Call	Bond Future	1810.3900	1.8104	1804.7700	1.8048	0.310	0.0000	0.0000
2024/02/22	2032	02/05/2024	13.18 Call	Bond Future	10017.5200	10.0175	10021.8900	10.0219	0.044	0.0000	0.0000
2024/02/22	2032	02/05/2024	13.18 Put	Bond Future	9.6800	0.0097	9.0800	0.0091	6.198	0.0000	0.0000
2024/02/22	2032	01/08/2024	11.14 Call	Bond Future	2424.5300	2.4245	2421.2400	2.4212	0.136	0.0000	0.0000
2024/02/22	2032	01/08/2024	11.14 Put	Bond Future	1688.8800	1.6889	1680.4200	1.6804	0.501	0.0000	0.0000
2024/02/22	2032	01/08/2024	11.15 Call	Bond Future	2451.6400	2.4516	2448.3800	2.4484	0.133	0.0000	0.0000
2024/02/22	2032	01/08/2024	11.15 Put	Bond Future	1670.3100	1.6703	1661.8800	1.6619	0.505	0.0000	0.0000
2024/02/22	2032	01/08/2024	11.13 Call	Bond Future	2397.3200	2.3973	2394.0200	2.3940	0.138	0.0000	0.0000
2024/02/22	2032	01/08/2024	11.13 Put	Bond Future	1707.3800	1.7074	1698.9100	1.6989	0.496	0.0000	0.0000
2024/02/22	2032	01/08/2024		Bond Future	10.9799	88.9743	10.9788	88.9795	0.010	0.0000	0.0000
2024/02/22	2032	07/11/2024		Bond Future	11.0914	86.8838	11.0901	86.8894	0.011	0.0000	0.0000
2024/02/22	2032	07/11/2024	13.36 Call	Bond Future	9830.0300	9.8300	9832.4700	9.8325	0.025	0.0000	0.0000
2024/02/22	2032	07/11/2024	13.36 Put	Bond Future	371.6400	0.3716	368.5000	0.3685	0.845	0.0000	0.0000
2024/02/22	2032	07/11/2024	11.64 Put	Bond Future	1620.8400	1.6208	1614.1400	1.6141	0.413	0.0000	0.0000
2024/02/22	2032	07/11/2024	11.64 Call	Bond Future	4040.9000	4.0409	4039.7800	4.0398	0.028	0.0000	0.0000
2024/02/22	2032	07/11/2024	11.48 Call	Bond Future	3575.5600	3.5756	3574.1400	3.5741	0.040	0.0000	0.0000
2024/02/22	2032	07/11/2024	11.48 Put	Bond Future	1852.1200	1.8521	1845.1200	1.8451	0.378	0.0000	0.0000
2024/02/22	2032	07/11/2024	11.49 Call	Bond Future	3603.6000	3.6036	3602.1900	3.6022	0.039	0.0000	0.0000
2024/02/22	2032	07/11/2024	11.49 Put	Bond Future	1836.4100	1.8364	1829.4200	1.8294	0.381	0.0000	0.0000
2024/02/22	2032	07/11/2024	11.47 Call	Bond Future	3547.3300	3.5473	3545.8800	3.5459	0.041	0.0000	0.0000
2024/02/22	2032	07/11/2024	11.47 Put	Bond Future	1867.6800	1.8677	1860.6500	1.8607	0.376	0.0000	0.0000
2024/02/22	2032	06/02/2025		Bond Future	11.2093	88.7430	11.2080	88.7490	0.012	0.0000	0.0000
2024/02/22	2032	06/02/2025	11.72 Call	Bond Future	3934.2300	3.9342	3934.4400	3.9344	0.005	0.0000	0.0000
2024/02/22	2032	06/02/2025	11.72 Put	Bond Future	1739.0500	1.7391	1733.2700	1.7333	0.332	0.0000	0.0000
2024/02/22	2032	02/05/2025		Bond Future	10.9100	88.1512	10.9100	88.1512	0.000	0.0000	0.0000
2024/02/22	2032	02/05/2025	10.91 Call	Bond Future	3147.6100	3.1476	3144.0000	3.1440	0.115	0.0000	0.0000
2024/02/22	2032	02/05/2025	10.91 Put	Bond Future	3147.6100	3.1476	3144.0000	3.1440	0.115	0.0000	0.0000
2024/02/22	2033	02/05/2024		Bond Future	122.3293	122.3293	121.7262	121.7262	0.493	0.0000	0.0000
2024/02/22	2033	01/08/2024		Bond Future	125.0434	125.0434	124.4271	124.4271	0.493	0.0000	0.0000
2024/02/22	2033	07/11/2024		Bond Future	126.4996	126.4996	125.8693	125.8693	0.498	0.0000	0.0000
2024/02/22	2033	06/02/2025		Bond Future	129.2387	129.2387	128.5950	128.5950	0.498	0.0000	0.0000
2024/02/22	2033	06/02/2025	124.94 Call	Bond Future	4298.6500	4.2987	3655.0400	3.6550	14.972	0.0000	0.0000
2024/02/22	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	
2024/02/22	2033	02/05/2025		Bond Future	130.6200	130.6200	130.6200	130.6200	0.000	0.0000	0.0000
2024/02/22	2033	02/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	2033	02/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	2037	02/05/2024		Bond Future	12.0124	79.6145	12.0935	79.1818	0.675	0.0000	0.0000
2024/02/22	2037	02/05/2024	11.44 Call	Bond Future	421.0000	0.4210	331.7600	0.3318	21.197	0.0000	0.0000
2024/02/22	2037	02/05/2024	11.44 Put	Bond Future	3576.1000	3.5761	3919.5200	3.9195	9.603	0.0000	0.0000
2024/02/22	2037	02/05/2024	11.45 Call	Bond Future	433.5500	0.4336	342.3100	0.3423	21.045	0.0000	0.0000
2024/02/22	2037	02/05/2024	11.45 Put	Bond Future	3531.9500	3.5320	3873.3700	3.8734	9.667	0.0000	0.0000
2024/02/22	2037	02/05/2024	11.43 Call	Bond Future	408.7100	0.4087	321.4600	0.3215	21.348	0.0000	0.0000
2024/02/22	2037	02/05/2024	11.43 Put	Bond Future	3620.5600	3.6206	3965.9700	3.9660	9.540	0.0000	0.0000
2024/02/22	2037	01/08/2024		Bond Future	12.1268	77.1055	12.2112	76.6634	0.696	0.0000	0.0000
2024/02/22	2037	01/08/2024	12.10 Call	Bond Future	2382.0200	2.3820	2156.8300	2.1568	9.454	0.0000	0.0000
2024/02/22	2037	01/08/2024	12.10 Put	Bond Future	2523.1900	2.5232	2740.0900	2.7401	8.596	0.0000	0.0000
2024/02/22	2037	01/08/2024	12.11 Call	Bond Future	2410.2200	2.4102	2183.4900	2.1835	9.407	0.0000	0.0000
2024/02/22	2037	01/08/2024	12.11 Put	Bond Future	2498.6700	2.4987	2714.0300	2.7140	8.619	0.0000	0.0000
2024/02/22	2037	01/08/2024	12.09 Call	Bond Future	2354.1700	2.3542	2130.5300	2.1305	9.500	0.0000	0.0000
2024/02/22	2037	01/08/2024	12.09 Put	Bond Future	2548.1100	2.5481	2766.5600	2.7666	8.573	0.0000	0.0000
2024/02/22	2037	01/08/2024	13.82 Call	Bond Future	8619.2200	8.6192	8224.0500	8.2241	4.585	0.0000	0.0000
2024/02/22	2037	01/08/2024	13.82 Put	Bond Future	412.1600	0.4122	459.0800	0.4591	11.384	0.0000	0.0000
2024/02/22	2037	01/08/2024	13.17 Call	Bond Future	6056.3300	6.0563	5702.8500	5.7029	5.837	0.0000	0.0000
2024/02/22	2037	01/08/2024	13.17 Put	Bond Future	840.7100	0.8407	929.3200	0.9293	10.540	0.0000	0.0000
2024/02/22	2037	07/11/2024		Bond Future	12.2532	78.9043	12.3412	78.4521	0.718	0.0000	0.0000
2024/02/22	2037	07/11/2024	12.58 Call	Bond Future	4158.0800	4.1581	3885.0200	3.8850	6.567	0.0000	0.0000
2024/02/22	2037	07/11/2024	12.58 Put	Bond Future	2497.0300	2.4970	2676.1400	2.6761	7.173	0.0000	0.0000
