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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/01/2024 TO 04/01/2024

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
2024/01/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/04	2025	01/02/2024		Bond Future	176.3735	176.3735	176.3106	0.036	0.0000	0.0000
2024/01/04	2025	02/05/2024		Bond Future	180.3131	180.3131	180.2489	0.036	0.0000	0.0000
2024/01/04	2025	01/08/2024		Bond Future	182.5117	182.5117	182.4474	0.035	0.0000	0.0000
2024/01/04	2025	07/11/2024		Bond Future	186.8218	186.8218	186.7568	0.035	0.0000	0.0000
2024/01/04	2029	01/02/2024		Bond Future	129.6047	129.6047	129.4370	0.129	0.0000	0.0000
2024/01/04	2029	02/05/2024		Bond Future	131.1306	131.1306	130.9594	0.131	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	
2024/01/04	2029	01/08/2024		Bond Future	134.0701	134.0701	133.8954	133.8954	0.130	0.0000	0.0000
2024/01/04	2029	07/11/2024		Bond Future	135.8294	135.8294	135.6522	135.6522	0.130	0.0000	0.0000
2024/01/04	2029	06/02/2025		Bond Future	138.7420	138.7420	138.5616	138.5616	0.130	0.0000	0.0000
2024/01/04	2029	06/02/2025	132.40 Call	Bond Future	6342.0100	6.3420	6161.6300	6.1616	2.844	0.0000	0.0000
2024/01/04	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	2030	01/02/2024	11.85 Call	Bond Future	7744.6400	7.7446	7746.5500	7.7466	0.025	0.0000	0.0000
2024/01/04	2030	01/02/2024	11.85 Put	Bond Future	3.2000	0.0032	2.6800	0.0027	16.250	0.0000	0.0000
2024/01/04	2030	01/02/2024	10.00 Put	Bond Future	665.9100	0.6659	650.2800	0.6503	2.347	0.0000	0.0000
2024/01/04	2030	01/02/2024	10.00 Call	Bond Future	1077.5900	1.0776	1064.3900	1.0644	1.225	0.0000	0.0000
2024/01/04	2030	01/02/2024	9.89 Put	Bond Future	855.1500	0.8552	839.4800	0.8395	1.832	0.0000	0.0000
2024/01/04	2030	01/02/2024	9.89 Call	Bond Future	806.2400	0.8062	793.0000	0.7930	1.642	0.0000	0.0000
2024/01/04	2030	01/02/2024	10.39 Put	Bond Future	251.6500	0.2517	240.0700	0.2401	4.602	0.0000	0.0000
2024/01/04	2030	01/02/2024	10.39 Call	Bond Future	2273.2500	2.2733	2264.1000	2.2641	0.403	0.0000	0.0000
2024/01/04	2030	01/02/2024	11.86 Call	Bond Future	7782.0700	7.7821	7784.0000	7.7840	0.025	0.0000	0.0000
2024/01/04	2030	01/02/2024	11.86 Put	Bond Future	3.0600	0.0031	2.5600	0.0026	16.340	0.0000	0.0000
2024/01/04	2030	01/02/2024	10.16 Put	Bond Future	452.9800	0.4530	438.4900	0.4385	3.199	0.0000	0.0000
2024/01/04	2030	01/02/2024	10.16 Call	Bond Future	1529.4700	1.5295	1517.4100	1.5174	0.789	0.0000	0.0000
2024/01/04	2030	01/02/2024	11.00 Call	Bond Future	4515.0400	4.5150	4513.3300	4.5133	0.038	0.0000	0.0000
2024/01/04	2030	01/02/2024	11.00 Put	Bond Future	45.9500	0.0460	41.8100	0.0418	9.010	0.0000	0.0000
2024/01/04	2030	01/02/2024	11.75 Call	Bond Future	7369.5300	7.3695	7371.2100	7.3712	0.023	0.0000	0.0000
2024/01/04	2030	01/02/2024	11.75 Put	Bond Future	4.9600	0.0050	4.2100	0.0042	15.121	0.0000	0.0000
2024/01/04	2030	01/02/2024	11.36 Call	Bond Future	5890.0500	5.8901	5890.6100	5.8906	0.010	0.0000	0.0000
2024/01/04	2030	01/02/2024	11.36 Put	Bond Future	15.8000	0.0158	13.9300	0.0139	11.835	0.0000	0.0000
2024/01/04	2030	01/02/2024	11.37 Call	Bond Future	5928.2200	5.9282	5928.8100	5.9288	0.010	0.0000	0.0000
2024/01/04	2030	01/02/2024	11.37 Put	Bond Future	15.3400	0.0153	13.5000	0.0135	11.995	0.0000	0.0000
