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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/02/2024 TO 05/02/2024

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
2024/02/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/05	2025	01/02/2024		Bond Future	175.8500	175.8500	175.8500	0.000	0.0000	0.0000
2024/02/05	2025	02/05/2024		Bond Future	179.8155	179.8155	179.7900	0.014	0.0000	0.0000
2024/02/05	2025	01/08/2024		Bond Future	181.9730	181.9730	181.9475	0.014	0.0000	0.0000
2024/02/05	2025	07/11/2024		Bond Future	186.2410	186.2410	186.2156	0.014	0.0000	0.0000
2024/02/05	2029	01/02/2024		Bond Future	127.7200	127.7200	127.7200	0.000	0.0000	0.0000
2024/02/05	2029	02/05/2024		Bond Future	130.2847	130.2847	130.2649	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	
2024/02/05	2029	01/08/2024		Bond Future	133.1759	133.1759	133.1560	133.1560	0.015	0.0000	0.0000
2024/02/05	2029	07/11/2024		Bond Future	134.9009	134.9009	134.8812	134.8812	0.015	0.0000	0.0000
2024/02/05	2029	06/02/2025		Bond Future	137.8325	137.8325	137.8128	137.8128	0.014	0.0000	0.0000
2024/02/05	2029	06/02/2025	132.40 Call	Bond Future	5432.4800	5.4325	5412.8300	5.4128	0.362	0.0000	0.0000
2024/02/05	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	2029	02/05/2025		Bond Future	139.0757	139.0757	139.0565	139.0565	0.014	0.0000	0.0000
2024/02/05	2029	02/05/2025	137.85 Call	Bond Future	1225.7000	1.2257	1206.5000	1.2065	1.566	0.0000	0.0000
2024/02/05	2029	02/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	2030	01/02/2024		Bond Future	11.3600	85.8209	11.3600	85.8209	0.000	0.0000	0.0000
2024/02/05	2030	02/05/2024		Bond Future	9.8110	94.3081	9.8947	93.9659	0.853	0.0000	0.0000
2024/02/05	2030	02/05/2024	9.82 Call	Bond Future	1286.7700	1.2868	1097.9500	1.0980	14.674	0.0000	0.0000
2024/02/05	2030	02/05/2024	9.82 Put	Bond Future	1249.8700	1.2499	1403.2500	1.4033	12.272	0.0000	0.0000
2024/02/05	2030	02/05/2024	9.83 Call	Bond Future	1308.5700	1.3086	1117.9400	1.1179	14.568	0.0000	0.0000
2024/02/05	2030	02/05/2024	9.83 Put	Bond Future	1230.7300	1.2307	1382.3000	1.3823	12.315	0.0000	0.0000
2024/02/05	2030	02/05/2024	9.81 Call	Bond Future	1264.9900	1.2650	1077.9900	1.0780	14.783	0.0000	0.0000
2024/02/05	2030	02/05/2024	9.81 Put	Bond Future	1269.0500	1.2691	1424.2500	1.4243	12.230	0.0000	0.0000
2024/02/05	2030	02/05/2024	12.38 Call	Bond Future	9819.4200	9.8194	9477.5600	9.4776	3.481	0.0000	0.0000
2024/02/05	2030	02/05/2024	12.38 Put	Bond Future	2.2200	0.0022	2.5600	0.0026	15.315	0.0000	0.0000
2024/02/05	2030	02/05/2024	10.82 Put	Bond Future	216.0200	0.2160	247.5500	0.2476	14.596	0.0000	0.0000
2024/02/05	2030	02/05/2024	10.82 Call	Bond Future	4237.1800	4.2372	3926.5100	3.9265	7.332	0.0000	0.0000
2024/02/05	2030	02/05/2024	9.66 Put	Bond Future	1584.3100	1.5843	1767.4400	1.7674	11.559	0.0000	0.0000
2024/02/05	2030	02/05/2024	9.66 Call	Bond Future	963.1300	0.9631	804.0600	0.8041	16.516	0.0000	0.0000
2024/02/05	2030	02/05/2024	10.16 Put	Bond Future	721.6300	0.7216	819.1300	0.8191	13.511	0.0000	0.0000
2024/02/05	2030	02/05/2024	10.16 Call	Bond Future	2137.8300	2.1378	1893.1300	1.8931	11.446	0.0000	0.0000
2024/02/05	2030	02/05/2024	11.94 Call	Bond Future	8242.3900	8.2424	7901.8200	7.9018	4.132	0.0000	0.0000
2024/02/05	2030	02/05/2024	11.94 Put	Bond Future	10.4300	0.0104	12.0600	0.0121	15.628	0.0000	0.0000
2024/02/05	2030	02/05/2024	10.62 Put	Bond Future	316.6100	0.3166	362.3600	0.3624	14.450	0.0000	0.0000
2024/02/05	2030	02/05/2024	10.62 Call	Bond Future	3558.3300	3.5583	3261.8800	3.2619	8.331	0.0000	0.0000
2024/02/05	2030	02/05/2024	11.12 Put	Bond Future	112.8300	0.1128	129.6200	0.1296	14.881	0.0000	0.0000
2024/02/05	2030	02/05/2024	11.12 Call	Bond Future	5287.2500	5.2873	4961.8400	4.9618	6.155	0.0000	0.0000
2024/02/05	2030	02/05/2024	13.15 Call	Bond Future	12502.1500	12.5022	12159.9600	12.1600	2.737	0.0000	0.0000
2024/02/05	2030	02/05/2024	13.15 Put	Bond Future	0.0900	0.0001	0.1000	0.0001	11.111	0.0000	0.0000
2024/02/05	2030	01/08/2024		Bond Future	9.8647	92.3727	9.9533	92.0231	0.898	0.0000	0.0000
2024/02/05	2030	01/08/2024	10.38 Call	Bond Future	3041.5000	3.0415	2795.5200	2.7955	8.087	0.0000	0.0000
2024/02/05	2030	01/08/2024	10.38 Put	Bond Future	1031.0600	1.0311	1134.6300	1.1346	10.045	0.0000	0.0000
2024/02/05	2030	01/08/2024	10.39 Call	Bond Future	3068.4700	3.0685	2821.5100	2.8215	8.048	0.0000	0.0000
2024/02/05	2030	01/08/2024	10.39 Put	Bond Future	1019.5500	1.0196	1122.1400	1.1221	10.062	0.0000	0.0000
2024/02/05	2030	01/08/2024	10.37 Call	Bond Future	3014.4000	3.0144	2769.4100	2.7694	8.127	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	
2024/02/05	2030	01/08/2024	10.37 Put	Bond Future	1042.4500	1.0425	1147.0100	1.1470	10.030	0.0000	0.0000
2024/02/05	2030	07/11/2024	10.75 Call	Bond Future	4184.0100	4.1840	3923.3000	3.9233	6.231	0.0000	0.0000
2024/02/05	2030	07/11/2024	10.75 Put	Bond Future	1137.1500	1.1372	1233.7000	1.2337	8.491	0.0000	0.0000
2024/02/05	2030	07/11/2024	10.76 Call	Bond Future	4211.0600	4.2111	3949.6400	3.9496	6.208	0.0000	0.0000
2024/02/05	2030	07/11/2024	10.76 Put	Bond Future	1127.7200	1.1277	1223.5600	1.2236	8.499	0.0000	0.0000
2024/02/05	2030	07/11/2024	10.74 Call	Bond Future	4157.0200	4.1570	3897.0100	3.8970	6.255	0.0000	0.0000
2024/02/05	2030	07/11/2024	10.74 Put	Bond Future	1146.6700	1.1467	1243.9200	1.2439	8.481	0.0000	0.0000
2024/02/05	2030	07/11/2024		Bond Future	9.9324	94.5142	10.0265	94.1570	0.948	0.0000	0.0000
2024/02/05	2030	06/02/2025		Bond Future	10.0046	92.5354	10.1046	92.1707	0.999	0.0000	0.0000
2024/02/05	2030	06/02/2025	10.68 Call	Bond Future	4012.0000	4.0120	3765.8100	3.7658	6.136	0.0000	0.0000
2024/02/05	2030	06/02/2025	10.68 Put	Bond Future	1582.6500	1.5827	1701.1300	1.7011	7.486	0.0000	0.0000
2024/02/05	2030	02/05/2025		Bond Future	10.1121	94.3026	10.2181	93.9313	1.048	0.0000	0.0000
2024/02/05	2030	02/05/2025	9.93 Call	Bond Future	2303.1400	2.3031	2122.6200	2.1226	7.838	0.0000	0.0000
2024/02/05	2030	02/05/2025	9.93 Put	Bond Future	2945.4800	2.9455	3136.2000	3.1362	6.475	0.0000	0.0000
2024/02/05	2032	01/02/2024		Bond Future	11.8400	84.4396	11.8400	84.4396	0.000	0.0000	0.0000
2024/02/05	2032	02/05/2024		Bond Future	10.7025	87.9587	10.7747	87.6131	0.675	0.0000	0.0000
2024/02/05	2032	02/05/2024	10.55 Call	Bond Future	1132.5300	1.1325	966.9700	0.9670	14.619	0.0000	0.0000
2024/02/05	2032	02/05/2024	10.55 Put	Bond Future	1867.9200	1.8679	2047.9200	2.0479	9.636	0.0000	0.0000
2024/02/05	2032	02/05/2024	10.56 Call	Bond Future	1154.3800	1.1544	986.9100	0.9869	14.507	0.0000	0.0000
2024/02/05	2032	02/05/2024	10.56 Put	Bond Future	1841.3000	1.8413	2019.3900	2.0194	9.672	0.0000	0.0000
2024/02/05	2032	02/05/2024	10.54 Call	Bond Future	1111.0900	1.1111	947.4400	0.9474	14.729	0.0000	0.0000
2024/02/05	2032	02/05/2024	10.54 Put	Bond Future	1895.0000	1.8950	2076.9100	2.0769	9.599	0.0000	0.0000
2024/02/05	2032	02/05/2024	11.81 Call	Bond Future	5332.0600	5.3321	5011.3600	5.0114	6.015	0.0000	0.0000
2024/02/05	2032	02/05/2024	11.81 Put	Bond Future	222.4600	0.2225	247.3200	0.2473	11.175	0.0000	0.0000
2024/02/05	2032	02/05/2024	11.21 Call	Bond Future	3045.2100	3.0452	2772.9800	2.7730	8.940	0.0000	0.0000
