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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/02/2024 TO 19/02/2024

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
2024/02/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/19	2025	02/05/2024		Bond Future	179.4748	179.4748	179.4003	0.041	0.0000	0.0000
2024/02/19	2025	01/08/2024		Bond Future	181.6233	181.6233	181.5474	0.042	0.0000	0.0000
2024/02/19	2025	07/11/2024		Bond Future	185.9066	185.9066	185.8295	0.041	0.0000	0.0000
2024/02/19	2029	02/05/2024		Bond Future	129.4260	129.4260	129.4069	0.015	0.0000	0.0000
2024/02/19	2029	01/08/2024		Bond Future	132.2970	132.2970	132.2776	0.015	0.0000	0.0000
2024/02/19	2029	07/11/2024		Bond Future	134.0188	134.0188	133.9993	0.014	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	
2024/02/19	2029	06/02/2025		Bond Future	136.9180	136.9180	136.8987	136.8987	0.014	0.0000	0.0000
2024/02/19	2029	06/02/2025	132.40 Call	Bond Future	4518.0100	4.5180	4498.6500	4.4987	0.429	0.0000	0.0000
2024/02/19	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	2029	02/05/2025		Bond Future	137.8500	137.8500	137.8500	137.8500	0.000	0.0000	0.0000
2024/02/19	2029	02/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	2029	02/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	2030	02/05/2024		Bond Future	10.1415	92.9663	10.1825	92.8016	0.404	0.0000	0.0000
2024/02/19	2030	02/05/2024	9.82 Call	Bond Future	539.9900	0.5400	471.1700	0.4712	12.745	0.0000	0.0000
2024/02/19	2030	02/05/2024	9.82 Put	Bond Future	1844.8200	1.8448	1940.7200	1.9407	5.198	0.0000	0.0000
2024/02/19	2030	02/05/2024	9.83 Call	Bond Future	554.2300	0.5542	484.2900	0.4843	12.619	0.0000	0.0000
2024/02/19	2030	02/05/2024	9.83 Put	Bond Future	1818.1200	1.8181	1912.9000	1.9129	5.213	0.0000	0.0000
2024/02/19	2030	02/05/2024	9.81 Call	Bond Future	526.1400	0.5261	458.4200	0.4584	12.871	0.0000	0.0000
2024/02/19	2030	02/05/2024	9.81 Put	Bond Future	1871.9300	1.8719	1968.9300	1.9689	5.182	0.0000	0.0000
2024/02/19	2030	02/05/2024	9.66 Put	Bond Future	2308.5900	2.3086	2421.8300	2.4218	4.905	0.0000	0.0000
2024/02/19	2030	02/05/2024	9.66 Call	Bond Future	345.6800	0.3457	294.2000	0.2942	14.892	0.0000	0.0000
2024/02/19	2030	02/05/2024	10.16 Put	Bond Future	1079.6400	1.0796	1138.9700	1.1390	5.495	0.0000	0.0000
2024/02/19	2030	02/05/2024	10.16 Call	Bond Future	1154.1100	1.1541	1048.7200	1.0487	9.132	0.0000	0.0000
2024/02/19	2030	02/05/2024	11.94 Call	Bond Future	6909.7700	6.9098	6745.0000	6.7450	2.385	0.0000	0.0000
2024/02/19	2030	02/05/2024	11.94 Put	Bond Future	19.5400	0.0195	19.4900	0.0195	0.256	0.0000	0.0000
2024/02/19	2030	02/05/2024	12.38 Call	Bond Future	8479.6200	8.4796	8314.7700	8.3148	1.944	0.0000	0.0000
2024/02/19	2030	02/05/2024	12.38 Put	Bond Future	4.1500	0.0042	4.0200	0.0040	3.133	0.0000	0.0000
2024/02/19	2030	02/05/2024	10.82 Put	Bond Future	314.5300	0.3145	329.0900	0.3291	4.629	0.0000	0.0000
2024/02/19	2030	02/05/2024	10.82 Call	Bond Future	2993.9600	2.9940	2843.8000	2.8438	5.015	0.0000	0.0000
2024/02/19	2030	02/05/2024	10.62 Put	Bond Future	467.4600	0.4675	491.2700	0.4913	5.093	0.0000	0.0000
2024/02/19	2030	02/05/2024	10.62 Call	Bond Future	2367.4500	2.3675	2226.5400	2.2265	5.952	0.0000	0.0000
2024/02/19	2030	02/05/2024	11.12 Put	Bond Future	168.9100	0.1689	175.0600	0.1751	3.641	0.0000	0.0000
2024/02/19	2030	02/05/2024	11.12 Call	Bond Future	4001.6000	4.0016	3843.0300	3.8430	3.963	0.0000	0.0000
2024/02/19	2030	02/05/2024	13.15 Call	Bond Future	11160.4900	11.1605	10995.7600	10.9958	1.476	0.0000	0.0000
2024/02/19	2030	02/05/2024	13.15 Put	Bond Future	0.1600	0.0002	0.1500	0.0002	6.250	0.0000	0.0000
2024/02/19	2030	01/08/2024	10.38 Call	Bond Future	1977.9600	1.9780	1868.6100	1.8686	5.528	0.0000	0.0000
2024/02/19	2030	01/08/2024	10.38 Put	Bond Future	1339.7500	1.3398	1398.6700	1.3987	4.398	0.0000	0.0000
2024/02/19	2030	01/08/2024	10.39 Call	Bond Future	2000.9900	2.0010	1891.0300	1.8910	5.495	0.0000	0.0000
2024/02/19	2030	01/08/2024	10.39 Put	Bond Future	1324.3000	1.3243	1382.6100	1.3826	4.403	0.0000	0.0000
2024/02/19	2030	01/08/2024	10.37 Call	Bond Future	1954.8200	1.9548	1846.0900	1.8461	5.562	0.0000	0.0000
2024/02/19	2030	01/08/2024	10.37 Put	Bond Future	1355.1000	1.3551	1414.6400	1.4146	4.394	0.0000	0.0000
2024/02/19	2030	01/08/2024		Bond Future	10.2149	91.0005	10.2583	90.8322	0.425	0.0000	0.0000
2024/02/19	2030	07/11/2024		Bond Future	10.3017	93.1223	10.3478	92.9505	0.447	0.0000	0.0000
2024/02/19	2030	07/11/2024	10.75 Call	Bond Future	3097.7900	3.0978	2978.5800	2.9786	3.848	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	
2024/02/19	2030	07/11/2024	10.75 Put	Bond Future	1442.8500	1.4429	1495.4800	1.4955	3.648	0.0000	0.0000
2024/02/19	2030	07/11/2024	10.76 Call	Bond Future	3122.1100	3.1221	3002.4900	3.0025	3.831	0.0000	0.0000
2024/02/19	2030	07/11/2024	10.76 Put	Bond Future	1430.6900	1.4307	1482.9100	1.4829	3.650	0.0000	0.0000
2024/02/19	2030	07/11/2024	10.74 Call	Bond Future	3073.5300	3.0735	2954.7300	2.9547	3.865	0.0000	0.0000
2024/02/19	2030	07/11/2024	10.74 Put	Bond Future	1455.1000	1.4551	1508.1400	1.5081	3.645	0.0000	0.0000
2024/02/19	2030	06/02/2025		Bond Future	10.3998	91.1043	10.4487	90.9290	0.470	0.0000	0.0000
2024/02/19	2030	06/02/2025	10.68 Call	Bond Future	2920.6600	2.9207	2810.2000	2.8102	3.782	0.0000	0.0000
2024/02/19	2030	06/02/2025	10.68 Put	Bond Future	1922.4500	1.9225	1987.2100	1.9872	3.369	0.0000	0.0000
2024/02/19	2030	02/05/2025		Bond Future	9.9300	94.9449	9.9300	94.9449	0.000	0.0000	0.0000
2024/02/19	2030	02/05/2025	9.93 Call	Bond Future	2559.2200	2.5592	2550.5000	2.5505	0.341	0.0000	0.0000
2024/02/19	2030	02/05/2025	9.93 Put	Bond Future	2559.2200	2.5592	2550.5000	2.5505	0.341	0.0000	0.0000
2024/02/19	2032	02/05/2024	11.81 Call	Bond Future	3986.9000	3.9869	3870.5600	3.8706	2.918	0.0000	0.0000
2024/02/19	2032	02/05/2024	11.81 Put	Bond Future	311.2000	0.3112	311.3800	0.3114	0.058	0.0000	0.0000
2024/02/19	2032	02/05/2024	11.21 Call	Bond Future	1884.0000	1.8840	1786.5800	1.7866	5.171	0.0000	0.0000
2024/02/19	2032	02/05/2024	11.21 Put	Bond Future	926.6000	0.9266	945.7000	0.9457	2.061	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.57 Put	Bond Future	2533.1000	2.5331	2601.5700	2.6016	2.703	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.57 Call	Bond Future	460.7300	0.4607	412.6800	0.4127	10.429	0.0000	0.0000
2024/02/19	2032	02/05/2024	11.28 Call	Bond Future	2100.7100	2.1007	1999.6800	1.9997	4.809	0.0000	0.0000