2024/01/04	2030	01/02/2024	11.35 Call	Bond Future	5851.8900	5.8519	5852.3900	5.8524	0.009	0.0000	0.0000
2024/01/04	2030	01/02/2024	11.35 Put	Bond Future	16.2800	0.0163	14.3500	0.0144	11.855	0.0000	0.0000
2024/01/04	2030	01/02/2024		Bond Future	9.9017	91.6951	9.9011	91.6976	0.006	0.0000	0.0000
2024/01/04	2030	01/02/2024	11.31 Call	Bond Future	5699.1400	5.6991	5699.4600	5.6995	0.006	0.0000	0.0000
2024/01/04	2030	01/02/2024	11.31 Put	Bond Future	18.3400	0.0183	16.2300	0.0162	11.505	0.0000	0.0000
2024/01/04	2030	01/02/2024	9.93 Put	Bond Future	781.6800	0.7817	765.9500	0.7660	2.012	0.0000	0.0000
2024/01/04	2030	01/02/2024	9.93 Call	Bond Future	900.5900	0.9006	887.2900	0.8873	1.477	0.0000	0.0000
2024/01/04	2030	01/02/2024	9.57 Put	Bond Future	1654.8100	1.6548	1643.0700	1.6431	0.709	0.0000	0.0000
2024/01/04	2030	01/02/2024	9.57 Call	Bond Future	249.3900	0.2494	240.0800	0.2401	3.733	0.0000	0.0000
2024/01/04	2030	01/02/2024	10.07 Put	Bond Future	563.8800	0.5639	548.6200	0.5486	2.706	0.0000	0.0000
2024/01/04	2030	01/02/2024	10.07 Call	Bond Future	1267.1600	1.2672	1254.3300	1.2543	1.013	0.0000	0.0000
2024/01/04	2030	01/02/2024	12.10 Call	Bond Future	8675.3900	8.6754	8677.6300	8.6776	0.026	0.0000	0.0000
2024/01/04	2030	01/02/2024	12.10 Put	Bond Future	1.0000	0.0010	0.8100	0.0008	19.000	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	
2024/01/04	2030	02/05/2024		Bond Future	9.9549	93.7207	9.9543	93.7233	0.006	0.0000	0.0000
2024/01/04	2030	02/05/2024	9.82 Call	Bond Future	1457.0100	1.4570	1451.0700	1.4511	0.408	0.0000	0.0000
2024/01/04	2030	02/05/2024	9.82 Put	Bond Future	2007.4500	2.0075	1998.9500	1.9990	0.423	0.0000	0.0000
2024/01/04	2030	02/05/2024	9.83 Call	Bond Future	1476.3900	1.4764	1470.4400	1.4704	0.403	0.0000	0.0000
2024/01/04	2030	02/05/2024	9.83 Put	Bond Future	1985.8900	1.9859	1977.3800	1.9774	0.429	0.0000	0.0000
2024/01/04	2030	02/05/2024	9.81 Call	Bond Future	1437.7800	1.4378	1431.8500	1.4319	0.412	0.0000	0.0000
2024/01/04	2030	02/05/2024	9.81 Put	Bond Future	2029.1800	2.0292	2020.6900	2.0207	0.418	0.0000	0.0000
2024/01/04	2030	02/05/2024	10.62 Put	Bond Future	787.1400	0.7871	780.0700	0.7801	0.898	0.0000	0.0000
2024/01/04	2030	02/05/2024	10.62 Call	Bond Future	3441.5200	3.4415	3437.0100	3.4370	0.131	0.0000	0.0000
2024/01/04	2030	02/05/2024	11.12 Put	Bond Future	415.4900	0.4155	410.1900	0.4102	1.276	0.0000	0.0000
2024/01/04	2030	02/05/2024	11.12 Call	Bond Future	5002.5700	5.0026	4999.8300	4.9998	0.055	0.0000	0.0000
2024/01/04	2030	02/05/2024	13.15 Call	Bond Future	11924.9300	11.9249	11927.1100	11.9271	0.018	0.0000	0.0000
2024/01/04	2030	02/05/2024	13.15 Put	Bond Future	10.2100	0.0102	9.8300	0.0098	3.722	0.0000	0.0000
2024/01/04	2030	02/05/2024	9.66 Put	Bond Future	2377.8200	2.3778	2369.4400	2.3694	0.352	0.0000	0.0000
2024/01/04	2030	02/05/2024	9.66 Call	Bond Future	1169.3000	1.1693	1163.4800	1.1635	0.498	0.0000	0.0000
2024/01/04	2030	02/05/2024	10.16 Put	Bond Future	1369.8500	1.3699	1361.6000	1.3616	0.602	0.0000	0.0000
2024/01/04	2030	02/05/2024	10.16 Call	Bond Future	2198.7100	2.1987	2193.0200	2.1930	0.259	0.0000	0.0000
2024/01/04	2030	02/05/2024	11.94 Call	Bond Future	7772.5300	7.7725	7772.5000	7.7725	0.000	0.0000	0.0000
2024/01/04	2030	02/05/2024	11.94 Put	Bond Future	127.9100	0.1279	125.3200	0.1253	2.025	0.0000	0.0000
2024/01/04	2030	02/05/2024	12.38 Call	Bond Future	9284.9900	9.2850	9286.1300	9.2861	0.012	0.0000	0.0000