2024/02/05	2032	02/05/2024	11.21 Put	Bond Future	653.9100	0.6539	727.2400	0.7272	11.214	0.0000	0.0000
2024/02/05	2032	02/05/2024	10.57 Put	Bond Future	1814.9500	1.8150	1991.1200	1.9911	9.707	0.0000	0.0000
2024/02/05	2032	02/05/2024	10.57 Call	Bond Future	1176.4800	1.1765	1007.0900	1.0071	14.398	0.0000	0.0000
2024/02/05	2032	02/05/2024	10.36 Put	Bond Future	2431.2900	2.4313	2647.5400	2.6475	8.894	0.0000	0.0000
2024/02/05	2032	02/05/2024	10.36 Call	Bond Future	768.2300	0.7682	638.9200	0.6389	16.832	0.0000	0.0000
2024/02/05	2032	02/05/2024	10.86 Put	Bond Future	1167.1900	1.1672	1290.8300	1.2908	10.593	0.0000	0.0000
2024/02/05	2032	02/05/2024	10.86 Call	Bond Future	1918.6600	1.9187	1696.7400	1.6967	11.566	0.0000	0.0000
2024/02/05	2032	02/05/2024	12.90 Call	Bond Future	9788.0700	9.7881	9444.6500	9.4447	3.509	0.0000	0.0000
2024/02/05	2032	02/05/2024	12.90 Put	Bond Future	24.5600	0.0246	26.7000	0.0267	8.713	0.0000	0.0000
2024/02/05	2032	02/05/2024	10.59 Put	Bond Future	1762.9100	1.7629	1935.2700	1.9353	9.777	0.0000	0.0000
2024/02/05	2032	02/05/2024	10.59 Call	Bond Future	1221.2200	1.2212	1048.0200	1.0480	14.183	0.0000	0.0000
2024/02/05	2032	02/05/2024	11.09 Put	Bond Future	801.7000	0.8017	890.3300	0.8903	11.055	0.0000	0.0000
2024/02/05	2032	02/05/2024	11.09 Call	Bond Future	2635.3600	2.6354	2378.4300	2.3784	9.749	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	
2024/02/05	2032	02/05/2024	13.18 Call	Bond Future	10913.8700	10.9139	10569.2100	10.5692	3.158	0.0000	0.0000
2024/02/05	2032	02/05/2024	13.18 Put	Bond Future	11.0700	0.0111	11.9700	0.0120	8.130	0.0000	0.0000
2024/02/05	2032	02/05/2024	13.35 Call	Bond Future	11590.3800	11.5904	11245.3200	11.2453	2.977	0.0000	0.0000
2024/02/05	2032	02/05/2024	13.35 Put	Bond Future	6.6400	0.0066	7.1400	0.0071	7.530	0.0000	0.0000
2024/02/05	2032	02/05/2024	11.35 Put	Bond Future	512.6300	0.5126	570.6800	0.5707	11.324	0.0000	0.0000
2024/02/05	2032	02/05/2024	11.35 Call	Bond Future	3548.5500	3.5486	3261.0400	3.2610	8.102	0.0000	0.0000
2024/02/05	2032	02/05/2024	10.65 Put	Bond Future	1613.3000	1.6133	1774.3500	1.7744	9.983	0.0000	0.0000
2024/02/05	2032	02/05/2024	10.65 Call	Bond Future	1361.1300	1.3611	1176.6200	1.1766	13.556	0.0000	0.0000
2024/02/05	2032	01/08/2024		Bond Future	10.7832	89.8893	10.8588	89.5363	0.701	0.0000	0.0000
2024/02/05	2032	01/08/2024	11.14 Call	Bond Future	3122.1300	3.1221	2886.4300	2.8864	7.549	0.0000	0.0000
2024/02/05	2032	01/08/2024	11.14 Put	Bond Future	1471.4800	1.4715	1588.8100	1.5888	7.974	0.0000	0.0000
2024/02/05	2032	01/08/2024	11.15 Call	Bond Future	3152.2600	3.1523	2915.4900	2.9155	7.511	0.0000	0.0000
2024/02/05	2032	01/08/2024	11.15 Put	Bond Future	1455.9300	1.4559	1572.1900	1.5722	7.985	0.0000	0.0000
2024/02/05	2032	01/08/2024	11.13 Call	Bond Future	3092.1100	3.0921	2857.4900	2.8575	7.588	0.0000	0.0000
2024/02/05	2032	01/08/2024	11.13 Put	Bond Future	1487.1700	1.4872	1605.5800	1.6056	7.962	0.0000	0.0000
2024/02/05	2032	07/11/2024		Bond Future	10.8873	87.8069	10.9668	87.4460	0.730	0.0000	0.0000
2024/02/05	2032	07/11/2024	11.48 Call	Bond Future	4343.9400	4.3439	4094.4500	4.0945	5.743	0.0000	0.0000
2024/02/05	2032	07/11/2024	11.48 Put	Bond Future	1697.4700	1.6975	1808.8100	1.8088	6.559	0.0000	0.0000
2024/02/05	2032	07/11/2024	11.49 Call	Bond Future	4374.3700	4.3744	4124.1000	4.1241	5.721	0.0000	0.0000
2024/02/05	2032	07/11/2024	11.49 Put	Bond Future	1684.1500	1.6842	1794.7100	1.7947	6.565	0.0000	0.0000
2024/02/05	2032	07/11/2024	11.47 Call	Bond Future	4313.5800	4.3136	4064.8600	4.0649	5.766	0.0000	0.0000
2024/02/05	2032	07/11/2024	11.47 Put	Bond Future	1710.9000	1.7109	1823.0100	1.8230	6.553	0.0000	0.0000
2024/02/05	2032	07/11/2024	13.36 Call	Bond Future	10688.5300	10.6885	10350.9600	10.3510	3.158	0.0000	0.0000
2024/02/05	2032	07/11/2024	13.36 Put	Bond Future	307.1100	0.3071	330.3700	0.3304	7.574	0.0000	0.0000
2024/02/05	2032	07/11/2024	11.64 Put	Bond Future	1494.3000	1.4943	1593.7100	1.5937	6.653	0.0000	0.0000
2024/02/05	2032	07/11/2024	11.64 Call	Bond Future	4837.3900	4.8374	4575.9700	4.5760	5.404	0.0000	0.0000
2024/02/05	2032	06/02/2025		Bond Future	10.9935	89.6929	11.0768	89.3246	0.758	0.0000	0.0000
2024/02/05	2032	06/02/2025	11.72 Call	Bond Future	4970.9600	4.9710	4714.9100	4.7149	5.151	0.0000	0.0000
2024/02/05	2032	06/02/2025	11.72 Put	Bond Future	1825.9000	1.8259	1938.1200	1.9381	6.146	0.0000	0.0000
2024/02/05	2032	02/05/2025		Bond Future	11.1183	87.2473	11.2055	86.8724	0.784	0.0000	0.0000
2024/02/05	2032	02/05/2025	10.91 Call	Bond Future	2807.2000	2.8072	2622.3700	2.6224	6.584	0.0000	0.0000
2024/02/05	2032	02/05/2025	10.91 Put	Bond Future	3711.0700	3.7111	3901.1700	3.9012	5.123	0.0000	0.0000
2024/02/05	2033	01/02/2024		Bond Future	121.4700	121.4700	121.4700	121.4700	0.000	0.0000	0.0000
2024/02/05	2033	02/05/2024		Bond Future	123.3638	123.3638	123.4464	123.4464	0.067	0.0000	0.0000
2024/02/05	2033	01/08/2024		Bond Future	126.1015	126.1015	126.1862	126.1862	0.067	0.0000	0.0000
2024/02/05	2033	07/11/2024		Bond Future	127.5640	127.5640	127.6513	127.6513	0.068	0.0000	0.0000
2024/02/05	2033	06/02/2025		Bond Future	130.3363	130.3363	130.4259	130.4259	0.069	0.0000	0.0000
2024/02/05	2033	06/02/2025	124.94 Call	Bond Future	5396.2700	5.3963	5485.9100	5.4859	1.661	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	
2024/02/05	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	2033	02/05/2025		Bond Future	131.3339	131.3339	131.4261	131.4261	0.070	0.0000	0.0000
2024/02/05	2033	02/05/2025	130.62 Call	Bond Future	713.9000	0.7139	806.1400	0.8061	12.921	0.0000	0.0000
2024/02/05	2033	02/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	2037	01/02/2024		Bond Future	12.3200	75.6960	12.3200	75.6960	0.000	0.0000	0.0000
2024/02/05	2037	02/05/2024		Bond Future	11.9451	79.9763	12.0217	79.5647	0.642	0.0000	0.0000
2024/02/05	2037	02/05/2024	11.44 Call	Bond Future	696.4400	0.6964	568.9900	0.5690	18.300	0.0000	0.0000
2024/02/05	2037	02/05/2024	11.44 Put	Bond Future	3489.7400	3.4897	3773.8100	3.7738	8.140	0.0000	0.0000
2024/02/05	2037	02/05/2024	11.45 Call	Bond Future	712.9200	0.7129	583.3900	0.5834	18.169	0.0000	0.0000
2024/02/05	2037	02/05/2024	11.45 Put	Bond Future	3449.5200	3.4495	3731.5100	3.7315	8.175	0.0000	0.0000
2024/02/05	2037	02/05/2024	11.43 Call	Bond Future	680.0900	0.6801	554.7000	0.5547	18.437	0.0000	0.0000
2024/02/05	2037	02/05/2024	11.43 Put	Bond Future	3530.1400	3.5301	3816.2700	3.8163	8.105	0.0000	0.0000
2024/02/05	2037	01/08/2024		Bond Future	12.0566	77.4759	12.1363	77.0555	0.661	0.0000	0.0000
2024/02/05	2037	01/08/2024	12.10 Call	Bond Future	2720.4000	2.7204	2481.0300	2.4810	8.799	0.0000	0.0000
2024/02/05	2037	01/08/2024	12.10 Put	Bond Future	2491.2000	2.4912	2672.2600	2.6723	7.268	0.0000	0.0000
2024/02/05	2037	01/08/2024	12.11 Call	Bond Future	2749.7300	2.7497	2508.9800	2.5090	8.755	0.0000	0.0000
2024/02/05	2037	01/08/2024	12.11 Put	Bond Future	2467.8100	2.4678	2647.4900	2.6475	7.281	0.0000	0.0000
2024/02/05	2037	01/08/2024	12.09 Call	Bond Future	2690.9900	2.6910	2453.0100	2.4530	8.844	0.0000	0.0000
2024/02/05	2037	01/08/2024	12.09 Put	Bond Future	2514.5600	2.5146	2697.0100	2.6970	7.256	0.0000	0.0000
