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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/02/2024 TO 12/02/2024

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
2024/02/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/12	2025	02/05/2024		Bond Future	179.6502	179.6502	179.6249	0.014	0.0000	0.0000
2024/02/12	2025	01/08/2024		Bond Future	181.8132	181.8132	181.7875	0.014	0.0000	0.0000
2024/02/12	2025	07/11/2024		Bond Future	186.0915	186.0915	186.0659	0.014	0.0000	0.0000
2024/02/12	2029	02/05/2024		Bond Future	129.8819	129.8819	129.8626	0.015	0.0000	0.0000
2024/02/12	2029	01/08/2024		Bond Future	132.7707	132.7707	132.7510	0.015	0.0000	0.0000
2024/02/12	2029	07/11/2024		Bond Future	134.4967	134.4967	134.4772	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	
2024/02/12	2029	06/02/2025		Bond Future	137.4230	137.4230	137.4035	137.4035	0.014	0.0000	0.0000
2024/02/12	2029	06/02/2025	132.40 Call	Bond Future	5023.0300	5.0230	5003.4700	5.0035	0.389	0.0000	0.0000
2024/02/12	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	2029	02/05/2025		Bond Future	138.6676	138.6676	138.6484	138.6484	0.014	0.0000	0.0000
2024/02/12	2029	02/05/2025	137.85 Call	Bond Future	817.5700	0.8176	798.4200	0.7984	2.342	0.0000	0.0000
2024/02/12	2029	02/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	2030	02/05/2024		Bond Future	9.9826	93.6082	10.0922	93.1650	1.097	0.0000	0.0000
2024/02/12	2030	02/05/2024	9.82 Call	Bond Future	898.9200	0.8989	705.4300	0.7054	21.525	0.0000	0.0000
2024/02/12	2030	02/05/2024	9.82 Put	Bond Future	1561.9000	1.5619	1811.5800	1.8116	15.986	0.0000	0.0000
2024/02/12	2030	02/05/2024	9.83 Call	Bond Future	917.2500	0.9173	721.2600	0.7213	21.367	0.0000	0.0000
2024/02/12	2030	02/05/2024	9.83 Put	Bond Future	1539.2900	1.5393	1786.4700	1.7865	16.058	0.0000	0.0000
2024/02/12	2030	02/05/2024	9.81 Call	Bond Future	880.8100	0.8808	689.8200	0.6898	21.683	0.0000	0.0000
2024/02/12	2030	02/05/2024	9.81 Put	Bond Future	1584.7500	1.5848	1836.9300	1.8369	15.913	0.0000	0.0000
2024/02/12	2030	02/05/2024	9.66 Put	Bond Future	1956.9300	1.9569	2246.3400	2.2463	14.789	0.0000	0.0000
2024/02/12	2030	02/05/2024	9.66 Call	Bond Future	635.8700	0.6359	482.1100	0.4821	24.181	0.0000	0.0000
2024/02/12	2030	02/05/2024	10.16 Put	Bond Future	921.3200	0.9213	1089.5100	1.0895	18.255	0.0000	0.0000
2024/02/12	2030	02/05/2024	10.16 Call	Bond Future	1637.6400	1.6376	1362.6600	1.3627	16.791	0.0000	0.0000
2024/02/12	2030	02/05/2024	11.94 Call	Bond Future	7549.1700	7.5492	7110.1900	7.1102	5.815	0.0000	0.0000
2024/02/12	2030	02/05/2024	11.94 Put	Bond Future	17.0900	0.0171	21.2800	0.0213	24.517	0.0000	0.0000
2024/02/12	2030	02/05/2024	12.38 Call	Bond Future	9121.1700	9.1212	8678.9800	8.6790	4.848	0.0000	0.0000
2024/02/12	2030	02/05/2024	12.38 Put	Bond Future	3.8500	0.0039	4.8300	0.0048	25.455	0.0000	0.0000
2024/02/12	2030	02/05/2024	10.82 Put	Bond Future	282.3500	0.2824	342.0600	0.3421	21.148	0.0000	0.0000
2024/02/12	2030	02/05/2024	10.82 Call	Bond Future	3603.6300	3.6036	3220.1700	3.2202	10.641	0.0000	0.0000
2024/02/12	2030	02/05/2024	10.62 Put	Bond Future	411.6000	0.4116	496.0100	0.4960	20.508	0.0000	0.0000
2024/02/12	2030	02/05/2024	10.62 Call	Bond Future	2953.4400	2.9534	2594.6800	2.5947	12.147	0.0000	0.0000
2024/02/12	2030	02/05/2024	11.12 Put	Bond Future	156.7300	0.1567	190.7700	0.1908	21.719	0.0000	0.0000
2024/02/12	2030	02/05/2024	11.12 Call	Bond Future	4631.2700	4.6313	4222.1400	4.2221	8.834	0.0000	0.0000
2024/02/12	2030	02/05/2024	13.15 Call	Bond Future	11802.3600	11.8024	11359.2300	11.3592	3.755	0.0000	0.0000
2024/02/12	2030	02/05/2024	13.15 Put	Bond Future	0.1800	0.0002	0.2200	0.0002	22.222	0.0000	0.0000
2024/02/12	2030	01/08/2024	10.38 Call	Bond Future	2510.3100	2.5103	2221.5000	2.2215	11.505	0.0000	0.0000
2024/02/12	2030	01/08/2024	10.38 Put	Bond Future	1210.6100	1.2106	1374.6500	1.3747	13.550	0.0000	0.0000
2024/02/12	2030	01/08/2024	10.39 Call	Bond Future	2535.5600	2.5356	2245.3000	2.2453	11.448	0.0000	0.0000
2024/02/12	2030	01/08/2024	10.39 Put	Bond Future	1197.3800	1.1974	1359.9700	1.3600	13.579	0.0000	0.0000
2024/02/12	2030	01/08/2024	10.37 Call	Bond Future	2485.1700	2.4852	2197.8200	2.1978	11.563	0.0000	0.0000
2024/02/12	2030	01/08/2024	10.37 Put	Bond Future	1223.9600	1.2240	1389.4600	1.3895	13.522	0.0000	0.0000
2024/02/12	2030	01/08/2024		Bond Future	10.0453	91.6619	10.1612	91.2091	1.154	0.0000	0.0000
2024/02/12	2030	07/11/2024		Bond Future	10.1225	93.7943	10.2458	93.3313	1.218	0.0000	0.0000
2024/02/12	2030	07/11/2024	10.75 Call	Bond Future	3636.1300	3.6361	3321.2600	3.3213	8.659	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	
2024/02/12	2030	07/11/2024	10.75 Put	Bond Future	1309.2400	1.3092	1457.3800	1.4574	11.315	0.0000	0.0000
2024/02/12	2030	07/11/2024	10.76 Call	Bond Future	3661.7900	3.6618	3345.8900	3.3459	8.627	0.0000	0.0000
2024/02/12	2030	07/11/2024	10.76 Put	Bond Future	1298.4200	1.2984	1445.5300	1.4455	11.330	0.0000	0.0000
2024/02/12	2030	07/11/2024	10.74 Call	Bond Future	3610.5200	3.6105	3296.6800	3.2967	8.692	0.0000	0.0000
2024/02/12	2030	07/11/2024	10.74 Put	Bond Future	1320.1400	1.3201	1469.3100	1.4693	11.300	0.0000	0.0000
2024/02/12	2030	06/02/2025		Bond Future	10.2061	91.8023	10.3371	91.3296	1.283	0.0000	0.0000
2024/02/12	2030	06/02/2025	10.68 Call	Bond Future	3503.2700	3.5033	3207.5700	3.2076	8.441	0.0000	0.0000
2024/02/12	2030	06/02/2025	10.68 Put	Bond Future	1806.9800	1.8070	1983.9900	1.9840	9.796	0.0000	0.0000
2024/02/12	2030	02/05/2025		Bond Future	10.3242	93.5615	10.4631	93.0801	1.345	0.0000	0.0000
2024/02/12	2030	02/05/2025	9.93 Call	Bond Future	1928.1100	1.9281	1720.9800	1.7210	10.743	0.0000	0.0000
2024/02/12	2030	02/05/2025	9.93 Put	Bond Future	3311.5800	3.3116	3585.8300	3.5858	8.282	0.0000	0.0000
2024/02/12	2032	02/05/2024	11.81 Call	Bond Future	4721.1900	4.7212	4203.7200	4.2037	10.961	0.0000	0.0000
2024/02/12	2032	02/05/2024	11.81 Put	Bond Future	287.2700	0.2873	356.0000	0.3560	23.925	0.0000	0.0000
2024/02/12	2032	02/05/2024	11.21 Call	Bond Future	2526.4000	2.5264	2116.6300	2.1166	16.220	0.0000	0.0000
2024/02/12	2032	02/05/2024	11.21 Put	Bond Future	810.7800	0.8108	987.2100	0.9872	21.761	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.57 Put	Bond Future	2158.0000	2.1580	2528.1400	2.5281	17.152	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.57 Call	Bond Future	843.8500	0.8439	627.7900	0.6278	25.604	0.0000	0.0000
2024/02/12	2032	02/05/2024	11.28 Call	Bond Future	2760.2700	2.7603	2333.7200	2.3337	15.453	0.0000	0.0000