2024/01/04	2030	02/05/2024	12.38 Put	Bond Future	55.1300	0.0551	53.7100	0.0537	2.576	0.0000	0.0000
2024/01/04	2030	02/05/2024	10.82 Put	Bond Future	611.7000	0.6117	605.3200	0.6053	1.043	0.0000	0.0000
2024/01/04	2030	02/05/2024	10.82 Call	Bond Future	4045.5200	4.0455	4041.7000	4.0417	0.094	0.0000	0.0000
2024/01/04	2030	01/08/2024	10.38 Call	Bond Future	3064.0300	3.0640	3060.5000	3.0605	0.115	0.0000	0.0000
2024/01/04	2030	01/08/2024	10.38 Put	Bond Future	1632.5800	1.6326	1626.2600	1.6263	0.387	0.0000	0.0000
2024/01/04	2030	01/08/2024	10.39 Call	Bond Future	3088.8000	3.0888	3085.2800	3.0853	0.114	0.0000	0.0000
2024/01/04	2030	01/08/2024	10.39 Put	Bond Future	1618.8700	1.6189	1612.5600	1.6126	0.390	0.0000	0.0000
2024/01/04	2030	01/08/2024	10.37 Call	Bond Future	3039.3500	3.0394	3035.8100	3.0358	0.116	0.0000	0.0000
2024/01/04	2030	01/08/2024	10.37 Put	Bond Future	1646.3900	1.6464	1640.0600	1.6401	0.384	0.0000	0.0000
2024/01/04	2030	01/08/2024		Bond Future	10.0117	91.7937	10.0110	91.7965	0.007	0.0000	0.0000
2024/01/04	2030	07/11/2024		Bond Future	10.0849	93.9363	10.0840	93.9395	0.009	0.0000	0.0000
2024/01/04	2030	07/11/2024	10.75 Call	Bond Future	4109.9100	4.1099	4107.9800	4.1080	0.047	0.0000	0.0000
2024/01/04	2030	07/11/2024	10.75 Put	Bond Future	1641.0300	1.6410	1635.8100	1.6358	0.318	0.0000	0.0000
2024/01/04	2030	07/11/2024	10.76 Call	Bond Future	4135.1000	4.1351	4133.1900	4.1332	0.046	0.0000	0.0000
2024/01/04	2030	07/11/2024	10.76 Put	Bond Future	1629.7400	1.6297	1624.5400	1.6245	0.319	0.0000	0.0000
2024/01/04	2030	07/11/2024	10.74 Call	Bond Future	4084.7600	4.0848	4082.8200	4.0828	0.047	0.0000	0.0000
2024/01/04	2030	07/11/2024	10.74 Put	Bond Future	1652.3900	1.6524	1647.1600	1.6472	0.317	0.0000	0.0000
2024/01/04	2030	06/02/2025		Bond Future	10.1745	91.9169	10.1734	91.9207	0.010	0.0000	0.0000
2024/01/04	2030	06/02/2025	10.68 Call	Bond Future	3861.8300	3.8618	3860.6600	3.8607	0.030	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	
2024/01/04	2030	06/02/2025	10.68 Put	Bond Future	2050.9600	2.0510	2046.0500	2.0461	0.239	0.0000	0.0000
2024/01/04	2032	01/02/2024	10.90 Put	Bond Future	729.9500	0.7300	710.5400	0.7105	2.659	0.0000	0.0000
2024/01/04	2032	01/02/2024	10.90 Call	Bond Future	1477.2500	1.4773	1462.2200	1.4622	1.017	0.0000	0.0000
2024/01/04	2032	01/02/2024	12.00 Call	Bond Future	5880.1000	5.8801	5880.1200	5.8801	0.000	0.0000	0.0000
2024/01/04	2032	01/02/2024	12.00 Put	Bond Future	44.8500	0.0449	40.4900	0.0405	9.721	0.0000	0.0000
2024/01/04	2032	01/02/2024	11.55 Call	Bond Future	3953.1500	3.9532	3947.7200	3.9477	0.137	0.0000	0.0000
2024/01/04	2032	01/02/2024	11.55 Put	Bond Future	150.4500	0.1505	140.6400	0.1406	6.520	0.0000	0.0000
2024/01/04	2032	01/02/2024	11.33 Call	Bond Future	3047.1000	3.0471	3038.1300	3.0381	0.294	0.0000	0.0000
2024/01/04	2032	01/02/2024	11.33 Put	Bond Future	262.4400	0.2624	249.0900	0.2491	5.087	0.0000	0.0000
2024/01/04	2032	01/02/2024	11.35 Call	Bond Future	3127.6500	3.1277	3119.0100	3.1190	0.276	0.0000	0.0000
2024/01/04	2032	01/02/2024	11.35 Put	Bond Future	249.7700	0.2498	236.7500	0.2368	5.213	0.0000	0.0000
2024/01/04	2032	01/02/2024	10.85 Call	Bond Future	1321.9000	1.3219	1306.5400	1.3065	1.162	0.0000	0.0000
2024/01/04	2032	01/02/2024	10.85 Put	Bond Future	815.6700	0.8157	795.9300	0.7959	2.420	0.0000	0.0000