2024/02/22	2037	07/11/2024	12.59 Call	Bond Future	4189.4800	4.1895	3915.3600	3.9154	6.543	0.0000	0.0000
2024/02/22	2037	07/11/2024	12.59 Put	Bond Future	2478.4200	2.4784	2656.4700	2.6565	7.184	0.0000	0.0000
2024/02/22	2037	07/11/2024	12.57 Call	Bond Future	4126.7700	4.1268	3854.7700	3.8548	6.591	0.0000	0.0000
2024/02/22	2037	07/11/2024	12.57 Put	Bond Future	2515.7700	2.5158	2695.9400	2.6959	7.162	0.0000	0.0000
2024/02/22	2037	06/02/2025		Bond Future	12.3840	76.3322	12.4755	75.8706	0.739	0.0000	0.0000
2024/02/22	2037	06/02/2025	12.76 Call	Bond Future	4730.8600	4.7309	4451.4500	4.4515	5.906	0.0000	0.0000
2024/02/22	2037	06/02/2025	12.76 Put	Bond Future	2859.3800	2.8594	3041.5400	3.0415	6.371	0.0000	0.0000
2024/02/22	2037	02/05/2025		Bond Future	12.2500	79.1956	12.2500	79.1956	0.000	0.0000	0.0000
2024/02/22	2037	02/05/2025	12.25 Call	Bond Future	3916.7600	3.9168	3912.2700	3.9123	0.115	0.0000	0.0000
2024/02/22	2037	02/05/2025	12.25 Put	Bond Future	3916.7600	3.9168	3912.2700	3.9123	0.115	0.0000	0.0000
2024/02/22	2038	02/05/2024		Bond Future	133.6806	133.6806	133.0600	133.0600	0.464	0.0000	0.0000
2024/02/22	2038	01/08/2024		Bond Future	134.5848	134.5848	133.9506	133.9506	0.471	0.0000	0.0000
2024/02/22	2038	07/11/2024		Bond Future	137.7607	137.7607	137.1120	137.1120	0.471	0.0000	0.0000
2024/02/22	2038	06/02/2025		Bond Future	138.6289	138.6289	137.9668	137.9668	0.478	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	
2024/02/22	2038	06/02/2025	135.23 Call	Bond Future	3398.8600	3.3989	2736.8400	2.7368	19.478	0.0000	0.0000
2024/02/22	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	2038	02/05/2025		Bond Future	139.6800	139.6800	139.6800	139.6800	0.000	0.0000	0.0000
2024/02/22	2038	02/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	2038	02/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	2040	02/05/2024	11.61 Call	Bond Future	371.0200	0.3710	241.2800	0.2413	34.968	0.0000	0.0000
2024/02/22	2040	02/05/2024	11.61 Put	Bond Future	4136.8000	4.1368	4812.2700	4.8123	16.328	0.0000	0.0000
2024/02/22	2040	02/05/2024	11.62 Call	Bond Future	382.7300	0.3827	249.7300	0.2497	34.750	0.0000	0.0000
2024/02/22	2040	02/05/2024	11.62 Put	Bond Future	4087.4000	4.0874	4759.6100	4.7596	16.446	0.0000	0.0000
2024/02/22	2040	02/05/2024	11.60 Call	Bond Future	359.5600	0.3596	233.0500	0.2331	35.185	0.0000	0.0000
2024/02/22	2040	02/05/2024	11.60 Put	Bond Future	4186.5300	4.1865	4865.2300	4.8652	16.212	0.0000	0.0000
2024/02/22	2040	02/05/2024		Bond Future	12.2487	79.9281	12.3916	79.1229	1.166	0.0000	0.0000
2024/02/22	2040	01/08/2024		Bond Future	12.3648	77.1757	12.5133	76.3529	1.201	0.0000	0.0000
2024/02/22	2040	01/08/2024	12.33 Call	Bond Future	2527.7600	2.5278	2124.7300	2.1247	15.944	0.0000	0.0000
2024/02/22	2040	01/08/2024	12.33 Put	Bond Future	2722.8100	2.7228	3142.6000	3.1426	15.418	0.0000	0.0000
2024/02/22	2040	01/08/2024	12.34 Call	Bond Future	2557.7500	2.5578	2151.8600	2.1519	15.869	0.0000	0.0000
2024/02/22	2040	01/08/2024	12.34 Put	Bond Future	2696.7400	2.6967	3113.6700	3.1137	15.461	0.0000	0.0000
2024/02/22	2040	01/08/2024	12.32 Call	Bond Future	2498.1200	2.4981	2097.9600	2.0980	16.018	0.0000	0.0000
2024/02/22	2040	01/08/2024	12.32 Put	Bond Future	2749.3000	2.7493	3171.9600	3.1720	15.373	0.0000	0.0000
2024/02/22	2040	07/11/2024		Bond Future	12.4924	78.9760	12.6470	78.1342	1.238	0.0000	0.0000
2024/02/22	2040	07/11/2024	12.85 Call	Bond Future	4461.0200	4.4610	3956.8000	3.9568	11.303	0.0000	0.0000
2024/02/22	2040	07/11/2024	12.85 Put	Bond Future	2535.8400	2.5358	2873.3700	2.8734	13.310	0.0000	0.0000
2024/02/22	2040	07/11/2024	12.86 Call	Bond Future	4494.6000	4.4946	3988.3800	3.9884	11.263	0.0000	0.0000
2024/02/22	2040	07/11/2024	12.86 Put	Bond Future	2516.6700	2.5167	2852.2000	2.8522	13.332	0.0000	0.0000
2024/02/22	2040	07/11/2024	12.84 Call	Bond Future	4427.7900	4.4278	3925.5600	3.9256	11.343	0.0000	0.0000
2024/02/22	2040	07/11/2024	12.84 Put	Bond Future	2555.4200	2.5554	2894.9400	2.8949	13.286	0.0000	0.0000
2024/02/22	2040	06/02/2025		Bond Future	12.6235	76.1546	12.7843	75.2950	1.274	0.0000	0.0000
2024/02/22	2040	06/02/2025	12.95 Call	Bond Future	4911.5500	4.9116	4409.1600	4.4092	10.229	0.0000	0.0000
2024/02/22	2040	06/02/2025	12.95 Put	Bond Future	3182.3200	3.1823	3539.5000	3.5395	11.224	0.0000	0.0000
2024/02/22	2040	02/05/2025		Bond Future	12.6300	78.3403	12.6300	78.3403	0.000	0.0000	0.0000
2024/02/22	2040	02/05/2025	12.63 Call	Bond Future	4152.2700	4.1523	4147.5100	4.1475	0.115	0.0000	0.0000
2024/02/22	2040	02/05/2025	12.63 Put	Bond Future	4152.2700	4.1523	4147.5100	4.1475	0.115	0.0000	0.0000
2024/02/22	2044	02/05/2024	12.50 Call	Bond Future	2238.5600	2.2386	1793.8100	1.7938	19.868	0.0000	0.0000
2024/02/22	2044	02/05/2024	12.50 Put	Bond Future	1368.8600	1.3689	1703.4500	1.7035	24.443	0.0000	0.0000
2024/02/22	2044	02/05/2024	12.75 Call	Bond Future	3154.4800	3.1545	2620.3600	2.6204	16.932	0.0000	0.0000
2024/02/22	2044	02/05/2024	12.75 Put	Bond Future	907.0200	0.9070	1152.2400	1.1522	27.036	0.0000	0.0000
2024/02/22	2044	02/05/2024	13.00 Call	Bond Future	4171.8100	4.1718	3565.8100	3.5658	14.526	0.0000	0.0000
2024/02/22	2044	02/05/2024	13.00 Put	Bond Future	589.9100	0.5899	763.2500	0.7633	29.384	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	
2024/02/22	2044	02/05/2024		Bond Future	12.3462	75.9100	12.4839	75.1306	1.115	0.0000	0.0000
2024/02/22	2044	02/05/2024	11.66 Call	Bond Future	333.8900	0.3339	218.9900	0.2190	34.413	0.0000	0.0000
2024/02/22	2044	02/05/2024	11.66 Put	Bond Future	4434.2800	4.4343	5098.7200	5.0987	14.984	0.0000	0.0000
2024/02/22	2044	02/05/2024	11.67 Call	Bond Future	344.7400	0.3447	226.8500	0.2269	34.197	0.0000	0.0000