2024/02/19	2032	02/05/2024	11.28 Put	Bond Future	820.2000	0.8202	835.6900	0.8357	1.889	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.30 Put	Bond Future	3586.0100	3.5860	3675.7200	3.6757	2.502	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.30 Call	Bond Future	193.4800	0.1935	166.6700	0.1667	13.857	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.55 Call	Bond Future	434.2300	0.4342	387.9200	0.3879	10.665	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.55 Put	Bond Future	2603.5200	2.6035	2673.7300	2.6737	2.697	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.56 Call	Bond Future	447.3500	0.4474	400.1700	0.4002	10.547	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.56 Put	Bond Future	2568.1700	2.5682	2637.5100	2.6375	2.700	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.54 Call	Bond Future	421.4800	0.4215	376.0400	0.3760	10.781	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.54 Put	Bond Future	2639.2900	2.6393	2710.3700	2.7104	2.693	0.0000	0.0000
2024/02/19	2032	02/05/2024		Bond Future	11.0046	86.5248	11.0294	86.4082	0.226	0.0000	0.0000
2024/02/19	2032	02/05/2024	13.35 Call	Bond Future	10160.7300	10.1607	10043.2800	10.0433	1.156	0.0000	0.0000
2024/02/19	2032	02/05/2024	13.35 Put	Bond Future	10.8900	0.0109	9.9600	0.0100	8.540	0.0000	0.0000
2024/02/19	2032	02/05/2024	11.35 Put	Bond Future	725.2400	0.7252	737.5400	0.7375	1.696	0.0000	0.0000
2024/02/19	2032	02/05/2024	11.35 Call	Bond Future	2327.2600	2.3273	2223.0400	2.2230	4.478	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.65 Put	Bond Future	2263.1700	2.2632	2324.6100	2.3246	2.715	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.65 Call	Bond Future	577.1000	0.5771	522.0200	0.5220	9.544	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.36 Put	Bond Future	3335.4000	3.3354	3420.8400	3.4208	2.562	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.36 Call	Bond Future	238.4400	0.2384	207.3600	0.2074	13.035	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.86 Put	Bond Future	1651.2900	1.6513	1694.6200	1.6946	2.624	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.86 Call	Bond Future	968.8600	0.9689	895.6700	0.8957	7.554	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	
2024/02/19	2032	02/05/2024	12.90 Call	Bond Future	8366.6500	8.3667	8248.0900	8.2481	1.417	0.0000	0.0000
2024/02/19	2032	02/05/2024	12.90 Put	Bond Future	37.0400	0.0370	35.0000	0.0350	5.508	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.59 Put	Bond Future	2463.7500	2.4638	2530.4700	2.5305	2.708	0.0000	0.0000
2024/02/19	2032	02/05/2024	10.59 Call	Bond Future	488.1600	0.4882	438.3600	0.4384	10.202	0.0000	0.0000
2024/02/19	2032	02/05/2024	11.09 Put	Bond Future	1137.0200	1.1370	1163.2900	1.1633	2.310	0.0000	0.0000
2024/02/19	2032	02/05/2024	11.09 Call	Bond Future	1536.7800	1.5368	1446.5300	1.4465	5.873	0.0000	0.0000
2024/02/19	2032	02/05/2024	13.18 Call	Bond Future	9487.0800	9.4871	9369.2300	9.3692	1.242	0.0000	0.0000
2024/02/19	2032	02/05/2024	13.18 Put	Bond Future	18.1800	0.0182	16.8500	0.0169	7.316	0.0000	0.0000
2024/02/19	2032	01/08/2024	11.14 Call	Bond Future	2153.9200	2.1539	2073.3100	2.0733	3.742	0.0000	0.0000
2024/02/19	2032	01/08/2024	11.14 Put	Bond Future	1969.3800	1.9694	2007.8000	2.0078	1.951	0.0000	0.0000
2024/02/19	2032	01/08/2024	11.15 Call	Bond Future	2179.1000	2.1791	2098.0500	2.0981	3.719	0.0000	0.0000
2024/02/19	2032	01/08/2024	11.15 Put	Bond Future	1948.8800	1.9489	1986.8600	1.9869	1.949	0.0000	0.0000
2024/02/19	2032	01/08/2024	11.13 Call	Bond Future	2128.6500	2.1287	2048.4700	2.0485	3.767	0.0000	0.0000
2024/02/19	2032	01/08/2024	11.13 Put	Bond Future	1989.8200	1.9898	2028.6700	2.0287	1.952	0.0000	0.0000
2024/02/19	2032	01/08/2024		Bond Future	11.0997	88.4232	11.1257	88.3042	0.234	0.0000	0.0000
2024/02/19	2032	07/11/2024	13.36 Call	Bond Future	9336.4500	9.3365	9219.9100	9.2199	1.248	0.0000	0.0000
2024/02/19	2032	07/11/2024	13.36 Put	Bond Future	443.5500	0.4436	448.5100	0.4485	1.118	0.0000	0.0000
2024/02/19	2032	07/11/2024	11.64 Put	Bond Future	1848.4500	1.8485	1879.8900	1.8799	1.701	0.0000	0.0000
2024/02/19	2032	07/11/2024	11.64 Call	Bond Future	3703.0200	3.7030	3612.9600	3.6130	2.432	0.0000	0.0000
2024/02/19	2032	07/11/2024		Bond Future	11.2178	86.3183	11.2451	86.1968	0.243	0.0000	0.0000
2024/02/19	2032	07/11/2024	11.48 Call	Bond Future	3260.0000	3.2600	3174.6300	3.1746	2.619	0.0000	0.0000
2024/02/19	2032	07/11/2024	11.48 Put	Bond Future	2102.0500	2.1021	2138.1800	2.1382	1.719	0.0000	0.0000
2024/02/19	2032	07/11/2024	11.49 Call	Bond Future	3286.6000	3.2866	3200.9200	3.2009	2.607	0.0000	0.0000
2024/02/19	2032	07/11/2024	11.49 Put	Bond Future	2084.9000	2.0849	2120.7200	2.1207	1.718	0.0000	0.0000
2024/02/19	2032	07/11/2024	11.47 Call	Bond Future	3233.2100	3.2332	3148.1400	3.1481	2.631	0.0000	0.0000
2024/02/19	2032	07/11/2024	11.47 Put	Bond Future	2119.0500	2.1191	2155.4800	2.1555	1.719	0.0000	0.0000
2024/02/19	2032	06/02/2025		Bond Future	11.3424	88.1638	11.3710	88.0400	0.252	0.0000	0.0000
2024/02/19	2032	06/02/2025	11.72 Call	Bond Future	3590.2700	3.5903	3504.1500	3.5042	2.399	0.0000	0.0000
2024/02/19	2032	06/02/2025	11.72 Put	Bond Future	1974.2900	1.9743	2011.9700	2.0120	1.909	0.0000	0.0000
2024/02/19	2032	02/05/2025		Bond Future	10.9100	88.1512	10.9100	88.1512	0.000	0.0000	0.0000
2024/02/19	2032	02/05/2025	10.91 Call	Bond Future	3165.6000	3.1656	3154.8200	3.1548	0.341	0.0000	0.0000
2024/02/19	2032	02/05/2025	10.91 Put	Bond Future	3165.6000	3.1656	3154.8200	3.1548	0.341	0.0000	0.0000
2024/02/19	2033	02/05/2024		Bond Future	121.4318	121.4318	121.5133	121.5133	0.067	0.0000	0.0000
2024/02/19	2033	01/08/2024		Bond Future	124.1254	124.1254	124.2090	124.2090	0.067	0.0000	0.0000
2024/02/19	2033	07/11/2024		Bond Future	125.5579	125.5579	125.6439	125.6439	0.068	0.0000	0.0000
2024/02/19	2033	06/02/2025		Bond Future	128.2743	128.2743	128.3626	128.3626	0.069	0.0000	0.0000
2024/02/19	2033	06/02/2025	124.94 Call	Bond Future	3334.3300	3.3343	3422.5500	3.4226	2.646	0.0000	0.0000
2024/02/19	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/19	2033	02/05/2025		Bond Future	130.6200	130.6200	130.6200	130.6200	0.000	0.0000	0.0000
2024/02/19	2033	02/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	2033	02/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	2037	02/05/2024		Bond Future	12.1633	78.8126	12.1929	78.6565	0.244	0.0000	0.0000
2024/02/19	2037	02/05/2024	11.44 Call	Bond Future	308.4700	0.3085	267.1900	0.2672	13.382	0.0000	0.0000
2024/02/19	2037	02/05/2024	11.44 Put	Bond Future	4265.3900	4.2654	4380.2100	4.3802	2.692	0.0000	0.0000
2024/02/19	2037	02/05/2024	11.45 Call	Bond Future	318.1700	0.3182	275.9900	0.2760	13.257	0.0000	0.0000
2024/02/19	2037	02/05/2024	11.45 Put	Bond Future	4218.3900	4.2184	4332.3100	4.3323	2.701	0.0000	0.0000
2024/02/19	2037	02/05/2024	11.43 Call	Bond Future	298.9900	0.2990	258.6000	0.2586	13.509	0.0000	0.0000
2024/02/19	2037	02/05/2024	11.43 Put	Bond Future	4312.6600	4.3127	4428.3700	4.4284	2.683	0.0000	0.0000
2024/02/19	2037	01/08/2024		Bond Future	12.2838	76.2858	12.3147	76.1263	0.251	0.0000	0.0000
2024/02/19	2037	01/08/2024	12.10 Call	Bond Future	2025.4000	2.0254	1931.7900	1.9318	4.622	0.0000	0.0000