2024/02/05	2037	01/08/2024	13.82 Call	Bond Future	8986.4100	8.9864	8600.8300	8.6008	4.291	0.0000	0.0000
2024/02/05	2037	01/08/2024	13.82 Put	Bond Future	408.9800	0.4090	443.8300	0.4438	8.521	0.0000	0.0000
2024/02/05	2037	01/08/2024	13.17 Call	Bond Future	6458.9900	6.4590	6109.0000	6.1090	5.419	0.0000	0.0000
2024/02/05	2037	01/08/2024	13.17 Put	Bond Future	873.0000	0.8730	943.4400	0.9434	8.069	0.0000	0.0000
2024/02/05	2037	07/11/2024		Bond Future	12.1824	79.2714	12.2654	78.8416	0.681	0.0000	0.0000
2024/02/05	2037	07/11/2024	12.58 Call	Bond Future	4481.7900	4.4818	4203.5600	4.2036	6.208	0.0000	0.0000
2024/02/05	2037	07/11/2024	12.58 Put	Bond Future	2453.6300	2.4536	2605.2200	2.6052	6.178	0.0000	0.0000
2024/02/05	2037	07/11/2024	12.59 Call	Bond Future	4513.7100	4.5137	4234.5300	4.2345	6.185	0.0000	0.0000
2024/02/05	2037	07/11/2024	12.59 Put	Bond Future	2435.5400	2.4355	2586.1800	2.5862	6.185	0.0000	0.0000
2024/02/05	2037	07/11/2024	12.57 Call	Bond Future	4449.9500	4.4500	4172.6800	4.1727	6.231	0.0000	0.0000
2024/02/05	2037	07/11/2024	12.57 Put	Bond Future	2471.8400	2.4718	2624.3900	2.6244	6.172	0.0000	0.0000
2024/02/05	2037	06/02/2025		Bond Future	12.3089	76.7136	12.3953	76.2749	0.701	0.0000	0.0000
2024/02/05	2037	06/02/2025	12.76 Call	Bond Future	5036.8700	5.0369	4754.5700	4.7546	5.605	0.0000	0.0000
2024/02/05	2037	06/02/2025	12.76 Put	Bond Future	2783.9300	2.7839	2940.4100	2.9404	5.621	0.0000	0.0000
2024/02/05	2037	02/05/2025		Bond Future	12.4517	78.1763	12.5413	77.7294	0.720	0.0000	0.0000
2024/02/05	2037	02/05/2025	12.25 Call	Bond Future	3555.6600	3.5557	3329.4200	3.3294	6.363	0.0000	0.0000
2024/02/05	2037	02/05/2025	12.25 Put	Bond Future	4574.9000	4.5749	4795.5500	4.7956	4.823	0.0000	0.0000
2024/02/05	2038	01/02/2024		Bond Future	135.2700	135.2700	135.2700	135.2700	0.000	0.0000	0.0000
2024/02/05	2038	02/05/2024		Bond Future	134.6527	134.6527	134.4818	134.4818	0.127	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	
2024/02/05	2038	01/08/2024		Bond Future	135.5788	135.5788	135.4045	135.4045	0.129	0.0000	0.0000
2024/02/05	2038	07/11/2024		Bond Future	138.7581	138.7581	138.5802	138.5802	0.128	0.0000	0.0000
2024/02/05	2038	06/02/2025		Bond Future	139.6581	139.6581	139.4773	139.4773	0.130	0.0000	0.0000
2024/02/05	2038	06/02/2025	135.23 Call	Bond Future	4428.1100	4.4281	4247.2500	4.2473	4.084	0.0000	0.0000
2024/02/05	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	2038	02/05/2025		Bond Future	142.3623	142.3623	142.1786	142.1786	0.129	0.0000	0.0000
2024/02/05	2038	02/05/2025	139.68 Call	Bond Future	2682.3300	2.6823	2498.5700	2.4986	6.851	0.0000	0.0000
2024/02/05	2038	02/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	2040	01/02/2024		Bond Future	12.3400	77.0700	12.3400	77.0700	0.000	0.0000	0.0000
2024/02/05	2040	02/05/2024		Bond Future	12.3116	79.5719	12.3985	79.0839	0.706	0.0000	0.0000
2024/02/05	2040	02/05/2024	11.61 Call	Bond Future	436.2800	0.4363	334.7900	0.3348	23.263	0.0000	0.0000
2024/02/05	2040	02/05/2024	11.61 Put	Bond Future	4558.3000	4.5583	4944.7300	4.9447	8.478	0.0000	0.0000
2024/02/05	2040	02/05/2024	11.62 Call	Bond Future	448.6300	0.4486	345.0000	0.3450	23.099	0.0000	0.0000
2024/02/05	2040	02/05/2024	11.62 Put	Bond Future	4509.5400	4.5095	4893.8300	4.8938	8.522	0.0000	0.0000
2024/02/05	2040	02/05/2024	11.60 Call	Bond Future	424.0700	0.4241	324.7000	0.3247	23.432	0.0000	0.0000
2024/02/05	2040	02/05/2024	11.60 Put	Bond Future	4607.2800	4.6073	4995.8300	4.9958	8.433	0.0000	0.0000
2024/02/05	2040	01/08/2024		Bond Future	12.4301	76.8122	12.5205	76.3138	0.727	0.0000	0.0000
2024/02/05	2040	01/08/2024	12.33 Call	Bond Future	2512.9800	2.5130	2254.9900	2.2550	10.266	0.0000	0.0000
2024/02/05	2040	01/08/2024	12.33 Put	Bond Future	3071.5100	3.0715	3311.9700	3.3120	7.829	0.0000	0.0000
2024/02/05	2040	01/08/2024	12.34 Call	Bond Future	2541.7600	2.5418	2282.0900	2.2821	10.216	0.0000	0.0000
2024/02/05	2040	01/08/2024	12.34 Put	Bond Future	3044.2300	3.0442	3283.0100	3.2830	7.844	0.0000	0.0000
2024/02/05	2040	01/08/2024	12.32 Call	Bond Future	2484.3500	2.4844	2228.0400	2.2280	10.317	0.0000	0.0000
2024/02/05	2040	01/08/2024	12.32 Put	Bond Future	3099.0100	3.0990	3341.1500	3.3412	7.813	0.0000	0.0000
2024/02/05	2040	07/11/2024		Bond Future	12.5626	78.5922	12.6566	78.0825	0.749	0.0000	0.0000
2024/02/05	2040	07/11/2024	12.85 Call	Bond Future	4353.2000	4.3532	4038.6700	4.0387	7.225	0.0000	0.0000
2024/02/05	2040	07/11/2024	12.85 Put	Bond Future	2811.8100	2.8118	3006.9700	3.0070	6.941	0.0000	0.0000
2024/02/05	2040	07/11/2024	12.86 Call	Bond Future	4385.8300	4.3858	4070.1200	4.0701	7.198	0.0000	0.0000
2024/02/05	2040	07/11/2024	12.86 Put	Bond Future	2791.6900	2.7917	2985.6700	2.9857	6.948	0.0000	0.0000
2024/02/05	2040	07/11/2024	12.84 Call	Bond Future	4320.9200	4.3209	4007.5700	4.0076	7.252	0.0000	0.0000
2024/02/05	2040	07/11/2024	12.84 Put	Bond Future	2832.3400	2.8323	3028.6800	3.0287	6.932	0.0000	0.0000
2024/02/05	2040	06/02/2025		Bond Future	12.6953	75.7690	12.7931	75.2486	0.771	0.0000	0.0000
2024/02/05	2040	06/02/2025	12.95 Call	Bond Future	4775.9600	4.7760	4463.3500	4.4634	6.545	0.0000	0.0000
2024/02/05	2040	06/02/2025	12.95 Put	Bond Future	3432.3200	3.4323	3640.1700	3.6402	6.056	0.0000	0.0000
2024/02/05	2040	02/05/2025		Bond Future	12.8423	77.2129	12.9438	76.6828	0.791	0.0000	0.0000
2024/02/05	2040	02/05/2025	12.63 Call	Bond Future	3748.9700	3.7490	3482.7900	3.4828	7.100	0.0000	0.0000
2024/02/05	2040	02/05/2025	12.63 Put	Bond Future	4876.4300	4.8764	5140.3300	5.1403	5.412	0.0000	0.0000
2024/02/05	2044	01/02/2024		Bond Future	12.2800	74.0504	12.2800	74.0504	0.000	0.0000	0.0000
2024/02/05	2044	02/05/2024		Bond Future	12.4293	75.4378	12.5266	74.8917	0.782	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	
2024/02/05	2044	02/05/2024	11.66 Call	Bond Future	386.8000	0.3868	287.2400	0.2872	25.739	0.0000	0.0000
2024/02/05	2044	02/05/2024	11.66 Put	Bond Future	4959.3300	4.9593	5405.8700	5.4059	9.004	0.0000	0.0000
2024/02/05	2044	02/05/2024	11.67 Call	Bond Future	398.1500	0.3982	296.3800	0.2964	25.561	0.0000	0.0000
2024/02/05	2044	02/05/2024	11.67 Put	Bond Future	4908.2400	4.9082	5352.5700	5.3526	9.053	0.0000	0.0000
2024/02/05	2044	02/05/2024	11.65 Call	Bond Future	375.7600	0.3758	278.3900	0.2784	25.913	0.0000	0.0000
2024/02/05	2044	02/05/2024	11.65 Put	Bond Future	5010.8100	5.0108	5459.5400	5.4595	8.955	0.0000	0.0000
2024/02/05	2044	01/08/2024		Bond Future	12.5452	72.7126	12.6462	72.1547	0.805	0.0000	0.0000
2024/02/05	2044	01/08/2024	12.29 Call	Bond Future	2079.0400	2.0790	1823.4600	1.8235	12.293	0.0000	0.0000
2024/02/05	2044	01/08/2024	12.29 Put	Bond Future	3520.8800	3.5209	3823.2400	3.8232	8.588	0.0000	0.0000
2024/02/05	2044	01/08/2024	12.30 Call	Bond Future	2105.2500	2.1053	1847.7200	1.8477	12.233	0.0000	0.0000
2024/02/05	2044	01/08/2024	12.30 Put	Bond Future	3489.6800	3.4897	3790.0900	3.7901	8.609	0.0000	0.0000
2024/02/05	2044	01/08/2024	12.28 Call	Bond Future	2053.0000	2.0530	1799.3700	1.7994	12.354	0.0000	0.0000
2024/02/05	2044	01/08/2024	12.28 Put	Bond Future	3552.3100	3.5523	3856.6200	3.8566	8.567	0.0000	0.0000
2024/02/05	2044	07/11/2024	12.91 Call	Bond Future	4280.7700	4.2808	3937.5800	3.9376	8.017	0.0000	0.0000
