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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/01/2024 TO 03/01/2024

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
2024/01/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/03	2025	01/02/2024		Bond Future	176.3070	176.3070	176.3735	0.038	0.0000	0.0000
2024/01/03	2025	02/05/2024		Bond Future	180.2448	180.2448	180.3131	0.038	0.0000	0.0000
2024/01/03	2025	01/08/2024		Bond Future	182.4407	182.4407	182.5117	0.039	0.0000	0.0000
2024/01/03	2025	07/11/2024		Bond Future	186.7468	186.7468	186.8218	0.040	0.0000	0.0000
2024/01/03	2029	01/02/2024		Bond Future	130.1104	130.1104	129.6047	0.389	0.0000	0.0000
2024/01/03	2029	02/05/2024		Bond Future	131.6474	131.6474	131.1306	0.393	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	
2024/01/03	2029	01/08/2024		Bond Future	134.5977	134.5977	134.0701	134.0701	0.392	0.0000	0.0000
2024/01/03	2029	07/11/2024		Bond Future	136.3677	136.3677	135.8294	135.8294	0.395	0.0000	0.0000
2024/01/03	2029	06/02/2025		Bond Future	139.2902	139.2902	138.7420	138.7420	0.394	0.0000	0.0000
2024/01/03	2029	06/02/2025	132.40 Call	Bond Future	6890.1600	6.8902	6342.0100	6.3420	7.956	0.0000	0.0000
2024/01/03	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	2030	01/02/2024	11.85 Call	Bond Future	7929.8400	7.9298	7744.6400	7.7446	2.335	0.0000	0.0000
2024/01/03	2030	01/02/2024	11.85 Put	Bond Future	3.1000	0.0031	3.2000	0.0032	3.226	0.0000	0.0000
2024/01/03	2030	01/02/2024	10.00 Put	Bond Future	605.4100	0.6054	665.9100	0.6659	9.993	0.0000	0.0000
2024/01/03	2030	01/02/2024	10.00 Call	Bond Future	1202.3900	1.2024	1077.5900	1.0776	10.379	0.0000	0.0000
2024/01/03	2030	01/02/2024	9.89 Put	Bond Future	779.0700	0.7791	855.1500	0.8552	9.765	0.0000	0.0000
2024/01/03	2030	01/02/2024	9.89 Call	Bond Future	915.4600	0.9155	806.2400	0.8062	11.931	0.0000	0.0000
2024/01/03	2030	01/02/2024	10.39 Put	Bond Future	228.6100	0.2286	251.6500	0.2517	10.078	0.0000	0.0000
2024/01/03	2030	01/02/2024	10.39 Call	Bond Future	2435.5100	2.4355	2273.2500	2.2733	6.662	0.0000	0.0000
2024/01/03	2030	01/02/2024	11.86 Call	Bond Future	7967.2700	7.9673	7782.0700	7.7821	2.325	0.0000	0.0000
2024/01/03	2030	01/02/2024	11.86 Put	Bond Future	2.9600	0.0030	3.0600	0.0031	3.378	0.0000	0.0000
2024/01/03	2030	01/02/2024	10.16 Put	Bond Future	411.1500	0.4112	452.9800	0.4530	10.174	0.0000	0.0000
2024/01/03	2030	01/02/2024	10.16 Call	Bond Future	1672.9400	1.6729	1529.4700	1.5295	8.576	0.0000	0.0000
2024/01/03	2030	01/02/2024	11.00 Call	Bond Future	4696.8600	4.6969	4515.0400	4.5150	3.871	0.0000	0.0000
2024/01/03	2030	01/02/2024	11.00 Put	Bond Future	42.4700	0.0425	45.9500	0.0460	8.194	0.0000	0.0000
2024/01/03	2030	01/02/2024	11.75 Call	Bond Future	7554.6400	7.5546	7369.5300	7.3695	2.450	0.0000	0.0000
2024/01/03	2030	01/02/2024	11.75 Put	Bond Future	4.7700	0.0048	4.9600	0.0050	3.983	0.0000	0.0000
2024/01/03	2030	01/02/2024	11.36 Call	Bond Future	6074.4200	6.0744	5890.0500	5.8901	3.035	0.0000	0.0000
2024/01/03	2030	01/02/2024	11.36 Put	Bond Future	14.8700	0.0149	15.8000	0.0158	6.254	0.0000	0.0000
2024/01/03	2030	01/02/2024	11.37 Call	Bond Future	6112.6100	6.1126	5928.2200	5.9282	3.017	0.0000	0.0000
2024/01/03	2030	01/02/2024	11.37 Put	Bond Future	14.4300	0.0144	15.3400	0.0153	6.306	0.0000	0.0000
2024/01/03	2030	01/02/2024	11.35 Call	Bond Future	6036.2100	6.0362	5851.8900	5.8519	3.054	0.0000	0.0000
2024/01/03	2030	01/02/2024	11.35 Put	Bond Future	15.3000	0.0153	16.2800	0.0163	6.405	0.0000	0.0000
2024/01/03	2030	01/02/2024		Bond Future	9.8576	91.8804	9.9017	91.6951	0.447	0.0000	0.0000
2024/01/03	2030	01/02/2024	11.31 Call	Bond Future	5883.3000	5.8833	5699.1400	5.6991	3.130	0.0000	0.0000
2024/01/03	2030	01/02/2024	11.31 Put	Bond Future	17.2000	0.0172	18.3400	0.0183	6.628	0.0000	0.0000
2024/01/03	2030	01/02/2024	9.93 Put	Bond Future	711.5100	0.7115	781.6800	0.7817	9.862	0.0000	0.0000
2024/01/03	2030	01/02/2024	9.93 Call	Bond Future	1015.7200	1.0157	900.5900	0.9006	11.335	0.0000	0.0000
2024/01/03	2030	01/02/2024	9.57 Put	Bond Future	1525.6800	1.5257	1654.8100	1.6548	8.464	0.0000	0.0000
2024/01/03	2030	01/02/2024	9.57 Call	Bond Future	305.5600	0.3056	249.3900	0.2494	18.383	0.0000	0.0000
2024/01/03	2030	01/02/2024	10.07 Put	Bond Future	512.1400	0.5121	563.8800	0.5639	10.103	0.0000	0.0000
2024/01/03	2030	01/02/2024	10.07 Call	Bond Future	1400.7200	1.4007	1267.1600	1.2672	9.535	0.0000	0.0000
2024/01/03	2030	01/02/2024	12.10 Call	Bond Future	8860.6700	8.8607	8675.3900	8.6754	2.091	0.0000	0.0000
2024/01/03	2030	01/02/2024	12.10 Put	Bond Future	0.9800	0.0010	1.0000	0.0010	2.041	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	
2024/01/03	2030	02/05/2024		Bond Future	9.9084	93.9100	9.9549	93.7207	0.469	0.0000	0.0000
2024/01/03	2030	02/05/2024	9.82 Call	Bond Future	1552.5400	1.5525	1457.0100	1.4570	6.153	0.0000	0.0000
2024/01/03	2030	02/05/2024	9.82 Put	Bond Future	1913.6900	1.9137	2007.4500	2.0075	4.899	0.0000	0.0000
2024/01/03	2030	02/05/2024	9.83 Call	Bond Future	1572.6400	1.5726	1476.3900	1.4764	6.120	0.0000	0.0000
2024/01/03	2030	02/05/2024	9.83 Put	Bond Future	1892.8500	1.8929	1985.8900	1.9859	4.915	0.0000	0.0000
2024/01/03	2030	02/05/2024	9.81 Call	Bond Future	1532.5800	1.5326	1437.7800	1.4378	6.186	0.0000	0.0000
2024/01/03	2030	02/05/2024	9.81 Put	Bond Future	1934.6900	1.9347	2029.1800	2.0292	4.884	0.0000	0.0000
2024/01/03	2030	02/05/2024	10.62 Put	Bond Future	743.2500	0.7433	787.1400	0.7871	5.905	0.0000	0.0000
2024/01/03	2030	02/05/2024	10.62 Call	Bond Future	3586.9200	3.5869	3441.5200	3.4415	4.054	0.0000	0.0000
2024/01/03	2030	02/05/2024	11.12 Put	Bond Future	390.9300	0.3909	415.4900	0.4155	6.282	0.0000	0.0000
2024/01/03	2030	02/05/2024	11.12 Call	Bond Future	5167.3000	5.1673	5002.5700	5.0026	3.188	0.0000	0.0000
2024/01/03	2030	02/05/2024	13.15 Call	Bond Future	12113.4700	12.1135	11924.9300	11.9249	1.556	0.0000	0.0000
2024/01/03	2030	02/05/2024	13.15 Put	Bond Future	9.4600	0.0095	10.2100	0.0102	7.928	0.0000	0.0000
2024/01/03	2030	02/05/2024	9.66 Put	Bond Future	2272.3000	2.2723	2377.8200	2.3778	4.644	0.0000	0.0000
2024/01/03	2030	02/05/2024	9.66 Call	Bond Future	1253.0700	1.2531	1169.3000	1.1693	6.685	0.0000	0.0000
2024/01/03	2030	02/05/2024	10.16 Put	Bond Future	1299.7900	1.2998	1369.8500	1.3699	5.390	0.0000	0.0000
2024/01/03	2030	02/05/2024	10.16 Call	Bond Future	2317.9400	2.3179	2198.7100	2.1987	5.144	0.0000	0.0000
2024/01/03	2030	02/05/2024	11.94 Call	Bond Future	7953.7300	7.9537	7772.5300	7.7725	2.278	0.0000	0.0000
2024/01/03	2030	02/05/2024	11.94 Put	Bond Future	119.8200	0.1198	127.9100	0.1279	6.752	0.0000	0.0000
2024/01/03	2030	02/05/2024	12.38 Call	Bond Future	9470.5600	9.4706	9284.9900	9.2850	1.959	0.0000	0.0000
2024/01/03	2030	02/05/2024	12.38 Put	Bond Future	51.4100	0.0514	55.1300	0.0551	7.236	0.0000	0.0000
2024/01/03	2030	02/05/2024	10.82 Put	Bond Future	576.6400	0.5766	611.7000	0.6117	6.080	0.0000	0.0000
2024/01/03	2030	02/05/2024	10.82 Call	Bond Future	4199.7500	4.1998	4045.5200	4.0455	3.672	0.0000	0.0000
2024/01/03	2030	01/08/2024	10.38 Call	Bond Future	3188.3300	3.1883	3064.0300	3.0640	3.899	0.0000	0.0000
2024/01/03	2030	01/08/2024	10.38 Put	Bond Future	1563.9600	1.5640	1632.5800	1.6326	4.388	0.0000	0.0000
2024/01/03	2030	01/08/2024	10.39 Call	Bond Future	3213.5800	3.2136	3088.8000	3.0888	3.883	0.0000	0.0000
2024/01/03	2030	01/08/2024	10.39 Put	Bond Future	1550.7300	1.5507	1618.8700	1.6189	4.394	0.0000	0.0000
2024/01/03	2030	01/08/2024	10.37 Call	Bond Future	3163.1700	3.1632	3039.3500	3.0394	3.914	0.0000	0.0000
2024/01/03	2030	01/08/2024	10.37 Put	Bond Future	1577.2900	1.5773	1646.3900	1.6464	4.381	0.0000	0.0000
2024/01/03	2030	01/08/2024		Bond Future	9.9626	91.9866	10.0117	91.7937	0.493	0.0000	0.0000
2024/01/03	2030	07/11/2024		Bond Future	10.0330	94.1325	10.0849	93.9363	0.517	0.0000	0.0000
2024/01/03	2030	07/11/2024	10.75 Call	Bond Future	4243.7000	4.2437	4109.9100	4.1099	3.153	0.0000	0.0000
2024/01/03	2030	07/11/2024	10.75 Put	Bond Future	1578.5900	1.5786	1641.0300	1.6410	3.955	0.0000	0.0000
2024/01/03	2030	07/11/2024	10.76 Call	Bond Future	4269.2600	4.2693	4135.1000	4.1351	3.142	0.0000	0.0000
2024/01/03	2030	07/11/2024	10.76 Put	Bond Future	1567.6700	1.5677	1629.7400	1.6297	3.959	0.0000	0.0000
2024/01/03	2030	07/11/2024	10.74 Call	Bond Future	4218.1800	4.2182	4084.7600	4.0848	3.163	0.0000	0.0000
2024/01/03	2030	07/11/2024	10.74 Put	Bond Future	1589.5800	1.5896	1652.3900	1.6524	3.951	0.0000	0.0000