2024/02/22	2044	02/05/2024	11.67 Put	Bond Future	4382.6900	4.3827	5044.1400	5.0441	15.092	0.0000	0.0000
2024/02/22	2044	02/05/2024	11.65 Call	Bond Future	323.2800	0.3233	211.3400	0.2113	34.626	0.0000	0.0000
2024/02/22	2044	02/05/2024	11.65 Put	Bond Future	4486.1900	4.4862	5153.5900	5.1536	14.877	0.0000	0.0000
2024/02/22	2044	01/08/2024		Bond Future	12.4589	73.1946	12.6019	72.3981	1.148	0.0000	0.0000
2024/02/22	2044	01/08/2024	12.29 Call	Bond Future	2116.1600	2.1162	1763.4100	1.7634	16.669	0.0000	0.0000
2024/02/22	2044	01/08/2024	12.29 Put	Bond Future	3076.0600	3.0761	3519.7300	3.5197	14.423	0.0000	0.0000
2024/02/22	2044	01/08/2024	12.30 Call	Bond Future	2143.8600	2.1439	1788.2200	1.7882	16.589	0.0000	0.0000
2024/02/22	2044	01/08/2024	12.30 Put	Bond Future	3046.3500	3.0464	3487.1300	3.4871	14.469	0.0000	0.0000
2024/02/22	2044	01/08/2024	12.28 Call	Bond Future	2088.6300	2.0886	1738.7900	1.7388	16.750	0.0000	0.0000
2024/02/22	2044	01/08/2024	12.28 Put	Bond Future	3106.0000	3.1060	3552.5800	3.5526	14.378	0.0000	0.0000
2024/02/22	2044	07/11/2024	12.91 Call	Bond Future	4432.8700	4.4329	3949.1900	3.9492	10.911	0.0000	0.0000
2024/02/22	2044	07/11/2024	12.91 Put	Bond Future	2658.0800	2.6581	2989.1600	2.9892	12.456	0.0000	0.0000
2024/02/22	2044	07/11/2024	12.92 Call	Bond Future	4466.1400	4.4661	3980.5300	3.9805	10.873	0.0000	0.0000
2024/02/22	2044	07/11/2024	12.92 Put	Bond Future	2638.3500	2.6384	2967.5000	2.9675	12.476	0.0000	0.0000
2024/02/22	2044	07/11/2024	12.90 Call	Bond Future	4399.6900	4.3997	3917.9300	3.9179	10.950	0.0000	0.0000
2024/02/22	2044	07/11/2024	12.90 Put	Bond Future	2677.9700	2.6780	3010.9700	3.0110	12.435	0.0000	0.0000
2024/02/22	2044	07/11/2024		Bond Future	12.5822	74.9019	12.7310	74.0871	1.183	0.0000	0.0000
2024/02/22	2044	06/02/2025		Bond Future	12.7085	72.1186	12.8632	71.2866	1.217	0.0000	0.0000
2024/02/22	2044	06/02/2025	13.02 Call	Bond Future	4854.7800	4.8548	4368.9000	4.3689	10.008	0.0000	0.0000
2024/02/22	2044	06/02/2025	13.02 Put	Bond Future	3195.3200	3.1953	3541.4100	3.5414	10.831	0.0000	0.0000
2024/02/22	2044	02/05/2025		Bond Future	12.7200	74.1731	12.7200	74.1731	0.000	0.0000	0.0000
2024/02/22	2044	02/05/2025	12.72 Call	Bond Future	4251.1300	4.2511	4246.2600	4.2463	0.115	0.0000	0.0000
2024/02/22	2044	02/05/2025	12.72 Put	Bond Future	4251.1300	4.2511	4246.2600	4.2463	0.115	0.0000	0.0000
2024/02/22	2046	02/05/2024		Bond Future	114.5428	114.5428	114.0003	114.0003	0.474	0.0000	0.0000
2024/02/22	2046	01/08/2024		Bond Future	117.0840	117.0840	116.5295	116.5295	0.474	0.0000	0.0000
2024/02/22	2046	07/11/2024		Bond Future	117.6497	117.6497	117.0826	117.0826	0.482	0.0000	0.0000
2024/02/22	2046	06/02/2025		Bond Future	120.1962	120.1962	119.6172	119.6172	0.482	0.0000	0.0000
2024/02/22	2046	06/02/2025	114.01 Call	Bond Future	6186.1900	6.1862	5607.2000	5.6072	9.359	0.0000	0.0000
2024/02/22	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	2046	02/05/2025		Bond Future	121.9700	121.9700	121.9700	121.9700	0.000	0.0000	0.0000
2024/02/22	2046	02/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	2046	02/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	2050	02/05/2024		Bond Future	116.0745	116.0745	115.4707	115.4707	0.520	0.0000	0.0000
2024/02/22	2050	01/08/2024		Bond Future	116.3534	116.3534	115.7363	115.7363	0.530	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	
2024/02/22	2050	07/11/2024		Bond Future	119.0991	119.0991	118.4677	118.4677	0.530	0.0000	0.0000
2024/02/22	2050	06/02/2025		Bond Future	119.3210	119.3210	118.6767	118.6767	0.540	0.0000	0.0000
2024/02/22	2050	06/02/2025	115.60 Call	Bond Future	3720.9600	3.7210	3076.6500	3.0767	17.316	0.0000	0.0000
2024/02/22	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	2050	02/05/2025		Bond Future	121.1600	121.1600	121.1600	121.1600	0.000	0.0000	0.0000
2024/02/22	2050	02/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	2050	02/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	AL37	02/05/2024		Index Future	955.6950	955.6950	956.3290	956.3290	0.066	0.0000	0.0000
2024/02/22	AL37	01/08/2024		Index Future	976.6690	976.6690	977.3180	977.3180	0.066	0.0000	0.0000
2024/02/22	AL37	07/11/2024		Index Future	999.4820	999.4820	1000.1490	1000.1490	0.067	0.0000	0.0000
2024/02/22	AL37	06/02/2025		Index Future	1020.9110	1020.9110	1021.5950	1021.5950	0.067	0.0000	0.0000
2024/02/22	AL37	02/05/2025		Index Future	1039.2430	1039.2430	1039.2430	1039.2430	0.000	0.0000	0.0000
2024/02/22	AL7T	02/05/2024		Index Future	1109.6240	1109.6240	1108.3370	1108.3370	0.116	0.0000	0.0000
2024/02/22	AL7T	01/08/2024		Index Future	1133.9760	1133.9760	1132.6610	1132.6610	0.116	0.0000	0.0000
2024/02/22	AL7T	07/11/2024		Index Future	1160.4640	1160.4640	1159.1220	1159.1220	0.116	0.0000	0.0000
2024/02/22	AL7T	06/02/2025		Index Future	1185.3440	1185.3440	1183.9770	1183.9770	0.115	0.0000	0.0000
2024/02/22	AL7T	02/05/2025		Index Future	1201.4160	1201.4160	1201.4160	1201.4160	0.000	0.0000	0.0000
2024/02/22	ALBI	02/05/2024		Index Future	964.9330	964.9330	961.0510	961.0510	0.402	0.0000	0.0000
2024/02/22	ALBI	01/08/2024		Index Future	986.1090	986.1090	982.1430	982.1430	0.402	0.0000	0.0000
2024/02/22	ALBI	07/11/2024		Index Future	1009.1430	1009.1430	1005.0870	1005.0870	0.402	0.0000	0.0000
2024/02/22	ALBI	06/02/2025		Index Future	1030.7790	1030.7790	1026.6400	1026.6400	0.402	0.0000	0.0000
2024/02/22	ALBI	02/05/2025		Index Future	1040.2220	1040.2220	1040.2220	1040.2220	0.000	0.0000	0.0000
2024/02/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/22	ES33	02/05/2024		Bond Future	12.4364	74.2014	12.4813	74.0038	0.361	0.0000	0.0000
2024/02/22	ES33	01/08/2024		Bond Future	12.5747	75.8476	12.6215	75.6458	0.372	0.0000	0.0000
2024/02/22	ES33	07/11/2024		Bond Future	12.7439	73.8342	12.7929	73.6278	0.385	0.0000	0.0000