2024/02/05	2044	07/11/2024	12.91 Put	Bond Future	3010.3700	3.0104	3237.7900	3.2378	7.555	0.0000	0.0000
2024/02/05	2044	07/11/2024	12.92 Call	Bond Future	4312.5600	4.3126	3968.0500	3.9681	7.989	0.0000	0.0000
2024/02/05	2044	07/11/2024	12.92 Put	Bond Future	2989.1600	2.9892	3215.2600	3.2153	7.564	0.0000	0.0000
2024/02/05	2044	07/11/2024	12.90 Call	Bond Future	4248.8100	4.2488	3906.9500	3.9070	8.046	0.0000	0.0000
2024/02/05	2044	07/11/2024	12.90 Put	Bond Future	3031.4800	3.0315	3260.2300	3.2602	7.546	0.0000	0.0000
2024/02/05	2044	07/11/2024		Bond Future	12.6740	74.3975	12.7791	73.8269	0.829	0.0000	0.0000
2024/02/05	2044	06/02/2025		Bond Future	12.8028	71.6094	12.9121	71.0268	0.854	0.0000	0.0000
2024/02/05	2044	06/02/2025	13.02 Call	Bond Future	4677.7100	4.6777	4333.8100	4.3338	7.352	0.0000	0.0000
2024/02/05	2044	06/02/2025	13.02 Put	Bond Future	3527.3900	3.5274	3766.1500	3.7662	6.769	0.0000	0.0000
2024/02/05	2044	02/05/2025		Bond Future	12.9444	72.9738	13.0578	72.3803	0.876	0.0000	0.0000
2024/02/05	2044	02/05/2025	12.72 Call	Bond Future	3828.1500	3.8282	3531.5100	3.5315	7.749	0.0000	0.0000
2024/02/05	2044	02/05/2025	12.72 Put	Bond Future	5027.4600	5.0275	5324.3100	5.3243	5.905	0.0000	0.0000
2024/02/05	2046	01/02/2024		Bond Future	121.7300	121.7300	121.7300	121.7300	0.000	0.0000	0.0000
2024/02/05	2046	02/05/2024		Bond Future	116.1077	116.1077	115.5539	115.5539	0.477	0.0000	0.0000
2024/02/05	2046	01/08/2024		Bond Future	118.6841	118.6841	118.1184	118.1184	0.477	0.0000	0.0000
2024/02/05	2046	07/11/2024		Bond Future	119.2696	119.2696	118.6913	118.6913	0.485	0.0000	0.0000
2024/02/05	2046	06/02/2025		Bond Future	121.8605	121.8605	121.2701	121.2701	0.485	0.0000	0.0000
2024/02/05	2046	06/02/2025	114.01 Call	Bond Future	7850.5200	7.8505	7260.0700	7.2601	7.521	0.0000	0.0000
2024/02/05	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	2046	02/05/2025		Bond Future	121.9764	121.9764	121.3753	121.3753	0.493	0.0000	0.0000
2024/02/05	2046	02/05/2025	121.97 Call	Bond Future	6.3600	0.0064	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/05	2046	02/05/2025	121.97 Put	Bond Future	0.0000	0.0000	594.7400	0.5947	100.000	0.0000	0.0000
2024/02/05	2050	01/02/2024		Bond Future	124.5700	124.5700	124.5700	124.5700	0.000	0.0000	0.0000
2024/02/05	2050	02/05/2024		Bond Future	117.3820	117.3820	117.3664	117.3664	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	
2024/02/05	2050	01/08/2024		Bond Future	117.6900	117.6900	117.6743	117.6743	0.013	0.0000	0.0000
2024/02/05	2050	07/11/2024		Bond Future	120.4497	120.4497	120.4343	120.4343	0.013	0.0000	0.0000
2024/02/05	2050	06/02/2025		Bond Future	120.7094	120.7094	120.6944	120.6944	0.012	0.0000	0.0000
2024/02/05	2050	06/02/2025	115.60 Call	Bond Future	5109.4400	5.1094	5094.3700	5.0944	0.295	0.0000	0.0000
2024/02/05	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	2050	02/05/2025		Bond Future	123.0463	123.0463	123.0315	123.0315	0.012	0.0000	0.0000
2024/02/05	2050	02/05/2025	121.16 Call	Bond Future	1886.3100	1.8863	1871.5100	1.8715	0.785	0.0000	0.0000
2024/02/05	2050	02/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	AL37	01/02/2024		Index Future	946.2820	946.2820	946.2820	946.2820	0.000	0.0000	0.0000
2024/02/05	AL37	02/05/2024		Index Future	965.8360	965.8360	962.4160	962.4160	0.354	0.0000	0.0000
2024/02/05	AL37	01/08/2024		Index Future	987.0400	987.0400	983.5500	983.5500	0.354	0.0000	0.0000
2024/02/05	AL37	07/11/2024		Index Future	1009.9550	1009.9550	1006.3960	1006.3960	0.352	0.0000	0.0000
2024/02/05	AL37	06/02/2025		Index Future	1031.6930	1031.6930	1028.0660	1028.0660	0.352	0.0000	0.0000
2024/02/05	AL37	02/05/2025		Index Future	1051.5080	1051.5080	1047.8260	1047.8260	0.350	0.0000	0.0000
2024/02/05	AL7T	01/02/2024		Index Future	1096.3570	1096.3570	1096.3570	1096.3570	0.000	0.0000	0.0000
2024/02/05	AL7T	02/05/2024		Index Future	1118.9420	1118.9420	1114.4580	1114.4580	0.401	0.0000	0.0000
2024/02/05	AL7T	01/08/2024		Index Future	1143.5070	1143.5070	1138.9320	1138.9320	0.400	0.0000	0.0000
2024/02/05	AL7T	07/11/2024		Index Future	1170.0540	1170.0540	1165.3860	1165.3860	0.399	0.0000	0.0000
2024/02/05	AL7T	06/02/2025		Index Future	1195.2380	1195.2380	1190.4800	1190.4800	0.398	0.0000	0.0000
2024/02/05	AL7T	02/05/2025		Index Future	1218.1950	1218.1950	1213.3610	1213.3610	0.397	0.0000	0.0000
2024/02/05	ALBI	01/02/2024		Index Future	948.6240	948.6240	948.6240	948.6240	0.000	0.0000	0.0000
2024/02/05	ALBI	02/05/2024		Index Future	967.9100	967.9100	963.6440	963.6440	0.441	0.0000	0.0000
2024/02/05	ALBI	01/08/2024		Index Future	989.1600	989.1600	984.8050	984.8050	0.440	0.0000	0.0000
2024/02/05	ALBI	07/11/2024		Index Future	1012.1240	1012.1240	1007.6800	1007.6800	0.439	0.0000	0.0000
2024/02/05	ALBI	06/02/2025		Index Future	1033.9090	1033.9090	1029.3780	1029.3780	0.438	0.0000	0.0000
2024/02/05	ALBI	02/05/2025		Index Future	1053.7670	1053.7670	1049.1620	1049.1620	0.437	0.0000	0.0000
2024/02/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/05	ES33	01/02/2024		Bond Future	13.3100	71.9579	13.3100	71.9579	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/02/05	ES33	02/05/2024		Bond Future	12.3441	74.6103	12.4155	74.2938	0.578	0.0000	0.0000
2024/02/05	ES33	01/08/2024		Bond Future	12.4783	76.2658	12.5528	75.9425	0.597	0.0000	0.0000
2024/02/05	ES33	07/11/2024		Bond Future	12.6455	74.2508	12.7235	73.9201	0.617	0.0000	0.0000
2024/02/05	ES33	06/02/2025		Bond Future	12.8163	75.8618	12.8979	75.5243	0.637	0.0000	0.0000
2024/02/05	ES33	06/02/2025	13.34 Call	Bond Future	2130.2000	2.1302	1792.6600	1.7927	15.845	0.0000	0.0000
2024/02/05	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	ES33	02/05/2025		Bond Future	12.9970	73.5295	13.0822	73.1857	0.655	0.0000	0.0000
2024/02/05	ES33	02/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	ES33	02/05/2025	12.73 Put	Bond Future	1092.2300	1.0922	1435.9800	1.4360	31.472	0.0000	0.0000
2024/02/05	ES42	01/02/2024		Bond Future	13.4000	69.2579	13.4000	69.2579	0.000	0.0000	0.0000
2024/02/05	ES42	02/05/2024		Bond Future	12.8848	69.8499	13.0340	69.0829	1.158	0.0000	0.0000
2024/02/05	ES42	01/08/2024		Bond Future	13.0118	71.3994	13.1669	70.6155	1.192	0.0000	0.0000
2024/02/05	ES42	07/11/2024		Bond Future	13.1648	68.8042	13.3267	68.0022	1.230	0.0000	0.0000
2024/02/05	ES42	06/02/2025		Bond Future	13.3136	70.2952	13.4821	69.4760	1.265	0.0000	0.0000
2024/02/05	ES42	06/02/2025	13.71 Call	Bond Future	1901.7400	1.9017	1082.5600	1.0826	43.075	0.0000	0.0000
2024/02/05	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	ES42	02/05/2025		Bond Future	13.4751	67.3894	13.6503	66.5547	1.301	0.0000	0.0000
2024/02/05	ES42	02/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	ES42	02/05/2025	13.25 Put	Bond Future	1097.3000	1.0973	1932.0100	1.9320	76.069	0.0000	0.0000
2024/02/05	GOVI	01/02/2024		GOVI	935.0220	935.0220	935.0220	935.0220	0.000	0.0000	0.0000
2024/02/05	GOVI	02/05/2024	950.98 Call	GOVI	30550.0000	3.0550	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/05	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	11280.0000	1.1280	100.000	0.0000	0.0000