2024/01/03	2030	06/02/2025		Bond Future	10.1196	92.1160	10.1745	91.9169	0.542	0.0000	0.0000
2024/01/03	2030	06/02/2025	10.68 Call	Bond Future	3988.6800	3.9887	3861.8300	3.8618	3.180	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	
2024/01/03	2030	06/02/2025	10.68 Put	Bond Future	1978.7400	1.9787	2050.9600	2.0510	3.650	0.0000	0.0000
2024/01/03	2032	01/02/2024	10.90 Put	Bond Future	652.1500	0.6522	729.9500	0.7300	11.930	0.0000	0.0000
2024/01/03	2032	01/02/2024	10.90 Call	Bond Future	1658.7300	1.6587	1477.2500	1.4773	10.941	0.0000	0.0000
2024/01/03	2032	01/02/2024	12.00 Call	Bond Future	6135.1700	6.1352	5880.1000	5.8801	4.158	0.0000	0.0000
2024/01/03	2032	01/02/2024	12.00 Put	Bond Future	40.6400	0.0406	44.8500	0.0449	10.359	0.0000	0.0000
2024/01/03	2032	01/02/2024	11.55 Call	Bond Future	4196.5800	4.1966	3953.1500	3.9532	5.801	0.0000	0.0000
2024/01/03	2032	01/02/2024	11.55 Put	Bond Future	134.6000	0.1346	150.4500	0.1505	11.776	0.0000	0.0000
2024/01/03	2032	01/02/2024	11.33 Call	Bond Future	3277.9500	3.2780	3047.1000	3.0471	7.043	0.0000	0.0000
2024/01/03	2032	01/02/2024	11.33 Put	Bond Future	234.0100	0.2340	262.4400	0.2624	12.149	0.0000	0.0000
2024/01/03	2032	01/02/2024	11.35 Call	Bond Future	3359.9200	3.3599	3127.6500	3.1277	6.913	0.0000	0.0000
2024/01/03	2032	01/02/2024	11.35 Put	Bond Future	222.7600	0.2228	249.7700	0.2498	12.125	0.0000	0.0000
2024/01/03	2032	01/02/2024	10.85 Call	Bond Future	1494.9800	1.4950	1321.9000	1.3219	11.577	0.0000	0.0000
2024/01/03	2032	01/02/2024	10.85 Put	Bond Future	729.4700	0.7295	815.6700	0.8157	11.817	0.0000	0.0000
2024/01/03	2032	01/02/2024	10.59 Put	Bond Future	1270.0900	1.2701	1408.1800	1.4082	10.872	0.0000	0.0000
2024/01/03	2032	01/02/2024	10.59 Call	Bond Future	767.8000	0.7678	646.6100	0.6466	15.784	0.0000	0.0000
2024/01/03	2032	01/02/2024	11.09 Put	Bond Future	419.6400	0.4196	470.8100	0.4708	12.194	0.0000	0.0000
2024/01/03	2032	01/02/2024	11.09 Call	Bond Future	2334.3000	2.3343	2126.1900	2.1262	8.915	0.0000	0.0000
2024/01/03	2032	01/02/2024	12.73 Call	Bond Future	9259.0400	9.2590	9000.0500	9.0001	2.797	0.0000	0.0000
2024/01/03	2032	01/02/2024	12.73 Put	Bond Future	4.2600	0.0043	4.5500	0.0046	6.808	0.0000	0.0000
2024/01/03	2032	01/02/2024	10.78 Put	Bond Future	851.3200	0.8513	950.2100	0.9502	11.616	0.0000	0.0000
2024/01/03	2032	01/02/2024	10.78 Call	Bond Future	1277.8600	1.2779	1117.4700	1.1175	12.551	0.0000	0.0000
2024/01/03	2032	01/02/2024	11.75 Call	Bond Future	5052.8300	5.0528	4802.4900	4.8025	4.954	0.0000	0.0000
2024/01/03	2032	01/02/2024	11.75 Put	Bond Future	79.3300	0.0793	88.2700	0.0883	11.269	0.0000	0.0000
2024/01/03	2032	01/02/2024	12.50 Call	Bond Future	8287.6000	8.2876	8029.1500	8.0292	3.119	0.0000	0.0000
2024/01/03	2032	01/02/2024	12.50 Put	Bond Future	10.6900	0.0107	11.5200	0.0115	7.764	0.0000	0.0000
2024/01/03	2032	01/02/2024		Bond Future	10.6924	89.8190	10.7456	89.5597	0.497	0.0000	0.0000
2024/01/03	2032	01/02/2024	11.84 Call	Bond Future	5441.7900	5.4418	5189.3500	5.1894	4.639	0.0000	0.0000
2024/01/03	2032	01/02/2024	11.84 Put	Bond Future	62.3900	0.0624	69.2300	0.0692	10.963	0.0000	0.0000
2024/01/03	2032	01/02/2024	11.85 Call	Bond Future	5485.0900	5.4851	5232.4600	5.2325	4.606	0.0000	0.0000
2024/01/03	2032	01/02/2024	11.85 Put	Bond Future	60.7500	0.0608	67.4000	0.0674	10.947	0.0000	0.0000
2024/01/03	2032	01/02/2024	11.83 Call	Bond Future	5398.5200	5.3985	5146.2900	5.1463	4.672	0.0000	0.0000
2024/01/03	2032	01/02/2024	11.83 Put	Bond Future	64.0900	0.0641	71.1400	0.0711	11.000	0.0000	0.0000
2024/01/03	2032	01/02/2024	10.01 Put	Bond Future	3458.6100	3.4586	3704.3400	3.7043	7.105	0.0000	0.0000
2024/01/03	2032	01/02/2024	10.01 Call	Bond Future	39.8100	0.0398	26.2600	0.0263	34.037	0.0000	0.0000
2024/01/03	2032	01/02/2024	10.76 Put	Bond Future	889.2200	0.8892	991.9400	0.9919	11.552	0.0000	0.0000
2024/01/03	2032	01/02/2024	10.76 Call	Bond Future	1218.6000	1.2186	1062.0400	1.0620	12.848	0.0000	0.0000
2024/01/03	2032	01/02/2024	12.62 Call	Bond Future	8795.7900	8.7958	8537.0000	8.5370	2.942	0.0000	0.0000
2024/01/03	2032	01/02/2024	12.62 Put	Bond Future	6.6700	0.0067	7.1600	0.0072	7.346	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	
2024/01/03	2032	02/05/2024	10.55 Call	Bond Future	1598.0600	1.5981	1478.0400	1.4780	7.510	0.0000	0.0000
2024/01/03	2032	02/05/2024	10.55 Put	Bond Future	2651.1400	2.6511	2796.0100	2.7960	5.464	0.0000	0.0000
2024/01/03	2032	02/05/2024	10.56 Call	Bond Future	1619.7400	1.6197	1498.7100	1.4987	7.472	0.0000	0.0000
2024/01/03	2032	02/05/2024	10.56 Put	Bond Future	2624.3500	2.6244	2768.2100	2.7682	5.482	0.0000	0.0000
2024/01/03	2032	02/05/2024	10.54 Call	Bond Future	1576.7500	1.5768	1457.7200	1.4577	7.549	0.0000	0.0000
2024/01/03	2032	02/05/2024	10.54 Put	Bond Future	2678.3500	2.6784	2824.2100	2.8242	5.446	0.0000	0.0000
2024/01/03	2032	02/05/2024		Bond Future	10.7689	87.6410	10.8244	87.3761	0.516	0.0000	0.0000
2024/01/03	2032	02/05/2024	10.59 Put	Bond Future	2544.9500	2.5450	2685.8000	2.6858	5.534	0.0000	0.0000
2024/01/03	2032	02/05/2024	10.59 Call	Bond Future	1685.5700	1.6856	1561.5300	1.5615	7.359	0.0000	0.0000
2024/01/03	2032	02/05/2024	11.09 Put	Bond Future	1482.6000	1.4826	1576.4300	1.5764	6.329	0.0000	0.0000
2024/01/03	2032	02/05/2024	11.09 Call	Bond Future	2998.5700	2.9986	2827.5100	2.8275	5.705	0.0000	0.0000
2024/01/03	2032	02/05/2024	13.18 Call	Bond Future	10679.8000	10.6798	10422.6900	10.4227	2.407	0.0000	0.0000
2024/01/03	2032	02/05/2024	13.18 Put	Bond Future	94.6900	0.0947	102.4700	0.1025	8.216	0.0000	0.0000
2024/01/03	2032	02/05/2024	13.35 Call	Bond Future	11335.3600	11.3354	11076.3200	11.0763	2.285	0.0000	0.0000
2024/01/03	2032	02/05/2024	13.35 Put	Bond Future	69.3100	0.0693	75.1600	0.0752	8.440	0.0000	0.0000
2024/01/03	2032	02/05/2024	11.35 Put	Bond Future	1101.2200	1.1012	1174.5900	1.1746	6.663	0.0000	0.0000
2024/01/03	2032	02/05/2024	11.35 Call	Bond Future	3819.4500	3.8195	3627.9300	3.6279	5.014	0.0000	0.0000
2024/01/03	2032	02/05/2024	10.65 Put	Bond Future	2391.7000	2.3917	2526.5700	2.5266	5.639	0.0000	0.0000
2024/01/03	2032	02/05/2024	10.65 Call	Bond Future	1821.8400	1.8218	1691.8200	1.6918	7.137	0.0000	0.0000
2024/01/03	2032	02/05/2024	10.36 Put	Bond Future	3203.6000	3.2036	3367.4500	3.3675	5.115	0.0000	0.0000
2024/01/03	2032	02/05/2024	10.36 Call	Bond Future	1222.8500	1.2229	1121.8100	1.1218	8.263	0.0000	0.0000
2024/01/03	2032	02/05/2024	10.86 Put	Bond Future	1912.4000	1.9124	2026.8900	2.0269	5.987	0.0000	0.0000
2024/01/03	2032	02/05/2024	10.86 Call	Bond Future	2346.1800	2.3462	2195.7800	2.1958	6.410	0.0000	0.0000
2024/01/03	2032	02/05/2024	12.90 Call	Bond Future	9600.4000	9.6004	9347.6300	9.3476	2.633	0.0000	0.0000
2024/01/03	2032	02/05/2024	12.90 Put	Bond Future	154.5800	0.1546	166.7000	0.1667	7.841	0.0000	0.0000
2024/01/03	2032	02/05/2024	11.81 Call	Bond Future	5429.3600	5.4294	5209.9000	5.2099	4.042	0.0000	0.0000
2024/01/03	2032	02/05/2024	11.81 Put	Bond Future	637.4500	0.6375	682.8800	0.6829	7.127	0.0000	0.0000
2024/01/03	2032	02/05/2024	11.21 Call	Bond Future	3367.4500	3.3675	3186.5300	3.1865	5.373	0.0000	0.0000
2024/01/03	2032	02/05/2024	11.21 Put	Bond Future	1293.8400	1.2938	1377.8100	1.3778	6.490	0.0000	0.0000
2024/01/03	2032	02/05/2024	10.57 Put	Bond Future	2597.7500	2.5978	2740.6000	2.7406	5.499	0.0000	0.0000
2024/01/03	2032	02/05/2024	10.57 Call	Bond Future	1641.5900	1.6416	1519.5500	1.5196	7.434	0.0000	0.0000
2024/01/03	2032	01/08/2024	11.14 Call	Bond Future	3535.4000	3.5354	3371.0900	3.3711	4.648	0.0000	0.0000
2024/01/03	2032	01/08/2024	11.14 Put	Bond Future	2190.1000	2.1901	2296.0500	2.2961	4.838	0.0000	0.0000
2024/01/03	2032	01/08/2024	11.15 Call	Bond Future	3563.6900	3.5637	3398.7100	3.3987	4.629	0.0000	0.0000
2024/01/03	2032	01/08/2024	11.15 Put	Bond Future	2172.7100	2.1727	2277.9900	2.2780	4.846	0.0000	0.0000
2024/01/03	2032	01/08/2024	11.13 Call	Bond Future	3507.4700	3.5075	3343.8400	3.3438	4.665	0.0000	0.0000
2024/01/03	2032	01/08/2024	11.13 Put	Bond Future	2207.8800	2.2079	2314.5100	2.3145	4.830	0.0000	0.0000
2024/01/03	2032	01/08/2024		Bond Future	10.8486	89.5840	10.9066	89.3137	0.535	0.0000	0.0000
2024/01/03	2032	07/11/2024	11.48 Call	Bond Future	4518.6100	4.5186	4341.1900	4.3412	3.926	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/03	2032	07/11/2024	11.48 Put	Bond Future	2171.7700	2.1718	2269.7700	2.2698	4.512	0.0000	0.0000
2024/01/03	2032	07/11/2024	11.49 Call	Bond Future	4547.8000	4.5478	4369.8300	4.3698	3.913	0.0000	0.0000