2024/02/22	ES33	06/02/2025		Bond Future	12.9207	75.4305	12.9720	75.2199	0.397	0.0000	0.0000
2024/02/22	ES33	06/02/2025	13.34 Call	Bond Future	1698.8600	1.6989	1488.2900	1.4883	12.395	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	
2024/02/22	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	ES33	02/05/2025		Bond Future	12.7300	74.6217	12.7300	74.6217	0.000	0.0000	0.0000
2024/02/22	ES33	02/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	ES33	02/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	ES42	02/05/2024		Bond Future	12.8859	69.8445	13.0287	69.1101	1.109	0.0000	0.0000
2024/02/22	ES42	01/08/2024		Bond Future	13.0129	71.3940	13.1613	70.6433	1.141	0.0000	0.0000
2024/02/22	ES42	07/11/2024		Bond Future	13.1637	68.8095	13.3187	68.0414	1.177	0.0000	0.0000
2024/02/22	ES42	06/02/2025		Bond Future	13.3136	70.2953	13.4749	69.5109	1.211	0.0000	0.0000
2024/02/22	ES42	06/02/2025	13.71 Call	Bond Future	1901.7900	1.9018	1117.3800	1.1174	41.246	0.0000	0.0000
2024/02/22	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	ES42	02/05/2025		Bond Future	13.2500	68.4867	13.2500	68.4867	0.000	0.0000	0.0000
2024/02/22	ES42	02/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	ES42	02/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	GOVI	02/05/2024		GOVI	950.7180	950.7180	947.0520	947.0520	0.386	0.0000	0.0000
2024/02/22	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	GOVI	02/05/2024	950.98 Put	GOVI	2620.0000	0.2620	39280.0000	3.9280	1,399.237	0.0000	0.0000
2024/02/22	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	GOVI	02/05/2024	950.99 Put	GOVI	2720.0000	0.2720	39380.0000	3.9380	1,347.794	0.0000	0.0000
2024/02/22	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	GOVI	02/05/2024	950.97 Put	GOVI	2520.0000	0.2520	39180.0000	3.9180	1,454.762	0.0000	0.0000
2024/02/22	GOVI	01/08/2024	943.38 Call	GOVI	282030.0000	28.2030	244560.0000	24.4560	13.286	0.0000	0.0000
2024/02/22	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	GOVI	01/08/2024	943.39 Call	GOVI	281930.0000	28.1930	244460.0000	24.4460	13.291	0.0000	0.0000
2024/02/22	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	GOVI	01/08/2024	943.37 Call	GOVI	282130.0000	28.2130	244660.0000	24.4660	13.281	0.0000	0.0000
2024/02/22	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	GOVI	01/08/2024		GOVI	971.5830	971.5830	967.8360	967.8360	0.386	0.0000	0.0000
2024/02/22	GOVI	07/11/2024		GOVI	994.2770	994.2770	990.4460	990.4460	0.385	0.0000	0.0000
2024/02/22	GOVI	07/11/2024	948.79 Call	GOVI	454870.0000	45.4870	416560.0000	41.6560	8.422	0.0000	0.0000
2024/02/22	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	GOVI	07/11/2024	948.80 Call	GOVI	454770.0000	45.4770	416460.0000	41.6460	8.424	0.0000	0.0000
2024/02/22	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	GOVI	07/11/2024	948.78 Call	GOVI	454970.0000	45.4970	416660.0000	41.6660	8.420	0.0000	0.0000
2024/02/22	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	GOVI	06/02/2025		GOVI	1015.5940	1015.5940	1011.6850	1011.6850	0.385	0.0000	0.0000
2024/02/22	GOVI	06/02/2025	972.00 Call	GOVI	435940.0000	43.5940	396850.0000	39.6850	8.967	0.0000	0.0000
2024/02/22	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	GOVI	02/05/2025		GOVI	1025.2190	1025.2190	1025.2190	1025.2190	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/22	GOVI	02/05/2025	1,022. Call 00	GOVI	32190.0000	3.2190	32190.0000	3.2190	0.000	0.0000	0.0000
2024/02/22	GOVI	02/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/22	IGOV	02/05/2024		Index Future	350.5070	350.5070	349.0310	349.0310	0.421	0.0000	0.0000
2024/02/22	IGOV	01/08/2024		Index Future	358.2840	358.2840	356.7760	356.7760	0.421	0.0000	0.0000
2024/02/22	IGOV	07/11/2024		Index Future	366.7420	366.7420	365.1990	365.1990	0.421	0.0000	0.0000
2024/02/22	IGOV	06/02/2025		Index Future	374.6850	374.6850	373.1100	373.1100	0.420	0.0000	0.0000
2024/02/22	IGOV	02/05/2025		Index Future	383.3040	383.3040	383.3040	383.3040	0.000	0.0000	0.0000
2024/02/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/22	JBAF	21/02/2024		Jibar Tradeable Future	8.3560	8.3560	8.3560	91.6440	0.000	0.0000	0.0000
2024/02/22	JBAF	20/03/2024		Jibar Tradeable Future	8.3600	91.6400	8.3540	91.6460	0.072	0.0000	0.0000
2024/02/22	JBAF	17/04/2024		Jibar Tradeable Future	8.3000	91.7000	8.3600	91.6400	0.723	0.0000	0.0000
2024/02/22	JBAF	15/05/2024		Jibar Tradeable Future	8.2800	91.7200	8.3200	91.6800	0.483	0.0000	0.0000
2024/02/22	JBAF	19/06/2024		Jibar Tradeable Future	8.2400	91.7600	8.3100	91.6900	0.850	0.0000	0.0000
2024/02/22	JBAF	17/07/2024		Jibar Tradeable Future	8.2100	91.7900	8.2450	91.7550	0.426	0.0000	0.0000
2024/02/22	JBAF	21/08/2024		Jibar Tradeable Future	8.0000	92.0000	8.2350	91.7650	2.938	0.0000	0.0000
2024/02/22	JBAF	18/09/2024		Jibar Tradeable Future	8.0400	91.9600	8.0640	91.9360	0.299	0.0000	0.0000
2024/02/22	JBAF	18/12/2024		Jibar Tradeable Future	7.7600	92.2400	7.7550	92.2450	0.064	0.0000	0.0000
2024/02/22	JBAF	19/03/2025		Jibar Tradeable Future	7.5400	92.4600	7.6280	92.3720	1.167	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	
2024/02/22	JBAF	18/06/2025		Jibar Tradeable Future	7.4600	92.5400	7.5230	92.4770	0.845	0.0000	0.0000
2024/02/22	JBAF	17/09/2025		Jibar Tradeable Future	7.4800	92.5200	7.5780	92.4220	1.310	0.0000	0.0000
2024/02/22	JBAF	17/12/2025		Jibar Tradeable Future	7.5200	92.4800	7.6420	92.3580	1.622	0.0000	0.0000
2024/02/22	R035	02/05/2024		Bond Future	11.6219	84.9572	11.6671	84.7162	0.388	0.0000	0.0000
2024/02/22	R035	02/05/2024	11.20 Call	Bond Future	591.9400	0.5919	520.8300	0.5208	12.013	0.0000	0.0000
2024/02/22	R035	02/05/2024	11.20 Put	Bond Future	2891.5400	2.8915	3061.4200	3.0614	5.875	0.0000	0.0000