2024/02/19	2037	01/08/2024	12.10 Put	Bond Future	2986.2600	2.9863	3052.1500	3.0522	2.206	0.0000	0.0000
2024/02/19	2037	01/08/2024	12.11 Call	Bond Future	2050.8400	2.0508	1956.6200	1.9566	4.594	0.0000	0.0000
2024/02/19	2037	01/08/2024	12.11 Put	Bond Future	2958.9800	2.9590	3024.2600	3.0243	2.206	0.0000	0.0000
2024/02/19	2037	01/08/2024	12.09 Call	Bond Future	2000.3300	2.0003	1907.3100	1.9073	4.650	0.0000	0.0000
2024/02/19	2037	01/08/2024	12.09 Put	Bond Future	3013.9600	3.0140	3080.4400	3.0804	2.206	0.0000	0.0000
2024/02/19	2037	01/08/2024	13.82 Call	Bond Future	7923.6100	7.9236	7771.3700	7.7714	1.921	0.0000	0.0000
2024/02/19	2037	01/08/2024	13.82 Put	Bond Future	536.2400	0.5362	543.5000	0.5435	1.354	0.0000	0.0000
2024/02/19	2037	01/08/2024	13.17 Call	Bond Future	5452.4000	5.4524	5312.3700	5.3124	2.568	0.0000	0.0000
2024/02/19	2037	01/08/2024	13.17 Put	Bond Future	1056.4700	1.0565	1075.9400	1.0759	1.843	0.0000	0.0000
2024/02/19	2037	07/11/2024		Bond Future	12.4172	78.0641	12.4493	77.9012	0.259	0.0000	0.0000
2024/02/19	2037	07/11/2024	12.58 Call	Bond Future	3700.8200	3.7008	3591.5900	3.5916	2.952	0.0000	0.0000
2024/02/19	2037	07/11/2024	12.58 Put	Bond Future	2879.9200	2.8799	2933.6500	2.9337	1.866	0.0000	0.0000
2024/02/19	2037	07/11/2024	12.59 Call	Bond Future	3730.2300	3.7302	3620.6000	3.6206	2.939	0.0000	0.0000
2024/02/19	2037	07/11/2024	12.59 Put	Bond Future	2859.3200	2.8593	2912.6500	2.9127	1.865	0.0000	0.0000
2024/02/19	2037	07/11/2024	12.57 Call	Bond Future	3671.5000	3.6715	3562.6700	3.5627	2.964	0.0000	0.0000
2024/02/19	2037	07/11/2024	12.57 Put	Bond Future	2900.6500	2.9007	2954.7800	2.9548	1.866	0.0000	0.0000
2024/02/19	2037	06/02/2025		Bond Future	12.5550	75.4726	12.5884	75.3065	0.266	0.0000	0.0000
2024/02/19	2037	06/02/2025	12.76 Call	Bond Future	4253.4300	4.2534	4144.0400	4.1440	2.572	0.0000	0.0000
2024/02/19	2037	06/02/2025	12.76 Put	Bond Future	3241.4900	3.2415	3298.2700	3.2983	1.752	0.0000	0.0000
2024/02/19	2037	02/05/2025		Bond Future	12.2500	79.1956	12.2500	79.1956	0.000	0.0000	0.0000
2024/02/19	2037	02/05/2025	12.25 Call	Bond Future	3939.1200	3.9391	3925.7200	3.9257	0.340	0.0000	0.0000
2024/02/19	2037	02/05/2025	12.25 Put	Bond Future	3939.1200	3.9391	3925.7200	3.9257	0.340	0.0000	0.0000
2024/02/19	2038	02/05/2024		Bond Future	132.6377	132.6377	132.6957	132.6957	0.044	0.0000	0.0000
2024/02/19	2038	01/08/2024		Bond Future	133.5181	133.5181	133.5775	133.5775	0.044	0.0000	0.0000
2024/02/19	2038	07/11/2024		Bond Future	136.6666	136.6666	136.7277	136.7277	0.045	0.0000	0.0000
2024/02/19	2038	06/02/2025		Bond Future	137.5087	137.5087	137.5716	137.5716	0.046	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	
2024/02/19	2038	06/02/2025	135.23 Call	Bond Future	2278.6500	2.2787	2341.5800	2.3416	2.762	0.0000	0.0000
2024/02/19	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	2038	02/05/2025		Bond Future	139.6800	139.6800	139.6800	139.6800	0.000	0.0000	0.0000
2024/02/19	2038	02/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	2038	02/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	2040	02/05/2024		Bond Future	12.4822	78.6188	12.5014	78.5123	0.154	0.0000	0.0000
2024/02/19	2040	02/05/2024	11.61 Call	Bond Future	212.7900	0.2128	186.6500	0.1867	12.284	0.0000	0.0000
2024/02/19	2040	02/05/2024	11.61 Put	Bond Future	5287.8800	5.2879	5368.2100	5.3682	1.519	0.0000	0.0000
2024/02/19	2040	02/05/2024	11.62 Call	Bond Future	220.2300	0.2202	193.4500	0.1935	12.160	0.0000	0.0000
2024/02/19	2040	02/05/2024	11.62 Put	Bond Future	5234.2100	5.2342	5313.9000	5.3139	1.522	0.0000	0.0000
2024/02/19	2040	02/05/2024	11.60 Call	Bond Future	205.5400	0.2055	180.0400	0.1800	12.406	0.0000	0.0000
2024/02/19	2040	02/05/2024	11.60 Put	Bond Future	5341.8200	5.3418	5422.7900	5.4228	1.516	0.0000	0.0000
2024/02/19	2040	01/08/2024		Bond Future	12.6076	75.8374	12.6277	75.7286	0.159	0.0000	0.0000
2024/02/19	2040	01/08/2024	12.33 Call	Bond Future	1944.9800	1.9450	1875.9900	1.8760	3.547	0.0000	0.0000
2024/02/19	2040	01/08/2024	12.33 Put	Bond Future	3478.3100	3.4783	3518.1100	3.5181	1.144	0.0000	0.0000
2024/02/19	2040	01/08/2024	12.34 Call	Bond Future	1970.4500	1.9705	1901.0200	1.9010	3.524	0.0000	0.0000
2024/02/19	2040	01/08/2024	12.34 Put	Bond Future	3447.7200	3.4477	3487.0800	3.4871	1.142	0.0000	0.0000
2024/02/19	2040	01/08/2024	12.32 Call	Bond Future	1919.8700	1.9199	1851.3300	1.8513	3.570	0.0000	0.0000
2024/02/19	2040	01/08/2024	12.32 Put	Bond Future	3509.3300	3.5093	3549.5800	3.5496	1.147	0.0000	0.0000
2024/02/19	2040	07/11/2024		Bond Future	12.7456	77.6051	12.7664	77.4941	0.163	0.0000	0.0000
2024/02/19	2040	07/11/2024	12.85 Call	Bond Future	3699.1900	3.6992	3619.3300	3.6193	2.159	0.0000	0.0000
2024/02/19	2040	07/11/2024	12.85 Put	Bond Future	3144.8900	3.1449	3176.0600	3.1761	0.991	0.0000	0.0000
2024/02/19	2040	07/11/2024	12.86 Call	Bond Future	3729.4900	3.7295	3649.3500	3.6494	2.149	0.0000	0.0000
2024/02/19	2040	07/11/2024	12.86 Put	Bond Future	3122.4400	3.1224	3153.3300	3.1533	0.989	0.0000	0.0000
2024/02/19	2040	07/11/2024	12.84 Call	Bond Future	3669.2500	3.6693	3589.6700	3.5897	2.169	0.0000	0.0000
2024/02/19	2040	07/11/2024	12.84 Put	Bond Future	3167.7600	3.1678	3199.2100	3.1992	0.993	0.0000	0.0000
2024/02/19	2040	06/02/2025		Bond Future	12.8873	74.7529	12.9089	74.6398	0.168	0.0000	0.0000
2024/02/19	2040	06/02/2025	12.95 Call	Bond Future	4144.4000	4.1444	4066.8200	4.0668	1.872	0.0000	0.0000
2024/02/19	2040	06/02/2025	12.95 Put	Bond Future	3816.8300	3.8168	3852.4200	3.8524	0.932	0.0000	0.0000
2024/02/19	2040	02/05/2025		Bond Future	12.6300	78.3403	12.6300	78.3403	0.000	0.0000	0.0000
2024/02/19	2040	02/05/2025	12.63 Call	Bond Future	4175.9800	4.1760	4161.7700	4.1618	0.340	0.0000	0.0000
2024/02/19	2040	02/05/2025	12.63 Put	Bond Future	4175.9800	4.1760	4161.7700	4.1618	0.340	0.0000	0.0000
2024/02/19	2044	02/05/2024	12.50 Call	Bond Future	1602.5600	1.6026	1503.4800	1.5035	6.183	0.0000	0.0000
2024/02/19	2044	02/05/2024	12.50 Put	Bond Future	2044.8800	2.0449	2081.0600	2.0811	1.769	0.0000	0.0000
2024/02/19	2044	02/05/2024	12.75 Call	Bond Future	2364.9500	2.3650	2249.1900	2.2492	4.895	0.0000	0.0000
2024/02/19	2044	02/05/2024	12.75 Put	Bond Future	1429.5100	1.4295	1449.0100	1.4490	1.364	0.0000	0.0000
2024/02/19	2044	02/05/2024	13.00 Call	Bond Future	3250.3200	3.2503	3122.8500	3.1229	3.922	0.0000	0.0000
2024/02/19	2044	02/05/2024	13.00 Put	Bond Future	980.4400	0.9804	988.2300	0.9882	0.795	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	
2024/02/19	2044	02/05/2024		Bond Future	12.5794	74.5979	12.6038	74.4627	0.194	0.0000	0.0000
2024/02/19	2044	02/05/2024	11.66 Call	Bond Future	191.1800	0.1912	164.3400	0.1643	14.039	0.0000	0.0000
2024/02/19	2044	02/05/2024	11.66 Put	Bond Future	5603.5900	5.6036	5712.0100	5.7120	1.935	0.0000	0.0000