2024/02/12	2032	02/05/2024	11.28 Put	Bond Future	721.5400	0.7215	881.1900	0.8812	22.126	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.30 Put	Bond Future	3068.1800	3.0682	3520.5200	3.5205	14.743	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.30 Call	Bond Future	433.8700	0.4339	300.0100	0.3000	30.853	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.55 Call	Bond Future	807.0000	0.8070	597.4100	0.5974	25.971	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.55 Put	Bond Future	2218.0700	2.2181	2594.6800	2.5947	16.979	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.56 Call	Bond Future	825.3000	0.8253	612.4700	0.6125	25.788	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.56 Put	Bond Future	2187.9000	2.1879	2561.2700	2.5613	17.065	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.54 Call	Bond Future	788.9500	0.7890	582.5800	0.5826	26.158	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.54 Put	Bond Future	2248.5400	2.2485	2628.3700	2.6284	16.892	0.0000	0.0000
2024/02/12	2032	02/05/2024		Bond Future	10.8440	87.2830	10.9680	86.6968	1.143	0.0000	0.0000
2024/02/12	2032	02/05/2024	13.35 Call	Bond Future	10917.5800	10.9176	10333.7900	10.3338	5.347	0.0000	0.0000
2024/02/12	2032	02/05/2024	13.35 Put	Bond Future	9.5200	0.0095	11.9300	0.0119	25.315	0.0000	0.0000
2024/02/12	2032	02/05/2024	11.35 Put	Bond Future	641.4100	0.6414	785.4600	0.7855	22.458	0.0000	0.0000
2024/02/12	2032	02/05/2024	11.35 Call	Bond Future	3001.6500	3.0017	2559.5000	2.5595	14.730	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.65 Put	Bond Future	1929.1200	1.9291	2273.1600	2.2732	17.834	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.65 Call	Bond Future	1001.2700	1.0013	759.1100	0.7591	24.185	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.36 Put	Bond Future	2848.3400	2.8483	3283.5900	3.2836	15.281	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.36 Call	Bond Future	509.6000	0.5096	358.6500	0.3587	29.621	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.86 Put	Bond Future	1415.4300	1.4154	1691.4700	1.6915	19.502	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.86 Call	Bond Future	1491.2200	1.4912	1181.0600	1.1811	20.799	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	
2024/02/12	2032	02/05/2024	12.90 Call	Bond Future	9121.9100	9.1219	8543.9900	8.5440	6.336	0.0000	0.0000
2024/02/12	2032	02/05/2024	12.90 Put	Bond Future	34.0800	0.0341	42.3600	0.0424	24.296	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.59 Put	Bond Future	2099.0800	2.0991	2462.7100	2.4627	17.323	0.0000	0.0000
2024/02/12	2032	02/05/2024	10.59 Call	Bond Future	881.7100	0.8817	659.1400	0.6591	25.243	0.0000	0.0000
2024/02/12	2032	02/05/2024	11.09 Put	Bond Future	986.4400	0.9864	1194.2600	1.1943	21.068	0.0000	0.0000
2024/02/12	2032	02/05/2024	11.09 Call	Bond Future	2144.4200	2.1444	1766.0400	1.7660	17.645	0.0000	0.0000
2024/02/12	2032	02/05/2024	13.18 Call	Bond Future	10242.8100	10.2428	9660.5300	9.6605	5.685	0.0000	0.0000
2024/02/12	2032	02/05/2024	13.18 Put	Bond Future	15.6900	0.0157	19.6100	0.0196	24.984	0.0000	0.0000
2024/02/12	2032	01/08/2024	11.14 Call	Bond Future	2620.8800	2.6209	2266.2000	2.2662	13.533	0.0000	0.0000
2024/02/12	2032	01/08/2024	11.14 Put	Bond Future	1656.3600	1.6564	1900.6400	1.9006	14.748	0.0000	0.0000
2024/02/12	2032	01/08/2024	11.15 Call	Bond Future	2648.7400	2.6487	2292.0200	2.2920	13.468	0.0000	0.0000
2024/02/12	2032	01/08/2024	11.15 Put	Bond Future	1638.5400	1.6385	1880.7800	1.8808	14.784	0.0000	0.0000
2024/02/12	2032	01/08/2024	11.13 Call	Bond Future	2593.1600	2.5932	2240.5100	2.2405	13.599	0.0000	0.0000
2024/02/12	2032	01/08/2024	11.13 Put	Bond Future	1674.3500	1.6744	1920.6600	1.9207	14.711	0.0000	0.0000
2024/02/12	2032	01/08/2024		Bond Future	10.9305	89.2032	11.0602	88.6042	1.187	0.0000	0.0000
2024/02/12	2032	07/11/2024	13.36 Call	Bond Future	10051.8200	10.0518	9492.3600	9.4924	5.566	0.0000	0.0000
2024/02/12	2032	07/11/2024	13.36 Put	Bond Future	365.4800	0.3655	418.6100	0.4186	14.537	0.0000	0.0000
2024/02/12	2032	07/11/2024	11.64 Put	Bond Future	1644.4700	1.6445	1845.8900	1.8459	12.248	0.0000	0.0000
2024/02/12	2032	07/11/2024	11.64 Call	Bond Future	4292.4800	4.2925	3881.3100	3.8813	9.579	0.0000	0.0000
2024/02/12	2032	07/11/2024		Bond Future	11.0407	87.1118	11.1772	86.4992	1.236	0.0000	0.0000
2024/02/12	2032	07/11/2024	11.48 Call	Bond Future	3819.9800	3.8200	3431.3500	3.4314	10.174	0.0000	0.0000
2024/02/12	2032	07/11/2024	11.48 Put	Bond Future	1868.5900	1.8686	2092.5500	2.0926	11.986	0.0000	0.0000
2024/02/12	2032	07/11/2024	11.49 Call	Bond Future	3848.9800	3.8490	3458.9000	3.4589	10.135	0.0000	0.0000
2024/02/12	2032	07/11/2024	11.49 Put	Bond Future	1853.8400	1.8538	2076.3500	2.0764	12.003	0.0000	0.0000
2024/02/12	2032	07/11/2024	11.47 Call	Bond Future	3791.3400	3.7913	3404.1800	3.4042	10.212	0.0000	0.0000
2024/02/12	2032	07/11/2024	11.47 Put	Bond Future	1883.7400	1.8837	2109.1700	2.1092	11.967	0.0000	0.0000
2024/02/12	2032	06/02/2025		Bond Future	11.1540	88.9852	11.2973	88.3597	1.284	0.0000	0.0000
2024/02/12	2032	06/02/2025	11.72 Call	Bond Future	4427.9900	4.4280	4024.1600	4.0242	9.120	0.0000	0.0000
2024/02/12	2032	06/02/2025	11.72 Put	Bond Future	1990.6000	1.9906	2212.2700	2.2123	11.136	0.0000	0.0000
2024/02/12	2032	02/05/2025		Bond Future	11.2851	86.5318	11.4352	85.8947	1.330	0.0000	0.0000
2024/02/12	2032	02/05/2025	10.91 Call	Bond Future	2417.3100	2.4173	2138.9900	2.1390	11.514	0.0000	0.0000
2024/02/12	2032	02/05/2025	10.91 Put	Bond Future	4036.6400	4.0366	4395.4600	4.3955	8.889	0.0000	0.0000
2024/02/12	2033	02/05/2024		Bond Future	123.1312	123.1312	122.8173	122.8173	0.255	0.0000	0.0000
2024/02/12	2033	01/08/2024		Bond Future	125.8699	125.8699	125.5491	125.5491	0.255	0.0000	0.0000
2024/02/12	2033	07/11/2024		Bond Future	127.3370	127.3370	127.0092	127.0092	0.257	0.0000	0.0000
2024/02/12	2033	06/02/2025		Bond Future	130.1077	130.1077	129.7731	129.7731	0.257	0.0000	0.0000
2024/02/12	2033	06/02/2025	124.94 Call	Bond Future	5167.6500	5.1677	4833.0700	4.8331	6.475	0.0000	0.0000
2024/02/12	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/12	2033	02/05/2025		Bond Future	131.1096	131.1096	130.7694	130.7694	0.260	0.0000	0.0000
2024/02/12	2033	02/05/2025	130.62 Call	Bond Future	489.6200	0.4896	149.3900	0.1494	69.489	0.0000	0.0000
2024/02/12	2033	02/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	2037	02/05/2024		Bond Future	12.0678	79.3190	12.1803	78.7228	0.933	0.0000	0.0000
2024/02/12	2037	02/05/2024	11.44 Call	Bond Future	439.1600	0.4392	312.8400	0.3128	28.764	0.0000	0.0000
2024/02/12	2037	02/05/2024	11.44 Put	Bond Future	3889.7700	3.8898	4359.6100	4.3596	12.079	0.0000	0.0000
2024/02/12	2037	02/05/2024	11.45 Call	Bond Future	451.6300	0.4516	322.6200	0.3226	28.565	0.0000	0.0000
2024/02/12	2037	02/05/2024	11.45 Put	Bond Future	3845.5400	3.8455	4312.6900	4.3127	12.148	0.0000	0.0000
2024/02/12	2037	02/05/2024	11.43 Call	Bond Future	426.8300	0.4268	303.2000	0.3032	28.965	0.0000	0.0000
2024/02/12	2037	02/05/2024	11.43 Put	Bond Future	3934.1900	3.9342	4406.7200	4.4067	12.011	0.0000	0.0000
2024/02/12	2037	01/08/2024		Bond Future	12.1835	76.8080	12.3007	76.1987	0.961	0.0000	0.0000
2024/02/12	2037	01/08/2024	12.10 Call	Bond Future	2325.6200	2.3256	2017.7800	2.0178	13.237	0.0000	0.0000
2024/02/12	2037	01/08/2024	12.10 Put	Bond Future	2764.3300	2.7643	3065.7400	3.0657	10.904	0.0000	0.0000