2024/01/03	2032	07/11/2024	11.49 Put	Bond Future	2157.2100	2.1572	2254.6600	2.2547	4.517	0.0000	0.0000
2024/01/03	2032	07/11/2024	11.47 Call	Bond Future	4489.7800	4.4898	4312.9200	4.3129	3.939	0.0000	0.0000
2024/01/03	2032	07/11/2024	11.47 Put	Bond Future	2186.7300	2.1867	2285.2900	2.2853	4.507	0.0000	0.0000
2024/01/03	2032	07/11/2024		Bond Future	10.9533	87.5072	11.0141	87.2318	0.556	0.0000	0.0000
2024/01/03	2032	07/11/2024	13.36 Call	Bond Future	10588.5100	10.5885	10341.3200	10.3413	2.335	0.0000	0.0000
2024/01/03	2032	07/11/2024	13.36 Put	Bond Future	506.7200	0.5067	534.9500	0.5350	5.571	0.0000	0.0000
2024/01/03	2032	07/11/2024	11.64 Put	Bond Future	1947.0500	1.9471	2036.5400	2.0365	4.596	0.0000	0.0000
2024/01/03	2032	07/11/2024	11.64 Call	Bond Future	4990.5100	4.9905	4804.5800	4.8046	3.726	0.0000	0.0000
2024/01/03	2032	06/02/2025		Bond Future	11.0691	89.3587	11.1327	89.0786	0.575	0.0000	0.0000
2024/01/03	2032	06/02/2025	11.72 Call	Bond Future	4978.2400	4.9782	4794.5000	4.7945	3.691	0.0000	0.0000
2024/01/03	2032	06/02/2025	11.72 Put	Bond Future	2167.3700	2.1674	2263.7000	2.2637	4.445	0.0000	0.0000
2024/01/03	2033	01/02/2024		Bond Future	123.3296	123.3296	122.9967	122.9967	0.270	0.0000	0.0000
2024/01/03	2033	02/05/2024		Bond Future	124.6186	124.6186	124.2785	124.2785	0.273	0.0000	0.0000
2024/01/03	2033	01/08/2024		Bond Future	127.4115	127.4115	127.0646	127.0646	0.272	0.0000	0.0000
2024/01/03	2033	07/11/2024		Bond Future	128.9145	128.9145	128.5611	128.5611	0.274	0.0000	0.0000
2024/01/03	2033	06/02/2025		Bond Future	131.6774	131.6774	131.3180	131.3180	0.273	0.0000	0.0000
2024/01/03	2033	06/02/2025	124.94 Call	Bond Future	6737.3500	6.7374	6377.9700	6.3780	5.334	0.0000	0.0000
2024/01/03	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	2037	01/02/2024	13.93 Call	Bond Future	9658.9100	9.6589	9269.3100	9.2693	4.034	0.0000	0.0000
2024/01/03	2037	01/02/2024	13.93 Put	Bond Future	2.6300	0.0026	3.1500	0.0032	19.772	0.0000	0.0000
2024/01/03	2037	01/02/2024	12.93 Call	Bond Future	5077.5000	5.0775	4706.1300	4.7061	7.314	0.0000	0.0000
2024/01/03	2037	01/02/2024	12.93 Put	Bond Future	90.8600	0.0909	109.6100	0.1096	20.636	0.0000	0.0000
2024/01/03	2037	01/02/2024	12.09 Put	Bond Future	902.4200	0.9024	1049.2000	1.0492	16.265	0.0000	0.0000
2024/01/03	2037	01/02/2024	12.09 Call	Bond Future	1588.2400	1.5882	1344.9000	1.3449	15.321	0.0000	0.0000
2024/01/03	2037	01/02/2024		Bond Future	11.9624	77.5959	12.0348	77.2058	0.605	0.0000	0.0000
2024/01/03	2037	01/02/2024	12.32 Call	Bond Future	2415.0700	2.4151	2117.5900	2.1176	12.318	0.0000	0.0000
2024/01/03	2037	01/02/2024	12.32 Put	Bond Future	515.1100	0.5151	607.7500	0.6078	17.985	0.0000	0.0000
2024/01/03	2037	01/02/2024	12.33 Call	Bond Future	2454.1900	2.4542	2154.7100	2.1547	12.203	0.0000	0.0000
2024/01/03	2037	01/02/2024	12.33 Put	Bond Future	502.0800	0.5021	592.7200	0.5927	18.053	0.0000	0.0000
2024/01/03	2037	01/02/2024	12.31 Call	Bond Future	2376.2400	2.3762	2080.8100	2.0808	12.433	0.0000	0.0000
2024/01/03	2037	01/02/2024	12.31 Put	Bond Future	528.4800	0.5285	623.1700	0.6232	17.917	0.0000	0.0000
2024/01/03	2037	02/05/2024		Bond Future	12.0695	79.3099	12.1446	78.9113	0.623	0.0000	0.0000
2024/01/03	2037	02/05/2024	11.44 Call	Bond Future	1027.8300	1.0278	908.0600	0.9081	11.653	0.0000	0.0000
2024/01/03	2037	02/05/2024	11.44 Put	Bond Future	4487.4900	4.4875	4766.3200	4.7663	6.213	0.0000	0.0000
2024/01/03	2037	02/05/2024	11.45 Call	Bond Future	1044.6700	1.0447	923.5200	0.9235	11.597	0.0000	0.0000
2024/01/03	2037	02/05/2024	11.45 Put	Bond Future	4447.6300	4.4476	4725.0800	4.7251	6.238	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	
2024/01/03	2037	02/05/2024	11.43 Call	Bond Future	1011.0100	1.0110	892.6300	0.8926	11.709	0.0000	0.0000
2024/01/03	2037	02/05/2024	11.43 Put	Bond Future	4527.4200	4.5274	4807.6400	4.8076	6.189	0.0000	0.0000
2024/01/03	2037	01/08/2024		Bond Future	12.1827	76.8124	12.2608	76.4054	0.641	0.0000	0.0000
2024/01/03	2037	01/08/2024	12.10 Call	Bond Future	3043.6600	3.0437	2836.6200	2.8366	6.802	0.0000	0.0000
2024/01/03	2037	01/08/2024	12.10 Put	Bond Future	3477.9800	3.4780	3677.9500	3.6780	5.750	0.0000	0.0000
2024/01/03	2037	01/08/2024	12.11 Call	Bond Future	3071.1300	3.0711	2863.0100	2.8630	6.777	0.0000	0.0000
2024/01/03	2037	01/08/2024	12.11 Put	Bond Future	3452.7300	3.4527	3651.6200	3.6516	5.760	0.0000	0.0000
2024/01/03	2037	01/08/2024	12.09 Call	Bond Future	3016.3000	3.0163	2810.3400	2.8103	6.828	0.0000	0.0000
2024/01/03	2037	01/08/2024	12.09 Put	Bond Future	3503.3900	3.5034	3704.4400	3.7044	5.739	0.0000	0.0000
2024/01/03	2037	01/08/2024	13.82 Call	Bond Future	8867.9800	8.8680	8528.3600	8.5284	3.830	0.0000	0.0000
2024/01/03	2037	01/08/2024	13.82 Put	Bond Future	954.0700	0.9541	1021.4600	1.0215	7.063	0.0000	0.0000
2024/01/03	2037	01/08/2024	13.17 Call	Bond Future	6484.7800	6.4848	6182.3000	6.1823	4.664	0.0000	0.0000
2024/01/03	2037	01/08/2024	13.17 Put	Bond Future	1562.3100	1.5623	1666.8400	1.6668	6.691	0.0000	0.0000
2024/01/03	2037	07/11/2024		Bond Future	12.3117	78.6033	12.3929	78.1879	0.660	0.0000	0.0000
2024/01/03	2037	07/11/2024	12.58 Call	Bond Future	4683.9300	4.6839	4440.1900	4.4402	5.204	0.0000	0.0000
2024/01/03	2037	07/11/2024	12.58 Put	Bond Future	3323.8300	3.3238	3495.5800	3.4956	5.167	0.0000	0.0000
2024/01/03	2037	07/11/2024	12.59 Call	Bond Future	4713.8300	4.7138	4469.2800	4.4693	5.188	0.0000	0.0000
2024/01/03	2037	07/11/2024	12.59 Put	Bond Future	3303.7200	3.3037	3474.6600	3.4747	5.174	0.0000	0.0000
2024/01/03	2037	07/11/2024	12.57 Call	Bond Future	4654.1000	4.6541	4411.1900	4.4112	5.219	0.0000	0.0000
2024/01/03	2037	07/11/2024	12.57 Put	Bond Future	3344.0500	3.3441	3516.6300	3.5166	5.161	0.0000	0.0000
2024/01/03	2037	06/02/2025		Bond Future	12.4485	76.0062	12.5329	75.5830	0.678	0.0000	0.0000
2024/01/03	2037	06/02/2025	12.76 Call	Bond Future	5278.8000	5.2788	5029.2000	5.0292	4.728	0.0000	0.0000
2024/01/03	2037	06/02/2025	12.76 Put	Bond Future	3733.3100	3.7333	3906.8900	3.9069	4.649	0.0000	0.0000
2024/01/03	2038	01/02/2024		Bond Future	132.4137	132.4137	131.8800	131.8800	0.403	0.0000	0.0000
2024/01/03	2038	02/05/2024		Bond Future	135.3711	135.3711	134.8258	134.8258	0.403	0.0000	0.0000
2024/01/03	2038	01/08/2024		Bond Future	136.3307	136.3307	135.7740	135.7740	0.408	0.0000	0.0000
2024/01/03	2038	07/11/2024		Bond Future	139.5478	139.5478	138.9797	138.9797	0.407	0.0000	0.0000
2024/01/03	2038	06/02/2025		Bond Future	140.4091	140.4091	139.8306	139.8306	0.412	0.0000	0.0000
2024/01/03	2038	06/02/2025	135.23 Call	Bond Future	5179.1000	5.1791	4600.6300	4.6006	11.169	0.0000	0.0000
2024/01/03	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	2040	01/02/2024	12.30 Put	Bond Future	1220.7200	1.2207	1448.2400	1.4482	18.638	0.0000	0.0000
2024/01/03	2040	01/02/2024	12.30 Call	Bond Future	1366.6700	1.3667	1100.1700	1.1002	19.500	0.0000	0.0000
2024/01/03	2040	01/02/2024	12.90 Put	Bond Future	282.3400	0.2823	350.5600	0.3506	24.162	0.0000	0.0000
2024/01/03	2040	01/02/2024	12.90 Call	Bond Future	3713.7700	3.7138	3287.9700	3.2880	11.465	0.0000	0.0000
2024/01/03	2040	01/02/2024	13.90 Call	Bond Future	8449.0100	8.4490	7958.6900	7.9587	5.803	0.0000	0.0000
2024/01/03	2040	01/02/2024	13.90 Put	Bond Future	13.6100	0.0136	17.3100	0.0173	27.186	0.0000	0.0000
2024/01/03	2040	01/02/2024	12.34 Call	Bond Future	1491.8000	1.4918	1211.3700	1.2114	18.798	0.0000	0.0000
2024/01/03	2040	01/02/2024	12.34 Put	Bond Future	1119.7400	1.1197	1333.3300	1.3333	19.075	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	
2024/01/03	2040	01/02/2024	12.35 Call	Bond Future	1523.9400	1.5239	1240.0800	1.2401	18.627	0.0000	0.0000
2024/01/03	2040	01/02/2024	12.35 Put	Bond Future	1095.5100	1.0955	1305.6700	1.3057	19.184	0.0000	0.0000
2024/01/03	2040	01/02/2024	12.33 Call	Bond Future	1460.0200	1.4600	1183.0400	1.1830	18.971	0.0000	0.0000
2024/01/03	2040	01/02/2024	12.33 Put	Bond Future	1144.3900	1.1444	1361.4300	1.3614	18.966	0.0000	0.0000
2024/01/03	2040	01/02/2024		Bond Future	12.2743	77.4421	12.3617	76.9481	0.712	0.0000	0.0000
2024/01/03	2040	02/05/2024		Bond Future	12.3862	79.1527	12.4769	78.6479	0.732	0.0000	0.0000
2024/01/03	2040	02/05/2024	11.61 Call	Bond Future	876.7300	0.8767	750.1300	0.7501	14.440	0.0000	0.0000
2024/01/03	2040	02/05/2024	11.61 Put	Bond Future	5417.9000	5.4179	5796.1000	5.7961	6.981	0.0000	0.0000
2024/01/03	2040	02/05/2024	11.62 Call	Bond Future	892.2900	0.8923	764.0500	0.7641	14.372	0.0000	0.0000