2024/02/05	GOVI	02/05/2024	950.99 Call	GOVI	30450.0000	3.0450	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/05	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	11380.0000	1.1380	100.000	0.0000	0.0000
2024/02/05	GOVI	02/05/2024	950.97 Call	GOVI	30650.0000	3.0650	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/02/05	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	11180.0000	1.1180	100.000	0.0000	0.0000
2024/02/05	GOVI	02/05/2024		GOVI	954.0350	954.0350	949.8520	949.8520	0.438	0.0000	0.0000
2024/02/05	GOVI	01/08/2024		GOVI	974.9800	974.9800	970.7100	970.7100	0.438	0.0000	0.0000
2024/02/05	GOVI	01/08/2024	943.38 Call	GOVI	316000.0000	31.6000	273300.0000	27.3300	13.513	0.0000	0.0000
2024/02/05	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	GOVI	01/08/2024	943.39 Call	GOVI	315900.0000	31.5900	273200.0000	27.3200	13.517	0.0000	0.0000
2024/02/05	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	GOVI	01/08/2024	943.37 Call	GOVI	316100.0000	31.6100	273400.0000	27.3400	13.508	0.0000	0.0000
2024/02/05	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	GOVI	07/11/2024		GOVI	997.6150	997.6150	993.2580	993.2580	0.437	0.0000	0.0000
2024/02/05	GOVI	07/11/2024	948.79 Call	GOVI	488250.0000	48.8250	444680.0000	44.4680	8.924	0.0000	0.0000
2024/02/05	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	GOVI	07/11/2024	948.80 Call	GOVI	488150.0000	48.8150	444580.0000	44.4580	8.926	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
2024/02/05	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/02/05	GOVI	07/11/2024	948.78 Call	GOVI	488350.0000	48.8350	444780.0000	44.4780	8.922	0.0000
2024/02/05	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/02/05	GOVI	06/02/2025		GOVI	1019.0870	1019.0870	1014.6450	1014.6450	0.436	0.0000
2024/02/05	GOVI	06/02/2025	972.00 Call	GOVI	470870.0000	47.0870	426450.0000	42.6450	9.434	0.0000
2024/02/05	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/02/05	GOVI	02/05/2025		GOVI	1038.6600	1038.6600	1034.1470	1034.1470	0.435	0.0000
2024/02/05	GOVI	02/05/2025	1,022.00 Call	GOVI	166600.0000	16.6600	121470.0000	12.1470	27.089	0.0000
2024/02/05	GOVI	02/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/02/05	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/02/05	IGOV	01/02/2024		Index Future	346.3510	346.3510	346.3510	346.3510	0.000	0.0000
2024/02/05	IGOV	02/05/2024		Index Future	353.6590	353.6590	353.2170	353.2170	0.125	0.0000
2024/02/05	IGOV	01/08/2024		Index Future	361.5080	361.5080	361.0580	361.0580	0.124	0.0000
2024/02/05	IGOV	07/11/2024		Index Future	369.9890	369.9890	369.5330	369.5330	0.123	0.0000
2024/02/05	IGOV	06/02/2025		Index Future	378.0330	378.0330	377.5710	377.5710	0.122	0.0000
2024/02/05	IGOV	02/05/2025		Index Future	385.3680	385.3680	384.9020	384.9020	0.121	0.0000
2024/02/05	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/02/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/02/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/02/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/02/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/02/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/02/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/02/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/02/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/02/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/02/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/02/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/02/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/02/05	JBAF	21/02/2024		Jibar Tradeable Future	8.3470	91.6530	8.3500	91.6500	0.036	0.0000
2024/02/05	JBAF	20/03/2024		Jibar Tradeable Future	8.3520	91.6480	8.3400	91.6600	0.144	0.0000
2024/02/05	JBAF	17/04/2024		Jibar Tradeable Future	8.2700	91.7300	8.2700	91.7300	0.000	0.0000
2024/02/05	JBAF	15/05/2024		Jibar Tradeable Future	8.2280	91.7720	8.2400	91.7600	0.146	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	
2024/02/05	JBAF	19/06/2024		Jibar Tradeable Future	8.1000	91.9000	8.1500	91.8500	0.617	0.0000	0.0000
2024/02/05	JBAF	17/07/2024		Jibar Tradeable Future	8.1000	91.9000	8.1500	91.8500	0.617	0.0000	0.0000
2024/02/05	JBAF	18/09/2024		Jibar Tradeable Future	7.9040	92.0960	7.9390	92.0610	0.443	0.0000	0.0000
2024/02/05	JBAF	18/12/2024		Jibar Tradeable Future	7.6070	92.3930	7.5900	92.4100	0.223	0.0000	0.0000
2024/02/05	JBAF	19/03/2025		Jibar Tradeable Future	7.5560	92.4440	7.5400	92.4600	0.212	0.0000	0.0000
2024/02/05	JBAF	18/06/2025		Jibar Tradeable Future	7.3820	92.6180	7.3500	92.6500	0.433	0.0000	0.0000
2024/02/05	JBAF	17/09/2025		Jibar Tradeable Future	7.4100	92.5900	7.3880	92.6120	0.297	0.0000	0.0000
2024/02/05	JBAF	17/12/2025		Jibar Tradeable Future	7.4680	92.5320	7.4500	92.5500	0.241	0.0000	0.0000
2024/02/05	R035	01/02/2024		Bond Future	12.1900	84.0359	12.1900	84.0359	0.000	0.0000	0.0000
2024/02/05	R035	02/05/2024		Bond Future	11.5027	85.5980	11.5847	85.1567	0.712	0.0000	0.0000
2024/02/05	R035	02/05/2024	11.20 Call	Bond Future	942.9700	0.9430	772.2500	0.7723	18.104	0.0000	0.0000
2024/02/05	R035	02/05/2024	11.20 Put	Bond Future	2601.8000	2.6018	2872.4000	2.8724	10.400	0.0000	0.0000
2024/02/05	R035	02/05/2024	11.21 Call	Bond Future	963.7400	0.9637	790.5700	0.7906	17.969	0.0000	0.0000
2024/02/05	R035	02/05/2024	11.21 Put	Bond Future	2567.0600	2.5671	2835.2100	2.8352	10.446	0.0000	0.0000
2024/02/05	R035	02/05/2024	11.19 Call	Bond Future	922.3100	0.9223	754.0500	0.7541	18.243	0.0000	0.0000
2024/02/05	R035	02/05/2024	11.19 Put	Bond Future	2636.7100	2.6367	2909.7700	2.9098	10.356	0.0000	0.0000
2024/02/05	R035	01/08/2024		Bond Future	11.5981	87.4770	11.6834	87.0262	0.735	0.0000	0.0000
2024/02/05	R035	01/08/2024	11.80 Call	Bond Future	3102.6800	3.1027	2826.1900	2.8262	8.911	0.0000	0.0000
2024/02/05	R035	01/08/2024	11.80 Put	Bond Future	2040.5100	2.0405	2214.8700	2.2149	8.545	0.0000	0.0000
2024/02/05	R035	01/08/2024	11.81 Call	Bond Future	3134.9000	3.1349	2856.9600	2.8570	8.866	0.0000	0.0000
2024/02/05	R035	01/08/2024	11.81 Put	Bond Future	2020.6100	2.0206	2193.5200	2.1935	8.557	0.0000	0.0000
2024/02/05	R035	01/08/2024	11.79 Call	Bond Future	3070.8500	3.0709	2795.8000	2.7958	8.957	0.0000	0.0000
2024/02/05	R035	01/08/2024	11.79 Put	Bond Future	2060.8400	2.0608	2236.6400	2.2366	8.531	0.0000	0.0000
2024/02/05	R035	07/11/2024		Bond Future	11.7212	84.9907	11.8102	84.5298	0.760	0.0000	0.0000
2024/02/05	R035	07/11/2024	12.18 Call	Bond Future	4494.4600	4.4945	4191.0000	4.1910	6.752	0.0000	0.0000
2024/02/05	R035	07/11/2024	12.18 Put	Bond Future	2157.3100	2.1573	2314.7500	2.3148	7.298	0.0000	0.0000
2024/02/05	R035	07/11/2024	12.19 Call	Bond Future	4527.6500	4.5277	4223.1400	4.2231	6.726	0.0000	0.0000
2024/02/05	R035	07/11/2024	12.19 Put	Bond Future	2140.5800	2.1406	2296.9700	2.2970	7.306	0.0000	0.0000
2024/02/05	R035	07/11/2024	12.17 Call	Bond Future	4461.6400	4.4616	4159.2400	4.1592	6.778	0.0000	0.0000
2024/02/05	R035	07/11/2024	12.17 Put	Bond Future	2174.4500	2.1745	2332.9500	2.3330	7.289	0.0000	0.0000
2024/02/05	R035	06/02/2025		Bond Future	11.8469	86.8167	11.9399	86.3462	0.784	0.0000	0.0000
2024/02/05	R035	06/02/2025	12.41 Call	Bond Future	5292.6900	5.2927	4982.1400	4.9821	5.868	0.0000	0.0000