2024/02/12	2037	01/08/2024	12.11 Call	Bond Future	2352.9200	2.3529	2042.9900	2.0430	13.172	0.0000	0.0000
2024/02/12	2037	01/08/2024	12.11 Put	Bond Future	2738.9100	2.7389	3038.2300	3.0382	10.928	0.0000	0.0000
2024/02/12	2037	01/08/2024	12.09 Call	Bond Future	2298.4600	2.2985	1992.7300	1.9927	13.302	0.0000	0.0000
2024/02/12	2037	01/08/2024	12.09 Put	Bond Future	2789.9400	2.7899	3093.4600	3.0935	10.879	0.0000	0.0000
2024/02/12	2037	01/08/2024	13.82 Call	Bond Future	8368.9700	8.3690	7824.3300	7.8243	6.508	0.0000	0.0000
2024/02/12	2037	01/08/2024	13.82 Put	Bond Future	459.4500	0.4595	524.0600	0.5241	14.062	0.0000	0.0000
2024/02/12	2037	01/08/2024	13.17 Call	Bond Future	5895.0100	5.8950	5411.2300	5.4112	8.207	0.0000	0.0000
2024/02/12	2037	01/08/2024	13.17 Put	Bond Future	976.9300	0.9769	1102.4000	1.1024	12.843	0.0000	0.0000
2024/02/12	2037	07/11/2024		Bond Future	12.3135	78.5942	12.4356	77.9711	0.992	0.0000	0.0000
2024/02/12	2037	07/11/2024	12.58 Call	Bond Future	3948.6000	3.9486	3574.7000	3.5747	9.469	0.0000	0.0000
2024/02/12	2037	07/11/2024	12.58 Put	Bond Future	2597.6400	2.5976	2846.8900	2.8469	9.595	0.0000	0.0000
2024/02/12	2037	07/11/2024	12.59 Call	Bond Future	3979.1200	3.9791	3603.7200	3.6037	9.434	0.0000	0.0000
2024/02/12	2037	07/11/2024	12.59 Put	Bond Future	2578.1500	2.5782	2825.9000	2.8259	9.610	0.0000	0.0000
2024/02/12	2037	07/11/2024	12.57 Call	Bond Future	3917.9100	3.9179	3545.5200	3.5455	9.505	0.0000	0.0000
2024/02/12	2037	07/11/2024	12.57 Put	Bond Future	2617.0000	2.6170	2867.7600	2.8678	9.582	0.0000	0.0000
2024/02/12	2037	06/02/2025		Bond Future	12.4450	76.0239	12.5721	75.3876	1.021	0.0000	0.0000
2024/02/12	2037	06/02/2025	12.76 Call	Bond Future	4590.7800	4.5908	4208.0600	4.2081	8.337	0.0000	0.0000
2024/02/12	2037	06/02/2025	12.76 Put	Bond Future	3027.5600	3.0276	3281.1400	3.2811	8.376	0.0000	0.0000
2024/02/12	2037	02/05/2025		Bond Future	12.5920	77.4784	12.7240	76.8302	1.048	0.0000	0.0000
2024/02/12	2037	02/05/2025	12.25 Call	Bond Future	3128.0300	3.1280	2828.5300	2.8285	9.575	0.0000	0.0000
2024/02/12	2037	02/05/2025	12.25 Put	Bond Future	4845.1800	4.8452	5193.8500	5.1939	7.196	0.0000	0.0000
2024/02/12	2038	02/05/2024		Bond Future	134.2063	134.2063	134.0365	134.0365	0.127	0.0000	0.0000
2024/02/12	2038	01/08/2024		Bond Future	135.1296	135.1296	134.9560	134.9560	0.128	0.0000	0.0000
2024/02/12	2038	07/11/2024		Bond Future	138.3089	138.3089	138.1319	138.1319	0.128	0.0000	0.0000
2024/02/12	2038	06/02/2025		Bond Future	139.2035	139.2035	139.0233	139.0233	0.129	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	
2024/02/12	2038	06/02/2025	135.23 Call	Bond Future	3973.5400	3.9735	3793.3200	3.7933	4.536	0.0000	0.0000
2024/02/12	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	2038	02/05/2025		Bond Future	141.9077	141.9077	141.7247	141.7247	0.129	0.0000	0.0000
2024/02/12	2038	02/05/2025	139.68 Call	Bond Future	2227.7200	2.2277	2044.7300	2.0447	8.214	0.0000	0.0000
2024/02/12	2038	02/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	2040	02/05/2024		Bond Future	12.4440	78.8304	12.5565	78.2092	0.904	0.0000	0.0000
2024/02/12	2040	02/05/2024	11.61 Call	Bond Future	241.3900	0.2414	161.4300	0.1614	33.125	0.0000	0.0000
2024/02/12	2040	02/05/2024	11.61 Put	Bond Future	5104.8300	5.1048	5646.1500	5.6462	10.604	0.0000	0.0000
2024/02/12	2040	02/05/2024	11.62 Call	Bond Future	249.6300	0.2496	167.5000	0.1675	32.901	0.0000	0.0000
2024/02/12	2040	02/05/2024	11.62 Put	Bond Future	5051.9600	5.0520	5591.1100	5.5911	10.672	0.0000	0.0000
2024/02/12	2040	02/05/2024	11.60 Call	Bond Future	233.3500	0.2334	155.5400	0.1555	33.345	0.0000	0.0000
2024/02/12	2040	02/05/2024	11.60 Put	Bond Future	5157.9800	5.1580	5701.4500	5.7015	10.536	0.0000	0.0000
2024/02/12	2040	01/08/2024		Bond Future	12.5671	76.0583	12.6841	75.4235	0.931	0.0000	0.0000
2024/02/12	2040	01/08/2024	12.33 Call	Bond Future	2023.1500	2.0232	1735.6100	1.7356	14.212	0.0000	0.0000
2024/02/12	2040	01/08/2024	12.33 Put	Bond Future	3335.6000	3.3356	3682.9100	3.6829	10.412	0.0000	0.0000
2024/02/12	2040	01/08/2024	12.34 Call	Bond Future	2049.2200	2.0492	1759.4300	1.7594	14.141	0.0000	0.0000
2024/02/12	2040	01/08/2024	12.34 Put	Bond Future	3305.6100	3.3056	3650.6700	3.6507	10.439	0.0000	0.0000
2024/02/12	2040	01/08/2024	12.32 Call	Bond Future	1997.2400	1.9972	1711.9700	1.7120	14.283	0.0000	0.0000
2024/02/12	2040	01/08/2024	12.32 Put	Bond Future	3365.8200	3.3658	3715.4000	3.7154	10.386	0.0000	0.0000
2024/02/12	2040	07/11/2024		Bond Future	12.7041	77.8269	12.8260	77.1776	0.959	0.0000	0.0000
2024/02/12	2040	07/11/2024	12.85 Call	Bond Future	3773.1200	3.7731	3402.0000	3.4020	9.836	0.0000	0.0000
2024/02/12	2040	07/11/2024	12.85 Put	Bond Future	2997.0200	2.9970	3275.2100	3.2752	9.282	0.0000	0.0000
2024/02/12	2040	07/11/2024	12.86 Call	Bond Future	3804.0500	3.8041	3431.3100	3.4313	9.799	0.0000	0.0000
2024/02/12	2040	07/11/2024	12.86 Put	Bond Future	2975.2000	2.9752	3251.7700	3.2518	9.296	0.0000	0.0000
2024/02/12	2040	07/11/2024	12.84 Call	Bond Future	3742.5400	3.7425	3373.0600	3.3731	9.872	0.0000	0.0000
2024/02/12	2040	07/11/2024	12.84 Put	Bond Future	3019.2500	3.0193	3299.0800	3.2991	9.268	0.0000	0.0000
2024/02/12	2040	06/02/2025		Bond Future	12.8422	74.9893	12.9691	74.3262	0.988	0.0000	0.0000
2024/02/12	2040	06/02/2025	12.95 Call	Bond Future	4210.0800	4.2101	3838.7300	3.8387	8.820	0.0000	0.0000
2024/02/12	2040	06/02/2025	12.95 Put	Bond Future	3646.1600	3.6462	3937.9500	3.9380	8.003	0.0000	0.0000
2024/02/12	2040	02/05/2025		Bond Future	12.9940	76.4233	13.1257	75.7478	1.014	0.0000	0.0000
2024/02/12	2040	02/05/2025	12.63 Call	Bond Future	3268.8200	3.2688	2957.7300	2.9577	9.517	0.0000	0.0000
2024/02/12	2040	02/05/2025	12.63 Put	Bond Future	5185.9000	5.1859	5550.3200	5.5503	7.027	0.0000	0.0000
2024/02/12	2044	02/05/2024	12.50 Call	Bond Future	1685.1400	1.6851	1368.1200	1.3681	18.813	0.0000	0.0000
2024/02/12	2044	02/05/2024	12.50 Put	Bond Future	2000.8400	2.0008	2304.5300	2.3045	15.178	0.0000	0.0000
2024/02/12	2044	02/05/2024	12.75 Call	Bond Future	2465.1700	2.4652	2073.7200	2.0737	15.879	0.0000	0.0000
2024/02/12	2044	02/05/2024	12.75 Put	Bond Future	1403.1100	1.4031	1632.3700	1.6324	16.339	0.0000	0.0000
2024/02/12	2044	02/05/2024	13.00 Call	Bond Future	3363.9700	3.3640	2909.9800	2.9100	13.496	0.0000	0.0000
2024/02/12	2044	02/05/2024	13.00 Put	Bond Future	967.4700	0.9675	1134.1900	1.1342	17.233	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	
2024/02/12	2044	02/05/2024		Bond Future	12.5566	74.7246	12.6690	74.1038	0.896	0.0000	0.0000
2024/02/12	2044	02/05/2024	11.66 Call	Bond Future	210.4500	0.2105	139.6400	0.1396	33.647	0.0000	0.0000
2024/02/12	2044	02/05/2024	11.66 Put	Bond Future	5496.2400	5.4962	6046.1400	6.0461	10.005	0.0000	0.0000
2024/02/12	2044	02/05/2024	11.67 Call	Bond Future	217.8500	0.2179	145.0400	0.1450	33.422	0.0000	0.0000
2024/02/12	2044	02/05/2024	11.67 Put	Bond Future	5441.2000	5.4412	5989.1000	5.9891	10.069	0.0000	0.0000