2024/01/03	2040	02/05/2024	11.62 Put	Bond Future	5372.3500	5.3724	5748.9100	5.7489	7.009	0.0000	0.0000
2024/01/03	2040	02/05/2024	11.60 Call	Bond Future	861.5000	0.8615	736.5200	0.7365	14.507	0.0000	0.0000
2024/01/03	2040	02/05/2024	11.60 Put	Bond Future	5463.8600	5.4639	5843.6800	5.8437	6.951	0.0000	0.0000
2024/01/03	2040	01/08/2024		Bond Future	12.5045	76.4013	12.5988	75.8857	0.753	0.0000	0.0000
2024/01/03	2040	01/08/2024	12.33 Call	Bond Future	3019.7500	3.0198	2771.1500	2.7712	8.232	0.0000	0.0000
2024/01/03	2040	01/08/2024	12.33 Put	Bond Future	3989.2400	3.9892	4256.1700	4.2562	6.691	0.0000	0.0000
2024/01/03	2040	01/08/2024	12.34 Call	Bond Future	3047.5900	3.0476	2797.6400	2.7976	8.202	0.0000	0.0000
2024/01/03	2040	01/08/2024	12.34 Put	Bond Future	3961.0200	3.9610	4226.6000	4.2266	6.705	0.0000	0.0000
2024/01/03	2040	01/08/2024	12.32 Call	Bond Future	2992.2400	2.9922	2745.0100	2.7450	8.262	0.0000	0.0000
2024/01/03	2040	01/08/2024	12.32 Put	Bond Future	4017.8600	4.0179	4286.1600	4.2862	6.678	0.0000	0.0000
2024/01/03	2040	07/11/2024		Bond Future	12.6381	78.1824	12.7361	77.6558	0.775	0.0000	0.0000
2024/01/03	2040	07/11/2024	12.85 Call	Bond Future	4771.4600	4.7715	4470.0000	4.4700	6.318	0.0000	0.0000
2024/01/03	2040	07/11/2024	12.85 Put	Bond Future	3639.8600	3.6399	3864.9600	3.8650	6.184	0.0000	0.0000
2024/01/03	2040	07/11/2024	12.86 Call	Bond Future	4802.1300	4.8021	4499.6200	4.4996	6.299	0.0000	0.0000
2024/01/03	2040	07/11/2024	12.86 Put	Bond Future	3617.7800	3.6178	3841.8300	3.8418	6.193	0.0000	0.0000
2024/01/03	2040	07/11/2024	12.84 Call	Bond Future	4740.8600	4.7409	4440.4500	4.4405	6.337	0.0000	0.0000
2024/01/03	2040	07/11/2024	12.84 Put	Bond Future	3662.0700	3.6621	3888.2200	3.8882	6.175	0.0000	0.0000
2024/01/03	2040	06/02/2025		Bond Future	12.7786	75.3253	12.8804	74.7887	0.797	0.0000	0.0000
2024/01/03	2040	06/02/2025	12.95 Call	Bond Future	5071.2100	5.0712	4769.0400	4.7690	5.959	0.0000	0.0000
2024/01/03	2040	06/02/2025	12.95 Put	Bond Future	4171.2400	4.1712	4405.6800	4.4057	5.620	0.0000	0.0000
2024/01/03	2044	01/02/2024	13.25 Call	Bond Future	4961.5800	4.9616	4420.4000	4.4204	10.907	0.0000	0.0000
2024/01/03	2044	01/02/2024	13.25 Put	Bond Future	123.5600	0.1236	164.7700	0.1648	33.352	0.0000	0.0000
2024/01/03	2044	01/02/2024	13.00 Call	Bond Future	3797.5200	3.7975	3293.6600	3.2937	13.268	0.0000	0.0000
2024/01/03	2044	01/02/2024	13.00 Put	Bond Future	252.5800	0.2526	331.1100	0.3311	31.091	0.0000	0.0000
2024/01/03	2044	01/02/2024		Bond Future	12.3531	73.6311	12.4557	73.0487	0.831	0.0000	0.0000
2024/01/03	2044	01/02/2024	12.28 Call	Bond Future	1058.8500	1.0589	794.8100	0.7948	24.936	0.0000	0.0000
2024/01/03	2044	01/02/2024	12.28 Put	Bond Future	1478.2200	1.4782	1796.5700	1.7966	21.536	0.0000	0.0000
2024/01/03	2044	01/02/2024	12.29 Call	Bond Future	1086.0100	1.0860	817.6100	0.8176	24.714	0.0000	0.0000
2024/01/03	2044	01/02/2024	12.29 Put	Bond Future	1447.7500	1.4478	1761.7400	1.7617	21.688	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	
2024/01/03	2044	01/02/2024	12.27 Call	Bond Future	1032.0700	1.0321	772.3900	0.7724	25.161	0.0000	0.0000
2024/01/03	2044	01/02/2024	12.27 Put	Bond Future	1509.1500	1.5092	1831.8600	1.8319	21.384	0.0000	0.0000
2024/01/03	2044	02/05/2024	11.66 Call	Bond Future	852.0200	0.8520	709.4100	0.7094	16.738	0.0000	0.0000
2024/01/03	2044	02/05/2024	11.66 Put	Bond Future	5604.9100	5.6049	6057.4200	6.0574	8.073	0.0000	0.0000
2024/01/03	2044	02/05/2024	11.67 Call	Bond Future	867.2800	0.8673	722.7800	0.7228	16.661	0.0000	0.0000
2024/01/03	2044	02/05/2024	11.67 Put	Bond Future	5557.7300	5.5577	6008.3500	6.0084	8.108	0.0000	0.0000
2024/01/03	2044	02/05/2024	11.65 Call	Bond Future	836.9400	0.8369	696.2200	0.6962	16.814	0.0000	0.0000
2024/01/03	2044	02/05/2024	11.65 Put	Bond Future	5652.3500	5.6524	6106.7500	6.1068	8.039	0.0000	0.0000
2024/01/03	2044	02/05/2024		Bond Future	12.4613	75.2575	12.5678	74.6623	0.854	0.0000	0.0000
2024/01/03	2044	01/08/2024		Bond Future	12.5754	72.5449	12.6860	71.9369	0.879	0.0000	0.0000
2024/01/03	2044	01/08/2024	12.29 Call	Bond Future	2685.4000	2.6854	2413.3100	2.4133	10.132	0.0000	0.0000
2024/01/03	2044	01/08/2024	12.29 Put	Bond Future	4295.0100	4.2950	4630.8400	4.6308	7.819	0.0000	0.0000
2024/01/03	2044	01/08/2024	12.30 Call	Bond Future	2711.8900	2.7119	2438.1300	2.4381	10.095	0.0000	0.0000
2024/01/03	2044	01/08/2024	12.30 Put	Bond Future	4264.0900	4.2641	4598.2500	4.5983	7.837	0.0000	0.0000
2024/01/03	2044	01/08/2024	12.28 Call	Bond Future	2659.0400	2.6590	2388.6100	2.3886	10.170	0.0000	0.0000
2024/01/03	2044	01/08/2024	12.28 Put	Bond Future	4326.1200	4.3261	4663.6100	4.6636	7.801	0.0000	0.0000
2024/01/03	2044	07/11/2024	12.91 Call	Bond Future	4823.4900	4.8235	4469.7500	4.4698	7.334	0.0000	0.0000
2024/01/03	2044	07/11/2024	12.91 Put	Bond Future	3714.6300	3.7146	3982.0300	3.9820	7.199	0.0000	0.0000
2024/01/03	2044	07/11/2024	12.92 Call	Bond Future	4854.2100	4.8542	4499.2300	4.4992	7.313	0.0000	0.0000
2024/01/03	2044	07/11/2024	12.92 Put	Bond Future	3692.3500	3.6924	3958.5100	3.9585	7.208	0.0000	0.0000
2024/01/03	2044	07/11/2024	12.90 Call	Bond Future	4792.5700	4.7926	4440.0600	4.4401	7.355	0.0000	0.0000
2024/01/03	2044	07/11/2024	12.90 Put	Bond Future	3736.7800	3.7368	4005.4100	4.0054	7.189	0.0000	0.0000
2024/01/03	2044	07/11/2024		Bond Future	12.7036	74.2360	12.8186	73.6148	0.905	0.0000	0.0000
2024/01/03	2044	06/02/2025		Bond Future	12.8380	71.4206	12.9574	70.7873	0.930	0.0000	0.0000
2024/01/03	2044	06/02/2025	13.02 Call	Bond Future	5091.0000	5.0910	4734.0900	4.7341	7.011	0.0000	0.0000
2024/01/03	2044	06/02/2025	13.02 Put	Bond Future	4129.4800	4.1295	4405.8800	4.4059	6.693	0.0000	0.0000
2024/01/03	2046	01/02/2024		Bond Future	116.3816	116.3816	116.1774	116.1774	0.176	0.0000	0.0000
2024/01/03	2046	02/05/2024		Bond Future	116.8298	116.8298	116.6213	116.6213	0.178	0.0000	0.0000
2024/01/03	2046	01/08/2024		Bond Future	119.4478	119.4478	119.2353	119.2353	0.178	0.0000	0.0000
2024/01/03	2046	07/11/2024		Bond Future	120.0557	120.0557	119.8396	119.8396	0.180	0.0000	0.0000
2024/01/03	2046	06/02/2025		Bond Future	122.6270	122.6270	122.4078	122.4078	0.179	0.0000	0.0000
2024/01/03	2046	06/02/2025	114.01 Call	Bond Future	8616.9800	8.6170	8397.8400	8.3978	2.543	0.0000	0.0000
2024/01/03	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	2050	01/02/2024		Bond Future	115.9611	115.9611	115.4269	115.4269	0.461	0.0000	0.0000
2024/01/03	2050	02/05/2024		Bond Future	118.5513	118.5513	118.0051	118.0051	0.461	0.0000	0.0000
2024/01/03	2050	01/08/2024		Bond Future	118.8989	118.8989	118.3412	118.3412	0.469	0.0000	0.0000
2024/01/03	2050	07/11/2024		Bond Future	121.7047	121.7047	121.1354	121.1354	0.468	0.0000	0.0000
2024/01/03	2050	06/02/2025		Bond Future	121.9400	121.9400	121.3602	121.3602	0.476	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	
2024/01/03	2050	06/02/2025	115.60 Call	Bond Future	6340.0200	6.3400	5760.1500	5.7602	9.146	0.0000	0.0000
2024/01/03	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	AL37	01/02/2024		Index Future	1984.6990	1984.6990	1982.3320	1982.3320	0.119	0.0000	0.0000
2024/01/03	AL37	02/05/2024		Index Future	2028.5430	2028.5430	2026.1240	2026.1240	0.119	0.0000	0.0000
2024/01/03	AL37	01/08/2024		Index Future	2073.5390	2073.5390	2071.0710	2071.0710	0.119	0.0000	0.0000
2024/01/03	AL37	07/11/2024		Index Future	2122.0180	2122.0180	2119.5000	2119.5000	0.119	0.0000	0.0000
2024/01/03	AL37	06/02/2025		Index Future	2167.0910	2167.0910	2164.5280	2164.5280	0.118	0.0000	0.0000
2024/01/03	AL7T	01/02/2024		Index Future	1090.2850	1090.2850	1086.7600	1086.7600	0.323	0.0000	0.0000
2024/01/03	AL7T	02/05/2024		Index Future	1114.3700	1114.3700	1110.7680	1110.7680	0.323	0.0000	0.0000
2024/01/03	AL7T	01/08/2024		Index Future	1139.0890	1139.0890	1135.4090	1135.4090	0.323	0.0000	0.0000
2024/01/03	AL7T	07/11/2024		Index Future	1165.7200	1165.7200	1161.9590	1161.9590	0.323	0.0000	0.0000
2024/01/03	AL7T	06/02/2025		Index Future	1190.4810	1190.4810	1186.6450	1186.6450	0.322	0.0000	0.0000
2024/01/03	ALBI	01/02/2024		Index Future	943.4770	943.4770	939.7430	939.7430	0.396	0.0000	0.0000
2024/01/03	ALBI	02/05/2024		Index Future	964.3190	964.3190	960.5030	960.5030	0.396	0.0000	0.0000
2024/01/03	ALBI	01/08/2024		Index Future	985.7100	985.7100	981.8100	981.8100	0.396	0.0000	0.0000
2024/01/03	ALBI	07/11/2024		Index Future	1008.7550	1008.7550	1004.7680	1004.7680	0.395	0.0000	0.0000