2024/01/04	2032	01/02/2024	10.59 Put	Bond Future	1408.1800	1.4082	1389.2300	1.3892	1.346	0.0000	0.0000
2024/01/04	2032	01/02/2024	10.59 Call	Bond Future	646.6100	0.6466	632.0400	0.6320	2.253	0.0000	0.0000
2024/01/04	2032	01/02/2024	11.09 Put	Bond Future	470.8100	0.4708	453.5700	0.4536	3.662	0.0000	0.0000
2024/01/04	2032	01/02/2024	11.09 Call	Bond Future	2126.1900	2.1262	2113.3300	2.1133	0.605	0.0000	0.0000
2024/01/04	2032	01/02/2024	12.73 Call	Bond Future	9000.0500	9.0001	9003.7100	9.0037	0.041	0.0000	0.0000
2024/01/04	2032	01/02/2024	12.73 Put	Bond Future	4.5500	0.0046	3.8300	0.0038	15.824	0.0000	0.0000
2024/01/04	2032	01/02/2024	10.78 Put	Bond Future	950.2100	0.9502	930.2600	0.9303	2.100	0.0000	0.0000
2024/01/04	2032	01/02/2024	10.78 Call	Bond Future	1117.4700	1.1175	1101.9000	1.1019	1.393	0.0000	0.0000
2024/01/04	2032	01/02/2024	11.75 Call	Bond Future	4802.4900	4.8025	4799.8900	4.7999	0.054	0.0000	0.0000
2024/01/04	2032	01/02/2024	11.75 Put	Bond Future	88.2700	0.0883	81.2900	0.0813	7.908	0.0000	0.0000
2024/01/04	2032	01/02/2024	12.50 Call	Bond Future	8029.1500	8.0292	8031.9900	8.0320	0.035	0.0000	0.0000
2024/01/04	2032	01/02/2024	12.50 Put	Bond Future	11.5200	0.0115	9.9800	0.0100	13.368	0.0000	0.0000
2024/01/04	2032	01/02/2024		Bond Future	10.7456	89.5597	10.7447	89.5641	0.008	0.0000	0.0000
2024/01/04	2032	01/02/2024	11.84 Call	Bond Future	5189.3500	5.1894	5187.8100	5.1878	0.030	0.0000	0.0000
2024/01/04	2032	01/02/2024	11.84 Put	Bond Future	69.2300	0.0692	63.3100	0.0633	8.551	0.0000	0.0000
2024/01/04	2032	01/02/2024	11.85 Call	Bond Future	5232.4600	5.2325	5231.0200	5.2310	0.028	0.0000	0.0000
2024/01/04	2032	01/02/2024	11.85 Put	Bond Future	67.4000	0.0674	61.5800	0.0616	8.635	0.0000	0.0000
2024/01/04	2032	01/02/2024	11.83 Call	Bond Future	5146.2900	5.1463	5144.6400	5.1446	0.032	0.0000	0.0000
2024/01/04	2032	01/02/2024	11.83 Put	Bond Future	71.1400	0.0711	65.1100	0.0651	8.476	0.0000	0.0000
2024/01/04	2032	01/02/2024	10.01 Put	Bond Future	3704.3400	3.7043	3697.5800	3.6976	0.182	0.0000	0.0000
2024/01/04	2032	01/02/2024	10.01 Call	Bond Future	26.2600	0.0263	23.8800	0.0239	9.063	0.0000	0.0000
2024/01/04	2032	01/02/2024	10.76 Put	Bond Future	991.9400	0.9919	971.9800	0.9720	2.012	0.0000	0.0000
2024/01/04	2032	01/02/2024	10.76 Call	Bond Future	1062.0400	1.0620	1046.4600	1.0465	1.467	0.0000	0.0000
2024/01/04	2032	01/02/2024	12.62 Call	Bond Future	8537.0000	8.5370	8540.3300	8.5403	0.039	0.0000	0.0000
2024/01/04	2032	01/02/2024	12.62 Put	Bond Future	7.1600	0.0072	6.1100	0.0061	14.665	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/01/04	2032	02/05/2024	10.55 Call	Bond Future	1478.0400	1.4780	1471.5300	1.4715	0.440	0.0000	0.0000
2024/01/04	2032	02/05/2024	10.55 Put	Bond Future	2796.0100	2.7960	2784.9800	2.7850	0.394	0.0000	0.0000
2024/01/04	2032	02/05/2024	10.56 Call	Bond Future	1498.7100	1.4987	1492.1900	1.4922	0.435	0.0000	0.0000
2024/01/04	2032	02/05/2024	10.56 Put	Bond Future	2768.2100	2.7682	2757.1700	2.7572	0.399	0.0000	0.0000
2024/01/04	2032	02/05/2024	10.54 Call	Bond Future	1457.7200	1.4577	1451.2200	1.4512	0.446	0.0000	0.0000
2024/01/04	2032	02/05/2024	10.54 Put	Bond Future	2824.2100	2.8242	2813.1900	2.8132	0.390	0.0000	0.0000
2024/01/04	2032	02/05/2024		Bond Future	10.8244	87.3761	10.8235	87.3806	0.009	0.0000	0.0000