2024/02/22	R035	02/05/2024	11.21 Call	Bond Future	607.6800	0.6077	535.2400	0.5352	11.921	0.0000	0.0000
2024/02/22	R035	02/05/2024	11.21 Put	Bond Future	2851.7700	2.8518	3020.3200	3.0203	5.910	0.0000	0.0000
2024/02/22	R035	02/05/2024	11.19 Call	Bond Future	576.3600	0.5764	506.5700	0.5066	12.109	0.0000	0.0000
2024/02/22	R035	02/05/2024	11.19 Put	Bond Future	2931.5300	2.9315	3102.7300	3.1027	5.840	0.0000	0.0000
2024/02/22	R035	01/08/2024		Bond Future	11.7222	86.8217	11.7692	86.5755	0.401	0.0000	0.0000
2024/02/22	R035	01/08/2024	11.80 Call	Bond Future	2594.3800	2.5944	2455.8700	2.4559	5.339	0.0000	0.0000
2024/02/22	R035	01/08/2024	11.80 Put	Bond Future	2187.5600	2.1876	2295.2800	2.2953	4.924	0.0000	0.0000
2024/02/22	R035	01/08/2024	11.81 Call	Bond Future	2624.2100	2.6242	2484.8400	2.4848	5.311	0.0000	0.0000
2024/02/22	R035	01/08/2024	11.81 Put	Bond Future	2165.2700	2.1653	2272.1300	2.2721	4.935	0.0000	0.0000
2024/02/22	R035	01/08/2024	11.79 Call	Bond Future	2564.7100	2.5647	2427.0600	2.4271	5.367	0.0000	0.0000
2024/02/22	R035	01/08/2024	11.79 Put	Bond Future	2210.0500	2.2101	2318.6300	2.3186	4.913	0.0000	0.0000
2024/02/22	R035	07/11/2024		Bond Future	11.8484	84.3331	11.8975	84.0814	0.414	0.0000	0.0000
2024/02/22	R035	07/11/2024	12.18 Call	Bond Future	3994.7800	3.9948	3838.5200	3.8385	3.912	0.0000	0.0000
2024/02/22	R035	07/11/2024	12.18 Put	Bond Future	2315.2300	2.3152	2410.6600	2.4107	4.122	0.0000	0.0000
2024/02/22	R035	07/11/2024	12.19 Call	Bond Future	4026.4800	4.0265	3869.6100	3.8696	3.896	0.0000	0.0000
2024/02/22	R035	07/11/2024	12.19 Put	Bond Future	2297.0100	2.2970	2391.8300	2.3918	4.128	0.0000	0.0000
2024/02/22	R035	07/11/2024	12.17 Call	Bond Future	3963.4500	3.9635	3807.8100	3.8078	3.927	0.0000	0.0000
2024/02/22	R035	07/11/2024	12.17 Put	Bond Future	2333.8600	2.3339	2429.9100	2.4299	4.115	0.0000	0.0000
2024/02/22	R035	06/02/2025		Bond Future	11.9811	86.1383	12.0323	85.8815	0.427	0.0000	0.0000
2024/02/22	R035	06/02/2025	12.41 Call	Bond Future	4405.3700	4.4054	4242.9100	4.2429	3.688	0.0000	0.0000
2024/02/22	R035	06/02/2025	12.41 Put	Bond Future	2288.1500	2.2882	2382.4800	2.3825	4.123	0.0000	0.0000
2024/02/22	R035	02/05/2025		Bond Future	11.7800	84.9684	11.7800	84.9684	0.000	0.0000	0.0000
2024/02/22	R035	02/05/2025	11.78 Call	Bond Future	3729.9700	3.7300	3725.6900	3.7257	0.115	0.0000	0.0000
2024/02/22	R035	02/05/2025	11.78 Put	Bond Future	3729.9700	3.7300	3725.6900	3.7257	0.115	0.0000	0.0000
2024/02/22	R053	02/05/2024	13.03 Call	Bond Future	6355.6500	6.3557	5487.4700	5.4875	13.660	0.0000	0.0000
2024/02/22	R053	02/05/2024	13.03 Put	Bond Future	488.3100	0.4883	655.1400	0.6551	34.165	0.0000	0.0000
2024/02/22	R053	02/05/2024	13.04 Call	Bond Future	6413.9300	6.4139	5543.0600	5.5431	13.578	0.0000	0.0000
2024/02/22	R053	02/05/2024	13.04 Put	Bond Future	479.1700	0.4792	643.3100	0.6433	34.255	0.0000	0.0000
2024/02/22	R053	02/05/2024	13.02 Call	Bond Future	6297.5400	6.2975	5432.1200	5.4321	13.742	0.0000	0.0000
2024/02/22	R053	02/05/2024	13.02 Put	Bond Future	497.7200	0.4977	667.3100	0.6673	34.073	0.0000	0.0000
2024/02/22	R053	02/05/2024		Bond Future	12.2102	96.5112	12.3479	95.4762	1.128	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	
2024/02/22	R053	01/08/2024		Bond Future	12.3123	98.6291	12.4553	97.5714	1.162	0.0000	0.0000
2024/02/22	R053	01/08/2024	13.14 Call	Bond Future	7246.3600	7.2464	6456.9200	6.4569	10.894	0.0000	0.0000
2024/02/22	R053	01/08/2024	13.14 Put	Bond Future	1414.9300	1.4149	1683.1700	1.6832	18.958	0.0000	0.0000
2024/02/22	R053	01/08/2024	13.15 Call	Bond Future	7298.0400	7.2980	6506.2600	6.5063	10.849	0.0000	0.0000
2024/02/22	R053	01/08/2024	13.15 Put	Bond Future	1400.2500	1.4003	1666.1500	1.6662	18.989	0.0000	0.0000
2024/02/22	R053	01/08/2024	13.13 Call	Bond Future	7194.7300	7.1947	6407.6700	6.4077	10.939	0.0000	0.0000
2024/02/22	R053	01/08/2024	13.13 Put	Bond Future	1429.7600	1.4298	1700.3800	1.7004	18.928	0.0000	0.0000
2024/02/22	R053	07/11/2024		Bond Future	12.4325	95.0587	12.5816	93.9767	1.199	0.0000	0.0000
2024/02/22	R053	07/11/2024	12.80 Call	Bond Future	5826.5800	5.8266	5171.0800	5.1711	11.250	0.0000	0.0000
2024/02/22	R053	07/11/2024	12.80 Put	Bond Future	3200.4900	3.2005	3627.0000	3.6270	13.326	0.0000	0.0000
2024/02/22	R053	07/11/2024	12.81 Call	Bond Future	5871.0000	5.8710	5212.8800	5.2129	11.210	0.0000	0.0000
2024/02/22	R053	07/11/2024	12.81 Put	Bond Future	3175.3500	3.1754	3599.2400	3.5992	13.349	0.0000	0.0000
2024/02/22	R053	07/11/2024	12.79 Call	Bond Future	5782.2700	5.7823	5129.4000	5.1294	11.291	0.0000	0.0000
2024/02/22	R053	07/11/2024	12.79 Put	Bond Future	3225.8300	3.2258	3654.9700	3.6550	13.303	0.0000	0.0000
2024/02/22	R053	06/02/2025		Bond Future	12.5532	97.0916	12.7083	95.9868	1.235	0.0000	0.0000
2024/02/22	R053	06/02/2025	12.94 Call	Bond Future	6660.6000	6.6606	5998.6100	5.9986	9.939	0.0000	0.0000
2024/02/22	R053	06/02/2025	12.94 Put	Bond Future	3949.2700	3.9493	4392.1500	4.3922	11.214	0.0000	0.0000
2024/02/22	R053	02/05/2025		Bond Future	12.6400	93.3794	12.6400	93.3794	0.000	0.0000	0.0000
2024/02/22	R053	02/05/2025	12.64 Call	Bond Future	5468.8600	5.4689	5462.6000	5.4626	0.114	0.0000	0.0000
2024/02/22	R053	02/05/2025	12.64 Put	Bond Future	5468.8600	5.4689	5462.6000	5.4626	0.114	0.0000	0.0000
2024/02/22	R186	02/05/2024		Bond Future	8.7729	107.9078	8.7999	107.8441	0.308	0.0000	0.0000
2024/02/22	R186	02/05/2024	10.40 Call	Bond Future	3759.5800	3.7596	3696.3700	3.6964	1.681	0.0000	0.0000
2024/02/22	R186	02/05/2024	10.40 Put	Bond Future	10.5100	0.0105	11.0500	0.0111	5.138	0.0000	0.0000
2024/02/22	R186	02/05/2024	9.73 Put	Bond Future	56.9400	0.0569	60.4000	0.0604	6.077	0.0000	0.0000