2024/01/03	ALBI	06/02/2025		Index Future	1030.1820	1030.1820	1026.1150	1026.1150	0.395	0.0000	0.0000
2024/01/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/03	ES33	01/02/2024		Bond Future	12.3325	76.1786	12.3939	75.9034	0.498	0.0000	0.0000
2024/01/03	ES33	02/05/2024		Bond Future	12.4637	74.0812	12.5277	73.8000	0.514	0.0000	0.0000
2024/01/03	ES33	01/08/2024		Bond Future	12.5994	75.7410	12.6661	75.4540	0.530	0.0000	0.0000
2024/01/03	ES33	07/11/2024		Bond Future	12.7700	73.7239	12.8398	73.4311	0.546	0.0000	0.0000
2024/01/03	ES33	06/02/2025		Bond Future	12.9526	75.2995	13.0254	75.0014	0.562	0.0000	0.0000
2024/01/03	ES33	06/02/2025	13.34 Call	Bond Future	1567.8900	1.5679	1269.8000	1.2698	19.012	0.0000	0.0000
2024/01/03	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	ES42	01/02/2024		Bond Future	12.9501	71.5138	13.0420	71.0428	0.710	0.0000	0.0000
2024/01/03	ES42	02/05/2024		Bond Future	13.0802	68.8485	13.1758	68.3671	0.731	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	
2024/01/03	ES42	01/08/2024		Bond Future	13.2119	70.3906	13.3112	69.8989	0.752	0.0000	0.0000
2024/01/03	ES42	07/11/2024		Bond Future	13.3718	67.7816	13.4753	67.2791	0.775	0.0000	0.0000
2024/01/03	ES42	06/02/2025		Bond Future	13.5339	69.2274	13.6417	68.7151	0.796	0.0000	0.0000
2024/01/03	ES42	06/02/2025	13.71 Call	Bond Future	833.8900	0.8339	321.6300	0.3216	61.430	0.0000	0.0000
2024/01/03	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	GOVI	01/02/2024		GOVI	929.9850	929.9850	926.3610	926.3610	0.390	0.0000	0.0000
2024/01/03	GOVI	01/02/2024	879.99 Call	GOVI	499950.0000	49.9950	463710.0000	46.3710	7.249	0.0000	0.0000
2024/01/03	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	GOVI	01/02/2024	880.00 Call	GOVI	499850.0000	49.9850	463610.0000	46.3610	7.250	0.0000	0.0000
2024/01/03	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	GOVI	01/02/2024	879.98 Call	GOVI	500050.0000	50.0050	463810.0000	46.3810	7.247	0.0000	0.0000
2024/01/03	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	GOVI	02/05/2024		GOVI	950.5290	950.5290	946.8250	946.8250	0.390	0.0000	0.0000
2024/01/03	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	GOVI	02/05/2024	950.98 Put	GOVI	4510.0000	0.4510	41550.0000	4.1550	821.286	0.0000	0.0000
2024/01/03	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	GOVI	02/05/2024	950.99 Put	GOVI	4610.0000	0.4610	41650.0000	4.1650	803.471	0.0000	0.0000
2024/01/03	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	GOVI	02/05/2024	950.97 Put	GOVI	4410.0000	0.4410	41450.0000	4.1450	839.909	0.0000	0.0000
2024/01/03	GOVI	01/08/2024		GOVI	971.6130	971.6130	967.8290	967.8290	0.389	0.0000	0.0000
2024/01/03	GOVI	01/08/2024	943.38 Call	GOVI	282330.0000	28.2330	244490.0000	24.4490	13.403	0.0000	0.0000
2024/01/03	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	GOVI	01/08/2024	943.39 Call	GOVI	282230.0000	28.2230	244390.0000	24.4390	13.408	0.0000	0.0000
2024/01/03	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	GOVI	01/08/2024	943.37 Call	GOVI	282430.0000	28.2430	244590.0000	24.4590	13.398	0.0000	0.0000
2024/01/03	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	GOVI	07/11/2024		GOVI	994.3290	994.3290	990.4610	990.4610	0.389	0.0000	0.0000
2024/01/03	GOVI	07/11/2024	948.79 Call	GOVI	455390.0000	45.5390	416710.0000	41.6710	8.494	0.0000	0.0000
2024/01/03	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	GOVI	07/11/2024	948.80 Call	GOVI	455290.0000	45.5290	416610.0000	41.6610	8.496	0.0000	0.0000
2024/01/03	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	GOVI	07/11/2024	948.78 Call	GOVI	455490.0000	45.5490	416810.0000	41.6810	8.492	0.0000	0.0000
2024/01/03	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	GOVI	06/02/2025		GOVI	1015.4490	1015.4490	1011.5030	1011.5030	0.389	0.0000	0.0000
2024/01/03	GOVI	06/02/2025	972.00 Call	GOVI	434490.0000	43.4490	395030.0000	39.5030	9.082	0.0000	0.0000
2024/01/03	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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	
2024/01/03	IGOV	01/02/2024		Index Future	348.0840	348.0840	347.1290	347.1290	0.274	0.0000	0.0000
2024/01/03	IGOV	02/05/2024		Index Future	355.8590	355.8590	354.8830	354.8830	0.274	0.0000	0.0000
2024/01/03	IGOV	01/08/2024		Index Future	363.8360	363.8360	362.8390	362.8390	0.274	0.0000	0.0000
2024/01/03	IGOV	07/11/2024		Index Future	372.4310	372.4310	371.4120	371.4120	0.274	0.0000	0.0000
2024/01/03	IGOV	06/02/2025		Index Future	380.4210	380.4210	379.3820	379.3820	0.273	0.0000	0.0000
2024/01/03	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/03	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/03	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/03	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/03	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/03	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/03	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/03	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/03	JBAF	20/12/2023		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000	0.0000
2024/01/03	JBAF	17/01/2024		Jibar Tradeable Future	8.3780	91.6220	8.3730	91.6270	0.060	0.0000	0.0000
2024/01/03	JBAF	21/02/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2024/01/03	JBAF	20/03/2024		Jibar Tradeable Future	8.3280	91.6720	8.3280	91.6720	0.000	0.0000	0.0000
2024/01/03	JBAF	17/04/2024		Jibar Tradeable Future	8.2480	91.7520	8.2470	91.7530	0.012	0.0000	0.0000
2024/01/03	JBAF	15/05/2024		Jibar Tradeable Future	8.2180	91.7820	8.2180	91.7820	0.000	0.0000	0.0000
2024/01/03	JBAF	19/06/2024		Jibar Tradeable Future	8.0880	91.9120	8.0880	91.9120	0.000	0.0000	0.0000
2024/01/03	JBAF	18/09/2024		Jibar Tradeable Future	7.8580	92.1420	7.8600	92.1400	0.025	0.0000	0.0000
2024/01/03	JBAF	18/12/2024		Jibar Tradeable Future	7.5390	92.4610	7.5380	92.4620	0.013	0.0000	0.0000
2024/01/03	JBAF	19/03/2025		Jibar Tradeable Future	7.4300	92.5700	7.4280	92.5720	0.027	0.0000	0.0000
2024/01/03	JBAF	18/06/2025		Jibar Tradeable Future	7.3460	92.6540	7.3450	92.6550	0.014	0.0000	0.0000
2024/01/03	JBAF	17/09/2025		Jibar Tradeable Future	7.2900	92.7100	7.2730	92.7270	0.233	0.0000	0.0000
2024/01/03	JBAF	17/12/2025		Jibar Tradeable Future	7.4090	92.5910	7.4060	92.5940	0.040	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	
2024/01/03	R035	01/02/2024	10.62 Put	Bond Future	4991.4400	4.9914	5290.7400	5.2907	5.996	0.0000	0.0000
2024/01/03	R035	01/02/2024	10.62 Call	Bond Future	39.3400	0.0393	26.2600	0.0263	33.249	0.0000	0.0000
2024/01/03	R035	01/02/2024	11.12 Put	Bond Future	2460.3500	2.4604	2688.9200	2.6889	9.290	0.0000	0.0000
2024/01/03	R035	01/02/2024	11.12 Call	Bond Future	398.5500	0.3986	314.7400	0.3147	21.029	0.0000	0.0000
2024/01/03	R035	01/02/2024	13.46 Call	Bond Future	9852.9900	9.8530	9540.8500	9.5409	3.168	0.0000	0.0000
2024/01/03	R035	01/02/2024	13.46 Put	Bond Future	2.0000	0.0020	2.2400	0.0022	12.000	0.0000	0.0000
2024/01/03	R035	01/02/2024		Bond Future	11.4912	87.7337	11.5485	87.4214	0.499	0.0000	0.0000
2024/01/03	R035	01/02/2024	12.19 Call	Bond Future	3890.3300	3.8903	3606.2200	3.6062	7.303	0.0000	0.0000
2024/01/03	R035	01/02/2024	12.19 Put	Bond Future	192.4900	0.1925	220.7600	0.2208	14.686	0.0000	0.0000
2024/01/03	R035	01/02/2024	12.20 Call	Bond Future	3935.9200	3.9359	3651.0000	3.6510	7.239	0.0000	0.0000
2024/01/03	R035	01/02/2024	12.20 Put	Bond Future	186.8500	0.1869	214.3100	0.2143	14.696	0.0000	0.0000
2024/01/03	R035	01/02/2024	12.18 Call	Bond Future	3844.8500	3.8449	3561.5500	3.5616	7.368	0.0000	0.0000
2024/01/03	R035	01/02/2024	12.18 Put	Bond Future	198.3000	0.1983	227.3800	0.2274	14.665	0.0000	0.0000
2024/01/03	R035	02/05/2024		Bond Future	11.5841	85.1598	11.6437	84.8407	0.515	0.0000	0.0000
2024/01/03	R035	02/05/2024	11.20 Call	Bond Future	1470.7100	1.4707	1345.1900	1.3452	8.535	0.0000	0.0000
2024/01/03	R035	02/05/2024	11.20 Put	Bond Future	3567.6900	3.5677	3761.3200	3.7613	5.427	0.0000	0.0000
2024/01/03	R035	02/05/2024	11.21 Call	Bond Future	1492.4300	1.4924	1365.7200	1.3657	8.490	0.0000	0.0000
2024/01/03	R035	02/05/2024	11.21 Put	Bond Future	3533.9000	3.5339	3726.3400	3.7263	5.446	0.0000	0.0000
2024/01/03	R035	02/05/2024	11.19 Call	Bond Future	1448.9700	1.4490	1324.6600	1.3247	8.579	0.0000	0.0000
2024/01/03	R035	02/05/2024	11.19 Put	Bond Future	3601.5200	3.6015	3796.3600	3.7964	5.410	0.0000	0.0000
2024/01/03	R035	01/08/2024		Bond Future	11.6792	87.0481	11.7412	86.7223	0.531	0.0000	0.0000