2024/02/12	2044	02/05/2024	11.65 Call	Bond Future	203.2400	0.2032	134.4000	0.1344	33.871	0.0000	0.0000
2024/02/12	2044	02/05/2024	11.65 Put	Bond Future	5551.5500	5.5516	6103.4200	6.1034	9.941	0.0000	0.0000
2024/02/12	2044	01/08/2024		Bond Future	12.6767	71.9873	12.7937	71.3530	0.922	0.0000	0.0000
2024/02/12	2044	01/08/2024	12.29 Call	Bond Future	1634.6900	1.6347	1382.1300	1.3821	15.450	0.0000	0.0000
2024/02/12	2044	01/08/2024	12.29 Put	Bond Future	3801.8500	3.8019	4183.6200	4.1836	10.042	0.0000	0.0000
2024/02/12	2044	01/08/2024	12.30 Call	Bond Future	1658.0400	1.6580	1403.1600	1.4032	15.372	0.0000	0.0000
2024/02/12	2044	01/08/2024	12.30 Put	Bond Future	3767.7900	3.7678	4147.2400	4.1472	10.071	0.0000	0.0000
2024/02/12	2044	01/08/2024	12.28 Call	Bond Future	1611.3300	1.6113	1361.1000	1.3611	15.529	0.0000	0.0000
2024/02/12	2044	01/08/2024	12.28 Put	Bond Future	3835.9600	3.8360	4220.0600	4.2201	10.013	0.0000	0.0000
2024/02/12	2044	07/11/2024		Bond Future	12.8099	73.6612	12.9317	73.0123	0.950	0.0000	0.0000
2024/02/12	2044	07/11/2024	12.91 Call	Bond Future	3712.7400	3.7127	3347.9200	3.3479	9.826	0.0000	0.0000
2024/02/12	2044	07/11/2024	12.91 Put	Bond Future	3178.6400	3.1786	3462.6900	3.4627	8.936	0.0000	0.0000
2024/02/12	2044	07/11/2024	12.92 Call	Bond Future	3743.1500	3.7432	3376.7100	3.3767	9.790	0.0000	0.0000
2024/02/12	2044	07/11/2024	12.92 Put	Bond Future	3156.0500	3.1561	3438.4800	3.4385	8.949	0.0000	0.0000
2024/02/12	2044	07/11/2024	12.90 Call	Bond Future	3682.4300	3.6824	3319.2200	3.3192	9.863	0.0000	0.0000
2024/02/12	2044	07/11/2024	12.90 Put	Bond Future	3201.4000	3.2014	3487.0600	3.4871	8.923	0.0000	0.0000
2024/02/12	2044	06/02/2025		Bond Future	12.9438	70.8592	13.0704	70.1966	0.978	0.0000	0.0000
2024/02/12	2044	06/02/2025	13.02 Call	Bond Future	4117.7800	4.1178	3750.1700	3.7502	8.927	0.0000	0.0000
2024/02/12	2044	06/02/2025	13.02 Put	Bond Future	3717.6900	3.7177	4012.7000	4.0127	7.935	0.0000	0.0000
2024/02/12	2044	02/05/2025		Bond Future	13.0899	72.2139	13.2213	71.5389	1.004	0.0000	0.0000
2024/02/12	2044	02/05/2025	12.72 Call	Bond Future	3343.9900	3.3440	3031.1100	3.0311	9.356	0.0000	0.0000
2024/02/12	2044	02/05/2025	12.72 Put	Bond Future	5303.1800	5.3032	5665.3100	5.6653	6.829	0.0000	0.0000
2024/02/12	2046	02/05/2024		Bond Future	115.2683	115.2683	114.8975	114.8975	0.322	0.0000	0.0000
2024/02/12	2046	01/08/2024		Bond Future	117.8320	117.8320	117.4530	117.4530	0.322	0.0000	0.0000
2024/02/12	2046	07/11/2024		Bond Future	118.4071	118.4071	118.0198	118.0198	0.327	0.0000	0.0000
2024/02/12	2046	06/02/2025		Bond Future	120.9824	120.9824	120.5871	120.5871	0.327	0.0000	0.0000
2024/02/12	2046	06/02/2025	114.01 Call	Bond Future	6972.4300	6.9724	6577.0900	6.5771	5.670	0.0000	0.0000
2024/02/12	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	2046	02/05/2025		Bond Future	121.0898	121.0898	120.6876	120.6876	0.332	0.0000	0.0000
2024/02/12	2046	02/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	2046	02/05/2025	121.97 Put	Bond Future	880.2400	0.8802	1282.4200	1.2824	45.690	0.0000	0.0000
2024/02/12	2050	02/05/2024		Bond Future	116.5624	116.5624	117.0444	117.0444	0.414	0.0000	0.0000
2024/02/12	2050	01/08/2024		Bond Future	116.8583	116.8583	117.3511	117.3511	0.422	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	
2024/02/12	2050	07/11/2024		Bond Future	119.6078	119.6078	120.1125	120.1125	0.422	0.0000	0.0000
2024/02/12	2050	06/02/2025		Bond Future	119.8531	119.8531	120.3695	120.3695	0.431	0.0000	0.0000
2024/02/12	2050	06/02/2025	115.60 Call	Bond Future	4253.0800	4.2531	4769.4500	4.7695	12.141	0.0000	0.0000
2024/02/12	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	2050	02/05/2025		Bond Future	122.1808	122.1808	122.7079	122.7079	0.431	0.0000	0.0000
2024/02/12	2050	02/05/2025	121.16 Call	Bond Future	1020.8100	1.0208	1547.8600	1.5479	51.631	0.0000	0.0000
2024/02/12	2050	02/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	AL37	01/02/2024		Index Future	946.2820	946.2820	946.2820	946.2820	0.000	0.0000	0.0000
2024/02/12	AL37	02/05/2024		Index Future	958.7550	958.7550	954.3410	954.3410	0.460	0.0000	0.0000
2024/02/12	AL37	01/08/2024		Index Future	979.8500	979.8500	975.3420	975.3420	0.460	0.0000	0.0000
2024/02/12	AL37	07/11/2024		Index Future	1002.6720	1002.6720	998.0690	998.0690	0.459	0.0000	0.0000
2024/02/12	AL37	06/02/2025		Index Future	1024.2770	1024.2770	1019.5850	1019.5850	0.458	0.0000	0.0000
2024/02/12	AL37	02/05/2025		Index Future	1044.0130	1044.0130	1039.2430	1039.2430	0.457	0.0000	0.0000
2024/02/12	AL7T	01/02/2024		Index Future	1096.3570	1096.3570	1096.3570	1096.3570	0.000	0.0000	0.0000
2024/02/12	AL7T	02/05/2024		Index Future	1110.0600	1110.0600	1103.2660	1103.2660	0.612	0.0000	0.0000
2024/02/12	AL7T	01/08/2024		Index Future	1134.4840	1134.4840	1127.5430	1127.5430	0.612	0.0000	0.0000
2024/02/12	AL7T	07/11/2024		Index Future	1160.9080	1160.9080	1153.8170	1153.8170	0.611	0.0000	0.0000
2024/02/12	AL7T	06/02/2025		Index Future	1185.9230	1185.9230	1178.6900	1178.6900	0.610	0.0000	0.0000
2024/02/12	AL7T	02/05/2025		Index Future	1208.7730	1208.7730	1201.4160	1201.4160	0.609	0.0000	0.0000
2024/02/12	ALBI	01/02/2024		Index Future	948.6240	948.6240	948.6240	948.6240	0.000	0.0000	0.0000
2024/02/12	ALBI	02/05/2024		Index Future	960.7300	960.7300	955.2400	955.2400	0.571	0.0000	0.0000
2024/02/12	ALBI	01/08/2024		Index Future	981.8680	981.8680	976.2600	976.2600	0.571	0.0000	0.0000
2024/02/12	ALBI	07/11/2024		Index Future	1004.7370	1004.7370	999.0090	999.0090	0.570	0.0000	0.0000
2024/02/12	ALBI	06/02/2025		Index Future	1026.3870	1026.3870	1020.5450	1020.5450	0.569	0.0000	0.0000
2024/02/12	ALBI	02/05/2025		Index Future	1046.1630	1046.1630	1040.2220	1040.2220	0.568	0.0000	0.0000
2024/02/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/12	ES33	02/05/2024		Bond Future	12.4859	73.9836	12.5933	73.5134	0.860	0.0000	0.0000
2024/02/12	ES33	01/08/2024		Bond Future	12.6254	75.6290	12.7376	75.1484	0.888	0.0000	0.0000
2024/02/12	ES33	07/11/2024		Bond Future	12.7983	73.6050	12.9159	73.1133	0.919	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	
2024/02/12	ES33	06/02/2025		Bond Future	12.9758	75.2041	13.0989	74.7019	0.949	0.0000	0.0000
2024/02/12	ES33	06/02/2025	13.34 Call	Bond Future	1472.4700	1.4725	970.3200	0.9703	34.103	0.0000	0.0000
2024/02/12	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	ES33	02/05/2025		Bond Future	13.1624	72.8639	13.2908	72.3524	0.976	0.0000	0.0000
2024/02/12	ES33	02/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	ES33	02/05/2025	12.73 Put	Bond Future	1757.7900	1.7578	2269.3300	2.2693	29.101	0.0000	0.0000
2024/02/12	ES42	02/05/2024		Bond Future	13.0733	68.8833	13.1806	68.3429	0.821	0.0000	0.0000
2024/02/12	ES42	01/08/2024		Bond Future	13.2070	70.4151	13.3185	69.8627	0.845	0.0000	0.0000
2024/02/12	ES42	07/11/2024		Bond Future	13.3675	67.8024	13.4840	67.2373	0.872	0.0000	0.0000
2024/02/12	ES42	06/02/2025		Bond Future	13.5243	69.2736	13.6456	68.6965	0.897	0.0000	0.0000