2024/02/22	R186	02/05/2024	9.73 Call	Bond Future	2283.4100	2.2834	2223.1200	2.2231	2.640	0.0000	0.0000
2024/02/22	R186	02/05/2024	8.00 Call	Bond Future	20.1000	0.0201	16.7200	0.0167	16.816	0.0000	0.0000
2024/02/22	R186	02/05/2024	8.00 Put	Bond Future	1863.4400	1.8634	1923.8100	1.9238	3.240	0.0000	0.0000
2024/02/22	R186	02/05/2024	8.01 Call	Bond Future	21.3800	0.0214	17.8300	0.0178	16.604	0.0000	0.0000
2024/02/22	R186	02/05/2024	8.01 Put	Bond Future	1840.6000	1.8406	1900.8000	1.9008	3.271	0.0000	0.0000
2024/02/22	R186	02/05/2024	7.99 Call	Bond Future	18.8700	0.0189	15.6700	0.0157	16.958	0.0000	0.0000
2024/02/22	R186	02/05/2024	7.99 Put	Bond Future	1886.3300	1.8863	1946.8800	1.9469	3.210	0.0000	0.0000
2024/02/22	R186	01/08/2024		Bond Future	8.7551	104.9676	8.7853	104.9026	0.345	0.0000	0.0000
2024/02/22	R186	01/08/2024	8.69 Call	Bond Future	716.8600	0.7169	683.9500	0.6840	4.591	0.0000	0.0000
2024/02/22	R186	01/08/2024	8.69 Put	Bond Future	857.1400	0.8571	889.3000	0.8893	3.752	0.0000	0.0000
2024/02/22	R186	01/08/2024	8.70 Call	Bond Future	728.6800	0.7287	695.4700	0.6955	4.558	0.0000	0.0000
2024/02/22	R186	01/08/2024	8.70 Put	Bond Future	847.3800	0.8474	879.2400	0.8792	3.760	0.0000	0.0000
2024/02/22	R186	01/08/2024	8.68 Call	Bond Future	704.8700	0.7049	672.2500	0.6723	4.628	0.0000	0.0000
2024/02/22	R186	01/08/2024	8.68 Put	Bond Future	866.7300	0.8667	899.1800	0.8992	3.744	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	
2024/02/22	R186	07/11/2024	9.14 Call	Bond Future	1437.6300	1.4376	1394.9700	1.3950	2.967	0.0000	0.0000
2024/02/22	R186	07/11/2024	9.14 Put	Bond Future	685.1400	0.6851	708.7200	0.7087	3.442	0.0000	0.0000
2024/02/22	R186	07/11/2024	9.15 Call	Bond Future	1451.0600	1.4511	1408.2200	1.4082	2.952	0.0000	0.0000
2024/02/22	R186	07/11/2024	9.15 Put	Bond Future	679.4700	0.6795	702.8700	0.7029	3.444	0.0000	0.0000
2024/02/22	R186	07/11/2024	9.13 Call	Bond Future	1424.2500	1.4243	1381.7600	1.3818	2.983	0.0000	0.0000
2024/02/22	R186	07/11/2024	9.13 Put	Bond Future	690.8700	0.6909	714.6200	0.7146	3.438	0.0000	0.0000
2024/02/22	R186	07/11/2024		Bond Future	8.7481	107.4174	8.7824	107.3511	0.393	0.0000	0.0000
2024/02/22	R186	06/02/2025		Bond Future	8.7598	104.4012	8.7990	104.3339	0.448	0.0000	0.0000
2024/02/22	R186	06/02/2025	9.03 Call	Bond Future	1311.4000	1.3114	1271.6300	1.2716	3.033	0.0000	0.0000
2024/02/22	R186	06/02/2025	9.03 Put	Bond Future	849.3200	0.8493	876.8200	0.8768	3.238	0.0000	0.0000
2024/02/22	R186	02/05/2025		Bond Future	8.4800	106.9365	8.4800	106.9365	0.000	0.0000	0.0000
2024/02/22	R186	02/05/2025	8.47 Call	Bond Future	962.3000	0.9623	961.1900	0.9612	0.115	0.0000	0.0000
2024/02/22	R186	02/05/2025	8.47 Put	Bond Future	977.5000	0.9775	976.3900	0.9764	0.114	0.0000	0.0000
2024/02/22	R202	02/05/2024		Bond Future	262.5686	262.5686	260.6484	260.6484	0.731	0.0000	0.0000
2024/02/22	R202	01/08/2024		Bond Future	263.3165	263.3165	261.3543	261.3543	0.745	0.0000	0.0000
2024/02/22	R202	07/11/2024		Bond Future	269.5306	269.5306	267.5227	267.5227	0.745	0.0000	0.0000
2024/02/22	R202	06/02/2025		Bond Future	270.1540	270.1540	268.1040	268.1040	0.759	0.0000	0.0000
2024/02/22	R202	06/02/2025	266.79 Call	Bond Future	3364.0400	3.3640	1314.0000	1.3140	60.940	0.0000	0.0000
2024/02/22	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	R202	02/05/2025		Bond Future	272.3100	272.3100	272.3100	272.3100	0.000	0.0000	0.0000
2024/02/22	R202	02/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	R202	02/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	R209	02/05/2024		Bond Future	11.7559	65.8123	11.8010	65.6000	0.384	0.0000	0.0000
2024/02/22	R209	02/05/2024	11.18 Call	Bond Future	325.5600	0.3256	280.6300	0.2806	13.801	0.0000	0.0000
2024/02/22	R209	02/05/2024	11.18 Put	Bond Future	3119.5500	3.1196	3286.9300	3.2869	5.366	0.0000	0.0000
2024/02/22	R209	02/05/2024	11.19 Call	Bond Future	335.6200	0.3356	289.6600	0.2897	13.694	0.0000	0.0000
2024/02/22	R209	02/05/2024	11.19 Put	Bond Future	3079.7100	3.0797	3246.0600	3.2461	5.401	0.0000	0.0000
2024/02/22	R209	02/05/2024	11.17 Call	Bond Future	315.6300	0.3156	271.7400	0.2717	13.906	0.0000	0.0000
2024/02/22	R209	02/05/2024	11.17 Put	Bond Future	3159.5800	3.1596	3328.0000	3.3280	5.330	0.0000	0.0000
2024/02/22	R209	01/08/2024		Bond Future	11.8526	67.2565	11.8994	67.0396	0.395	0.0000	0.0000
2024/02/22	R209	01/08/2024	11.79 Call	Bond Future	1907.3300	1.9073	1796.0200	1.7960	5.836	0.0000	0.0000
2024/02/22	R209	01/08/2024	11.79 Put	Bond Future	2199.1900	2.1992	2304.8000	2.3048	4.802	0.0000	0.0000
2024/02/22	R209	01/08/2024	11.80 Call	Bond Future	1931.5200	1.9315	1819.4000	1.8194	5.805	0.0000	0.0000
2024/02/22	R209	01/08/2024	11.80 Put	Bond Future	2176.6500	2.1767	2281.4500	2.2815	4.815	0.0000	0.0000
2024/02/22	R209	01/08/2024	11.78 Call	Bond Future	1883.3000	1.8833	1772.8000	1.7728	5.867	0.0000	0.0000
2024/02/22	R209	01/08/2024	11.78 Put	Bond Future	2221.9300	2.2219	2328.3500	2.3284	4.790	0.0000	0.0000
2024/02/22	R209	07/11/2024		Bond Future	11.9681	65.6693	12.0167	65.4476	0.406	0.0000	0.0000
2024/02/22	R209	07/11/2024	12.22 Call	Bond Future	3353.8600	3.3539	3219.9900	3.2200	3.992	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	
2024/02/22	R209	07/11/2024	12.22 Put	Bond Future	2216.5300	2.2165	2304.4400	2.3044	3.966	0.0000	0.0000
2024/02/22	R209	07/11/2024	12.23 Call	Bond Future	3381.0000	3.3810	3246.5700	3.2466	3.976	0.0000	0.0000
2024/02/22	R209	07/11/2024	12.23 Put	Bond Future	2199.0900	2.1991	2286.4400	2.2864	3.972	0.0000	0.0000
2024/02/22	R209	07/11/2024	12.21 Call	Bond Future	3326.8000	3.3268	3193.4900	3.1935	4.007	0.0000	0.0000
2024/02/22	R209	07/11/2024	12.21 Put	Bond Future	2234.1000	2.2341	2322.5700	2.3226	3.960	0.0000	0.0000