2024/01/04	2032	02/05/2024	10.59 Put	Bond Future	2685.8000	2.6858	2674.7400	2.6747	0.412	0.0000	0.0000
2024/01/04	2032	02/05/2024	10.59 Call	Bond Future	1561.5300	1.5615	1554.9900	1.5550	0.419	0.0000	0.0000
2024/01/04	2032	02/05/2024	11.09 Put	Bond Future	1576.4300	1.5764	1565.9400	1.5659	0.665	0.0000	0.0000
2024/01/04	2032	02/05/2024	11.09 Call	Bond Future	2827.5100	2.8275	2821.5400	2.8215	0.211	0.0000	0.0000
2024/01/04	2032	02/05/2024	13.18 Call	Bond Future	10422.6900	10.4227	10424.8100	10.4248	0.020	0.0000	0.0000
2024/01/04	2032	02/05/2024	13.18 Put	Bond Future	102.4700	0.1025	100.0700	0.1001	2.342	0.0000	0.0000
2024/01/04	2032	02/05/2024	10.36 Put	Bond Future	3367.4500	3.3675	3356.6900	3.3567	0.320	0.0000	0.0000
2024/01/04	2032	02/05/2024	10.36 Call	Bond Future	1121.8100	1.1218	1115.5700	1.1156	0.556	0.0000	0.0000
2024/01/04	2032	02/05/2024	10.86 Put	Bond Future	2026.8900	2.0269	2015.9400	2.0159	0.540	0.0000	0.0000
2024/01/04	2032	02/05/2024	10.86 Call	Bond Future	2195.7800	2.1958	2189.3500	2.1894	0.293	0.0000	0.0000
2024/01/04	2032	02/05/2024	12.90 Call	Bond Future	9347.6300	9.3476	9348.7700	9.3488	0.012	0.0000	0.0000
2024/01/04	2032	02/05/2024	12.90 Put	Bond Future	166.7000	0.1667	163.3200	0.1633	2.028	0.0000	0.0000
2024/01/04	2032	02/05/2024	13.35 Call	Bond Future	11076.3200	11.0763	11078.9200	11.0789	0.023	0.0000	0.0000
2024/01/04	2032	02/05/2024	13.35 Put	Bond Future	75.1600	0.0752	73.2400	0.0732	2.555	0.0000	0.0000
2024/01/04	2032	02/05/2024	11.35 Put	Bond Future	1174.5900	1.1746	1164.9100	1.1649	0.824	0.0000	0.0000
2024/01/04	2032	02/05/2024	11.35 Call	Bond Future	3627.9300	3.6279	3622.7700	3.6228	0.142	0.0000	0.0000
2024/01/04	2032	02/05/2024	10.65 Put	Bond Future	2526.5700	2.5266	2515.4900	2.5155	0.439	0.0000	0.0000
2024/01/04	2032	02/05/2024	10.65 Call	Bond Future	1691.8200	1.6918	1685.2600	1.6853	0.388	0.0000	0.0000
2024/01/04	2032	02/05/2024	11.81 Call	Bond Future	5209.9000	5.2099	5206.6500	5.2067	0.062	0.0000	0.0000
2024/01/04	2032	02/05/2024	11.81 Put	Bond Future	682.8800	0.6829	675.1100	0.6751	1.138	0.0000	0.0000
2024/01/04	2032	02/05/2024	11.21 Call	Bond Future	3186.5300	3.1865	3180.9000	3.1809	0.177	0.0000	0.0000
2024/01/04	2032	02/05/2024	11.21 Put	Bond Future	1377.8100	1.3778	1367.6600	1.3677	0.737	0.0000	0.0000
2024/01/04	2032	02/05/2024	10.57 Put	Bond Future	2740.6000	2.7406	2729.5600	2.7296	0.403	0.0000	0.0000
2024/01/04	2032	02/05/2024	10.57 Call	Bond Future	1519.5500	1.5196	1513.0300	1.5130	0.429	0.0000	0.0000
2024/01/04	2032	01/08/2024	11.14 Call	Bond Future	3371.0900	3.3711	3367.3200	3.3673	0.112	0.0000	0.0000
2024/01/04	2032	01/08/2024	11.14 Put	Bond Future	2296.0500	2.2961	2287.4500	2.2875	0.375	0.0000	0.0000
2024/01/04	2032	01/08/2024	11.15 Call	Bond Future	3398.7100	3.3987	3394.9500	3.3950	0.111	0.0000	0.0000
2024/01/04	2032	01/08/2024	11.15 Put	Bond Future	2277.9900	2.2780	2269.4000	2.2694	0.377	0.0000	0.0000
2024/01/04	2032	01/08/2024	11.13 Call	Bond Future	3343.8400	3.3438	3340.0400	3.3400	0.114	0.0000	0.0000
2024/01/04	2032	01/08/2024	11.13 Put	Bond Future	2314.5100	2.3145	2305.8800	2.3059	0.373	0.0000	0.0000
2024/01/04	2032	01/08/2024		Bond Future	10.9066	89.3137	10.9056	89.3186	0.010	0.0000	0.0000
2024/01/04	2032	07/11/2024		Bond Future	11.0141	87.2318	11.0130	87.2371	0.011	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	