2024/02/12	ES42	06/02/2025	13.71 Call	Bond Future	880.0900	0.8801	302.9700	0.3030	65.575	0.0000	0.0000
2024/02/12	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	ES42	02/05/2025		Bond Future	13.6933	66.3526	13.8195	65.7646	0.922	0.0000	0.0000
2024/02/12	ES42	02/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	ES42	02/05/2025	13.25 Put	Bond Future	2134.1000	2.1341	2722.1000	2.7221	27.553	0.0000	0.0000
2024/02/12	GOVI	01/02/2024		GOVI	935.0220	935.0220	935.0220	935.0220	0.000	0.0000	0.0000
2024/02/12	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	GOVI	02/05/2024	950.98 Put	GOVI	40760.0000	4.0760	95170.0000	9.5170	133.489	0.0000	0.0000
2024/02/12	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	GOVI	02/05/2024	950.99 Put	GOVI	40860.0000	4.0860	95270.0000	9.5270	133.162	0.0000	0.0000
2024/02/12	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	GOVI	02/05/2024	950.97 Put	GOVI	40660.0000	4.0660	95070.0000	9.5070	133.817	0.0000	0.0000
2024/02/12	GOVI	02/05/2024		GOVI	946.9040	946.9040	941.4630	941.4630	0.575	0.0000	0.0000
2024/02/12	GOVI	01/08/2024		GOVI	967.7390	967.7390	962.1800	962.1800	0.574	0.0000	0.0000
2024/02/12	GOVI	01/08/2024	943.38 Call	GOVI	243590.0000	24.3590	188000.0000	18.8000	22.821	0.0000	0.0000
2024/02/12	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	GOVI	01/08/2024	943.39 Call	GOVI	243490.0000	24.3490	187900.0000	18.7900	22.831	0.0000	0.0000
2024/02/12	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	GOVI	01/08/2024	943.37 Call	GOVI	243690.0000	24.3690	188100.0000	18.8100	22.812	0.0000	0.0000
2024/02/12	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	GOVI	07/11/2024		GOVI	990.2780	990.2780	984.6010	984.6010	0.573	0.0000	0.0000
2024/02/12	GOVI	07/11/2024	948.79 Call	GOVI	414880.0000	41.4880	358110.0000	35.8110	13.683	0.0000	0.0000
2024/02/12	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	GOVI	07/11/2024	948.80 Call	GOVI	414780.0000	41.4780	358010.0000	35.8010	13.687	0.0000	0.0000
2024/02/12	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	GOVI	07/11/2024	948.78 Call	GOVI	414980.0000	41.4980	358210.0000	35.8210	13.680	0.0000	0.0000
2024/02/12	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	GOVI	06/02/2025		GOVI	1011.6170	1011.6170	1005.8260	1005.8260	0.572	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/12	GOVI	06/02/2025	972.00 Call	GOVI	396170.0000	39.6170	338260.0000	33.8260	14.617	0.0000	0.0000
2024/02/12	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	GOVI	02/05/2025		GOVI	1031.1090	1031.1090	1025.2190	1025.2190	0.571	0.0000	0.0000
2024/02/12	GOVI	02/05/2025	1,022. Call 00	GOVI	91090.0000	9.1090	32190.0000	3.2190	64.661	0.0000	0.0000
2024/02/12	GOVI	02/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/12	IGOV	01/02/2024		Index Future	346.3510	346.3510	346.3510	346.3510	0.000	0.0000	0.0000
2024/02/12	IGOV	02/05/2024		Index Future	351.9290	351.9290	351.6790	351.6790	0.071	0.0000	0.0000
2024/02/12	IGOV	01/08/2024		Index Future	359.7570	359.7570	359.5020	359.5020	0.071	0.0000	0.0000
2024/02/12	IGOV	07/11/2024		Index Future	368.2250	368.2250	367.9680	367.9680	0.070	0.0000	0.0000
2024/02/12	IGOV	06/02/2025		Index Future	376.2400	376.2400	375.9810	375.9810	0.069	0.0000	0.0000
2024/02/12	IGOV	02/05/2025		Index Future	383.5630	383.5630	383.3040	383.3040	0.068	0.0000	0.0000
2024/02/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/12	JBAF	21/02/2024		Jibar Tradeable Future	8.3530	91.6470	8.3600	91.6400	0.084	0.0000	0.0000
2024/02/12	JBAF	20/03/2024		Jibar Tradeable Future	8.3200	91.6800	8.3300	91.6700	0.120	0.0000	0.0000
2024/02/12	JBAF	17/04/2024		Jibar Tradeable Future	8.3000	91.7000	8.3100	91.6900	0.120	0.0000	0.0000
2024/02/12	JBAF	15/05/2024		Jibar Tradeable Future	8.2980	91.7020	8.3000	91.7000	0.024	0.0000	0.0000
2024/02/12	JBAF	19/06/2024		Jibar Tradeable Future	8.2250	91.7750	8.2400	91.7600	0.182	0.0000	0.0000
2024/02/12	JBAF	17/07/2024		Jibar Tradeable Future	8.2300	91.7700	8.2400	91.7600	0.122	0.0000	0.0000
2024/02/12	JBAF	18/09/2024		Jibar Tradeable Future	8.0680	91.9320	8.0900	91.9100	0.273	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/12	JBAF	18/12/2024		Jibar Tradeable Future	7.6780	92.3220	7.7500	92.2500	0.938	0.0000	0.0000
2024/02/12	JBAF	19/03/2025		Jibar Tradeable Future	7.5700	92.4300	7.6600	92.3400	1.189	0.0000	0.0000
2024/02/12	JBAF	18/06/2025		Jibar Tradeable Future	7.4180	92.5820	7.5200	92.4800	1.375	0.0000	0.0000
2024/02/12	JBAF	17/09/2025		Jibar Tradeable Future	7.4700	92.5300	7.5700	92.4300	1.339	0.0000	0.0000
2024/02/12	JBAF	17/12/2025		Jibar Tradeable Future	7.5500	92.4500	7.5900	92.4100	0.530	0.0000	0.0000
2024/02/12	R035	02/05/2024		Bond Future	11.6569	84.7706	11.7644	84.2001	0.922	0.0000	0.0000
2024/02/12	R035	02/05/2024	11.20 Call	Bond Future	584.0100	0.5840	427.8700	0.4279	26.736	0.0000	0.0000
2024/02/12	R035	02/05/2024	11.20 Put	Bond Future	3070.2400	3.0702	3484.6200	3.4846	13.497	0.0000	0.0000
2024/02/12	R035	02/05/2024	11.21 Call	Bond Future	599.4300	0.5994	440.3000	0.4403	26.547	0.0000	0.0000
2024/02/12	R035	02/05/2024	11.21 Put	Bond Future	3030.1500	3.0302	3441.5400	3.4415	13.577	0.0000	0.0000
2024/02/12	R035	02/05/2024	11.19 Call	Bond Future	568.9900	0.5690	415.8000	0.4158	26.923	0.0000	0.0000
2024/02/12	R035	02/05/2024	11.19 Put	Bond Future	3110.7900	3.1108	3528.1200	3.5281	13.416	0.0000	0.0000
2024/02/12	R035	01/08/2024	11.80 Call	Bond Future	2505.8200	2.5058	2188.3900	2.1884	12.668	0.0000	0.0000
2024/02/12	R035	01/08/2024	11.80 Put	Bond Future	2285.0200	2.2850	2550.5900	2.5506	11.622	0.0000	0.0000
2024/02/12	R035	01/08/2024	11.81 Call	Bond Future	2535.1100	2.5351	2215.6200	2.2156	12.603	0.0000	0.0000
2024/02/12	R035	01/08/2024	11.81 Put	Bond Future	2262.1900	2.2622	2525.7000	2.5257	11.648	0.0000	0.0000
2024/02/12	R035	01/08/2024	11.79 Call	Bond Future	2476.6900	2.4767	2161.3400	2.1613	12.733	0.0000	0.0000
2024/02/12	R035	01/08/2024	11.79 Put	Bond Future	2308.0500	2.3081	2575.7000	2.5757	11.596	0.0000	0.0000
2024/02/12	R035	01/08/2024		Bond Future	11.7577	86.6357	11.8697	86.0527	0.952	0.0000	0.0000
2024/02/12	R035	07/11/2024		Bond Future	11.8868	84.1366	12.0038	83.5404	0.984	0.0000	0.0000
2024/02/12	R035	07/11/2024	12.18 Call	Bond Future	3928.8100	3.9288	3566.7300	3.5667	9.216	0.0000	0.0000
2024/02/12	R035	07/11/2024	12.18 Put	Bond Future	2445.7700	2.4458	2679.9100	2.6799	9.573	0.0000	0.0000
2024/02/12	R035	07/11/2024	12.19 Call	Bond Future	3960.0200	3.9600	3596.4800	3.5965	9.180	0.0000	0.0000
2024/02/12	R035	07/11/2024	12.19 Put	Bond Future	2427.0600	2.4271	2659.7400	2.6597	9.587	0.0000	0.0000
2024/02/12	R035	07/11/2024	12.17 Call	Bond Future	3897.9700	3.8980	3537.3700	3.5374	9.251	0.0000	0.0000
2024/02/12	R035	07/11/2024	12.17 Put	Bond Future	2464.8900	2.4649	2700.5100	2.7005	9.559	0.0000	0.0000
2024/02/12	R035	06/02/2025		Bond Future	12.0194	85.9465	12.1415	85.3377	1.016	0.0000	0.0000