2024/02/22	R209	06/02/2025		Bond Future	12.0856	67.0745	12.1361	66.8483	0.418	0.0000	0.0000
2024/02/22	R209	06/02/2025	12.44 Call	Bond Future	3873.6200	3.8736	3734.0200	3.7340	3.604	0.0000	0.0000
2024/02/22	R209	06/02/2025	12.44 Put	Bond Future	2307.0500	2.3071	2393.7000	2.3937	3.756	0.0000	0.0000
2024/02/22	R209	02/05/2025		Bond Future	11.8900	66.6535	11.8900	66.6535	0.000	0.0000	0.0000
2024/02/22	R209	02/05/2025	11.89 Call	Bond Future	3373.9100	3.3739	3370.0400	3.3700	0.115	0.0000	0.0000
2024/02/22	R209	02/05/2025	11.89 Put	Bond Future	3373.9100	3.3739	3370.0400	3.3700	0.115	0.0000	0.0000
2024/02/22	R210	02/05/2024		Bond Future	234.2052	234.2052	234.0808	234.0808	0.053	0.0000	0.0000
2024/02/22	R210	01/08/2024		Bond Future	239.4014	239.4014	239.2745	239.2745	0.053	0.0000	0.0000
2024/02/22	R210	07/11/2024		Bond Future	241.7205	241.7205	241.5915	241.5915	0.053	0.0000	0.0000
2024/02/22	R210	06/02/2025		Bond Future	246.9532	246.9532	246.8223	246.8223	0.053	0.0000	0.0000
2024/02/22	R210	06/02/2025	239.61 Call	Bond Future	7343.1900	7.3432	7212.3200	7.2123	1.782	0.0000	0.0000
2024/02/22	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	R210	02/05/2025		Bond Future	248.0300	248.0300	248.0300	248.0300	0.000	0.0000	0.0000
2024/02/22	R210	02/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	R210	02/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	R213	02/05/2024		Bond Future	10.5377	84.3889	10.5471	84.3489	0.089	0.0000	0.0000
2024/02/22	R213	02/05/2024	10.29 Call	Bond Future	646.4000	0.6464	625.1500	0.6252	3.287	0.0000	0.0000
2024/02/22	R213	02/05/2024	10.29 Put	Bond Future	1708.3000	1.7083	1727.0200	1.7270	1.096	0.0000	0.0000
2024/02/22	R213	02/05/2024	10.30 Call	Bond Future	663.1800	0.6632	641.6300	0.6416	3.249	0.0000	0.0000
2024/02/22	R213	02/05/2024	10.30 Put	Bond Future	1681.8700	1.6819	1700.2900	1.7003	1.095	0.0000	0.0000
2024/02/22	R213	02/05/2024	10.28 Call	Bond Future	630.0100	0.6300	609.0600	0.6091	3.325	0.0000	0.0000
2024/02/22	R213	02/05/2024	10.28 Put	Bond Future	1735.1400	1.7351	1754.1600	1.7542	1.096	0.0000	0.0000
2024/02/22	R213	01/08/2024	10.87 Call	Bond Future	2343.7300	2.3437	2313.8300	2.3138	1.276	0.0000	0.0000
2024/02/22	R213	01/08/2024	10.87 Put	Bond Future	1281.7200	1.2817	1292.6000	1.2926	0.849	0.0000	0.0000
2024/02/22	R213	01/08/2024	10.88 Call	Bond Future	2369.4000	2.3694	2339.3700	2.3394	1.267	0.0000	0.0000
2024/02/22	R213	01/08/2024	10.88 Put	Bond Future	1266.6500	1.2667	1277.4000	1.2774	0.849	0.0000	0.0000
2024/02/22	R213	01/08/2024	10.86 Call	Bond Future	2318.1800	2.3182	2288.4200	2.2884	1.284	0.0000	0.0000
2024/02/22	R213	01/08/2024	10.86 Put	Bond Future	1296.9400	1.2969	1307.9600	1.3080	0.850	0.0000	0.0000
2024/02/22	R213	01/08/2024		Bond Future	10.6115	86.2409	10.6214	86.2001	0.093	0.0000	0.0000
2024/02/22	R213	07/11/2024		Bond Future	10.7130	84.6929	10.7233	84.6515	0.096	0.0000	0.0000
2024/02/22	R213	07/11/2024	11.22 Call	Bond Future	3490.6600	3.4907	3459.6700	3.4597	0.888	0.0000	0.0000
2024/02/22	R213	07/11/2024	11.22 Put	Bond Future	1486.0100	1.4860	1496.4300	1.4964	0.701	0.0000	0.0000
2024/02/22	R213	07/11/2024	11.23 Call	Bond Future	3516.9500	3.5170	3485.8700	3.4859	0.884	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/22	R213	07/11/2024	11.23 Put	Bond Future	1473.3700	1.4734	1483.7000	1.4837	0.701	0.0000	0.0000
2024/02/22	R213	07/11/2024	11.21 Call	Bond Future	3464.1700	3.4642	3433.2800	3.4333	0.892	0.0000	0.0000
2024/02/22	R213	07/11/2024	11.21 Put	Bond Future	1498.4800	1.4985	1509.0000	1.5090	0.702	0.0000	0.0000
2024/02/22	R213	06/02/2025		Bond Future	10.8252	86.5064	10.8360	86.4644	0.100	0.0000	0.0000
2024/02/22	R213	06/02/2025	11.35 Call	Bond Future	3594.3500	3.5944	3564.1100	3.5641	0.841	0.0000	0.0000
2024/02/22	R213	06/02/2025	11.35 Put	Bond Future	1584.5200	1.5845	1596.3300	1.5963	0.745	0.0000	0.0000
2024/02/22	R213	02/05/2025		Bond Future	10.5200	86.2455	10.5200	86.2455	0.000	0.0000	0.0000
2024/02/22	R213	02/05/2025	10.52 Call	Bond Future	2884.5800	2.8846	2881.2700	2.8813	0.115	0.0000	0.0000
2024/02/22	R213	02/05/2025	10.52 Put	Bond Future	2884.5800	2.8846	2881.2700	2.8813	0.115	0.0000	0.0000
2024/02/22	R214	02/05/2024	13.52 Call	Bond Future	6510.0300	6.5100	5859.9300	5.8599	9.986	0.0000	0.0000
2024/02/22	R214	02/05/2024	13.52 Put	Bond Future	87.5200	0.0875	123.5600	0.1236	41.179	0.0000	0.0000
2024/02/22	R214	02/05/2024	12.87 Call	Bond Future	3992.1400	3.9921	3420.6100	3.4206	14.316	0.0000	0.0000
2024/02/22	R214	02/05/2024	12.87 Put	Bond Future	322.0700	0.3221	436.6800	0.4367	35.585	0.0000	0.0000
2024/02/22	R214	02/05/2024	12.12 Put	Bond Future	1278.5300	1.2785	1614.8700	1.6149	26.307	0.0000	0.0000
2024/02/22	R214	02/05/2024	12.12 Call	Bond Future	1488.1500	1.4882	1138.3500	1.1384	23.506	0.0000	0.0000
2024/02/22	R214	02/05/2024	12.14 Put	Bond Future	1235.9200	1.2359	1564.5400	1.5645	26.589	0.0000	0.0000
2024/02/22	R214	02/05/2024	12.14 Call	Bond Future	1542.0500	1.5421	1184.5300	1.1845	23.185	0.0000	0.0000
2024/02/22	R214	02/05/2024		Bond Future	12.0767	61.4421	12.2192	60.7559	1.180	0.0000	0.0000
2024/02/22	R214	02/05/2024	11.47 Call	Bond Future	308.4300	0.3084	197.2500	0.1973	36.047	0.0000	0.0000
2024/02/22	R214	02/05/2024	11.47 Put	Bond Future	3370.3200	3.3703	3945.2800	3.9453	17.060	0.0000	0.0000
2024/02/22	R214	02/05/2024	11.48 Call	Bond Future	318.3000	0.3183	204.2600	0.2043	35.828	0.0000	0.0000
2024/02/22	R214	02/05/2024	11.48 Put	Bond Future	3327.8100	3.3278	3899.9100	3.8999	17.191	0.0000	0.0000
2024/02/22	R214	02/05/2024	11.46 Call	Bond Future	298.7900	0.2988	190.4300	0.1904	36.266	0.0000	0.0000
2024/02/22	R214	02/05/2024	11.46 Put	Bond Future	3413.1200	3.4131	3990.9000	3.9909	16.928	0.0000	0.0000