2024/02/05	R035	06/02/2025	12.41 Put	Bond Future	2497.0600	2.4971	2657.0700	2.6571	6.408	0.0000	0.0000
2024/02/05	R035	02/05/2025		Bond Future	11.9794	83.9675	12.0760	83.4883	0.807	0.0000	0.0000
2024/02/05	R035	02/05/2025	11.78 Call	Bond Future	3357.7000	3.3577	3119.4000	3.1194	7.097	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	
2024/02/05	R035	02/05/2025	11.78 Put	Bond Future	4358.5600	4.3586	4599.4400	4.5994	5.527	0.0000	0.0000
2024/02/05	R053	01/02/2024		Bond Future	12.9300	94.2283	12.9300	94.2283	0.000	0.0000	0.0000
2024/02/05	R053	02/05/2024		Bond Future	12.3495	95.4646	12.4417	94.7837	0.747	0.0000	0.0000
2024/02/05	R053	02/05/2024	13.03 Call	Bond Future	5739.4300	5.7394	5184.9900	5.1850	9.660	0.0000	0.0000
2024/02/05	R053	02/05/2024	13.03 Put	Bond Future	918.6200	0.9186	1045.1300	1.0451	13.772	0.0000	0.0000
2024/02/05	R053	02/05/2024	13.04 Call	Bond Future	5793.0300	5.7930	5236.7700	5.2368	9.602	0.0000	0.0000
2024/02/05	R053	02/05/2024	13.04 Put	Bond Future	904.8000	0.9048	1029.4900	1.0295	13.781	0.0000	0.0000
2024/02/05	R053	02/05/2024	13.02 Call	Bond Future	5685.7900	5.6858	5133.1800	5.1332	9.719	0.0000	0.0000
2024/02/05	R053	02/05/2024	13.02 Put	Bond Future	932.5000	0.9325	1060.8400	1.0608	13.763	0.0000	0.0000
2024/02/05	R053	01/08/2024	13.14 Call	Bond Future	6606.5600	6.6066	6092.5700	6.0926	7.780	0.0000	0.0000
2024/02/05	R053	01/08/2024	13.14 Put	Bond Future	1844.3000	1.8443	2026.0200	2.0260	9.853	0.0000	0.0000
2024/02/05	R053	01/08/2024	13.15 Call	Bond Future	6655.4700	6.6555	6139.9200	6.1399	7.746	0.0000	0.0000
2024/02/05	R053	01/08/2024	13.15 Put	Bond Future	1826.8500	1.8269	2007.0100	2.0070	9.862	0.0000	0.0000
2024/02/05	R053	01/08/2024	13.13 Call	Bond Future	6557.7100	6.5577	6045.3000	6.0453	7.814	0.0000	0.0000
2024/02/05	R053	01/08/2024	13.13 Put	Bond Future	1861.9100	1.8619	2045.2100	2.0452	9.845	0.0000	0.0000
2024/02/05	R053	01/08/2024		Bond Future	12.4569	97.5599	12.5526	96.8642	0.769	0.0000	0.0000
2024/02/05	R053	07/11/2024		Bond Future	12.5853	93.9499	12.6852	93.2385	0.793	0.0000	0.0000
2024/02/05	R053	07/11/2024	12.80 Call	Bond Future	5393.4900	5.3935	4967.1900	4.9672	7.904	0.0000	0.0000
2024/02/05	R053	07/11/2024	12.80 Put	Bond Future	3876.1800	3.8762	4161.3300	4.1613	7.356	0.0000	0.0000
2024/02/05	R053	07/11/2024	12.81 Call	Bond Future	5435.1100	5.4351	5007.1100	5.0071	7.875	0.0000	0.0000
2024/02/05	R053	07/11/2024	12.81 Put	Bond Future	3848.2400	3.8482	4131.6900	4.1317	7.366	0.0000	0.0000
2024/02/05	R053	07/11/2024	12.79 Call	Bond Future	5351.9800	5.3520	4927.3900	4.9274	7.933	0.0000	0.0000
2024/02/05	R053	07/11/2024	12.79 Put	Bond Future	3904.3200	3.9043	4191.1800	4.1912	7.347	0.0000	0.0000
2024/02/05	R053	06/02/2025		Bond Future	12.7111	95.9665	12.8150	95.2401	0.817	0.0000	0.0000
2024/02/05	R053	06/02/2025	12.94 Call	Bond Future	6087.0000	6.0870	5655.8200	5.6558	7.084	0.0000	0.0000
2024/02/05	R053	06/02/2025	12.94 Put	Bond Future	4500.7500	4.5008	4795.9800	4.7960	6.560	0.0000	0.0000
2024/02/05	R053	02/05/2025		Bond Future	12.8460	91.9362	12.9539	91.1963	0.840	0.0000	0.0000
2024/02/05	R053	02/05/2025	12.64 Call	Bond Future	4989.4700	4.9895	4615.9800	4.6160	7.486	0.0000	0.0000
2024/02/05	R053	02/05/2025	12.64 Put	Bond Future	6432.6500	6.4327	6799.0800	6.7991	5.696	0.0000	0.0000
2024/02/05	R186	01/02/2024		Bond Future	9.5100	103.7629	9.5100	103.7629	0.000	0.0000	0.0000
2024/02/05	R186	02/05/2024	8.00 Call	Bond Future	98.0600	0.0981	71.0700	0.0711	27.524	0.0000	0.0000
2024/02/05	R186	02/05/2024	8.00 Put	Bond Future	1686.2500	1.6863	1842.5400	1.8425	9.268	0.0000	0.0000
2024/02/05	R186	02/05/2024	8.01 Call	Bond Future	101.8000	0.1018	74.0000	0.0740	27.308	0.0000	0.0000
2024/02/05	R186	02/05/2024	8.01 Put	Bond Future	1665.8700	1.6659	1821.3500	1.8214	9.333	0.0000	0.0000
2024/02/05	R186	02/05/2024	7.99 Call	Bond Future	94.5300	0.0945	68.3100	0.0683	27.737	0.0000	0.0000
2024/02/05	R186	02/05/2024	7.99 Put	Bond Future	1706.8400	1.7068	1863.9000	1.8639	9.202	0.0000	0.0000
2024/02/05	R186	02/05/2024		Bond Future	8.6649	108.1630	8.7424	107.9797	0.895	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	
2024/02/05	R186	02/05/2024	10.40 Call	Bond Future	4024.8100	4.0248	3844.3100	3.8443	4.485	0.0000	0.0000
2024/02/05	R186	02/05/2024	10.40 Put	Bond Future	20.5900	0.0206	23.3700	0.0234	13.502	0.0000	0.0000
2024/02/05	R186	02/05/2024	9.73 Put	Bond Future	83.8800	0.0839	96.5200	0.0965	15.069	0.0000	0.0000
2024/02/05	R186	02/05/2024	9.73 Call	Bond Future	2565.5000	2.5655	2394.8600	2.3949	6.651	0.0000	0.0000
2024/02/05	R186	01/08/2024	8.69 Call	Bond Future	940.5000	0.9405	837.9300	0.8379	10.906	0.0000	0.0000
2024/02/05	R186	01/08/2024	8.69 Put	Bond Future	819.4800	0.8195	904.0200	0.9040	10.316	0.0000	0.0000
2024/02/05	R186	01/08/2024	8.70 Call	Bond Future	953.4800	0.9535	850.1700	0.8502	10.835	0.0000	0.0000
2024/02/05	R186	01/08/2024	8.70 Put	Bond Future	810.8800	0.8109	894.6800	0.8947	10.334	0.0000	0.0000
2024/02/05	R186	01/08/2024	8.68 Call	Bond Future	927.6000	0.9276	825.7800	0.8258	10.977	0.0000	0.0000
2024/02/05	R186	01/08/2024	8.68 Put	Bond Future	828.1600	0.8282	913.4500	0.9135	10.299	0.0000	0.0000
2024/02/05	R186	01/08/2024		Bond Future	8.6340	105.2289	8.7206	105.0418	1.004	0.0000	0.0000
2024/02/05	R186	07/11/2024	9.14 Call	Bond Future	1693.0900	1.6931	1566.6100	1.5666	7.470	0.0000	0.0000
2024/02/05	R186	07/11/2024	9.14 Put	Bond Future	689.0500	0.6891	753.5900	0.7536	9.367	0.0000	0.0000
2024/02/05	R186	07/11/2024	9.15 Call	Bond Future	1706.9800	1.7070	1580.0500	1.5801	7.436	0.0000	0.0000
2024/02/05	R186	07/11/2024	9.15 Put	Bond Future	683.8400	0.6838	747.9300	0.7479	9.372	0.0000	0.0000
2024/02/05	R186	07/11/2024	9.13 Call	Bond Future	1679.5700	1.6796	1553.5600	1.5536	7.503	0.0000	0.0000
2024/02/05	R186	07/11/2024	9.13 Put	Bond Future	694.6400	0.6946	759.6500	0.7597	9.359	0.0000	0.0000
2024/02/05	R186	07/11/2024		Bond Future	8.6179	107.6689	8.7167	107.4779	1.147	0.0000	0.0000
2024/02/05	R186	06/02/2025		Bond Future	8.6053	104.6667	8.7186	104.4719	1.317	0.0000	0.0000
2024/02/05	R186	06/02/2025	9.03 Call	Bond Future	1532.3700	1.5324	1412.3100	1.4123	7.835	0.0000	0.0000
2024/02/05	R186	06/02/2025	9.03 Put	Bond Future	804.7600	0.8048	879.4800	0.8795	9.285	0.0000	0.0000
2024/02/05	R186	02/05/2025		Bond Future	8.6585	106.6657	8.7894	106.4677	1.512	0.0000	0.0000
2024/02/05	R186	02/05/2025	8.47 Call	Bond Future	881.4700	0.8815	790.1000	0.7901	10.366	0.0000	0.0000
2024/02/05	R186	02/05/2025	8.47 Put	Bond Future	1167.4500	1.1675	1274.1100	1.2741	9.136	0.0000	0.0000
2024/02/05	R202	01/02/2024		Bond Future	261.6500	261.6500	261.6500	261.6500	0.000	0.0000	0.0000
2024/02/05	R202	02/05/2024		Bond Future	264.6796	264.6796	264.7500	264.7500	0.027	0.0000	0.0000
2024/02/05	R202	01/08/2024		Bond Future	265.4750	265.4750	265.5476	265.5476	0.027	0.0000	0.0000
2024/02/05	R202	07/11/2024		Bond Future	271.7008	271.7008	271.7762	271.7762	0.028	0.0000	0.0000
2024/02/05	R202	06/02/2025		Bond Future	272.3908	272.3908	272.4697	272.4697	0.029	0.0000	0.0000
2024/02/05	R202	06/02/2025	266.79 Call	Bond Future	5600.8400	5.6008	5679.6600	5.6797	1.407	0.0000	0.0000