2024/02/19	2044	02/05/2024	11.67 Call	Bond Future	198.0400	0.1980	170.5000	0.1705	13.906	0.0000	0.0000
2024/02/19	2044	02/05/2024	11.67 Put	Bond Future	5548.0100	5.5480	5655.7300	5.6557	1.942	0.0000	0.0000
2024/02/19	2044	02/05/2024	11.65 Call	Bond Future	184.5100	0.1845	158.3500	0.1584	14.178	0.0000	0.0000
2024/02/19	2044	02/05/2024	11.65 Put	Bond Future	5659.4400	5.6594	5768.5400	5.7685	1.928	0.0000	0.0000
2024/02/19	2044	01/08/2024		Bond Future	12.7013	71.8535	12.7267	71.7153	0.200	0.0000	0.0000
2024/02/19	2044	01/08/2024	12.29 Call	Bond Future	1593.9300	1.5939	1520.6200	1.5206	4.599	0.0000	0.0000
2024/02/19	2044	01/08/2024	12.29 Put	Bond Future	3894.9100	3.8949	3959.7900	3.9598	1.666	0.0000	0.0000
2024/02/19	2044	01/08/2024	12.30 Call	Bond Future	1616.9600	1.6170	1543.0700	1.5431	4.570	0.0000	0.0000
2024/02/19	2044	01/08/2024	12.30 Put	Bond Future	3860.5300	3.8605	3924.8300	3.9248	1.666	0.0000	0.0000
2024/02/19	2044	01/08/2024	12.28 Call	Bond Future	1571.0800	1.5711	1498.3500	1.4984	4.629	0.0000	0.0000
2024/02/19	2044	01/08/2024	12.28 Put	Bond Future	3929.5300	3.9295	3994.9900	3.9950	1.666	0.0000	0.0000
2024/02/19	2044	07/11/2024		Bond Future	12.8347	73.5283	12.8611	73.3870	0.206	0.0000	0.0000
2024/02/19	2044	07/11/2024	12.91 Call	Bond Future	3678.6600	3.6787	3582.9100	3.5829	2.603	0.0000	0.0000
2024/02/19	2044	07/11/2024	12.91 Put	Bond Future	3277.5000	3.2775	3322.9700	3.3230	1.387	0.0000	0.0000
2024/02/19	2044	07/11/2024	12.92 Call	Bond Future	3708.6700	3.7087	3612.5600	3.6126	2.591	0.0000	0.0000
2024/02/19	2044	07/11/2024	12.92 Put	Bond Future	3254.5100	3.2545	3299.6200	3.2996	1.386	0.0000	0.0000
2024/02/19	2044	07/11/2024	12.90 Call	Bond Future	3648.7500	3.6488	3553.3400	3.5533	2.615	0.0000	0.0000
2024/02/19	2044	07/11/2024	12.90 Put	Bond Future	3300.6600	3.3007	3346.4700	3.3465	1.388	0.0000	0.0000
2024/02/19	2044	06/02/2025		Bond Future	12.9713	70.7142	12.9988	70.5702	0.211	0.0000	0.0000
2024/02/19	2044	06/02/2025	13.02 Call	Bond Future	4087.7500	4.0878	3994.0200	3.9940	2.293	0.0000	0.0000
2024/02/19	2044	06/02/2025	13.02 Put	Bond Future	3832.7100	3.8327	3882.9100	3.8829	1.310	0.0000	0.0000
2024/02/19	2044	02/05/2025		Bond Future	12.7200	74.1731	12.7200	74.1731	0.000	0.0000	0.0000
2024/02/19	2044	02/05/2025	12.72 Call	Bond Future	4275.3900	4.2754	4260.8500	4.2609	0.340	0.0000	0.0000
2024/02/19	2044	02/05/2025	12.72 Put	Bond Future	4275.3900	4.2754	4260.8500	4.2609	0.340	0.0000	0.0000
2024/02/19	2046	02/05/2024		Bond Future	114.0907	114.0907	113.7253	113.7253	0.320	0.0000	0.0000
2024/02/19	2046	01/08/2024		Bond Future	116.6215	116.6215	116.2481	116.2481	0.320	0.0000	0.0000
2024/02/19	2046	07/11/2024		Bond Future	117.1742	117.1742	116.7924	116.7924	0.326	0.0000	0.0000
2024/02/19	2046	06/02/2025		Bond Future	119.7083	119.7083	119.3185	119.3185	0.326	0.0000	0.0000
2024/02/19	2046	06/02/2025	114.01 Call	Bond Future	5698.2500	5.6983	5308.4800	5.3085	6.840	0.0000	0.0000
2024/02/19	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	2046	02/05/2025		Bond Future	121.9700	121.9700	121.9700	121.9700	0.000	0.0000	0.0000
2024/02/19	2046	02/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	2046	02/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	2050	02/05/2024		Bond Future	115.6583	115.6583	115.7414	115.7414	0.072	0.0000	0.0000
2024/02/19	2050	01/08/2024		Bond Future	115.9273	115.9273	116.0123	116.0123	0.073	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	
2024/02/19	2050	07/11/2024		Bond Future	118.6609	118.6609	118.7484	118.7484	0.074	0.0000	0.0000
2024/02/19	2050	06/02/2025		Bond Future	118.8711	118.8711	118.9610	118.9610	0.076	0.0000	0.0000
2024/02/19	2050	06/02/2025	115.60 Call	Bond Future	3271.0500	3.2711	3361.0200	3.3610	2.750	0.0000	0.0000
2024/02/19	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	2050	02/05/2025		Bond Future	121.1600	121.1600	121.1600	121.1600	0.000	0.0000	0.0000
2024/02/19	2050	02/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	2050	02/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	AL37	02/05/2024		Index Future	952.2720	952.2720	950.6860	950.6860	0.167	0.0000	0.0000
2024/02/19	AL37	01/08/2024		Index Future	973.1670	973.1670	971.5490	971.5490	0.166	0.0000	0.0000
2024/02/19	AL37	07/11/2024		Index Future	995.8820	995.8820	994.2350	994.2350	0.165	0.0000	0.0000
2024/02/19	AL37	06/02/2025		Index Future	1017.2170	1017.2170	1015.5450	1015.5450	0.164	0.0000	0.0000
2024/02/19	AL37	02/05/2025		Index Future	1039.2430	1039.2430	1039.2430	1039.2430	0.000	0.0000	0.0000
2024/02/19	AL7T	02/05/2024		Index Future	1102.0990	1102.0990	1100.3220	1100.3220	0.161	0.0000	0.0000
2024/02/19	AL7T	01/08/2024		Index Future	1126.2820	1126.2820	1124.4680	1124.4680	0.161	0.0000	0.0000
2024/02/19	AL7T	07/11/2024		Index Future	1152.5700	1152.5700	1150.7260	1150.7260	0.160	0.0000	0.0000
2024/02/19	AL7T	06/02/2025		Index Future	1177.2630	1177.2630	1175.3900	1175.3900	0.159	0.0000	0.0000
2024/02/19	AL7T	02/05/2025		Index Future	1201.4160	1201.4160	1201.4160	1201.4160	0.000	0.0000	0.0000
2024/02/19	ALBI	02/05/2024		Index Future	956.2730	956.2730	954.9530	954.9530	0.138	0.0000	0.0000
2024/02/19	ALBI	01/08/2024		Index Future	977.2560	977.2560	975.9090	975.9090	0.138	0.0000	0.0000
2024/02/19	ALBI	07/11/2024		Index Future	1000.0660	1000.0660	998.6970	998.6970	0.137	0.0000	0.0000
2024/02/19	ALBI	06/02/2025		Index Future	1021.4910	1021.4910	1020.1030	1020.1030	0.136	0.0000	0.0000
2024/02/19	ALBI	02/05/2025		Index Future	1040.2220	1040.2220	1040.2220	1040.2220	0.000	0.0000	0.0000
2024/02/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/19	ES33	02/05/2024		Bond Future	12.5689	73.6196	12.6138	73.4239	0.357	0.0000	0.0000
2024/02/19	ES33	01/08/2024		Bond Future	12.7131	75.2527	12.7600	75.0527	0.369	0.0000	0.0000
2024/02/19	ES33	07/11/2024		Bond Future	12.8894	73.2238	12.9385	73.0194	0.381	0.0000	0.0000
2024/02/19	ES33	06/02/2025		Bond Future	13.0734	74.8055	13.1248	74.5969	0.393	0.0000	0.0000
2024/02/19	ES33	06/02/2025	13.34 Call	Bond Future	1073.8600	1.0739	865.3200	0.8653	19.420	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	
2024/02/19	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	ES33	02/05/2025		Bond Future	12.7300	74.6217	12.7300	74.6217	0.000	0.0000	0.0000
2024/02/19	ES33	02/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	ES33	02/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	ES42	02/05/2024		Bond Future	13.0999	68.7488	13.1293	68.6003	0.225	0.0000	0.0000
2024/02/19	ES42	01/08/2024		Bond Future	13.2354	70.2736	13.2660	70.1219	0.231	0.0000	0.0000
2024/02/19	ES42	07/11/2024		Bond Future	13.3964	67.6614	13.4283	67.5064	0.238	0.0000	0.0000
2024/02/19	ES42	06/02/2025		Bond Future	13.5562	69.1210	13.5894	68.9629	0.245	0.0000	0.0000
2024/02/19	ES42	06/02/2025	13.71 Call	Bond Future	727.5600	0.7276	569.4100	0.5694	21.737	0.0000	0.0000