2024/02/22	R214	01/08/2024		Bond Future	12.1699	62.7905	12.3173	62.0894	1.212	0.0000	0.0000
2024/02/22	R214	01/08/2024	12.17 Call	Bond Future	2076.6100	2.0766	1726.9800	1.7270	16.837	0.0000	0.0000
2024/02/22	R214	01/08/2024	12.17 Put	Bond Future	2075.9400	2.0759	2427.4500	2.4275	16.933	0.0000	0.0000
2024/02/22	R214	01/08/2024	12.18 Call	Bond Future	2102.2100	2.1022	1749.9600	1.7500	16.756	0.0000	0.0000
2024/02/22	R214	01/08/2024	12.18 Put	Bond Future	2053.6000	2.0536	2402.4900	2.4025	16.989	0.0000	0.0000
2024/02/22	R214	01/08/2024	12.16 Call	Bond Future	2050.9900	2.0510	1703.9800	1.7040	16.919	0.0000	0.0000
2024/02/22	R214	01/08/2024	12.16 Put	Bond Future	2098.3200	2.0983	2452.4500	2.4525	16.877	0.0000	0.0000
2024/02/22	R214	07/11/2024		Bond Future	12.2837	60.9492	12.4369	60.2319	1.247	0.0000	0.0000
2024/02/22	R214	07/11/2024	12.61 Call	Bond Future	3613.9600	3.6140	3186.6200	3.1866	11.825	0.0000	0.0000
2024/02/22	R214	07/11/2024	12.61 Put	Bond Future	2101.3700	2.1014	2391.3800	2.3914	13.801	0.0000	0.0000
2024/02/22	R214	07/11/2024	12.62 Call	Bond Future	3642.5400	3.6425	3213.4000	3.2134	11.781	0.0000	0.0000
2024/02/22	R214	07/11/2024	12.62 Put	Bond Future	2084.5200	2.0845	2372.7300	2.3727	13.826	0.0000	0.0000
2024/02/22	R214	07/11/2024	12.60 Call	Bond Future	3585.6700	3.5857	3160.1300	3.1601	11.868	0.0000	0.0000
2024/02/22	R214	07/11/2024	12.60 Put	Bond Future	2118.5500	2.1186	2410.3600	2.4104	13.774	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	
2024/02/22	R214	06/02/2025		Bond Future	12.4009	62.2539	12.5597	61.5213	1.280	0.0000	0.0000
2024/02/22	R214	06/02/2025	12.71 Call	Bond Future	3981.4700	3.9815	3553.9300	3.5539	10.738	0.0000	0.0000
2024/02/22	R214	06/02/2025	12.71 Put	Bond Future	2568.2400	2.5682	2873.2100	2.8732	11.875	0.0000	0.0000
2024/02/22	R214	02/05/2025		Bond Future	12.4000	60.6952	12.4000	60.6952	0.000	0.0000	0.0000
2024/02/22	R214	02/05/2025	12.40 Call	Bond Future	3464.9300	3.4649	3460.9600	3.4610	0.115	0.0000	0.0000
2024/02/22	R214	02/05/2025	12.40 Put	Bond Future	3464.9300	3.4649	3460.9600	3.4610	0.115	0.0000	0.0000
2024/02/22	R248	02/05/2024	11.40 Put	Bond Future	5495.5100	5.4955	6286.5100	6.2865	14.394	0.0000	0.0000
2024/02/22	R248	02/05/2024	11.40 Call	Bond Future	156.6000	0.1566	89.9800	0.0900	42.542	0.0000	0.0000
2024/02/22	R248	02/05/2024	12.40 Put	Bond Future	1295.7100	1.2957	1670.1900	1.6702	28.902	0.0000	0.0000
2024/02/22	R248	02/05/2024	12.40 Call	Bond Future	2130.1800	2.1302	1647.0400	1.6470	22.681	0.0000	0.0000
2024/02/22	R248	02/05/2024	13.16 Call	Bond Future	5294.4100	5.2944	4557.9100	4.5579	13.911	0.0000	0.0000
2024/02/22	R248	02/05/2024	13.16 Put	Bond Future	316.4700	0.3165	437.5900	0.4376	38.272	0.0000	0.0000
2024/02/22	R248	02/05/2024		Bond Future	12.2562	74.6775	12.4040	73.8198	1.206	0.0000	0.0000
2024/02/22	R248	02/05/2024	11.47 Call	Bond Future	199.3100	0.1993	117.2000	0.1172	41.197	0.0000	0.0000
2024/02/22	R248	02/05/2024	11.47 Put	Bond Future	5076.5800	5.0766	5852.0900	5.8521	15.276	0.0000	0.0000
2024/02/22	R248	02/05/2024	11.48 Call	Bond Future	206.1300	0.2061	121.6100	0.1216	41.003	0.0000	0.0000
2024/02/22	R248	02/05/2024	11.48 Put	Bond Future	5017.8400	5.0178	5790.9400	5.7909	15.407	0.0000	0.0000
2024/02/22	R248	02/05/2024	11.46 Call	Bond Future	192.7200	0.1927	112.9600	0.1130	41.386	0.0000	0.0000
2024/02/22	R248	02/05/2024	11.46 Put	Bond Future	5135.6500	5.1357	5913.5100	5.9135	15.146	0.0000	0.0000
2024/02/22	R248	01/08/2024		Bond Future	12.3556	76.3164	12.5089	75.4400	1.241	0.0000	0.0000
2024/02/22	R248	01/08/2024	12.31 Call	Bond Future	2440.3900	2.4404	2017.8800	2.0179	17.313	0.0000	0.0000
2024/02/22	R248	01/08/2024	12.31 Put	Bond Future	2704.6100	2.7046	3158.4800	3.1585	16.781	0.0000	0.0000
2024/02/22	R248	01/08/2024	12.32 Call	Bond Future	2470.6600	2.4707	2044.9300	2.0449	17.231	0.0000	0.0000
2024/02/22	R248	01/08/2024	12.32 Put	Bond Future	2676.7800	2.6768	3127.4300	3.1274	16.836	0.0000	0.0000
2024/02/22	R248	01/08/2024	12.30 Call	Bond Future	2410.0800	2.4101	1990.8100	1.9908	17.397	0.0000	0.0000
2024/02/22	R248	01/08/2024	12.30 Put	Bond Future	2732.4800	2.7325	3189.5900	3.1896	16.729	0.0000	0.0000
2024/02/22	R248	07/11/2024		Bond Future	12.4764	73.6460	12.6360	72.7494	1.279	0.0000	0.0000
2024/02/22	R248	07/11/2024	12.79 Call	Bond Future	4309.7700	4.3098	3779.9100	3.7799	12.294	0.0000	0.0000
2024/02/22	R248	07/11/2024	12.79 Put	Bond Future	2566.7400	2.5667	2933.4900	2.9335	14.289	0.0000	0.0000
2024/02/22	R248	07/11/2024	12.80 Call	Bond Future	4343.5700	4.3436	3811.4700	3.8115	12.250	0.0000	0.0000
2024/02/22	R248	07/11/2024	12.80 Put	Bond Future	2546.1900	2.5462	2910.7000	2.9107	14.316	0.0000	0.0000
2024/02/22	R248	07/11/2024	12.78 Call	Bond Future	4275.8100	4.2758	3748.2100	3.7482	12.339	0.0000	0.0000
2024/02/22	R248	07/11/2024	12.78 Put	Bond Future	2587.2100	2.5872	2956.2200	2.9562	14.263	0.0000	0.0000
2024/02/22	R248	06/02/2025		Bond Future	12.6006	75.2221	12.7666	74.3065	1.317	0.0000	0.0000
2024/02/22	R248	06/02/2025	12.71 Call	Bond Future	4251.0100	4.2510	3758.1400	3.7581	11.594	0.0000	0.0000
2024/02/22	R248	06/02/2025	12.71 Put	Bond Future	3645.2800	3.6453	4067.9800	4.0680	11.596	0.0000	0.0000
2024/02/22	R248	02/05/2025		Bond Future	12.6000	72.9111	12.6000	72.9111	0.000	0.0000	0.0000
2024/02/22	R248	02/05/2025	12.60 Call	Bond Future	4201.0000	4.2010	4196.1800	4.1962	0.115	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	
2024/02/22	R248	02/05/2025	12.60 Put	Bond Future	4201.0000	4.2010	4196.1800	4.1962	0.115	0.0000	0.0000
2024/02/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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