2024/02/05	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	R202	02/05/2025		Bond Future	277.6653	277.6653	277.7467	277.7467	0.029	0.0000	0.0000
2024/02/05	R202	02/05/2025	272.31 Call	Bond Future	5355.2700	5.3553	5436.7200	5.4367	1.521	0.0000	0.0000
2024/02/05	R202	02/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	R209	01/02/2024		Bond Future	12.1300	65.3030	12.1300	65.3030	0.000	0.0000	0.0000
2024/02/05	R209	02/05/2024		Bond Future	11.6551	66.2896	11.7265	65.9507	0.613	0.0000	0.0000
2024/02/05	R209	02/05/2024	11.18 Call	Bond Future	576.4800	0.5765	471.4200	0.4714	18.224	0.0000	0.0000
2024/02/05	R209	02/05/2024	11.18 Put	Bond Future	2893.1100	2.8931	3127.0000	3.1270	8.084	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	
2024/02/05	R209	02/05/2024	11.19 Call	Bond Future	590.8700	0.5909	484.0200	0.4840	18.084	0.0000	0.0000
2024/02/05	R209	02/05/2024	11.19 Put	Bond Future	2857.6000	2.8576	3089.7000	3.0897	8.122	0.0000	0.0000
2024/02/05	R209	02/05/2024	11.17 Call	Bond Future	562.3100	0.5623	459.0500	0.4591	18.364	0.0000	0.0000
2024/02/05	R209	02/05/2024	11.17 Put	Bond Future	2928.9000	2.9289	3164.5900	3.1646	8.047	0.0000	0.0000
2024/02/05	R209	01/08/2024		Bond Future	11.7481	67.7446	11.8221	67.3984	0.630	0.0000	0.0000
2024/02/05	R209	01/08/2024	11.79 Call	Bond Future	2278.3600	2.2784	2081.0000	2.0810	8.662	0.0000	0.0000
2024/02/05	R209	01/08/2024	11.79 Put	Bond Future	2082.0700	2.0821	2230.9800	2.2310	7.152	0.0000	0.0000
2024/02/05	R209	01/08/2024	11.80 Call	Bond Future	2304.3700	2.3044	2105.8100	2.1058	8.617	0.0000	0.0000
2024/02/05	R209	01/08/2024	11.80 Put	Bond Future	2061.3500	2.0614	2209.0600	2.2091	7.166	0.0000	0.0000
2024/02/05	R209	01/08/2024	11.78 Call	Bond Future	2252.2900	2.2523	2056.1400	2.0561	8.709	0.0000	0.0000
2024/02/05	R209	01/08/2024	11.78 Put	Bond Future	2102.7700	2.1028	2252.8900	2.2529	7.139	0.0000	0.0000
2024/02/05	R209	07/11/2024		Bond Future	11.8615	66.1588	11.9385	65.8048	0.649	0.0000	0.0000
2024/02/05	R209	07/11/2024	12.22 Call	Bond Future	3732.2500	3.7323	3504.1700	3.5042	6.111	0.0000	0.0000
2024/02/05	R209	07/11/2024	12.22 Put	Bond Future	2105.4400	2.1054	2231.3600	2.2314	5.981	0.0000	0.0000
2024/02/05	R209	07/11/2024	12.23 Call	Bond Future	3760.5400	3.7605	3531.6300	3.5316	6.087	0.0000	0.0000
2024/02/05	R209	07/11/2024	12.23 Put	Bond Future	2089.1500	2.0892	2214.2400	2.2142	5.988	0.0000	0.0000
2024/02/05	R209	07/11/2024	12.21 Call	Bond Future	3704.0300	3.7040	3476.7900	3.4768	6.135	0.0000	0.0000
2024/02/05	R209	07/11/2024	12.21 Put	Bond Future	2121.8500	2.1219	2248.6100	2.2486	5.974	0.0000	0.0000
2024/02/05	R209	06/02/2025		Bond Future	11.9738	67.5798	12.0536	67.2184	0.667	0.0000	0.0000
2024/02/05	R209	06/02/2025	12.44 Call	Bond Future	4400.0500	4.4001	4164.7900	4.1648	5.347	0.0000	0.0000
2024/02/05	R209	06/02/2025	12.44 Put	Bond Future	2328.1800	2.3282	2454.3200	2.4543	5.418	0.0000	0.0000
2024/02/05	R209	02/05/2025		Bond Future	12.0970	65.7200	12.1798	65.3520	0.684	0.0000	0.0000
2024/02/05	R209	02/05/2025	11.89 Call	Bond Future	3023.2100	3.0232	2837.1400	2.8371	6.155	0.0000	0.0000
2024/02/05	R209	02/05/2025	11.89 Put	Bond Future	3956.7000	3.9567	4138.6200	4.1386	4.598	0.0000	0.0000
2024/02/05	R210	01/02/2024		Bond Future	240.2500	240.2500	240.2500	240.2500	0.000	0.0000	0.0000
2024/02/05	R210	02/05/2024		Bond Future	235.4637	235.4637	235.2456	235.2456	0.093	0.0000	0.0000
2024/02/05	R210	01/08/2024		Bond Future	240.6890	240.6890	240.4665	240.4665	0.092	0.0000	0.0000
2024/02/05	R210	07/11/2024		Bond Future	243.0022	243.0022	242.7758	242.7758	0.093	0.0000	0.0000
2024/02/05	R210	06/02/2025		Bond Future	248.2823	248.2823	248.0517	248.0517	0.093	0.0000	0.0000
2024/02/05	R210	06/02/2025	239.61 Call	Bond Future	8672.2500	8.6723	8441.7000	8.4417	2.658	0.0000	0.0000
2024/02/05	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	R210	02/05/2025		Bond Future	249.6907	249.6907	249.4574	249.4574	0.093	0.0000	0.0000
2024/02/05	R210	02/05/2025	248.03 Call	Bond Future	1660.6500	1.6607	1427.3900	1.4274	14.046	0.0000	0.0000
2024/02/05	R210	02/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	R213	01/02/2024		Bond Future	11.7100	80.8513	11.7100	80.8513	0.000	0.0000	0.0000
2024/02/05	R213	02/05/2024		Bond Future	10.3433	85.2208	10.4157	84.9096	0.700	0.0000	0.0000
2024/02/05	R213	02/05/2024	10.29 Call	Bond Future	1236.5600	1.2366	1070.3500	1.0704	13.441	0.0000	0.0000
2024/02/05	R213	02/05/2024	10.29 Put	Bond Future	1466.5200	1.4665	1611.4600	1.6115	9.883	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	
2024/02/05	R213	02/05/2024	10.30 Call	Bond Future	1258.2900	1.2583	1090.4100	1.0904	13.342	0.0000	0.0000
2024/02/05	R213	02/05/2024	10.30 Put	Bond Future	1445.0400	1.4450	1588.3100	1.5883	9.915	0.0000	0.0000
2024/02/05	R213	02/05/2024	10.28 Call	Bond Future	1215.0600	1.2151	1050.5100	1.0505	13.543	0.0000	0.0000
2024/02/05	R213	02/05/2024	10.28 Put	Bond Future	1488.2500	1.4883	1634.8500	1.6349	9.850	0.0000	0.0000
2024/02/05	R213	01/08/2024	10.87 Call	Bond Future	3117.4200	3.1174	2895.9600	2.8960	7.104	0.0000	0.0000
2024/02/05	R213	01/08/2024	10.87 Put	Bond Future	1204.6500	1.2047	1301.0300	1.3010	8.001	0.0000	0.0000
2024/02/05	R213	01/08/2024	10.88 Call	Bond Future	3145.4300	3.1454	2923.0700	2.9231	7.069	0.0000	0.0000
2024/02/05	R213	01/08/2024	10.88 Put	Bond Future	1191.9200	1.1919	1287.4000	1.2874	8.011	0.0000	0.0000
2024/02/05	R213	01/08/2024	10.86 Call	Bond Future	3089.2800	3.0893	2868.7100	2.8687	7.140	0.0000	0.0000
2024/02/05	R213	01/08/2024	10.86 Put	Bond Future	1217.2800	1.2173	1314.5500	1.3146	7.991	0.0000	0.0000
2024/02/05	R213	01/08/2024		Bond Future	10.4074	87.0916	10.4833	86.7738	0.730	0.0000	0.0000
2024/02/05	R213	07/11/2024		Bond Future	10.5007	85.5507	10.5808	85.2259	0.763	0.0000	0.0000
2024/02/05	R213	07/11/2024	11.22 Call	Bond Future	4219.4700	4.2195	3986.5500	3.9866	5.520	0.0000	0.0000
2024/02/05	R213	07/11/2024	11.22 Put	Bond Future	1357.0000	1.3570	1448.9300	1.4489	6.775	0.0000	0.0000
2024/02/05	R213	07/11/2024	11.23 Call	Bond Future	4247.5900	4.2476	4014.0100	4.0140	5.499	0.0000	0.0000
2024/02/05	R213	07/11/2024	11.23 Put	Bond Future	1346.1900	1.3462	1437.4600	1.4375	6.780	0.0000	0.0000
2024/02/05	R213	07/11/2024	11.21 Call	Bond Future	4191.4100	4.1914	3959.1500	3.9592	5.541	0.0000	0.0000
2024/02/05	R213	07/11/2024	11.21 Put	Bond Future	1367.9000	1.3679	1460.4900	1.4605	6.769	0.0000	0.0000
2024/02/05	R213	06/02/2025		Bond Future	10.5996	87.3895	10.6839	87.0580	0.796	0.0000	0.0000
2024/02/05	R213	06/02/2025	11.35 Call	Bond Future	4582.2900	4.5823	4351.9100	4.3519	5.028	0.0000	0.0000
2024/02/05	R213	06/02/2025	11.35 Put	Bond Future	1689.4200	1.6894	1790.5700	1.7906	5.987	0.0000	0.0000
2024/02/05	R213	02/05/2025		Bond Future	10.7127	85.5055	10.8013	85.1680	0.827	0.0000	0.0000
2024/02/05	R213	02/05/2025	10.52 Call	Bond Future	2544.6700	2.5447	2377.6100	2.3776	6.565	0.0000	0.0000
2024/02/05	R213	02/05/2025	10.52 Put	Bond Future	3284.6800	3.2847	3455.1100	3.4551	5.189	0.0000	0.0000
2024/02/05	R214	01/02/2024		Bond Future	12.1500	62.5587	12.1500	62.5587	0.000	0.0000	0.0000
2024/02/05	R214	02/05/2024	11.47 Call	Bond Future	360.0800	0.3601	273.5700	0.2736	24.025	0.0000	0.0000