2024/02/19	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	ES42	02/05/2025		Bond Future	13.2500	68.4867	13.2500	68.4867	0.000	0.0000	0.0000
2024/02/19	ES42	02/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	ES42	02/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	GOVI	02/05/2024	950.98 Put	GOVI	86700.0000	8.6700	99720.0000	9.9720	15.017	0.0000	0.0000
2024/02/19	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	GOVI	02/05/2024	950.99 Put	GOVI	86800.0000	8.6800	99820.0000	9.9820	15.000	0.0000	0.0000
2024/02/19	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	GOVI	02/05/2024	950.97 Put	GOVI	86600.0000	8.6600	99620.0000	9.9620	15.035	0.0000	0.0000
2024/02/19	GOVI	02/05/2024		GOVI	942.3100	942.3100	941.0080	941.0080	0.138	0.0000	0.0000
2024/02/19	GOVI	01/08/2024	943.38 Call	GOVI	196070.0000	19.6070	182780.0000	18.2780	6.778	0.0000	0.0000
2024/02/19	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	GOVI	01/08/2024	943.39 Call	GOVI	195970.0000	19.5970	182680.0000	18.2680	6.782	0.0000	0.0000
2024/02/19	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	GOVI	01/08/2024	943.37 Call	GOVI	196170.0000	19.6170	182880.0000	18.2880	6.775	0.0000	0.0000
2024/02/19	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	GOVI	01/08/2024		GOVI	962.9870	962.9870	961.6580	961.6580	0.138	0.0000	0.0000
2024/02/19	GOVI	07/11/2024		GOVI	985.4650	985.4650	984.1140	984.1140	0.137	0.0000	0.0000
2024/02/19	GOVI	07/11/2024	948.79 Call	GOVI	366750.0000	36.6750	353240.0000	35.3240	3.684	0.0000	0.0000
2024/02/19	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	GOVI	07/11/2024	948.80 Call	GOVI	366650.0000	36.6650	353140.0000	35.3140	3.685	0.0000	0.0000
2024/02/19	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	GOVI	07/11/2024	948.78 Call	GOVI	366850.0000	36.6850	353340.0000	35.3340	3.683	0.0000	0.0000
2024/02/19	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	GOVI	06/02/2025		GOVI	1006.5770	1006.5770	1005.2070	1005.2070	0.136	0.0000	0.0000
2024/02/19	GOVI	06/02/2025	972.00 Call	GOVI	345770.0000	34.5770	332070.0000	33.2070	3.962	0.0000	0.0000
2024/02/19	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	GOVI	02/05/2025		GOVI	1025.2190	1025.2190	1025.2190	1025.2190	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/19	GOVI	02/05/2025	1,022. Call 00	GOVI	32190.0000	3.2190	32190.0000	3.2190	0.000	0.0000	0.0000
2024/02/19	GOVI	02/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/19	IGOV	02/05/2024		Index Future	348.9360	348.9360	348.7490	348.7490	0.054	0.0000	0.0000
2024/02/19	IGOV	01/08/2024		Index Future	356.6760	356.6760	356.4860	356.4860	0.053	0.0000	0.0000
2024/02/19	IGOV	07/11/2024		Index Future	365.0900	365.0900	364.8990	364.8990	0.052	0.0000	0.0000
2024/02/19	IGOV	06/02/2025		Index Future	372.9910	372.9910	372.8000	372.8000	0.051	0.0000	0.0000
2024/02/19	IGOV	02/05/2025		Index Future	383.3040	383.3040	383.3040	383.3040	0.000	0.0000	0.0000
2024/02/19	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/19	JBAF	21/02/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/02/19	JBAF	20/03/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/02/19	JBAF	17/04/2024		Jibar Tradeable Future	8.3100	91.6900	8.3100	91.6900	0.000	0.0000	0.0000
2024/02/19	JBAF	15/05/2024		Jibar Tradeable Future	8.2900	91.7100	8.3000	91.7000	0.121	0.0000	0.0000
2024/02/19	JBAF	19/06/2024		Jibar Tradeable Future	8.2100	91.7900	8.2400	91.7600	0.365	0.0000	0.0000
2024/02/19	JBAF	17/07/2024		Jibar Tradeable Future	8.2100	91.7900	8.2400	91.7600	0.365	0.0000	0.0000
2024/02/19	JBAF	18/09/2024		Jibar Tradeable Future	8.0300	91.9700	8.0900	91.9100	0.747	0.0000	0.0000
2024/02/19	JBAF	18/12/2024		Jibar Tradeable Future	7.6800	92.3200	7.7500	92.2500	0.911	0.0000	0.0000
2024/02/19	JBAF	19/03/2025		Jibar Tradeable Future	7.6300	92.3700	7.6600	92.3400	0.393	0.0000	0.0000
2024/02/19	JBAF	18/06/2025		Jibar Tradeable Future	7.5000	92.5000	7.5200	92.4800	0.267	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	
2024/02/19	JBAF	17/09/2025		Jibar Tradeable Future	7.5600	92.4400	7.5700	92.4300	0.132	0.0000	0.0000
2024/02/19	JBAF	17/12/2025		Jibar Tradeable Future	7.5600	92.4400	7.5900	92.4100	0.397	0.0000	0.0000
2024/02/19	R035	02/05/2024		Bond Future	11.7572	84.2382	11.7972	84.0270	0.341	0.0000	0.0000
2024/02/19	R035	02/05/2024	11.20 Call	Bond Future	455.1300	0.4551	390.0400	0.3900	14.301	0.0000	0.0000
2024/02/19	R035	02/05/2024	11.20 Put	Bond Future	3473.7400	3.4737	3619.8600	3.6199	4.206	0.0000	0.0000
2024/02/19	R035	02/05/2024	11.21 Call	Bond Future	467.8200	0.4678	401.5000	0.4015	14.176	0.0000	0.0000
2024/02/19	R035	02/05/2024	11.21 Put	Bond Future	3430.9200	3.4309	3575.8100	3.5758	4.223	0.0000	0.0000
2024/02/19	R035	02/05/2024	11.19 Call	Bond Future	442.5700	0.4426	378.7100	0.3787	14.429	0.0000	0.0000
2024/02/19	R035	02/05/2024	11.19 Put	Bond Future	3516.7500	3.5168	3664.1000	3.6641	4.190	0.0000	0.0000
2024/02/19	R035	01/08/2024	11.80 Call	Bond Future	2251.1000	2.2511	2124.8000	2.1248	5.611	0.0000	0.0000
2024/02/19	R035	01/08/2024	11.80 Put	Bond Future	2579.4000	2.5794	2668.8200	2.6688	3.467	0.0000	0.0000
2024/02/19	R035	01/08/2024	11.81 Call	Bond Future	2278.4200	2.2784	2151.3300	2.1513	5.578	0.0000	0.0000
2024/02/19	R035	01/08/2024	11.81 Put	Bond Future	2554.6000	2.5546	2643.2300	2.6432	3.469	0.0000	0.0000
2024/02/19	R035	01/08/2024	11.79 Call	Bond Future	2223.9500	2.2240	2098.4400	2.0984	5.644	0.0000	0.0000
2024/02/19	R035	01/08/2024	11.79 Put	Bond Future	2604.4100	2.6044	2694.6200	2.6946	3.464	0.0000	0.0000
2024/02/19	R035	01/08/2024		Bond Future	11.8631	86.0866	11.9048	85.8709	0.351	0.0000	0.0000
2024/02/19	R035	07/11/2024		Bond Future	11.9961	83.5794	12.0396	83.3589	0.363	0.0000	0.0000
2024/02/19	R035	07/11/2024	12.18 Call	Bond Future	3582.9000	3.5829	3441.8600	3.4419	3.936	0.0000	0.0000
2024/02/19	R035	07/11/2024	12.18 Put	Bond Future	2657.0300	2.6570	2736.5200	2.7365	2.992	0.0000	0.0000
2024/02/19	R035	07/11/2024	12.19 Call	Bond Future	3612.7300	3.6127	3471.1200	3.4711	3.920	0.0000	0.0000
2024/02/19	R035	07/11/2024	12.19 Put	Bond Future	2636.9400	2.6369	2715.8600	2.7159	2.993	0.0000	0.0000
2024/02/19	R035	07/11/2024	12.17 Call	Bond Future	3553.4600	3.5535	3412.9800	3.4130	3.953	0.0000	0.0000
2024/02/19	R035	07/11/2024	12.17 Put	Bond Future	2677.5500	2.6776	2757.6000	2.7576	2.990	0.0000	0.0000
2024/02/19	R035	06/02/2025		Bond Future	12.1356	85.3670	12.1810	85.1420	0.374	0.0000	0.0000
2024/02/19	R035	06/02/2025	12.41 Call	Bond Future	3962.7300	3.9627	3818.8900	3.8189	3.630	0.0000	0.0000
2024/02/19	R035	06/02/2025	12.41 Put	Bond Future	2616.8400	2.6168	2697.9700	2.6980	3.100	0.0000	0.0000
2024/02/19	R035	02/05/2025		Bond Future	11.7800	84.9684	11.7800	84.9684	0.000	0.0000	0.0000
2024/02/19	R035	02/05/2025	11.78 Call	Bond Future	3751.2700	3.7513	3738.5000	3.7385	0.340	0.0000	0.0000