2024/01/04	2032	07/11/2024	13.36 Call	Bond Future	10341.3200	10.3413	10343.1400	10.3431	0.018	0.0000	0.0000
2024/01/04	2032	07/11/2024	13.36 Put	Bond Future	534.9500	0.5350	531.4900	0.5315	0.647	0.0000	0.0000
2024/01/04	2032	07/11/2024	11.64 Put	Bond Future	2036.5400	2.0365	2029.7600	2.0298	0.333	0.0000	0.0000
2024/01/04	2032	07/11/2024	11.64 Call	Bond Future	4804.5800	4.8046	4803.0800	4.8031	0.031	0.0000	0.0000
2024/01/04	2032	07/11/2024	11.48 Call	Bond Future	4341.1900	4.3412	4339.4600	4.3395	0.040	0.0000	0.0000
2024/01/04	2032	07/11/2024	11.48 Put	Bond Future	2269.7700	2.2698	2262.7600	2.2628	0.309	0.0000	0.0000
2024/01/04	2032	07/11/2024	11.49 Call	Bond Future	4369.8300	4.3698	4368.1100	4.3681	0.039	0.0000	0.0000
2024/01/04	2032	07/11/2024	11.49 Put	Bond Future	2254.6600	2.2547	2247.6600	2.2477	0.310	0.0000	0.0000
2024/01/04	2032	07/11/2024	11.47 Call	Bond Future	4312.9200	4.3129	4311.1700	4.3112	0.041	0.0000	0.0000
2024/01/04	2032	07/11/2024	11.47 Put	Bond Future	2285.2900	2.2853	2278.2600	2.2783	0.308	0.0000	0.0000
2024/01/04	2032	06/02/2025		Bond Future	11.1327	89.0786	11.1314	89.0844	0.012	0.0000	0.0000
2024/01/04	2032	06/02/2025	11.72 Call	Bond Future	4794.5000	4.7945	4794.1500	4.7942	0.007	0.0000	0.0000
2024/01/04	2032	06/02/2025	11.72 Put	Bond Future	2263.7000	2.2637	2257.5500	2.2576	0.272	0.0000	0.0000
2024/01/04	2033	01/02/2024		Bond Future	122.9967	122.9967	122.3750	122.3750	0.505	0.0000	0.0000
2024/01/04	2033	02/05/2024		Bond Future	124.2785	124.2785	123.6430	123.6430	0.511	0.0000	0.0000
2024/01/04	2033	01/08/2024		Bond Future	127.0646	127.0646	126.4151	126.4151	0.511	0.0000	0.0000
2024/01/04	2033	07/11/2024		Bond Future	128.5611	128.5611	127.8977	127.8977	0.516	0.0000	0.0000
2024/01/04	2033	06/02/2025		Bond Future	131.3180	131.3180	130.6409	130.6409	0.516	0.0000	0.0000
2024/01/04	2033	06/02/2025	124.94 Call	Bond Future	6377.9700	6.3780	5700.9300	5.7009	10.615	0.0000	0.0000
2024/01/04	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	2037	01/02/2024	13.93 Call	Bond Future	9269.3100	9.2693	9221.0800	9.2211	0.520	0.0000	0.0000
2024/01/04	2037	01/02/2024	13.93 Put	Bond Future	3.1500	0.0032	2.7600	0.0028	12.381	0.0000	0.0000
2024/01/04	2037	01/02/2024	12.93 Call	Bond Future	4706.1300	4.7061	4653.8300	4.6538	1.111	0.0000	0.0000
2024/01/04	2037	01/02/2024	12.93 Put	Bond Future	109.6100	0.1096	105.1500	0.1052	4.069	0.0000	0.0000
2024/01/04	2037	01/02/2024	12.09 Put	Bond Future	1049.2000	1.0492	1050.3900	1.0504	0.113	0.0000	0.0000
2024/01/04	2037	01/02/2024	12.09 Call	Bond Future	1344.9000	1.3449	1298.2500	1.2983	3.469	0.0000	0.0000
2024/01/04	2037	01/02/2024		Bond Future	12.0348	77.2058	12.0437	77.1580	0.074	0.0000	0.0000
2024/01/04	2037	01/02/2024	12.32 Call	Bond Future	2117.5900	2.1176	2065.5700	2.0656	2.457	0.0000	0.0000
2024/01/04	2037	01/02/2024	12.32 Put	Bond Future	607.7500	0.6078	603.5700	0.6036	0.688	0.0000	0.0000
2024/01/04	2037	01/02/2024	12.33 Call	Bond Future	2154.7100	2.1547	2102.5500	2.1026	2.421	0.0000	0.0000
2024/01/04	2037	01/02/2024	12.33 Put	Bond Future	592.7200	0.5927	588.4000	0.5884	0.729	0.0000	0.0000
2024/01/04	2037	01/02/2024	12.31 Call	Bond Future	2080.8100	2.0808	2028.9400	2.0289	2.493	0.0000	0.0000
2024/01/04	2037	01/02/2024	12.31 Put	Bond Future	623.1700	0.6232	619.1400	0.6191	0.647	0.0000	0.0000