2024/02/05	R214	02/05/2024	11.47 Put	Bond Future	3693.7200	3.6937	4023.1200	4.0231	8.918	0.0000	0.0000
2024/02/05	R214	02/05/2024	11.48 Call	Bond Future	370.3400	0.3703	281.9900	0.2820	23.856	0.0000	0.0000
2024/02/05	R214	02/05/2024	11.48 Put	Bond Future	3651.6000	3.6516	3979.1600	3.9792	8.970	0.0000	0.0000
2024/02/05	R214	02/05/2024	11.46 Call	Bond Future	350.0100	0.3500	265.3300	0.2653	24.194	0.0000	0.0000
2024/02/05	R214	02/05/2024	11.46 Put	Bond Future	3736.0900	3.7361	4067.3200	4.0673	8.866	0.0000	0.0000
2024/02/05	R214	02/05/2024		Bond Future	12.1329	61.1703	12.2196	60.7544	0.715	0.0000	0.0000
2024/02/05	R214	02/05/2024	13.52 Call	Bond Future	6322.0800	6.3221	5928.7400	5.9287	6.222	0.0000	0.0000
2024/02/05	R214	02/05/2024	13.52 Put	Bond Future	171.3200	0.1713	193.8900	0.1939	13.174	0.0000	0.0000
2024/02/05	R214	02/05/2024	12.87 Call	Bond Future	3900.5500	3.9006	3551.8400	3.5518	8.940	0.0000	0.0000
2024/02/05	R214	02/05/2024	12.87 Put	Bond Future	502.2300	0.5022	569.4300	0.5694	13.380	0.0000	0.0000
2024/02/05	R214	02/05/2024	12.12 Put	Bond Future	1590.8800	1.5909	1779.0900	1.7791	11.831	0.0000	0.0000
2024/02/05	R214	02/05/2024	12.12 Call	Bond Future	1528.7500	1.5288	1301.0500	1.3011	14.895	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	
2024/02/05	R214	02/05/2024	12.14 Put	Bond Future	1545.8600	1.5459	1729.8100	1.7298	11.900	0.0000	0.0000
2024/02/05	R214	02/05/2024	12.14 Call	Bond Future	1580.2400	1.5802	1348.2800	1.3483	14.679	0.0000	0.0000
2024/02/05	R214	01/08/2024		Bond Future	12.2279	62.5131	12.3176	62.0882	0.734	0.0000	0.0000
2024/02/05	R214	01/08/2024	12.17 Call	Bond Future	2077.5300	2.0775	1854.3200	1.8543	10.744	0.0000	0.0000
2024/02/05	R214	01/08/2024	12.17 Put	Bond Future	2354.2100	2.3542	2555.9300	2.5559	8.568	0.0000	0.0000
2024/02/05	R214	01/08/2024	12.18 Call	Bond Future	2102.5900	2.1026	1877.8600	1.8779	10.688	0.0000	0.0000
2024/02/05	R214	01/08/2024	12.18 Put	Bond Future	2331.3300	2.3313	2531.5300	2.5315	8.587	0.0000	0.0000
2024/02/05	R214	01/08/2024	12.16 Call	Bond Future	2052.7700	2.0528	1831.0900	1.8311	10.799	0.0000	0.0000
2024/02/05	R214	01/08/2024	12.16 Put	Bond Future	2377.4500	2.3775	2580.7000	2.5807	8.549	0.0000	0.0000
2024/02/05	R214	07/11/2024	12.61 Call	Bond Future	3549.9000	3.5499	3282.9800	3.2830	7.519	0.0000	0.0000
2024/02/05	R214	07/11/2024	12.61 Put	Bond Future	2330.4400	2.3304	2498.0400	2.4980	7.192	0.0000	0.0000
2024/02/05	R214	07/11/2024	12.62 Call	Bond Future	3577.6900	3.5777	3309.7200	3.3097	7.490	0.0000	0.0000
2024/02/05	R214	07/11/2024	12.62 Put	Bond Future	2312.8000	2.3128	2479.3500	2.4794	7.201	0.0000	0.0000
2024/02/05	R214	07/11/2024	12.60 Call	Bond Future	3522.1800	3.5222	3256.3200	3.2563	7.548	0.0000	0.0000
2024/02/05	R214	07/11/2024	12.60 Put	Bond Future	2348.1900	2.3482	2516.8500	2.5169	7.183	0.0000	0.0000
2024/02/05	R214	07/11/2024		Bond Future	12.3460	60.6561	12.4391	60.2216	0.754	0.0000	0.0000
2024/02/05	R214	06/02/2025		Bond Future	12.4644	61.9592	12.5609	61.5156	0.775	0.0000	0.0000
2024/02/05	R214	06/02/2025	12.71 Call	Bond Future	3897.4100	3.8974	3631.3000	3.6313	6.828	0.0000	0.0000
2024/02/05	R214	06/02/2025	12.71 Put	Bond Future	2778.7900	2.7788	2956.3400	2.9563	6.389	0.0000	0.0000
2024/02/05	R214	02/05/2025		Bond Future	12.5855	59.8412	12.6853	59.3894	0.793	0.0000	0.0000
2024/02/05	R214	02/05/2025	12.40 Call	Bond Future	3170.1500	3.1702	2940.8600	2.9409	7.233	0.0000	0.0000
2024/02/05	R214	02/05/2025	12.40 Put	Bond Future	4024.0600	4.0241	4246.6200	4.2466	5.531	0.0000	0.0000
2024/02/05	R248	01/02/2024		Bond Future	12.1500	77.4840	12.1500	77.4840	0.000	0.0000	0.0000
2024/02/05	R248	02/05/2024		Bond Future	12.3398	74.1904	12.4318	73.6609	0.745	0.0000	0.0000
2024/02/05	R248	02/05/2024	11.47 Call	Bond Future	234.1900	0.2342	167.3200	0.1673	28.554	0.0000	0.0000
2024/02/05	R248	02/05/2024	11.47 Put	Bond Future	5598.5700	5.5986	6061.1700	6.0612	8.263	0.0000	0.0000
2024/02/05	R248	02/05/2024	11.48 Call	Bond Future	242.1300	0.2421	173.4600	0.1735	28.361	0.0000	0.0000
2024/02/05	R248	02/05/2024	11.48 Put	Bond Future	5540.9500	5.5410	6001.7500	6.0018	8.316	0.0000	0.0000
2024/02/05	R248	02/05/2024	11.46 Call	Bond Future	226.4500	0.2265	161.3500	0.1614	28.748	0.0000	0.0000
2024/02/05	R248	02/05/2024	11.46 Put	Bond Future	5656.4900	5.6565	6120.8600	6.1209	8.210	0.0000	0.0000
2024/02/05	R248	02/05/2024	11.40 Put	Bond Future	6009.9100	6.0099	6484.3500	6.4844	7.894	0.0000	0.0000
2024/02/05	R248	02/05/2024	11.40 Call	Bond Future	183.8900	0.1839	128.8600	0.1289	29.925	0.0000	0.0000
2024/02/05	R248	02/05/2024	12.40 Put	Bond Future	1739.8100	1.7398	1962.1500	1.9622	12.780	0.0000	0.0000
2024/02/05	R248	02/05/2024	12.40 Call	Bond Future	2087.1700	2.0872	1780.0400	1.7800	14.715	0.0000	0.0000
2024/02/05	R248	02/05/2024	13.16 Call	Bond Future	5040.4500	5.0405	4589.4400	4.5894	8.948	0.0000	0.0000
2024/02/05	R248	02/05/2024	13.16 Put	Bond Future	549.6200	0.5496	628.0800	0.6281	14.275	0.0000	0.0000
2024/02/05	R248	01/08/2024		Bond Future	12.4422	75.8190	12.5376	75.2780	0.767	0.0000	0.0000
2024/02/05	R248	01/08/2024	12.31 Call	Bond Future	2393.4600	2.3935	2122.9700	2.1230	11.301	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	
2024/02/05	R248	01/08/2024	12.31 Put	Bond Future	3155.0700	3.1551	3425.5400	3.4255	8.573	0.0000	0.0000
2024/02/05	R248	01/08/2024	12.32 Call	Bond Future	2422.4100	2.4224	2150.0300	2.1500	11.244	0.0000	0.0000
2024/02/05	R248	01/08/2024	12.32 Put	Bond Future	3125.9200	3.1259	3394.5000	3.3945	8.592	0.0000	0.0000
2024/02/05	R248	01/08/2024	12.30 Call	Bond Future	2364.6600	2.3647	2096.0800	2.0961	11.358	0.0000	0.0000
2024/02/05	R248	01/08/2024	12.30 Put	Bond Future	3184.4500	3.1845	3456.8300	3.4568	8.553	0.0000	0.0000
2024/02/05	R248	07/11/2024		Bond Future	12.5686	73.1257	12.6679	72.5725	0.790	0.0000	0.0000
2024/02/05	R248	07/11/2024	12.79 Call	Bond Future	4163.2900	4.1633	3830.9300	3.8309	7.983	0.0000	0.0000
2024/02/05	R248	07/11/2024	12.79 Put	Bond Future	2940.6000	2.9406	3161.4300	3.1614	7.510	0.0000	0.0000
2024/02/05	R248	07/11/2024	12.80 Call	Bond Future	4195.9600	4.1960	3862.2600	3.8623	7.953	0.0000	0.0000
2024/02/05	R248	07/11/2024	12.80 Put	Bond Future	2918.9200	2.9189	3138.4100	3.1384	7.520	0.0000	0.0000
2024/02/05	R248	07/11/2024	12.78 Call	Bond Future	4130.7000	4.1307	3799.7000	3.7997	8.013	0.0000	0.0000
2024/02/05	R248	07/11/2024	12.78 Put	Bond Future	2962.4400	2.9624	3184.6300	3.1846	7.500	0.0000	0.0000
2024/02/05	R248	06/02/2025		Bond Future	12.6955	74.6963	12.7988	74.1315	0.814	0.0000	0.0000
2024/02/05	R248	06/02/2025	12.71 Call	Bond Future	4107.3500	4.1074	3797.6300	3.7976	7.541	0.0000	0.0000
2024/02/05	R248	06/02/2025	12.71 Put	Bond Future	4027.4200	4.0274	4282.5000	4.2825	6.334	0.0000	0.0000
2024/02/05	R248	02/05/2025		Bond Future	12.8245	71.6779	12.9316	71.1026	0.835	0.0000	0.0000
2024/02/05	R248	02/05/2025	12.60 Call	Bond Future	3759.9400	3.7599	3472.9200	3.4729	7.634	0.0000	0.0000
2024/02/05	R248	02/05/2025	12.60 Put	Bond Future	4993.1500	4.9932	5281.4700	5.2815	5.774	0.0000	0.0000
2024/02/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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