2024/02/19	R035	02/05/2025	11.78 Put	Bond Future	3751.2700	3.7513	3738.5000	3.7385	0.340	0.0000	0.0000
2024/02/19	R053	02/05/2024	13.03 Call	Bond Future	4978.3800	4.9784	4804.0800	4.8041	3.501	0.0000	0.0000
2024/02/19	R053	02/05/2024	13.03 Put	Bond Future	887.6600	0.8877	892.7000	0.8927	0.568	0.0000	0.0000
2024/02/19	R053	02/05/2024	13.04 Call	Bond Future	5031.1500	5.0312	4856.4900	4.8565	3.472	0.0000	0.0000
2024/02/19	R053	02/05/2024	13.04 Put	Bond Future	873.0100	0.8730	877.6900	0.8777	0.536	0.0000	0.0000
2024/02/19	R053	02/05/2024	13.02 Call	Bond Future	4925.8800	4.9259	4751.9500	4.7520	3.531	0.0000	0.0000
2024/02/19	R053	02/05/2024	13.02 Put	Bond Future	902.6800	0.9027	908.0900	0.9081	0.599	0.0000	0.0000
2024/02/19	R053	02/05/2024		Bond Future	12.4484	94.7345	12.4729	94.5552	0.197	0.0000	0.0000
2024/02/19	R053	01/08/2024	13.14 Call	Bond Future	5981.9400	5.9819	5826.7200	5.8267	2.595	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	
2024/02/19	R053	01/08/2024	13.14 Put	Bond Future	1966.5300	1.9665	1994.5100	1.9945	1.423	0.0000	0.0000
2024/02/19	R053	01/08/2024	13.15 Call	Bond Future	6029.2900	6.0293	5873.6900	5.8737	2.581	0.0000	0.0000
2024/02/19	R053	01/08/2024	13.15 Put	Bond Future	1947.5200	1.9475	1975.1200	1.9751	1.417	0.0000	0.0000
2024/02/19	R053	01/08/2024	13.13 Call	Bond Future	5934.6700	5.9347	5779.8500	5.7799	2.609	0.0000	0.0000
2024/02/19	R053	01/08/2024	13.13 Put	Bond Future	1985.7200	1.9857	2014.1000	2.0141	1.429	0.0000	0.0000
2024/02/19	R053	01/08/2024		Bond Future	12.5597	96.8131	12.5852	96.6299	0.203	0.0000	0.0000
2024/02/19	R053	07/11/2024		Bond Future	12.6908	93.1986	12.7173	93.0115	0.209	0.0000	0.0000
2024/02/19	R053	07/11/2024	12.80 Call	Bond Future	4780.9800	4.7810	4653.6400	4.6536	2.663	0.0000	0.0000
2024/02/19	R053	07/11/2024	12.80 Put	Bond Future	4015.0000	4.0150	4074.7800	4.0748	1.489	0.0000	0.0000
2024/02/19	R053	07/11/2024	12.81 Call	Bond Future	4820.8500	4.8209	4693.0300	4.6930	2.651	0.0000	0.0000
2024/02/19	R053	07/11/2024	12.81 Put	Bond Future	3985.3100	3.9853	4044.6100	4.0446	1.488	0.0000	0.0000
2024/02/19	R053	07/11/2024	12.79 Call	Bond Future	4741.2400	4.7412	4614.3900	4.6144	2.675	0.0000	0.0000
2024/02/19	R053	07/11/2024	12.79 Put	Bond Future	4044.9100	4.0449	4105.1800	4.1052	1.490	0.0000	0.0000
2024/02/19	R053	06/02/2025		Bond Future	12.8223	95.1899	12.8498	94.9991	0.215	0.0000	0.0000
2024/02/19	R053	06/02/2025	12.94 Call	Bond Future	5592.7400	5.5927	5466.1900	5.4662	2.263	0.0000	0.0000
2024/02/19	R053	06/02/2025	12.94 Put	Bond Future	4783.1300	4.7831	4847.3700	4.8474	1.343	0.0000	0.0000
2024/02/19	R053	02/05/2025		Bond Future	12.6400	93.3794	12.6400	93.3794	0.000	0.0000	0.0000
2024/02/19	R053	02/05/2025	12.64 Call	Bond Future	5500.0700	5.5001	5481.3700	5.4814	0.340	0.0000	0.0000
2024/02/19	R053	02/05/2025	12.64 Put	Bond Future	5500.0700	5.5001	5481.3700	5.4814	0.340	0.0000	0.0000
2024/02/19	R186	02/05/2024		Bond Future	8.8823	107.6501	8.8985	107.6122	0.182	0.0000	0.0000
2024/02/19	R186	02/05/2024	8.00 Call	Bond Future	13.4100	0.0134	10.8700	0.0109	18.941	0.0000	0.0000
2024/02/19	R186	02/05/2024	8.00 Put	Bond Future	2114.4600	2.1145	2149.8800	2.1499	1.675	0.0000	0.0000
2024/02/19	R186	02/05/2024	8.01 Call	Bond Future	14.3100	0.0143	11.6300	0.0116	18.728	0.0000	0.0000
2024/02/19	R186	02/05/2024	8.01 Put	Bond Future	2091.2400	2.0912	2126.5200	2.1265	1.687	0.0000	0.0000
2024/02/19	R186	02/05/2024	7.99 Call	Bond Future	12.5700	0.0126	10.1600	0.0102	19.173	0.0000	0.0000
2024/02/19	R186	02/05/2024	7.99 Put	Bond Future	2137.7400	2.1377	2173.2900	2.1733	1.663	0.0000	0.0000
2024/02/19	R186	02/05/2024	10.40 Call	Bond Future	3510.5200	3.5105	3471.3100	3.4713	1.117	0.0000	0.0000
2024/02/19	R186	02/05/2024	10.40 Put	Bond Future	19.1600	0.0192	17.9100	0.0179	6.524	0.0000	0.0000
2024/02/19	R186	02/05/2024	9.73 Put	Bond Future	90.7400	0.0907	88.7300	0.0887	2.215	0.0000	0.0000
2024/02/19	R186	02/05/2024	9.73 Call	Bond Future	2059.5000	2.0595	2019.5300	2.0195	1.941	0.0000	0.0000
2024/02/19	R186	01/08/2024	8.69 Call	Bond Future	610.2900	0.6103	587.0300	0.5870	3.811	0.0000	0.0000
2024/02/19	R186	01/08/2024	8.69 Put	Bond Future	1014.3000	1.0143	1029.7700	1.0298	1.525	0.0000	0.0000
2024/02/19	R186	01/08/2024	8.70 Call	Bond Future	620.9800	0.6210	597.5200	0.5975	3.778	0.0000	0.0000
2024/02/19	R186	01/08/2024	8.70 Put	Bond Future	1003.4100	1.0034	1018.6800	1.0187	1.522	0.0000	0.0000
2024/02/19	R186	01/08/2024	8.68 Call	Bond Future	599.4200	0.5994	576.3600	0.5764	3.847	0.0000	0.0000
2024/02/19	R186	01/08/2024	8.68 Put	Bond Future	1025.0100	1.0250	1040.6800	1.0407	1.529	0.0000	0.0000
2024/02/19	R186	01/08/2024		Bond Future	8.8777	104.7039	8.8957	104.6652	0.203	0.0000	0.0000
2024/02/19	R186	07/11/2024		Bond Future	8.8891	107.1457	8.9096	107.1064	0.230	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	
2024/02/19	R186	07/11/2024	9.14 Call	Bond Future	1284.1300	1.2841	1255.7700	1.2558	2.208	0.0000	0.0000
2024/02/19	R186	07/11/2024	9.14 Put	Bond Future	803.3400	0.8033	814.2600	0.8143	1.359	0.0000	0.0000
2024/02/19	R186	07/11/2024	9.15 Call	Bond Future	1296.8100	1.2968	1268.3400	1.2683	2.195	0.0000	0.0000
2024/02/19	R186	07/11/2024	9.15 Put	Bond Future	796.9200	0.7969	807.7300	0.8077	1.356	0.0000	0.0000
2024/02/19	R186	07/11/2024	9.13 Call	Bond Future	1271.4800	1.2715	1243.2400	1.2432	2.221	0.0000	0.0000
2024/02/19	R186	07/11/2024	9.13 Put	Bond Future	809.8000	0.8098	820.8400	0.8208	1.363	0.0000	0.0000
2024/02/19	R186	06/02/2025		Bond Future	8.9230	104.1218	8.9462	104.0820	0.261	0.0000	0.0000
2024/02/19	R186	06/02/2025	9.03 Call	Bond Future	1164.3800	1.1644	1138.8400	1.1388	2.193	0.0000	0.0000
2024/02/19	R186	06/02/2025	9.03 Put	Bond Future	981.6900	0.9817	995.8900	0.9959	1.446	0.0000	0.0000
2024/02/19	R186	02/05/2025		Bond Future	8.4800	106.9365	8.4800	106.9365	0.000	0.0000	0.0000
2024/02/19	R186	02/05/2025	8.47 Call	Bond Future	967.8500	0.9679	964.5300	0.9645	0.343	0.0000	0.0000
2024/02/19	R186	02/05/2025	8.47 Put	Bond Future	983.0500	0.9831	979.7300	0.9797	0.338	0.0000	0.0000
2024/02/19	R202	02/05/2024		Bond Future	260.6461	260.6461	260.6116	260.6116	0.013	0.0000	0.0000
2024/02/19	R202	01/08/2024		Bond Future	261.3502	261.3502	261.3155	261.3155	0.013	0.0000	0.0000
2024/02/19	R202	07/11/2024		Bond Future	267.5134	267.5134	267.4785	267.4785	0.013	0.0000	0.0000
2024/02/19	R202	06/02/2025		Bond Future	268.0884	268.0884	268.0537	268.0537	0.013	0.0000	0.0000
2024/02/19	R202	06/02/2025	266.79 Call	Bond Future	1298.4200	1.2984	1263.6700	1.2637	2.676	0.0000	0.0000
2024/02/19	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	R202	02/05/2025		Bond Future	272.3100	272.3100	272.3100	272.3100	0.000	0.0000	0.0000
2024/02/19	R202	02/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	R202	02/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	R209	02/05/2024		Bond Future	11.8852	65.2066	11.9303	64.9968	0.380	0.0000	0.0000