2024/02/12	R035	06/02/2025	12.41 Call	Bond Future	4641.0400	4.6410	4265.8800	4.2659	8.084	0.0000	0.0000
2024/02/12	R035	06/02/2025	12.41 Put	Bond Future	2715.6200	2.7156	2949.2600	2.9493	8.604	0.0000	0.0000
2024/02/12	R035	02/05/2025		Bond Future	12.1577	83.0862	12.2848	82.4661	1.045	0.0000	0.0000
2024/02/12	R035	02/05/2025	11.78 Call	Bond Future	2872.9100	2.8729	2594.7100	2.5947	9.684	0.0000	0.0000
2024/02/12	R035	02/05/2025	11.78 Put	Bond Future	4755.0800	4.7551	5097.0200	5.0970	7.191	0.0000	0.0000
2024/02/12	R053	02/05/2024	13.03 Call	Bond Future	5052.1000	5.0521	4434.0900	4.4341	12.233	0.0000	0.0000
2024/02/12	R053	02/05/2024	13.03 Put	Bond Future	905.7100	0.9057	1070.0300	1.0700	18.143	0.0000	0.0000
2024/02/12	R053	02/05/2024	13.04 Call	Bond Future	5104.7900	5.1048	4484.3300	4.4843	12.154	0.0000	0.0000
2024/02/12	R053	02/05/2024	13.04 Put	Bond Future	890.9800	0.8910	1052.8500	1.0529	18.168	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/12	R053	02/05/2024	13.02 Call	Bond Future	4999.3900	4.9994	4383.8500	4.3839	12.312	0.0000	0.0000
2024/02/12	R053	02/05/2024	13.02 Put	Bond Future	920.5200	0.9205	1087.3100	1.0873	18.119	0.0000	0.0000
2024/02/12	R053	02/05/2024		Bond Future	12.4408	94.7902	12.5482	94.0079	0.864	0.0000	0.0000
2024/02/12	R053	01/08/2024	13.14 Call	Bond Future	6029.2700	6.0293	5460.6900	5.4607	9.430	0.0000	0.0000
2024/02/12	R053	01/08/2024	13.14 Put	Bond Future	1951.3900	1.9514	2182.2600	2.1823	11.831	0.0000	0.0000
2024/02/12	R053	01/08/2024	13.15 Call	Bond Future	6076.8400	6.0768	5506.3000	5.5063	9.389	0.0000	0.0000
2024/02/12	R053	01/08/2024	13.15 Put	Bond Future	1932.6000	1.9326	2161.5100	2.1615	11.845	0.0000	0.0000
2024/02/12	R053	01/08/2024	13.13 Call	Bond Future	5981.7800	5.9818	5415.1800	5.4152	9.472	0.0000	0.0000
2024/02/12	R053	01/08/2024	13.13 Put	Bond Future	1970.3600	1.9704	2203.2100	2.2032	11.818	0.0000	0.0000
2024/02/12	R053	01/08/2024		Bond Future	12.5511	96.8756	12.6627	96.0761	0.890	0.0000	0.0000
2024/02/12	R053	07/11/2024		Bond Future	12.6825	93.2573	12.7990	92.4396	0.919	0.0000	0.0000
2024/02/12	R053	07/11/2024	12.80 Call	Bond Future	4778.4600	4.7785	4314.1400	4.3141	9.717	0.0000	0.0000
2024/02/12	R053	07/11/2024	12.80 Put	Bond Future	3953.7700	3.9538	4307.1100	4.3071	8.937	0.0000	0.0000
2024/02/12	R053	07/11/2024	12.81 Call	Bond Future	4818.5600	4.8186	4352.1400	4.3521	9.680	0.0000	0.0000
2024/02/12	R053	07/11/2024	12.81 Put	Bond Future	3924.3100	3.9243	4275.5500	4.2756	8.950	0.0000	0.0000
2024/02/12	R053	07/11/2024	12.79 Call	Bond Future	4738.4900	4.7385	4276.2700	4.2763	9.755	0.0000	0.0000
2024/02/12	R053	07/11/2024	12.79 Put	Bond Future	3983.4500	3.9835	4338.8900	4.3389	8.923	0.0000	0.0000
2024/02/12	R053	06/02/2025		Bond Future	12.8119	95.2616	12.9332	94.4267	0.946	0.0000	0.0000
2024/02/12	R053	06/02/2025	12.94 Call	Bond Future	5589.7500	5.5898	5116.6000	5.1166	8.465	0.0000	0.0000
2024/02/12	R053	06/02/2025	12.94 Put	Bond Future	4708.4600	4.7085	5070.2000	5.0702	7.683	0.0000	0.0000
2024/02/12	R053	02/05/2025		Bond Future	12.9499	91.2241	13.0759	90.3735	0.974	0.0000	0.0000
2024/02/12	R053	02/05/2025	12.64 Call	Bond Future	4468.8900	4.4689	4064.2900	4.0643	9.054	0.0000	0.0000
2024/02/12	R053	02/05/2025	12.64 Put	Bond Future	6624.2300	6.6242	7070.1700	7.0702	6.732	0.0000	0.0000
2024/02/12	R186	02/05/2024		Bond Future	8.7863	107.8761	8.8522	107.7211	0.749	0.0000	0.0000
2024/02/12	R186	02/05/2024	8.00 Call	Bond Future	43.3600	0.0434	30.2000	0.0302	30.351	0.0000	0.0000
2024/02/12	R186	02/05/2024	8.00 Put	Bond Future	1918.4000	1.9184	2060.2900	2.0603	7.396	0.0000	0.0000
2024/02/12	R186	02/05/2024	8.01 Call	Bond Future	45.4000	0.0454	31.7300	0.0317	30.110	0.0000	0.0000
2024/02/12	R186	02/05/2024	8.01 Put	Bond Future	1896.3200	1.8963	2037.7000	2.0377	7.455	0.0000	0.0000
2024/02/12	R186	02/05/2024	7.99 Call	Bond Future	41.4000	0.0414	28.7300	0.0287	30.604	0.0000	0.0000
2024/02/12	R186	02/05/2024	7.99 Put	Bond Future	1940.5600	1.9406	2082.9400	2.0829	7.337	0.0000	0.0000
2024/02/12	R186	02/05/2024	10.40 Call	Bond Future	3738.6500	3.7387	3585.7300	3.5857	4.090	0.0000	0.0000
2024/02/12	R186	02/05/2024	10.40 Put	Bond Future	21.2800	0.0213	23.4100	0.0234	10.009	0.0000	0.0000
2024/02/12	R186	02/05/2024	9.73 Put	Bond Future	91.5900	0.0916	102.7700	0.1028	12.207	0.0000	0.0000
2024/02/12	R186	02/05/2024	9.73 Call	Bond Future	2286.3600	2.2864	2142.4900	2.1425	6.293	0.0000	0.0000
2024/02/12	R186	01/08/2024	8.69 Call	Bond Future	729.8800	0.7299	650.8100	0.6508	10.833	0.0000	0.0000
2024/02/12	R186	01/08/2024	8.69 Put	Bond Future	896.7100	0.8967	976.0000	0.9760	8.842	0.0000	0.0000
2024/02/12	R186	01/08/2024	8.70 Call	Bond Future	741.6600	0.7417	661.8700	0.6619	10.758	0.0000	0.0000
2024/02/12	R186	01/08/2024	8.70 Put	Bond Future	886.9100	0.8869	965.4800	0.9655	8.859	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/12	R186	01/08/2024	8.68 Call	Bond Future	717.9100	0.7179	639.5500	0.6396	10.915	0.0000	0.0000
2024/02/12	R186	01/08/2024	8.68 Put	Bond Future	906.3200	0.9063	986.3200	0.9863	8.827	0.0000	0.0000
2024/02/12	R186	01/08/2024		Bond Future	8.7674	104.9411	8.8410	104.7827	0.840	0.0000	0.0000
2024/02/12	R186	07/11/2024		Bond Future	8.7660	107.3827	8.8499	107.2211	0.957	0.0000	0.0000
2024/02/12	R186	07/11/2024	9.14 Call	Bond Future	1459.8500	1.4599	1357.2200	1.3572	7.030	0.0000	0.0000
2024/02/12	R186	07/11/2024	9.14 Put	Bond Future	742.0200	0.7420	801.0400	0.8010	7.954	0.0000	0.0000
2024/02/12	R186	07/11/2024	9.15 Call	Bond Future	1473.1400	1.4731	1370.0800	1.3701	6.996	0.0000	0.0000
2024/02/12	R186	07/11/2024	9.15 Put	Bond Future	736.2100	0.7362	794.8000	0.7948	7.958	0.0000	0.0000
2024/02/12	R186	07/11/2024	9.13 Call	Bond Future	1446.6000	1.4466	1344.4000	1.3444	7.065	0.0000	0.0000
2024/02/12	R186	07/11/2024	9.13 Put	Bond Future	747.8800	0.7479	807.3300	0.8073	7.949	0.0000	0.0000
2024/02/12	R186	06/02/2025		Bond Future	8.7738	104.3771	8.8700	104.2123	1.096	0.0000	0.0000
2024/02/12	R186	06/02/2025	9.03 Call	Bond Future	1323.2100	1.3232	1226.9500	1.2270	7.275	0.0000	0.0000
2024/02/12	R186	06/02/2025	9.03 Put	Bond Future	885.1900	0.8852	953.7100	0.9537	7.741	0.0000	0.0000
2024/02/12	R186	02/05/2025		Bond Future	8.8491	106.3775	8.9602	106.2100	1.256	0.0000	0.0000
2024/02/12	R186	02/05/2025	8.47 Call	Bond Future	720.0900	0.7201	650.1500	0.6502	9.713	0.0000	0.0000
2024/02/12	R186	02/05/2025	8.47 Put	Bond Future	1294.3100	1.2943	1391.8500	1.3919	7.536	0.0000	0.0000
2024/02/12	R202	02/05/2024		Bond Future	262.8029	262.8029	262.7677	262.7677	0.013	0.0000	0.0000
2024/02/12	R202	01/08/2024		Bond Future	263.5702	263.5702	263.5344	263.5344	0.014	0.0000	0.0000
2024/02/12	R202	07/11/2024		Bond Future	269.7719	269.7719	269.7363	269.7363	0.013	0.0000	0.0000
2024/02/12	R202	06/02/2025		Bond Future	270.4287	270.4287	270.3936	270.3936	0.013	0.0000	0.0000
2024/02/12	R202	06/02/2025	266.79 Call	Bond Future	3638.6700	3.6387	3603.6400	3.6036	0.963	0.0000	0.0000