2024/01/04	2037	02/05/2024		Bond Future	12.1446	78.9113	12.1539	78.8625	0.076	0.0000	0.0000
2024/01/04	2037	02/05/2024	11.45 Put	Bond Future	4725.0800	4.7251	4752.8200	4.7528	0.587	0.0000	0.0000
2024/01/04	2037	02/05/2024	11.43 Call	Bond Future	892.6300	0.8926	871.9500	0.8720	2.317	0.0000	0.0000
2024/01/04	2037	02/05/2024	11.43 Put	Bond Future	4807.6400	4.8076	4835.8100	4.8358	0.586	0.0000	0.0000
2024/01/04	2037	02/05/2024	11.44 Call	Bond Future	908.0600	0.9081	887.1600	0.8872	2.302	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	
2024/01/04	2037	02/05/2024	11.44 Put	Bond Future	4766.3200	4.7663	4794.2700	4.7943	0.586	0.0000	0.0000
2024/01/04	2037	02/05/2024	11.45 Call	Bond Future	923.5200	0.9235	902.4100	0.9024	2.286	0.0000	0.0000
2024/01/04	2037	01/08/2024		Bond Future	12.2608	76.4054	12.2704	76.3556	0.078	0.0000	0.0000
2024/01/04	2037	01/08/2024	12.10 Call	Bond Future	2836.6200	2.8366	2805.1700	2.8052	1.109	0.0000	0.0000
2024/01/04	2037	01/08/2024	12.10 Put	Bond Future	3677.9500	3.6780	3696.2700	3.6963	0.498	0.0000	0.0000
2024/01/04	2037	01/08/2024	12.11 Call	Bond Future	2863.0100	2.8630	2831.4200	2.8314	1.103	0.0000	0.0000
2024/01/04	2037	01/08/2024	12.11 Put	Bond Future	3651.6200	3.6516	3669.8000	3.6698	0.498	0.0000	0.0000
2024/01/04	2037	01/08/2024	12.09 Call	Bond Future	2810.3400	2.8103	2779.0300	2.7790	1.114	0.0000	0.0000
2024/01/04	2037	01/08/2024	12.09 Put	Bond Future	3704.4400	3.7044	3722.9000	3.7229	0.498	0.0000	0.0000
2024/01/04	2037	01/08/2024	13.82 Call	Bond Future	8528.3600	8.5284	8481.8100	8.4818	0.546	0.0000	0.0000
2024/01/04	2037	01/08/2024	13.82 Put	Bond Future	1021.4600	1.0215	1024.6800	1.0247	0.315	0.0000	0.0000
2024/01/04	2037	01/08/2024	13.17 Call	Bond Future	6182.3000	6.1823	6139.4000	6.1394	0.694	0.0000	0.0000
2024/01/04	2037	01/08/2024	13.17 Put	Bond Future	1666.8400	1.6668	1673.7100	1.6737	0.412	0.0000	0.0000
2024/01/04	2037	07/11/2024		Bond Future	12.3929	78.1879	12.4028	78.1373	0.080	0.0000	0.0000
2024/01/04	2037	07/11/2024	12.58 Call	Bond Future	4440.1900	4.4402	4405.4000	4.4054	0.784	0.0000	0.0000
2024/01/04	2037	07/11/2024	12.58 Put	Bond Future	3495.5800	3.4956	3511.3600	3.5114	0.451	0.0000	0.0000
2024/01/04	2037	07/11/2024	12.59 Call	Bond Future	4469.2800	4.4693	4434.3900	4.4344	0.781	0.0000	0.0000
2024/01/04	2037	07/11/2024	12.59 Put	Bond Future	3474.6600	3.4747	3490.3400	3.4903	0.451	0.0000	0.0000
2024/01/04	2037	07/11/2024	12.57 Call	Bond Future	4411.1900	4.4112	4376.5000	4.3765	0.786	0.0000	0.0000
2024/01/04	2037	07/11/2024	12.57 Put	Bond Future	3516.6300	3.5166	3532.5100	3.5325	0.452	0.0000	0.0000
2024/01/04	2037	06/02/2025		Bond Future	12.5329	75.5830	12.5432	75.5317	0.082	0.0000	0.0000
2024/01/04	2037	06/02/2025	12.76 Call	Bond Future	5029.2000	5.0292	4994.5000	4.9945	0.690	0.0000	0.0000
2024/01/04	2037	06/02/2025	12.76 Put	Bond Future	3906.8900	3.9069	3923.5100	3.9235	0.425	0.0000	0.0000
2024/01/04	2038	01/02/2024		Bond Future	131.8800	131.8800	131.9042	131.9042	0.018	0.0000	0.0000
2024/01/04	2038	02/05/2024		Bond Future	134.8258	134.8258	134.8505	134.8505	0.018	0.0000	0.0000
2024/01/04	2038	01/08/2024		Bond Future	135.7740	135.7740	135.8008	135.8008	0.020	0.0000	0.0000
2024/01/04	2038	07/11/2024		Bond Future	138.9797	138.9797	139.0078	139.0078	0.020	0.0000	0.0000
2024/01/04	2038	06/02/2025		Bond Future	139.8306	139.8306	139.8625	139.8625	0.023	0.0000	0.0000