2024/02/19	R209	02/05/2024	11.18 Call	Bond Future	247.8900	0.2479	203.5700	0.2036	17.879	0.0000	0.0000
2024/02/19	R209	02/05/2024	11.18 Put	Bond Future	3647.5000	3.6475	3813.0100	3.8130	4.538	0.0000	0.0000
2024/02/19	R209	02/05/2024	11.19 Call	Bond Future	255.8600	0.2559	210.5000	0.2105	17.728	0.0000	0.0000
2024/02/19	R209	02/05/2024	11.19 Put	Bond Future	3605.5700	3.6056	3770.0400	3.7700	4.562	0.0000	0.0000
2024/02/19	R209	02/05/2024	11.17 Call	Bond Future	240.0300	0.2400	196.7500	0.1968	18.031	0.0000	0.0000
2024/02/19	R209	02/05/2024	11.17 Put	Bond Future	3689.6000	3.6896	3856.1500	3.8562	4.514	0.0000	0.0000
2024/02/19	R209	01/08/2024		Bond Future	11.9867	66.6374	12.0336	66.4230	0.391	0.0000	0.0000
2024/02/19	R209	01/08/2024	11.79 Call	Bond Future	1648.0400	1.6480	1536.0600	1.5361	6.795	0.0000	0.0000
2024/02/19	R209	01/08/2024	11.79 Put	Bond Future	2559.0300	2.5590	2661.4100	2.6614	4.001	0.0000	0.0000
2024/02/19	R209	01/08/2024	11.80 Call	Bond Future	1670.0300	1.6700	1557.2100	1.5572	6.756	0.0000	0.0000
2024/02/19	R209	01/08/2024	11.80 Put	Bond Future	2534.2900	2.5343	2635.8300	2.6358	4.007	0.0000	0.0000
2024/02/19	R209	01/08/2024	11.78 Call	Bond Future	1626.2100	1.6262	1515.0600	1.5151	6.835	0.0000	0.0000
2024/02/19	R209	01/08/2024	11.78 Put	Bond Future	2583.9700	2.5840	2687.1800	2.6872	3.994	0.0000	0.0000
2024/02/19	R209	07/11/2024		Bond Future	12.1079	65.0346	12.1567	64.8154	0.402	0.0000	0.0000
2024/02/19	R209	07/11/2024	12.22 Call	Bond Future	3019.1800	3.0192	2884.3800	2.8844	4.465	0.0000	0.0000
2024/02/19	R209	07/11/2024	12.22 Put	Bond Future	2516.6300	2.5166	2600.9700	2.6010	3.351	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	
2024/02/19	R209	07/11/2024	12.23 Call	Bond Future	3044.7100	3.0447	2909.3500	2.9094	4.446	0.0000	0.0000
2024/02/19	R209	07/11/2024	12.23 Put	Bond Future	2497.5800	2.4976	2581.3600	2.5814	3.354	0.0000	0.0000
2024/02/19	R209	07/11/2024	12.21 Call	Bond Future	2993.7300	2.9937	2859.5000	2.8595	4.484	0.0000	0.0000
2024/02/19	R209	07/11/2024	12.21 Put	Bond Future	2535.8100	2.5358	2620.7200	2.6207	3.348	0.0000	0.0000
2024/02/19	R209	06/02/2025		Bond Future	12.2311	66.4250	12.2817	66.2013	0.413	0.0000	0.0000
2024/02/19	R209	06/02/2025	12.44 Call	Bond Future	3513.1800	3.5132	3374.1300	3.3741	3.958	0.0000	0.0000
2024/02/19	R209	06/02/2025	12.44 Put	Bond Future	2596.1700	2.5962	2680.7300	2.6807	3.257	0.0000	0.0000
2024/02/19	R209	02/05/2025		Bond Future	11.8900	66.6535	11.8900	66.6535	0.000	0.0000	0.0000
2024/02/19	R209	02/05/2025	11.89 Call	Bond Future	3393.1700	3.3932	3381.6300	3.3816	0.340	0.0000	0.0000
2024/02/19	R209	02/05/2025	11.89 Put	Bond Future	3393.1700	3.3932	3381.6300	3.3816	0.340	0.0000	0.0000
2024/02/19	R210	02/05/2024		Bond Future	234.4242	234.4242	234.3893	234.3893	0.015	0.0000	0.0000
2024/02/19	R210	01/08/2024		Bond Future	239.6242	239.6242	239.5888	239.5888	0.015	0.0000	0.0000
2024/02/19	R210	07/11/2024		Bond Future	241.9444	241.9444	241.9089	241.9089	0.015	0.0000	0.0000
2024/02/19	R210	06/02/2025		Bond Future	247.1776	247.1776	247.1423	247.1423	0.014	0.0000	0.0000
2024/02/19	R210	06/02/2025	239.61 Call	Bond Future	7567.5600	7.5676	7532.2800	7.5323	0.466	0.0000	0.0000
2024/02/19	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	R210	02/05/2025		Bond Future	248.0300	248.0300	248.0300	248.0300	0.000	0.0000	0.0000
2024/02/19	R210	02/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	R210	02/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/19	R213	02/05/2024	10.29 Call	Bond Future	535.7900	0.5358	479.0300	0.4790	10.594	0.0000	0.0000
2024/02/19	R213	02/05/2024	10.29 Put	Bond Future	2037.0600	2.0371	2107.5800	2.1076	3.462	0.0000	0.0000
2024/02/19	R213	02/05/2024	10.30 Call	Bond Future	550.3000	0.5503	492.6200	0.4926	10.482	0.0000	0.0000
2024/02/19	R213	02/05/2024	10.30 Put	Bond Future	2008.3600	2.0084	2077.9600	2.0780	3.466	0.0000	0.0000
2024/02/19	R213	02/05/2024	10.28 Call	Bond Future	521.6600	0.5217	465.8100	0.4658	10.706	0.0000	0.0000
2024/02/19	R213	02/05/2024	10.28 Put	Bond Future	2066.1600	2.0662	2137.5900	2.1376	3.457	0.0000	0.0000
2024/02/19	R213	02/05/2024		Bond Future	10.6413	83.9495	10.6714	83.8222	0.283	0.0000	0.0000
2024/02/19	R213	01/08/2024		Bond Future	10.7204	85.7916	10.7520	85.6615	0.295	0.0000	0.0000
2024/02/19	R213	01/08/2024	10.87 Call	Bond Future	2107.3900	2.1074	2018.7100	2.0187	4.208	0.0000	0.0000
2024/02/19	R213	01/08/2024	10.87 Put	Bond Future	1494.7100	1.4947	1536.0500	1.5361	2.766	0.0000	0.0000
2024/02/19	R213	01/08/2024	10.88 Call	Bond Future	2131.4600	2.1315	2042.3200	2.0423	4.182	0.0000	0.0000
2024/02/19	R213	01/08/2024	10.88 Put	Bond Future	1478.0400	1.4780	1518.9200	1.5189	2.766	0.0000	0.0000
2024/02/19	R213	01/08/2024	10.86 Call	Bond Future	2083.4500	2.0835	1995.2400	1.9952	4.234	0.0000	0.0000
2024/02/19	R213	01/08/2024	10.86 Put	Bond Future	1511.5400	1.5115	1553.3500	1.5534	2.766	0.0000	0.0000
2024/02/19	R213	07/11/2024		Bond Future	10.8283	84.2317	10.8616	84.0989	0.308	0.0000	0.0000
2024/02/19	R213	07/11/2024	11.22 Call	Bond Future	3221.0500	3.2211	3126.7400	3.1267	2.928	0.0000	0.0000
2024/02/19	R213	07/11/2024	11.22 Put	Bond Future	1677.5900	1.6776	1716.0600	1.7161	2.293	0.0000	0.0000
2024/02/19	R213	07/11/2024	11.23 Call	Bond Future	3246.2100	3.2462	3151.5900	3.1516	2.915	0.0000	0.0000
2024/02/19	R213	07/11/2024	11.23 Put	Bond Future	1663.8200	1.6638	1701.9800	1.7020	2.294	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	
2024/02/19	R213	07/11/2024	11.21 Call	Bond Future	3195.7000	3.1957	3101.7000	3.1017	2.941	0.0000	0.0000
2024/02/19	R213	07/11/2024	11.21 Put	Bond Future	1691.2000	1.6912	1729.9800	1.7300	2.293	0.0000	0.0000
2024/02/19	R213	06/02/2025		Bond Future	10.9472	86.0339	10.9823	85.8986	0.321	0.0000	0.0000
2024/02/19	R213	06/02/2025	11.35 Call	Bond Future	3314.9200	3.3149	3222.5100	3.2225	2.788	0.0000	0.0000
2024/02/19	R213	06/02/2025	11.35 Put	Bond Future	1777.6500	1.7777	1820.5700	1.8206	2.414	0.0000	0.0000
2024/02/19	R213	02/05/2025		Bond Future	10.5200	86.2455	10.5200	86.2455	0.000	0.0000	0.0000
2024/02/19	R213	02/05/2025	10.52 Call	Bond Future	2901.0600	2.9011	2891.1900	2.8912	0.340	0.0000	0.0000
2024/02/19	R213	02/05/2025	10.52 Put	Bond Future	2901.0600	2.9011	2891.1900	2.8912	0.340	0.0000	0.0000
2024/02/19	R214	02/05/2024	13.52 Call	Bond Future	5582.6100	5.5826	5441.3700	5.4414	2.530	0.0000	0.0000
2024/02/19	R214	02/05/2024	13.52 Put	Bond Future	173.0700	0.1731	171.8100	0.1718	0.728	0.0000	0.0000
2024/02/19	R214	02/05/2024	12.87 Call	Bond Future	3211.3400	3.2113	3080.4800	3.0805	4.075	0.0000	0.0000
2024/02/19	R214	02/05/2024	12.87 Put	Bond Future	554.2400	0.5542	563.3600	0.5634	1.645	0.0000	0.0000
2024/02/19	R214	02/05/2024	12.12 Put	Bond Future	1854.5400	1.8545	1909.3400	1.9093	2.955	0.0000	0.0000