2024/01/03	R035	01/08/2024	11.80 Call	Bond Future	3579.2200	3.5792	3395.1100	3.3951	5.144	0.0000	0.0000
2024/01/03	R035	01/08/2024	11.80 Put	Bond Future	2946.0400	2.9460	3087.6900	3.0877	4.808	0.0000	0.0000
2024/01/03	R035	01/08/2024	11.81 Call	Bond Future	3609.1300	3.6091	3424.1900	3.4242	5.124	0.0000	0.0000
2024/01/03	R035	01/08/2024	11.81 Put	Bond Future	2923.8300	2.9238	3064.6500	3.0647	4.816	0.0000	0.0000
2024/01/03	R035	01/08/2024	11.79 Call	Bond Future	3549.4200	3.5494	3366.1400	3.3661	5.164	0.0000	0.0000
2024/01/03	R035	01/08/2024	11.79 Put	Bond Future	2968.4000	2.9684	3110.8800	3.1109	4.800	0.0000	0.0000
2024/01/03	R035	07/11/2024		Bond Future	11.8037	84.5637	11.8682	84.2315	0.547	0.0000	0.0000
2024/01/03	R035	07/11/2024	12.18 Call	Bond Future	4775.5100	4.7755	4571.6900	4.5717	4.268	0.0000	0.0000
2024/01/03	R035	07/11/2024	12.18 Put	Bond Future	2865.3900	2.8654	2993.7800	2.9938	4.481	0.0000	0.0000
2024/01/03	R035	07/11/2024	12.19 Call	Bond Future	4806.7500	4.8068	4602.2600	4.6023	4.254	0.0000	0.0000
2024/01/03	R035	07/11/2024	12.19 Put	Bond Future	2846.7100	2.8467	2974.4300	2.9744	4.487	0.0000	0.0000
2024/01/03	R035	07/11/2024	12.17 Call	Bond Future	4744.3500	4.7444	4541.2100	4.5412	4.282	0.0000	0.0000
2024/01/03	R035	07/11/2024	12.17 Put	Bond Future	2884.1900	2.8842	3013.2600	3.0133	4.475	0.0000	0.0000
2024/01/03	R035	06/02/2025		Bond Future	11.9384	86.3534	12.0056	86.0153	0.563	0.0000	0.0000
2024/01/03	R035	06/02/2025	12.41 Call	Bond Future	5252.9600	5.2530	5042.3400	5.0423	4.010	0.0000	0.0000
2024/01/03	R035	06/02/2025	12.41 Put	Bond Future	2920.6800	2.9207	3048.1900	3.0482	4.366	0.0000	0.0000
2024/01/03	R053	01/02/2024	12.93 Call	Bond Future	5002.9700	5.0030	4342.4900	4.3425	13.202	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	
2024/01/03	R053	01/02/2024	12.93 Put	Bond Future	351.9400	0.3519	458.3700	0.4584	30.241	0.0000	0.0000
2024/01/03	R053	01/02/2024	12.94 Call	Bond Future	5062.1000	5.0621	4399.1400	4.3991	13.097	0.0000	0.0000
2024/01/03	R053	01/02/2024	12.94 Put	Bond Future	342.6400	0.3426	446.5900	0.4466	30.338	0.0000	0.0000
2024/01/03	R053	01/02/2024	12.92 Call	Bond Future	4943.9700	4.9440	4286.0300	4.2860	13.308	0.0000	0.0000
2024/01/03	R053	01/02/2024	12.92 Put	Bond Future	361.4600	0.3615	470.4300	0.4704	30.147	0.0000	0.0000
2024/01/03	R053	01/02/2024		Bond Future	12.2818	98.8793	12.3846	98.1124	0.837	0.0000	0.0000
2024/01/03	R053	02/05/2024		Bond Future	12.3853	95.1988	12.4921	94.4152	0.862	0.0000	0.0000
2024/01/03	R053	02/05/2024	13.03 Call	Bond Future	6488.3000	6.4883	5934.6100	5.9346	8.534	0.0000	0.0000
2024/01/03	R053	02/05/2024	13.03 Put	Bond Future	1933.3000	1.9333	2163.2800	2.1633	11.896	0.0000	0.0000
2024/01/03	R053	02/05/2024	13.04 Call	Bond Future	6536.8900	6.5369	5981.3300	5.9813	8.499	0.0000	0.0000
2024/01/03	R053	02/05/2024	13.04 Put	Bond Future	1914.4700	1.9145	2142.5800	2.1426	11.915	0.0000	0.0000
2024/01/03	R053	02/05/2024	13.02 Call	Bond Future	6439.7900	6.4398	5887.9800	5.8880	8.569	0.0000	0.0000
2024/01/03	R053	02/05/2024	13.02 Put	Bond Future	1952.3100	1.9523	2184.1700	2.1842	11.876	0.0000	0.0000
2024/01/03	R053	01/08/2024	13.14 Call	Bond Future	7550.0900	7.5501	7015.4600	7.0155	7.081	0.0000	0.0000
2024/01/03	R053	01/08/2024	13.14 Put	Bond Future	3038.5900	3.0386	3304.4900	3.3045	8.751	0.0000	0.0000
2024/01/03	R053	01/08/2024	13.15 Call	Bond Future	7595.6500	7.5957	7059.5000	7.0595	7.059	0.0000	0.0000
2024/01/03	R053	01/08/2024	13.15 Put	Bond Future	3017.7900	3.0178	3282.1700	3.2822	8.761	0.0000	0.0000
2024/01/03	R053	01/08/2024	13.13 Call	Bond Future	7504.8600	7.5049	6971.7700	6.9718	7.103	0.0000	0.0000
2024/01/03	R053	01/08/2024	13.13 Put	Bond Future	3059.8200	3.0598	3327.2600	3.3273	8.740	0.0000	0.0000
2024/01/03	R053	01/08/2024		Bond Future	12.4912	97.3092	12.6021	96.5087	0.887	0.0000	0.0000
2024/01/03	R053	07/11/2024	12.80 Call	Bond Future	6314.7200	6.3147	5852.0000	5.8520	7.328	0.0000	0.0000
2024/01/03	R053	07/11/2024	12.80 Put	Bond Future	5040.4500	5.0405	5395.7300	5.3957	7.049	0.0000	0.0000
2024/01/03	R053	07/11/2024	12.81 Call	Bond Future	6354.7000	6.3547	5890.3800	5.8904	7.307	0.0000	0.0000
2024/01/03	R053	07/11/2024	12.81 Put	Bond Future	5010.8700	5.0109	5364.5500	5.3646	7.058	0.0000	0.0000
2024/01/03	R053	07/11/2024	12.79 Call	Bond Future	6274.8300	6.2748	5813.7200	5.8137	7.349	0.0000	0.0000
2024/01/03	R053	07/11/2024	12.79 Put	Bond Future	5070.2100	5.0702	5427.1000	5.4271	7.039	0.0000	0.0000
2024/01/03	R053	07/11/2024		Bond Future	12.6193	93.7069	12.7348	92.8889	0.915	0.0000	0.0000
2024/01/03	R053	06/02/2025		Bond Future	12.7509	95.6873	12.8710	94.8532	0.942	0.0000	0.0000
2024/01/03	R053	06/02/2025	12.94 Call	Bond Future	6933.1900	6.9332	6462.2000	6.4622	6.793	0.0000	0.0000
2024/01/03	R053	06/02/2025	12.94 Put	Bond Future	5626.2100	5.6262	5989.2500	5.9893	6.453	0.0000	0.0000
2024/01/03	R186	01/02/2024		Bond Future	8.7405	105.7117	8.7614	105.6580	0.240	0.0000	0.0000
2024/01/03	R186	01/02/2024	9.51 Call	Bond Future	1994.2900	1.9943	1941.4000	1.9414	2.652	0.0000	0.0000
2024/01/03	R186	01/02/2024	9.51 Put	Bond Future	45.4900	0.0455	46.2700	0.0463	1.715	0.0000	0.0000
2024/01/03	R186	01/02/2024	9.52 Call	Bond Future	2017.8200	2.0178	1964.8700	1.9649	2.624	0.0000	0.0000
2024/01/03	R186	01/02/2024	9.52 Put	Bond Future	44.0000	0.0440	44.7200	0.0447	1.636	0.0000	0.0000
2024/01/03	R186	01/02/2024	9.50 Call	Bond Future	1970.8000	1.9708	1917.9600	1.9180	2.681	0.0000	0.0000
2024/01/03	R186	01/02/2024	9.50 Put	Bond Future	47.0300	0.0470	47.8600	0.0479	1.765	0.0000	0.0000
2024/01/03	R186	02/05/2024		Bond Future	8.7140	108.0468	8.7372	107.9921	0.266	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	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/01/03	R186	02/05/2024	8.00 Call	Bond Future		196.8300	0.1968	184.6000	0.1846	6.213	0.0000	0.0000
2024/01/03	R186	02/05/2024	8.00 Put	Bond Future		1901.1900	1.9012	1943.6600	1.9437	2.234	0.0000	0.0000
2024/01/03	R186	02/05/2024	8.01 Call	Bond Future		202.0100	0.2020	189.5500	0.1896	6.168	0.0000	0.0000
2024/01/03	R186	02/05/2024	8.01 Put	Bond Future		1882.2500	1.8823	1924.4900	1.9245	2.244	0.0000	0.0000
2024/01/03	R186	02/05/2024	7.99 Call	Bond Future		191.9100	0.1919	179.9000	0.1799	6.258	0.0000	0.0000
2024/01/03	R186	02/05/2024	7.99 Put	Bond Future		1920.3900	1.9204	1963.0800	1.9631	2.223	0.0000	0.0000
2024/01/03	R186	02/05/2024	10.40 Call	Bond Future		3971.5100	3.9715	3919.1500	3.9192	1.318	0.0000	0.0000
2024/01/03	R186	02/05/2024	10.40 Put	Bond Future		83.4600	0.0835	85.8000	0.0858	2.804	0.0000	0.0000
2024/01/03	R186	02/05/2024	9.73 Put	Bond Future		216.6400	0.2166	223.1800	0.2232	3.019	0.0000	0.0000
2024/01/03	R186	02/05/2024	9.73 Call	Bond Future		2582.0900	2.5821	2533.9300	2.5339	1.865	0.0000	0.0000
2024/01/03	R186	01/08/2024	8.69 Call	Bond Future		1075.2500	1.0753	1044.8400	1.0448	2.828	0.0000	0.0000
2024/01/03	R186	01/08/2024	8.69 Put	Bond Future		1049.5700	1.0496	1074.4400	1.0744	2.370	0.0000	0.0000
2024/01/03	R186	01/08/2024	8.70 Call	Bond Future		1087.9600	1.0880	1057.3700	1.0574	2.812	0.0000	0.0000
2024/01/03	R186	01/08/2024	8.70 Put	Bond Future		1040.7000	1.0407	1065.3900	1.0654	2.372	0.0000	0.0000
2024/01/03	R186	01/08/2024	8.68 Call	Bond Future		1062.6000	1.0626	1032.3700	1.0324	2.845	0.0000	0.0000
2024/01/03	R186	01/08/2024	8.68 Put	Bond Future		1058.5000	1.0585	1083.5500	1.0836	2.367	0.0000	0.0000
2024/01/03	R186	01/08/2024		Bond Future		8.6781	105.1336	8.7037	105.0783	0.295	0.0000	0.0000
2024/01/03	R186	07/11/2024		Bond Future		8.6602	107.5869	8.6888	107.5317	0.330	0.0000	0.0000
2024/01/03	R186	07/11/2024	9.14 Call	Bond Future		1779.1600	1.7792	1743.1300	1.7431	2.025	0.0000	0.0000
2024/01/03	R186	07/11/2024	9.14 Put	Bond Future		857.0900	0.8571	876.2900	0.8763	2.240	0.0000	0.0000
2024/01/03	R186	07/11/2024	9.15 Call	Bond Future		1792.3200	1.7923	1756.1700	1.7562	2.017	0.0000	0.0000
2024/01/03	R186	07/11/2024	9.15 Put	Bond Future		851.1500	0.8512	870.2300	0.8702	2.242	0.0000	0.0000
2024/01/03	R186	07/11/2024	9.13 Call	Bond Future		1765.6600	1.7657	1729.7500	1.7298	2.034	0.0000	0.0000
2024/01/03	R186	07/11/2024	9.13 Put	Bond Future		862.7000	0.8627	882.0200	0.8820	2.239	0.0000	0.0000
2024/01/03	R186	06/02/2025		Bond Future		8.6734	104.5494	8.7055	104.4944	0.369	0.0000	0.0000
2024/01/03	R186	06/02/2025	9.03 Call	Bond Future		1584.4900	1.5845	1551.0700	1.5511	2.109	0.0000	0.0000