2024/02/12	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	R202	02/05/2025		Bond Future	275.6824	275.6824	275.6479	275.6479	0.012	0.0000	0.0000
2024/02/12	R202	02/05/2025	272.31 Call	Bond Future	3372.3600	3.3724	3337.9100	3.3379	1.022	0.0000	0.0000
2024/02/12	R202	02/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	R209	02/05/2024		Bond Future	11.7992	65.6085	11.9065	65.1074	0.910	0.0000	0.0000
2024/02/12	R209	02/05/2024	11.18 Call	Bond Future	340.2100	0.3402	239.9400	0.2399	29.473	0.0000	0.0000
2024/02/12	R209	02/05/2024	11.18 Put	Bond Future	3337.9300	3.3379	3738.8400	3.7388	12.011	0.0000	0.0000
2024/02/12	R209	02/05/2024	11.19 Call	Bond Future	350.2800	0.3503	247.7500	0.2478	29.271	0.0000	0.0000
2024/02/12	R209	02/05/2024	11.19 Put	Bond Future	3298.1000	3.2981	3696.7500	3.6968	12.087	0.0000	0.0000
2024/02/12	R209	02/05/2024	11.17 Call	Bond Future	330.3500	0.3304	232.3200	0.2323	29.675	0.0000	0.0000
2024/02/12	R209	02/05/2024	11.17 Put	Bond Future	3378.0300	3.3780	3781.1800	3.7812	11.934	0.0000	0.0000
2024/02/12	R209	01/08/2024		Bond Future	11.8967	67.0519	12.0080	66.5398	0.936	0.0000	0.0000
2024/02/12	R209	01/08/2024	11.79 Call	Bond Future	1880.9900	1.8810	1627.8400	1.6278	13.458	0.0000	0.0000
2024/02/12	R209	01/08/2024	11.79 Put	Bond Future	2377.4100	2.3774	2636.4100	2.6364	10.894	0.0000	0.0000
2024/02/12	R209	01/08/2024	11.80 Call	Bond Future	1904.7300	1.9047	1649.7100	1.6497	13.389	0.0000	0.0000
2024/02/12	R209	01/08/2024	11.80 Put	Bond Future	2354.4200	2.3544	2611.5500	2.6116	10.921	0.0000	0.0000
2024/02/12	R209	01/08/2024	11.78 Call	Bond Future	1857.3900	1.8574	1606.1300	1.6061	13.528	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/02/12	R209	01/08/2024	11.78 Put	Bond Future		2400.5800	2.4006	2661.4700	2.6615	10.868	0.0000	0.0000
2024/02/12	R209	07/11/2024		Bond Future		12.0150	65.4552	12.1308	64.9315	0.964	0.0000	0.0000
2024/02/12	R209	07/11/2024	12.22 Call	Bond Future		3205.2200	3.2052	2897.2700	2.8973	9.608	0.0000	0.0000
2024/02/12	R209	07/11/2024	12.22 Put	Bond Future		2281.9800	2.2820	2497.8000	2.4978	9.458	0.0000	0.0000
2024/02/12	R209	07/11/2024	12.23 Call	Bond Future		3231.9200	3.2319	2922.6100	2.9226	9.570	0.0000	0.0000
2024/02/12	R209	07/11/2024	12.23 Put	Bond Future		2264.1000	2.2641	2478.5600	2.4786	9.472	0.0000	0.0000
2024/02/12	R209	07/11/2024	12.21 Call	Bond Future		3178.6000	3.1786	2872.0100	2.8720	9.645	0.0000	0.0000
2024/02/12	R209	07/11/2024	12.21 Put	Bond Future		2299.9900	2.3000	2517.1700	2.5172	9.443	0.0000	0.0000
2024/02/12	R209	06/02/2025		Bond Future		12.1328	66.8629	12.2530	66.3280	0.991	0.0000	0.0000
2024/02/12	R209	06/02/2025	12.44 Call	Bond Future		3939.2100	3.9392	3617.0400	3.6170	8.179	0.0000	0.0000
2024/02/12	R209	06/02/2025	12.44 Put	Bond Future		2584.2600	2.5843	2796.9700	2.7970	8.231	0.0000	0.0000
2024/02/12	R209	02/05/2025		Bond Future		12.2609	64.9937	12.3855	64.4488	1.016	0.0000	0.0000
2024/02/12	R209	02/05/2025	11.89 Call	Bond Future		2611.9900	2.6120	2364.2200	2.3642	9.486	0.0000	0.0000
2024/02/12	R209	02/05/2025	11.89 Put	Bond Future		4271.7900	4.2718	4568.8800	4.5689	6.955	0.0000	0.0000
2024/02/12	R210	02/05/2024		Bond Future		234.7333	234.7333	234.5625	234.5625	0.073	0.0000	0.0000
2024/02/12	R210	01/08/2024		Bond Future		239.9540	239.9540	239.7797	239.7797	0.073	0.0000	0.0000
2024/02/12	R210	07/11/2024		Bond Future		242.2694	242.2694	242.0921	242.0921	0.073	0.0000	0.0000
2024/02/12	R210	06/02/2025		Bond Future		247.5398	247.5398	247.3594	247.3594	0.073	0.0000	0.0000
2024/02/12	R210	06/02/2025	239.61 Call	Bond Future		7929.8000	7.9298	7749.3700	7.7494	2.275	0.0000	0.0000
2024/02/12	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	R210	02/05/2025		Bond Future		248.9510	248.9510	248.7687	248.7687	0.073	0.0000	0.0000
2024/02/12	R210	02/05/2025	248.03 Call	Bond Future		921.0300	0.9210	738.6600	0.7387	19.801	0.0000	0.0000
2024/02/12	R210	02/05/2025	248.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	R213	02/05/2024	10.29 Call	Bond Future		879.6400	0.8796	671.1400	0.6711	23.703	0.0000	0.0000
2024/02/12	R213	02/05/2024	10.29 Put	Bond Future		1719.7100	1.7197	2017.1400	2.0171	17.295	0.0000	0.0000
2024/02/12	R213	02/05/2024	10.30 Call	Bond Future		898.0700	0.8981	686.7100	0.6867	23.535	0.0000	0.0000
2024/02/12	R213	02/05/2024	10.30 Put	Bond Future		1694.9300	1.6949	1989.5000	1.9895	17.379	0.0000	0.0000
2024/02/12	R213	02/05/2024	10.28 Call	Bond Future		861.4400	0.8614	655.7900	0.6558	23.873	0.0000	0.0000
2024/02/12	R213	02/05/2024	10.28 Put	Bond Future		1744.7400	1.7447	2045.0200	2.0450	17.211	0.0000	0.0000
2024/02/12	R213	02/05/2024		Bond Future		10.4856	84.6107	10.6046	84.1048	1.135	0.0000	0.0000
2024/02/12	R213	01/08/2024		Bond Future		10.5557	86.4723	10.6806	85.9553	1.183	0.0000	0.0000
2024/02/12	R213	01/08/2024	10.87 Call	Bond Future		2645.4600	2.6455	2321.0200	2.3210	12.264	0.0000	0.0000
2024/02/12	R213	01/08/2024	10.87 Put	Bond Future		1352.0400	1.3520	1544.6200	1.5446	14.244	0.0000	0.0000
2024/02/12	R213	01/08/2024	10.88 Call	Bond Future		2671.7900	2.6718	2345.7100	2.3457	12.205	0.0000	0.0000
2024/02/12	R213	01/08/2024	10.88 Put	Bond Future		1337.6300	1.3376	1528.5700	1.5286	14.275	0.0000	0.0000
2024/02/12	R213	01/08/2024	10.86 Call	Bond Future		2619.2300	2.6192	2296.4500	2.2965	12.323	0.0000	0.0000
2024/02/12	R213	01/08/2024	10.86 Put	Bond Future		1366.5800	1.3666	1560.8200	1.5608	14.214	0.0000	0.0000
2024/02/12	R213	07/11/2024		Bond Future		10.6556	84.9237	10.7874	84.3950	1.237	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	
2024/02/12	R213	07/11/2024	11.22 Call	Bond Future	3731.9900	3.7320	3380.8100	3.3808	9.410	0.0000	0.0000
2024/02/12	R213	07/11/2024	11.22 Put	Bond Future	1496.5800	1.4966	1674.1000	1.6741	11.862	0.0000	0.0000
2024/02/12	R213	07/11/2024	11.23 Call	Bond Future	3758.6400	3.7586	3406.2600	3.4063	9.375	0.0000	0.0000
2024/02/12	R213	07/11/2024	11.23 Put	Bond Future	1484.3000	1.4843	1660.6200	1.6606	11.879	0.0000	0.0000
2024/02/12	R213	07/11/2024	11.21 Call	Bond Future	3705.1300	3.7051	3355.1600	3.3552	9.446	0.0000	0.0000
2024/02/12	R213	07/11/2024	11.21 Put	Bond Future	1508.6800	1.5087	1687.4100	1.6874	11.847	0.0000	0.0000
2024/02/12	R213	06/02/2025		Bond Future	10.7624	86.7512	10.9013	86.2114	1.291	0.0000	0.0000
2024/02/12	R213	06/02/2025	11.35 Call	Bond Future	4098.9000	4.0989	3749.5800	3.7496	8.522	0.0000	0.0000
2024/02/12	R213	06/02/2025	11.35 Put	Bond Future	1844.3000	1.8443	2034.8200	2.0348	10.330	0.0000	0.0000
2024/02/12	R213	02/05/2025		Bond Future	10.8824	84.8605	11.0283	84.3107	1.341	0.0000	0.0000
2024/02/12	R213	02/05/2025	10.52 Call	Bond Future	2260.4200	2.2604	2016.7400	2.0167	10.780	0.0000	0.0000
2024/02/12	R213	02/05/2025	10.52 Put	Bond Future	3645.3800	3.6454	3951.5100	3.9515	8.398	0.0000	0.0000
2024/02/12	R214	02/05/2024	13.52 Call	Bond Future	5712.6600	5.7127	5241.1000	5.2411	8.255	0.0000	0.0000
2024/02/12	R214	02/05/2024	13.52 Put	Bond Future	171.0700	0.1711	204.3700	0.2044	19.466	0.0000	0.0000