2024/02/19	R214	02/05/2024	12.12 Call	Bond Future	1051.1900	1.0512	966.0100	0.9660	8.103	0.0000	0.0000
2024/02/19	R214	02/05/2024	12.14 Put	Bond Future	1800.9700	1.8010	1854.0000	1.8540	2.945	0.0000	0.0000
2024/02/19	R214	02/05/2024	12.14 Call	Bond Future	1094.1300	1.0941	1007.1800	1.0072	7.947	0.0000	0.0000
2024/02/19	R214	02/05/2024	11.47 Call	Bond Future	183.7700	0.1838	155.9000	0.1559	15.166	0.0000	0.0000
2024/02/19	R214	02/05/2024	11.47 Put	Bond Future	4258.6300	4.2586	4370.7400	4.3707	2.633	0.0000	0.0000
2024/02/19	R214	02/05/2024	11.48 Call	Bond Future	190.2000	0.1902	161.6300	0.1616	15.021	0.0000	0.0000
2024/02/19	R214	02/05/2024	11.48 Put	Bond Future	4212.6800	4.2127	4324.0900	4.3241	2.645	0.0000	0.0000
2024/02/19	R214	02/05/2024	11.46 Call	Bond Future	177.5000	0.1775	150.3400	0.1503	15.301	0.0000	0.0000
2024/02/19	R214	02/05/2024	11.46 Put	Bond Future	4304.8000	4.3048	4417.6200	4.4176	2.621	0.0000	0.0000
2024/02/19	R214	02/05/2024		Bond Future	12.2880	60.4291	12.3177	60.2891	0.241	0.0000	0.0000
2024/02/19	R214	01/08/2024		Bond Future	12.3886	61.7551	12.4193	61.6121	0.248	0.0000	0.0000
2024/02/19	R214	01/08/2024	12.17 Call	Bond Future	1613.8700	1.6139	1533.6100	1.5336	4.973	0.0000	0.0000
2024/02/19	R214	01/08/2024	12.17 Put	Bond Future	2648.6000	2.6486	2711.3500	2.7114	2.369	0.0000	0.0000
2024/02/19	R214	01/08/2024	12.18 Call	Bond Future	1635.7000	1.6357	1554.8600	1.5549	4.942	0.0000	0.0000
2024/02/19	R214	01/08/2024	12.18 Put	Bond Future	2622.4900	2.6225	2684.6600	2.6847	2.371	0.0000	0.0000
2024/02/19	R214	01/08/2024	12.16 Call	Bond Future	1592.0300	1.5920	1512.3500	1.5124	5.005	0.0000	0.0000
2024/02/19	R214	01/08/2024	12.16 Put	Bond Future	2674.7600	2.6748	2738.0900	2.7381	2.368	0.0000	0.0000
2024/02/19	R214	07/11/2024		Bond Future	12.5111	59.8887	12.5430	59.7425	0.254	0.0000	0.0000
2024/02/19	R214	07/11/2024	12.61 Call	Bond Future	3026.5400	3.0265	2931.0800	2.9311	3.154	0.0000	0.0000
2024/02/19	R214	07/11/2024	12.61 Put	Bond Future	2574.5400	2.5745	2625.2500	2.6253	1.970	0.0000	0.0000
2024/02/19	R214	07/11/2024	12.62 Call	Bond Future	3052.4400	3.0524	2956.6000	2.9566	3.140	0.0000	0.0000
2024/02/19	R214	07/11/2024	12.62 Put	Bond Future	2555.0100	2.5550	2605.3400	2.6053	1.970	0.0000	0.0000
2024/02/19	R214	07/11/2024	12.60 Call	Bond Future	3000.9300	3.0009	2905.8500	2.9059	3.168	0.0000	0.0000
2024/02/19	R214	07/11/2024	12.60 Put	Bond Future	2594.4000	2.5944	2645.4900	2.6455	1.969	0.0000	0.0000
2024/02/19	R214	06/02/2025		Bond Future	12.6370	61.1695	12.6700	61.0204	0.261	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	
2024/02/19	R214	06/02/2025	12.71 Call	Bond Future	3387.2000	3.3872	3293.3000	3.2933	2.772	0.0000	0.0000
2024/02/19	R214	06/02/2025	12.71 Put	Bond Future	3058.3300	3.0583	3113.5300	3.1135	1.805	0.0000	0.0000
2024/02/19	R214	02/05/2025		Bond Future	12.4000	60.6952	12.4000	60.6952	0.000	0.0000	0.0000
2024/02/19	R214	02/05/2025	12.40 Call	Bond Future	3484.7100	3.4847	3472.8600	3.4729	0.340	0.0000	0.0000
2024/02/19	R214	02/05/2025	12.40 Put	Bond Future	3484.7100	3.4847	3472.8600	3.4729	0.340	0.0000	0.0000
2024/02/19	R248	02/05/2024	11.40 Put	Bond Future	6816.7900	6.8168	6913.6000	6.9136	1.420	0.0000	0.0000
2024/02/19	R248	02/05/2024	11.40 Call	Bond Future	77.9100	0.0779	65.4000	0.0654	16.057	0.0000	0.0000
2024/02/19	R248	02/05/2024	12.40 Put	Bond Future	2019.3300	2.0193	2045.1100	2.0451	1.277	0.0000	0.0000
2024/02/19	R248	02/05/2024	12.40 Call	Bond Future	1453.8300	1.4538	1370.2900	1.3703	5.746	0.0000	0.0000
2024/02/19	R248	02/05/2024	13.16 Call	Bond Future	4172.1900	4.1722	4058.4700	4.0585	2.726	0.0000	0.0000
2024/02/19	R248	02/05/2024	13.16 Put	Bond Future	594.2200	0.5942	589.8200	0.5898	0.740	0.0000	0.0000
2024/02/19	R248	02/05/2024		Bond Future	12.4991	73.2775	12.5184	73.1682	0.155	0.0000	0.0000
2024/02/19	R248	02/05/2024	11.47 Call	Bond Future	101.0800	0.1011	85.7800	0.0858	15.137	0.0000	0.0000
2024/02/19	R248	02/05/2024	11.47 Put	Bond Future	6378.3200	6.3783	6472.3400	6.4723	1.474	0.0000	0.0000
2024/02/19	R248	02/05/2024	11.48 Call	Bond Future	104.8400	0.1048	89.1100	0.0891	15.004	0.0000	0.0000
2024/02/19	R248	02/05/2024	11.48 Put	Bond Future	6316.5200	6.3165	6410.1100	6.4101	1.482	0.0000	0.0000
2024/02/19	R248	02/05/2024	11.46 Call	Bond Future	97.4800	0.0975	82.6000	0.0826	15.265	0.0000	0.0000
2024/02/19	R248	02/05/2024	11.46 Put	Bond Future	6440.3800	6.4404	6534.8200	6.5348	1.466	0.0000	0.0000
2024/02/19	R248	01/08/2024		Bond Future	12.6077	74.8854	12.6277	74.7737	0.159	0.0000	0.0000
2024/02/19	R248	01/08/2024	12.31 Call	Bond Future	1825.5000	1.8255	1757.3200	1.7573	3.735	0.0000	0.0000
2024/02/19	R248	01/08/2024	12.31 Put	Bond Future	3520.6900	3.5207	3564.1800	3.5642	1.235	0.0000	0.0000
2024/02/19	R248	01/08/2024	12.32 Call	Bond Future	1850.6700	1.8507	1782.0100	1.7820	3.710	0.0000	0.0000
2024/02/19	R248	01/08/2024	12.32 Put	Bond Future	3487.7600	3.4878	3530.7700	3.5308	1.233	0.0000	0.0000
2024/02/19	R248	01/08/2024	12.30 Call	Bond Future	1800.3100	1.8003	1732.6100	1.7326	3.760	0.0000	0.0000
2024/02/19	R248	01/08/2024	12.30 Put	Bond Future	3553.6800	3.5537	3597.6500	3.5977	1.237	0.0000	0.0000
2024/02/19	R248	07/11/2024	12.79 Call	Bond Future	3505.3500	3.5054	3425.4300	3.4254	2.280	0.0000	0.0000
2024/02/19	R248	07/11/2024	12.79 Put	Bond Future	3227.9300	3.2279	3262.0400	3.2620	1.057	0.0000	0.0000
2024/02/19	R248	07/11/2024	12.80 Call	Bond Future	3535.4600	3.5355	3455.2300	3.4552	2.269	0.0000	0.0000
2024/02/19	R248	07/11/2024	12.80 Put	Bond Future	3203.6900	3.2037	3237.4900	3.2375	1.055	0.0000	0.0000
2024/02/19	R248	07/11/2024	12.78 Call	Bond Future	3475.1000	3.4751	3395.4800	3.3955	2.291	0.0000	0.0000
2024/02/19	R248	07/11/2024	12.78 Put	Bond Future	3252.1100	3.2521	3286.5200	3.2865	1.058	0.0000	0.0000
2024/02/19	R248	07/11/2024		Bond Future	12.7392	72.1804	12.7600	72.0664	0.164	0.0000	0.0000
2024/02/19	R248	06/02/2025		Bond Future	12.8743	73.7238	12.8959	73.6076	0.168	0.0000	0.0000
2024/02/19	R248	06/02/2025	12.71 Call	Bond Future	3498.7700	3.4988	3425.6100	3.4256	2.091	0.0000	0.0000
2024/02/19	R248	06/02/2025	12.71 Put	Bond Future	4391.3800	4.3914	4434.3900	4.4344	0.979	0.0000	0.0000
2024/02/19	R248	02/05/2025		Bond Future	12.6000	72.9111	12.6000	72.9111	0.000	0.0000	0.0000
2024/02/19	R248	02/05/2025	12.60 Call	Bond Future	4224.9700	4.2250	4210.6000	4.2106	0.340	0.0000	0.0000
2024/02/19	R248	02/05/2025	12.60 Put	Bond Future	4224.9700	4.2250	4210.6000	4.2106	0.340	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
2024/02/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/02/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/02/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/02/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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