2024/01/03	R186	06/02/2025	9.03 Put	Bond Future		974.1400	0.9741	995.7300	0.9957	2.216	0.0000	0.0000
2024/01/03	R202	01/02/2024		Bond Future		259.5291	259.5291	259.6671	259.6671	0.053	0.0000	0.0000
2024/01/03	R202	02/05/2024		Bond Future		265.3257	265.3257	265.4674	265.4674	0.053	0.0000	0.0000
2024/01/03	R202	01/08/2024		Bond Future		266.1682	266.1682	266.3146	266.3146	0.055	0.0000	0.0000
2024/01/03	R202	07/11/2024		Bond Future		272.4500	272.4500	272.6033	272.6033	0.056	0.0000	0.0000
2024/01/03	R202	06/02/2025		Bond Future		273.0413	273.0413	273.2013	273.2013	0.059	0.0000	0.0000
2024/01/03	R202	06/02/2025	266.79 Call	Bond Future		6251.3400	6.2513	6411.2500	6.4113	2.558	0.0000	0.0000
2024/01/03	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	R209	01/02/2024		Bond Future		11.6674	67.4630	11.7301	67.1644	0.537	0.0000	0.0000
2024/01/03	R209	01/02/2024	12.13 Call	Bond Future		2483.8600	2.4839	2237.3400	2.2373	9.925	0.0000	0.0000
2024/01/03	R209	01/02/2024	12.13 Put	Bond Future		323.8200	0.3238	375.9000	0.3759	16.083	0.0000	0.0000
2024/01/03	R209	01/02/2024	12.14 Call	Bond Future		2520.5600	2.5206	2272.7600	2.2728	9.831	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	
2024/01/03	R209	01/02/2024	12.14 Put	Bond Future	314.9400	0.3149	365.7400	0.3657	16.130	0.0000	0.0000
2024/01/03	R209	01/02/2024	12.12 Call	Bond Future	2447.2600	2.4473	2202.0500	2.2021	10.020	0.0000	0.0000
2024/01/03	R209	01/02/2024	12.12 Put	Bond Future	332.8600	0.3329	386.2500	0.3863	16.040	0.0000	0.0000
2024/01/03	R209	02/05/2024		Bond Future	11.7584	65.8001	11.8234	65.4951	0.552	0.0000	0.0000
2024/01/03	R209	02/05/2024	11.18 Call	Bond Future	984.7600	0.9848	886.0100	0.8860	10.028	0.0000	0.0000
2024/01/03	R209	02/05/2024	11.18 Put	Bond Future	3790.8700	3.7909	3997.1800	3.9972	5.442	0.0000	0.0000
2024/01/03	R209	02/05/2024	11.19 Call	Bond Future	1000.8600	1.0009	901.0000	0.9010	9.977	0.0000	0.0000
2024/01/03	R209	02/05/2024	11.19 Put	Bond Future	3757.0700	3.7571	3962.2700	3.9623	5.462	0.0000	0.0000
2024/01/03	R209	02/05/2024	11.17 Call	Bond Future	968.8300	0.9688	871.1700	0.8712	10.080	0.0000	0.0000
2024/01/03	R209	02/05/2024	11.17 Put	Bond Future	3824.9000	3.8249	4032.3000	4.0323	5.422	0.0000	0.0000
2024/01/03	R209	01/08/2024		Bond Future	11.8521	67.2590	11.9193	66.9475	0.567	0.0000	0.0000
2024/01/03	R209	01/08/2024	11.79 Call	Bond Future	2668.9100	2.6689	2507.9300	2.5079	6.032	0.0000	0.0000
2024/01/03	R209	01/08/2024	11.79 Put	Bond Future	2958.3100	2.9583	3108.8000	3.1088	5.087	0.0000	0.0000
2024/01/03	R209	01/08/2024	11.80 Call	Bond Future	2693.4600	2.6935	2531.6400	2.5316	6.008	0.0000	0.0000
2024/01/03	R209	01/08/2024	11.80 Put	Bond Future	2936.1300	2.9361	3085.7800	3.0858	5.097	0.0000	0.0000
2024/01/03	R209	01/08/2024	11.78 Call	Bond Future	2644.6700	2.6447	2484.5300	2.4845	6.055	0.0000	0.0000
2024/01/03	R209	01/08/2024	11.78 Put	Bond Future	2980.8400	2.9808	3132.1700	3.1322	5.077	0.0000	0.0000
2024/01/03	R209	07/11/2024		Bond Future	11.9676	65.6714	12.0374	65.3536	0.583	0.0000	0.0000
2024/01/03	R209	07/11/2024	12.22 Call	Bond Future	4042.0600	4.0421	3854.9100	3.8549	4.630	0.0000	0.0000
2024/01/03	R209	07/11/2024	12.22 Put	Bond Future	2902.6300	2.9026	3033.3600	3.0334	4.504	0.0000	0.0000
2024/01/03	R209	07/11/2024	12.23 Call	Bond Future	4068.4000	4.0684	3880.6000	3.8806	4.616	0.0000	0.0000
2024/01/03	R209	07/11/2024	12.23 Put	Bond Future	2884.3900	2.8844	3014.4700	3.0145	4.510	0.0000	0.0000
2024/01/03	R209	07/11/2024	12.21 Call	Bond Future	4015.7800	4.0158	3829.2800	3.8293	4.644	0.0000	0.0000
2024/01/03	R209	07/11/2024	12.21 Put	Bond Future	2920.9800	2.9210	3052.3600	3.0524	4.498	0.0000	0.0000
2024/01/03	R209	06/02/2025		Bond Future	12.0886	67.0608	12.1609	66.7371	0.598	0.0000	0.0000
2024/01/03	R209	06/02/2025	12.44 Call	Bond Future	4532.0900	4.5321	4337.4700	4.3375	4.294	0.0000	0.0000
2024/01/03	R209	06/02/2025	12.44 Put	Bond Future	2979.1900	2.9792	3108.3100	3.1083	4.334	0.0000	0.0000
2024/01/03	R210	01/02/2024		Bond Future	235.7592	235.7592	235.8713	235.8713	0.048	0.0000	0.0000
2024/01/03	R210	02/05/2024		Bond Future	237.7637	237.7637	237.8788	237.8788	0.048	0.0000	0.0000
2024/01/03	R210	01/08/2024		Bond Future	243.0921	243.0921	243.2112	243.2112	0.049	0.0000	0.0000
2024/01/03	R210	07/11/2024		Bond Future	245.4778	245.4778	245.6029	245.6029	0.051	0.0000	0.0000
2024/01/03	R210	06/02/2025		Bond Future	250.7372	250.7372	250.8681	250.8681	0.052	0.0000	0.0000
2024/01/03	R210	06/02/2025	239.61 Call	Bond Future	11127.2000	11.1272	11258.1000	11.2581	1.176	0.0000	0.0000
2024/01/03	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/03	R213	01/02/2024	11.71 Call	Bond Future	5700.7400	5.7007	5469.7500	5.4698	4.052	0.0000	0.0000
2024/01/03	R213	01/02/2024	11.71 Put	Bond Future	28.7300	0.0287	31.8000	0.0318	10.686	0.0000	0.0000
2024/01/03	R213	01/02/2024	11.72 Call	Bond Future	5740.1500	5.7402	5509.0600	5.5091	4.026	0.0000	0.0000
2024/01/03	R213	01/02/2024	11.72 Put	Bond Future	27.9400	0.0279	30.9100	0.0309	10.630	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	
2024/01/03	R213	01/02/2024	11.70 Call	Bond Future	5661.3200	5.6613	5430.4200	5.4304	4.079	0.0000	0.0000
2024/01/03	R213	01/02/2024	11.70 Put	Bond Future	29.5400	0.0295	32.7000	0.0327	10.697	0.0000	0.0000
2024/01/03	R213	01/02/2024		Bond Future	10.3609	86.5233	10.4143	86.2893	0.515	0.0000	0.0000
2024/01/03	R213	02/05/2024		Bond Future	10.4236	84.8760	10.4795	84.6369	0.536	0.0000	0.0000
2024/01/03	R213	02/05/2024	10.29 Call	Bond Future	1599.2200	1.5992	1483.5100	1.4835	7.235	0.0000	0.0000
2024/01/03	R213	02/05/2024	10.29 Put	Bond Future	2174.0200	2.1740	2297.4100	2.2974	5.676	0.0000	0.0000
2024/01/03	R213	02/05/2024	10.30 Call	Bond Future	1619.8800	1.6199	1503.2700	1.5033	7.199	0.0000	0.0000
2024/01/03	R213	02/05/2024	10.30 Put	Bond Future	2151.4700	2.1515	2273.9600	2.2740	5.693	0.0000	0.0000
2024/01/03	R213	02/05/2024	10.28 Call	Bond Future	1578.5200	1.5785	1463.7100	1.4637	7.273	0.0000	0.0000
2024/01/03	R213	02/05/2024	10.28 Put	Bond Future	2196.5500	2.1966	2320.8400	2.3208	5.658	0.0000	0.0000
2024/01/03	R213	01/08/2024		Bond Future	10.4871	86.7579	10.5457	86.5140	0.558	0.0000	0.0000
2024/01/03	R213	01/08/2024	10.87 Call	Bond Future	3379.3500	3.3794	3225.8200	3.2258	4.543	0.0000	0.0000
2024/01/03	R213	01/08/2024	10.87 Put	Bond Future	1800.2800	1.8003	1890.6700	1.8907	5.021	0.0000	0.0000
2024/01/03	R213	01/08/2024	10.88 Call	Bond Future	3405.5000	3.4055	3251.3800	3.2514	4.526	0.0000	0.0000
2024/01/03	R213	01/08/2024	10.88 Put	Bond Future	1785.6900	1.7857	1875.4900	1.8755	5.029	0.0000	0.0000
2024/01/03	R213	01/08/2024	10.86 Call	Bond Future	3353.2800	3.3533	3200.3400	3.2003	4.561	0.0000	0.0000
2024/01/03	R213	01/08/2024	10.86 Put	Bond Future	1814.9800	1.8150	1905.9600	1.9060	5.013	0.0000	0.0000
2024/01/03	R213	07/11/2024		Bond Future	10.5818	85.2215	10.6434	84.9730	0.581	0.0000	0.0000
2024/01/03	R213	07/11/2024	11.22 Call	Bond Future	4302.1200	4.3021	4136.8100	4.1368	3.843	0.0000	0.0000
2024/01/03	R213	07/11/2024	11.22 Put	Bond Future	1768.9100	1.7689	1852.0800	1.8521	4.702	0.0000	0.0000
2024/01/03	R213	07/11/2024	11.23 Call	Bond Future	4328.6800	4.3287	4162.9000	4.1629	3.830	0.0000	0.0000
2024/01/03	R213	07/11/2024	11.23 Put	Bond Future	1756.5400	1.7565	1839.2400	1.8392	4.708	0.0000	0.0000
2024/01/03	R213	07/11/2024	11.21 Call	Bond Future	4275.6000	4.2756	4110.7800	4.1108	3.855	0.0000	0.0000
2024/01/03	R213	07/11/2024	11.21 Put	Bond Future	1781.3500	1.7814	1865.0100	1.8650	4.696	0.0000	0.0000
2024/01/03	R213	06/02/2025		Bond Future	10.6920	87.0263	10.7566	86.7737	0.604	0.0000	0.0000
2024/01/03	R213	06/02/2025	11.35 Call	Bond Future	4529.4100	4.5294	4364.4200	4.3644	3.643	0.0000	0.0000
2024/01/03	R213	06/02/2025	11.35 Put	Bond Future	1999.6900	1.9997	2087.3000	2.0873	4.381	0.0000	0.0000
2024/01/03	R214	01/02/2024	12.15 Call	Bond Future	1212.8400	1.2128	963.5200	0.9635	20.557	0.0000	0.0000
2024/01/03	R214	01/02/2024	12.15 Put	Bond Future	926.0500	0.9261	1123.8200	1.1238	21.356	0.0000	0.0000
2024/01/03	R214	01/02/2024	12.16 Call	Bond Future	1240.1600	1.2402	987.5800	0.9876	20.367	0.0000	0.0000
2024/01/03	R214	01/02/2024	12.16 Put	Bond Future	905.2400	0.9052	1099.7500	1.0998	21.487	0.0000	0.0000
2024/01/03	R214	01/02/2024	12.14 Call	Bond Future	1185.9100	1.1859	939.8500	0.9399	20.749	0.0000	0.0000
2024/01/03	R214	01/02/2024	12.14 Put	Bond Future	947.3000	0.9473	1148.3300	1.1483	21.221	0.0000	0.0000