2024/02/12	R214	02/05/2024	12.87 Call	Bond Future	3326.3900	3.3264	2922.1900	2.9222	12.151	0.0000	0.0000
2024/02/12	R214	02/05/2024	12.87 Put	Bond Future	537.2400	0.5372	637.9000	0.6379	18.737	0.0000	0.0000
2024/02/12	R214	02/05/2024	12.12 Put	Bond Future	1789.5800	1.7896	2063.1600	2.0632	15.287	0.0000	0.0000
2024/02/12	R214	02/05/2024	12.12 Call	Bond Future	1118.2800	1.1183	887.0000	0.8870	20.682	0.0000	0.0000
2024/02/12	R214	02/05/2024	12.14 Put	Bond Future	1737.6600	1.7377	2005.5400	2.0055	15.416	0.0000	0.0000
2024/02/12	R214	02/05/2024	12.14 Call	Bond Future	1162.8700	1.1629	925.8900	0.9259	20.379	0.0000	0.0000
2024/02/12	R214	02/05/2024	11.47 Call	Bond Future	202.7800	0.2028	136.1700	0.1362	32.848	0.0000	0.0000
2024/02/12	R214	02/05/2024	11.47 Put	Bond Future	4145.5900	4.1456	4583.8400	4.5838	10.571	0.0000	0.0000
2024/02/12	R214	02/05/2024	11.48 Call	Bond Future	209.7400	0.2097	141.3100	0.1413	32.626	0.0000	0.0000
2024/02/12	R214	02/05/2024	11.48 Put	Bond Future	4100.1700	4.1002	4536.6000	4.5366	10.644	0.0000	0.0000
2024/02/12	R214	02/05/2024	11.46 Call	Bond Future	195.9900	0.1960	131.1800	0.1312	33.068	0.0000	0.0000
2024/02/12	R214	02/05/2024	11.46 Put	Bond Future	4191.2400	4.1912	4631.2900	4.6313	10.499	0.0000	0.0000
2024/02/12	R214	02/05/2024		Bond Future	12.2602	60.5612	12.3672	60.0563	0.873	0.0000	0.0000
2024/02/12	R214	01/08/2024		Bond Future	12.3590	61.8936	12.4698	61.3777	0.897	0.0000	0.0000
2024/02/12	R214	01/08/2024	12.17 Call	Bond Future	1726.5300	1.7265	1485.9500	1.4860	13.934	0.0000	0.0000
2024/02/12	R214	01/08/2024	12.17 Put	Bond Future	2622.7700	2.6228	2898.0700	2.8981	10.497	0.0000	0.0000
2024/02/12	R214	01/08/2024	12.18 Call	Bond Future	1749.3100	1.7493	1506.8100	1.5068	13.863	0.0000	0.0000
2024/02/12	R214	01/08/2024	12.18 Put	Bond Future	2597.6100	2.5976	2870.9900	2.8710	10.524	0.0000	0.0000
2024/02/12	R214	01/08/2024	12.16 Call	Bond Future	1704.0600	1.7041	1465.4000	1.4654	14.005	0.0000	0.0000
2024/02/12	R214	01/08/2024	12.16 Put	Bond Future	2648.3000	2.6483	2925.5200	2.9255	10.468	0.0000	0.0000
2024/02/12	R214	07/11/2024		Bond Future	12.4811	60.0270	12.5962	59.4993	0.922	0.0000	0.0000
2024/02/12	R214	07/11/2024	12.61 Call	Bond Future	3063.8500	3.0639	2762.7700	2.7628	9.827	0.0000	0.0000
2024/02/12	R214	07/11/2024	12.61 Put	Bond Future	2473.5200	2.4735	2700.0900	2.7001	9.160	0.0000	0.0000
2024/02/12	R214	07/11/2024	12.62 Call	Bond Future	3090.1900	3.0902	2787.7200	2.7877	9.788	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	
2024/02/12	R214	07/11/2024	12.62 Put	Bond Future	2454.4300	2.4544	2679.6100	2.6796	9.174	0.0000	0.0000
2024/02/12	R214	07/11/2024	12.60 Call	Bond Future	3037.8100	3.0378	2738.1300	2.7381	9.865	0.0000	0.0000
2024/02/12	R214	07/11/2024	12.60 Put	Bond Future	2492.9500	2.4930	2720.9200	2.7209	9.145	0.0000	0.0000
2024/02/12	R214	06/02/2025		Bond Future	12.6043	61.3182	12.7237	60.7794	0.947	0.0000	0.0000
2024/02/12	R214	06/02/2025	12.71 Call	Bond Future	3493.8300	3.4938	3191.2200	3.1912	8.661	0.0000	0.0000
2024/02/12	R214	06/02/2025	12.71 Put	Bond Future	3016.2200	3.0162	3252.4700	3.2525	7.833	0.0000	0.0000
2024/02/12	R214	02/05/2025		Bond Future	12.7293	59.1919	12.8528	58.6431	0.970	0.0000	0.0000
2024/02/12	R214	02/05/2025	12.40 Call	Bond Future	2768.6300	2.7686	2511.8100	2.5118	9.276	0.0000	0.0000
2024/02/12	R214	02/05/2025	12.40 Put	Bond Future	4271.8400	4.2718	4563.9100	4.5639	6.837	0.0000	0.0000
2024/02/12	R248	02/05/2024	11.40 Put	Bond Future	6645.5200	6.6455	7216.2200	7.2162	8.588	0.0000	0.0000
2024/02/12	R248	02/05/2024	11.40 Call	Bond Future	90.3900	0.0904	55.5800	0.0556	38.511	0.0000	0.0000
2024/02/12	R248	02/05/2024	12.40 Put	Bond Future	1940.3100	1.9403	2242.9000	2.2429	15.595	0.0000	0.0000
2024/02/12	R248	02/05/2024	12.40 Call	Bond Future	1558.5600	1.5586	1255.6400	1.2556	19.436	0.0000	0.0000
2024/02/12	R248	02/05/2024	13.16 Call	Bond Future	4337.7300	4.3377	3839.6000	3.8396	11.484	0.0000	0.0000
2024/02/12	R248	02/05/2024	13.16 Put	Bond Future	576.0100	0.5760	683.3900	0.6834	18.642	0.0000	0.0000
2024/02/12	R248	02/05/2024		Bond Future	12.4668	73.4612	12.5740	72.8557	0.860	0.0000	0.0000
2024/02/12	R248	02/05/2024	11.47 Call	Bond Future	116.5300	0.1165	73.2200	0.0732	37.166	0.0000	0.0000
2024/02/12	R248	02/05/2024	11.47 Put	Bond Future	6210.0200	6.2100	6772.2200	6.7722	9.053	0.0000	0.0000
2024/02/12	R248	02/05/2024	11.48 Call	Bond Future	120.7400	0.1207	76.1000	0.0761	36.972	0.0000	0.0000
2024/02/12	R248	02/05/2024	11.48 Put	Bond Future	6148.6700	6.1487	6709.5400	6.7095	9.122	0.0000	0.0000
2024/02/12	R248	02/05/2024	11.46 Call	Bond Future	112.4400	0.1124	70.4300	0.0704	37.362	0.0000	0.0000
2024/02/12	R248	02/05/2024	11.46 Put	Bond Future	6271.5900	6.2716	6835.0900	6.8351	8.985	0.0000	0.0000
2024/02/12	R248	01/08/2024		Bond Future	12.5733	75.0775	12.6846	74.4588	0.885	0.0000	0.0000
2024/02/12	R248	01/08/2024	12.31 Call	Bond Future	1899.3700	1.8994	1627.1000	1.6271	14.335	0.0000	0.0000
2024/02/12	R248	01/08/2024	12.31 Put	Bond Future	3402.4500	3.4025	3748.9300	3.7489	10.183	0.0000	0.0000
2024/02/12	R248	01/08/2024	12.32 Call	Bond Future	1925.2800	1.9253	1650.7000	1.6507	14.262	0.0000	0.0000
2024/02/12	R248	01/08/2024	12.32 Put	Bond Future	3370.2600	3.3703	3714.4300	3.7144	10.212	0.0000	0.0000
2024/02/12	R248	01/08/2024	12.30 Call	Bond Future	1873.4400	1.8734	1603.4900	1.6035	14.409	0.0000	0.0000
2024/02/12	R248	01/08/2024	12.30 Put	Bond Future	3434.7000	3.4347	3783.5000	3.7835	10.155	0.0000	0.0000
2024/02/12	R248	07/11/2024	12.79 Call	Bond Future	3574.5400	3.5745	3220.5500	3.2206	9.903	0.0000	0.0000
2024/02/12	R248	07/11/2024	12.79 Put	Bond Future	3104.7000	3.1047	3383.5400	3.3835	8.981	0.0000	0.0000
2024/02/12	R248	07/11/2024	12.80 Call	Bond Future	3605.4500	3.6055	3249.8000	3.2498	9.864	0.0000	0.0000
2024/02/12	R248	07/11/2024	12.80 Put	Bond Future	3081.2600	3.0813	3358.4400	3.3584	8.996	0.0000	0.0000
2024/02/12	R248	07/11/2024	12.78 Call	Bond Future	3543.7100	3.5437	3191.4000	3.1914	9.942	0.0000	0.0000
2024/02/12	R248	07/11/2024	12.78 Put	Bond Future	3128.3000	3.1283	3408.8200	3.4088	8.967	0.0000	0.0000
2024/02/12	R248	07/11/2024		Bond Future	12.7041	72.3728	12.8200	71.7400	0.912	0.0000	0.0000
2024/02/12	R248	06/02/2025		Bond Future	12.8361	73.9293	12.9567	73.2830	0.940	0.0000	0.0000
2024/02/12	R248	06/02/2025	12.71 Call	Bond Future	3559.3500	3.5594	3230.1100	3.2301	9.250	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/12	R248	06/02/2025	12.71 Put	Bond Future	4246.4300	4.2464	4563.4500	4.5635	7.466	0.0000	0.0000
2024/02/12	R248	02/05/2025		Bond Future	12.9695	70.9010	13.0947	70.2427	0.965	0.0000	0.0000
2024/02/12	R248	02/05/2025	12.60 Call	Bond Future	3270.6000	3.2706	2966.9600	2.9670	9.284	0.0000	0.0000
2024/02/12	R248	02/05/2025	12.60 Put	Bond Future	5280.7200	5.2807	5635.4100	5.6354	6.717	0.0000	0.0000
2024/02/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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