2024/01/03	R214	01/02/2024		Bond Future	12.0907	62.8455	12.1834	62.3984	0.767	0.0000	0.0000
2024/01/03	R214	02/05/2024		Bond Future	12.1830	60.9292	12.2789	60.4723	0.787	0.0000	0.0000
2024/01/03	R214	02/05/2024	11.47 Call	Bond Future	815.5200	0.8155	693.2800	0.6933	14.989	0.0000	0.0000
2024/01/03	R214	02/05/2024	11.47 Put	Bond Future	4390.2600	4.3903	4724.9100	4.7249	7.623	0.0000	0.0000
2024/01/03	R214	02/05/2024	11.48 Call	Bond Future	829.5500	0.8296	705.7700	0.7058	14.921	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	
2024/01/03	R214	02/05/2024	11.48 Put	Bond Future	4351.9100	4.3519	4685.0200	4.6850	7.654	0.0000	0.0000
2024/01/03	R214	02/05/2024	11.46 Call	Bond Future	801.5400	0.8015	680.8300	0.6808	15.060	0.0000	0.0000
2024/01/03	R214	02/05/2024	11.46 Put	Bond Future	4428.7200	4.4287	4764.9000	4.7649	7.591	0.0000	0.0000
2024/01/03	R214	02/05/2024	13.52 Call	Bond Future	6469.8100	6.4698	6081.5400	6.0815	6.001	0.0000	0.0000
2024/01/03	R214	02/05/2024	13.52 Put	Bond Future	560.1500	0.5602	628.7700	0.6288	12.250	0.0000	0.0000
2024/01/03	R214	02/05/2024	12.87 Call	Bond Future	4274.8200	4.2748	3943.1300	3.9431	7.759	0.0000	0.0000
2024/01/03	R214	02/05/2024	12.87 Put	Bond Future	1117.6000	1.1176	1242.8000	1.2428	11.203	0.0000	0.0000
2024/01/03	R214	02/05/2024	12.12 Put	Bond Future	2397.6400	2.3976	2625.7900	2.6258	9.516	0.0000	0.0000
2024/01/03	R214	02/05/2024	12.12 Call	Bond Future	2094.4100	2.0944	1865.6700	1.8657	10.921	0.0000	0.0000
2024/01/03	R214	02/05/2024	12.14 Put	Bond Future	2351.0500	2.3511	2575.9900	2.5760	9.568	0.0000	0.0000
2024/01/03	R214	02/05/2024	12.14 Call	Bond Future	2144.3300	2.1443	1912.3800	1.9124	10.817	0.0000	0.0000
2024/01/03	R214	01/08/2024	12.17 Call	Bond Future	2643.5600	2.6436	2411.7900	2.4118	8.767	0.0000	0.0000
2024/01/03	R214	01/08/2024	12.17 Put	Bond Future	3153.1800	3.1532	3388.1000	3.3881	7.450	0.0000	0.0000
2024/01/03	R214	01/08/2024	12.18 Call	Bond Future	2667.7900	2.6678	2434.7700	2.4348	8.735	0.0000	0.0000
2024/01/03	R214	01/08/2024	12.18 Put	Bond Future	3129.4700	3.1295	3363.1400	3.3631	7.467	0.0000	0.0000
2024/01/03	R214	01/08/2024	12.16 Call	Bond Future	2619.2300	2.6192	2388.7300	2.3887	8.800	0.0000	0.0000
2024/01/03	R214	01/08/2024	12.16 Put	Bond Future	3176.8500	3.1769	3413.0400	3.4130	7.435	0.0000	0.0000
2024/01/03	R214	01/08/2024		Bond Future	12.2769	62.2802	12.3761	61.8135	0.808	0.0000	0.0000
2024/01/03	R214	07/11/2024		Bond Future	12.3951	60.4262	12.4979	59.9494	0.830	0.0000	0.0000
2024/01/03	R214	07/11/2024	12.61 Call	Bond Future	4055.2500	4.0553	3781.1100	3.7811	6.760	0.0000	0.0000
2024/01/03	R214	07/11/2024	12.61 Put	Bond Future	3065.7000	3.0657	3268.3500	3.2684	6.610	0.0000	0.0000
2024/01/03	R214	07/11/2024	12.62 Call	Bond Future	4081.7400	4.0817	3806.6300	3.8066	6.740	0.0000	0.0000
2024/01/03	R214	07/11/2024	12.62 Put	Bond Future	3046.7600	3.0468	3248.4400	3.2484	6.619	0.0000	0.0000
2024/01/03	R214	07/11/2024	12.60 Call	Bond Future	4028.8200	4.0288	3755.6500	3.7557	6.780	0.0000	0.0000
2024/01/03	R214	07/11/2024	12.60 Put	Bond Future	3084.7400	3.0847	3288.3600	3.2884	6.601	0.0000	0.0000
2024/01/03	R214	06/02/2025		Bond Future	12.5196	61.7050	12.6261	61.2189	0.851	0.0000	0.0000
2024/01/03	R214	06/02/2025	12.71 Call	Bond Future	4360.8700	4.3609	4085.2500	4.0853	6.320	0.0000	0.0000
2024/01/03	R214	06/02/2025	12.71 Put	Bond Future	3496.5300	3.4965	3707.0000	3.7070	6.019	0.0000	0.0000
2024/01/03	R248	01/02/2024	11.50 Put	Bond Future	4886.4400	4.8864	5421.0300	5.4210	10.940	0.0000	0.0000
2024/01/03	R248	01/02/2024	11.50 Call	Bond Future	74.8900	0.0749	42.7500	0.0428	42.916	0.0000	0.0000
2024/01/03	R248	01/02/2024	12.30 Put	Bond Future	1234.6200	1.2346	1502.5100	1.5025	21.698	0.0000	0.0000
2024/01/03	R248	01/02/2024	12.30 Call	Bond Future	1362.2600	1.3623	1063.4200	1.0634	21.937	0.0000	0.0000
2024/01/03	R248	01/02/2024	13.37 Call	Bond Future	5992.2900	5.9923	5448.8200	5.4488	9.069	0.0000	0.0000
2024/01/03	R248	01/02/2024	13.37 Put	Bond Future	72.2600	0.0723	95.5200	0.0955	32.189	0.0000	0.0000
2024/01/03	R248	01/02/2024	13.10 Call	Bond Future	4697.5700	4.6976	4179.5000	4.1795	11.028	0.0000	0.0000
2024/01/03	R248	01/02/2024	13.10 Put	Bond Future	159.4600	0.1595	208.1200	0.2081	30.515	0.0000	0.0000
2024/01/03	R248	01/02/2024	13.90 Call	Bond Future	8504.3900	8.5044	7942.3800	7.9424	6.608	0.0000	0.0000
2024/01/03	R248	01/02/2024	13.90 Put	Bond Future	14.0200	0.0140	18.7400	0.0187	33.666	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	
2024/01/03	R248	01/02/2024	12.15 Call	Bond Future	937.1200	0.9371	701.6800	0.7017	25.124	0.0000	0.0000
2024/01/03	R248	01/02/2024	12.15 Put	Bond Future	1692.9800	1.6930	2024.2700	2.0243	19.568	0.0000	0.0000
2024/01/03	R248	01/02/2024	12.16 Call	Bond Future	962.7000	0.9627	723.0000	0.7230	24.899	0.0000	0.0000
2024/01/03	R248	01/02/2024	12.16 Put	Bond Future	1659.0700	1.6591	1986.1000	1.9861	19.712	0.0000	0.0000
2024/01/03	R248	01/02/2024	12.14 Call	Bond Future	911.9600	0.9120	680.7700	0.6808	25.351	0.0000	0.0000
2024/01/03	R248	01/02/2024	12.14 Put	Bond Future	1727.3900	1.7274	2062.9300	2.0629	19.425	0.0000	0.0000
2024/01/03	R248	01/02/2024		Bond Future	12.2781	76.7281	12.3758	76.1614	0.795	0.0000	0.0000
2024/01/03	R248	02/05/2024		Bond Future	12.3771	73.9747	12.4783	73.3956	0.818	0.0000	0.0000
2024/01/03	R248	02/05/2024	11.47 Call	Bond Future	714.9600	0.7150	594.6000	0.5946	16.835	0.0000	0.0000
2024/01/03	R248	02/05/2024	11.47 Put	Bond Future	6294.9900	6.2950	6753.7700	6.7538	7.288	0.0000	0.0000
2024/01/03	R248	02/05/2024	11.48 Call	Bond Future	728.6700	0.7287	606.5600	0.6066	16.758	0.0000	0.0000
2024/01/03	R248	02/05/2024	11.48 Put	Bond Future	6243.1400	6.2431	6700.1700	6.7002	7.321	0.0000	0.0000
2024/01/03	R248	02/05/2024	11.46 Call	Bond Future	701.3000	0.7013	582.6900	0.5827	16.913	0.0000	0.0000
2024/01/03	R248	02/05/2024	11.46 Put	Bond Future	6346.9900	6.3470	6807.5200	6.8075	7.256	0.0000	0.0000
2024/01/03	R248	02/05/2024	11.40 Put	Bond Future	6665.0800	6.6651	7135.8200	7.1358	7.063	0.0000	0.0000
2024/01/03	R248	02/05/2024	11.40 Call	Bond Future	623.4100	0.6234	515.0100	0.5150	17.388	0.0000	0.0000
2024/01/03	R248	02/05/2024	12.40 Put	Bond Future	2699.4800	2.6995	2972.1100	2.9721	10.099	0.0000	0.0000
2024/01/03	R248	02/05/2024	12.40 Call	Bond Future	2831.1900	2.8312	2524.6800	2.5247	10.826	0.0000	0.0000
2024/01/03	R248	02/05/2024	13.16 Call	Bond Future	5543.6700	5.5437	5113.5800	5.1136	7.758	0.0000	0.0000
2024/01/03	R248	02/05/2024	13.16 Put	Bond Future	1268.4900	1.2685	1417.5400	1.4175	11.750	0.0000	0.0000
2024/01/03	R248	01/08/2024	12.31 Call	Bond Future	3154.9300	3.1549	2869.6200	2.8696	9.043	0.0000	0.0000
2024/01/03	R248	01/08/2024	12.31 Put	Bond Future	4120.7100	4.1207	4426.8600	4.4269	7.430	0.0000	0.0000
2024/01/03	R248	01/08/2024	12.32 Call	Bond Future	3183.6700	3.1837	2896.8000	2.8968	9.011	0.0000	0.0000
2024/01/03	R248	01/08/2024	12.32 Put	Bond Future	4091.3500	4.0914	4395.9400	4.3959	7.445	0.0000	0.0000
2024/01/03	R248	01/08/2024	12.30 Call	Bond Future	3126.0800	3.1261	2842.3300	2.8423	9.077	0.0000	0.0000
2024/01/03	R248	01/08/2024	12.30 Put	Bond Future	4150.0400	4.1500	4457.7500	4.4578	7.415	0.0000	0.0000
2024/01/03	R248	01/08/2024		Bond Future	12.4781	75.6148	12.5830	75.0233	0.841	0.0000	0.0000
2024/01/03	R248	07/11/2024		Bond Future	12.6041	72.9269	12.7133	72.3225	0.866	0.0000	0.0000
2024/01/03	R248	07/11/2024	12.79 Call	Bond Future	4860.9200	4.8609	4517.8100	4.5178	7.059	0.0000	0.0000
2024/01/03	R248	07/11/2024	12.79 Put	Bond Future	3837.0100	3.8370	4098.2400	4.0982	6.808	0.0000	0.0000
2024/01/03	R248	07/11/2024	12.80 Call	Bond Future	4892.2600	4.8923	4547.9500	4.5480	7.038	0.0000	0.0000
2024/01/03	R248	07/11/2024	12.80 Put	Bond Future	3814.0000	3.8140	4074.0300	4.0740	6.818	0.0000	0.0000
2024/01/03	R248	07/11/2024	12.78 Call	Bond Future	4829.3800	4.8294	4487.4700	4.4875	7.080	0.0000	0.0000
2024/01/03	R248	07/11/2024	12.78 Put	Bond Future	3859.9000	3.8599	4122.3300	4.1223	6.799	0.0000	0.0000
2024/01/03	R248	06/02/2025		Bond Future	12.7368	74.4696	12.8502	73.8534	0.890	0.0000	0.0000
2024/01/03	R248	06/02/2025	12.71 Call	Bond Future	4672.9200	4.6729	4348.7500	4.3488	6.937	0.0000	0.0000
2024/01/03	R248	06/02/2025	12.71 Put	Bond Future	4819.7100	4.8197	5111.7000	5.1117	6.058	0.0000	0.0000
2024/01/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/01/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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