2024/01/04	2038	06/02/2025	135.23 Call	Bond Future	4600.6300	4.6006	4632.4600	4.6325	0.692	0.0000	0.0000
2024/01/04	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	2040	01/02/2024	12.30 Put	Bond Future	1448.2400	1.4482	1531.4800	1.5315	5.748	0.0000	0.0000
2024/01/04	2040	01/02/2024	12.30 Call	Bond Future	1100.1700	1.1002	991.7800	0.9918	9.852	0.0000	0.0000
2024/01/04	2040	01/02/2024	12.90 Put	Bond Future	350.5600	0.3506	370.8600	0.3709	5.791	0.0000	0.0000
2024/01/04	2040	01/02/2024	12.90 Call	Bond Future	3287.9700	3.2880	3116.6400	3.1166	5.211	0.0000	0.0000
2024/01/04	2040	01/02/2024	13.90 Call	Bond Future	7958.6900	7.9587	7767.3500	7.7674	2.404	0.0000	0.0000
2024/01/04	2040	01/02/2024	13.90 Put	Bond Future	17.3100	0.0173	17.6000	0.0176	1.675	0.0000	0.0000
2024/01/04	2040	01/02/2024	12.34 Call	Bond Future	1211.3700	1.2114	1097.2200	1.0972	9.423	0.0000	0.0000
2024/01/04	2040	01/02/2024	12.34 Put	Bond Future	1333.3300	1.3333	1410.8100	1.4108	5.811	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	
2024/01/04	2040	01/02/2024	12.35 Call	Bond Future	1240.0800	1.2401	1124.5100	1.1245	9.320	0.0000	0.0000
2024/01/04	2040	01/02/2024	12.35 Put	Bond Future	1305.6700	1.3057	1381.7300	1.3817	5.825	0.0000	0.0000
2024/01/04	2040	01/02/2024	12.33 Call	Bond Future	1183.0400	1.1830	1070.3100	1.0703	9.529	0.0000	0.0000
2024/01/04	2040	01/02/2024	12.33 Put	Bond Future	1361.4300	1.3614	1440.3300	1.4403	5.795	0.0000	0.0000
2024/01/04	2040	01/02/2024		Bond Future	12.3617	76.9481	12.3958	76.7564	0.276	0.0000	0.0000
2024/01/04	2040	02/05/2024	11.61 Call	Bond Future	750.1300	0.7501	700.1800	0.7002	6.659	0.0000	0.0000
2024/01/04	2040	02/05/2024	11.61 Put	Bond Future	5796.1000	5.7961	5942.0100	5.9420	2.517	0.0000	0.0000
2024/01/04	2040	02/05/2024	11.62 Call	Bond Future	764.0500	0.7641	713.4500	0.7135	6.623	0.0000	0.0000
2024/01/04	2040	02/05/2024	11.62 Put	Bond Future	5748.9100	5.7489	5894.1700	5.8942	2.527	0.0000	0.0000
2024/01/04	2040	02/05/2024	11.60 Call	Bond Future	736.5200	0.7365	687.2100	0.6872	6.695	0.0000	0.0000
2024/01/04	2040	02/05/2024	11.60 Put	Bond Future	5843.6800	5.8437	5990.2300	5.9902	2.508	0.0000	0.0000
2024/01/04	2040	02/05/2024		Bond Future	12.4769	78.6479	12.5124	78.4521	0.284	0.0000	0.0000
2024/01/04	2040	01/08/2024		Bond Future	12.5988	75.8857	12.6356	75.6857	0.292	0.0000	0.0000
2024/01/04	2040	01/08/2024	12.33 Call	Bond Future	2771.1500	2.7712	2673.1100	2.6731	3.538	0.0000	0.0000
2024/01/04	2040	01/08/2024	12.33 Put	Bond Future	4256.1700	4.2562	4358.1800	4.3582	2.397	0.0000	0.0000
2024/01/04	2040	01/08/2024	12.34 Call	Bond Future	2797.6400	2.7976	2699.0500	2.6991	3.524	0.0000	0.0000
2024/01/04	2040	01/08/2024	12.34 Put	Bond Future	4226.6000	4.2266	4328.0600	4.3281	2.401	0.0000	0.0000
2024/01/04	2040	01/08/2024	12.32 Call	Bond Future	2745.0100	2.7450	2647.5100	2.6475	3.552	0.0000	0.0000
2024/01/04	2040	01/08/2024	12.32 Put	Bond Future	4286.1600	4.2862	4388.7100	4.3887	2.393	0.0000	0.0000
2024/01/04	2040	07/11/2024		Bond Future	12.7361	77.6558	12.7744	77.4515	0.301	0.0000	0.0000
2024/01/04	2040	07/11/2024	12.85 Call	Bond Future	4470.0000	4.4700	4351.6900	4.3517	2.647	0.0000	0.0000
2024/01/04	2040	07/11/2024	12.85 Put	Bond Future	3864.9600	3.8650	3951.0200	3.9510	2.227	0.0000	0.0000
2024/01/04	2040	07/11/2024	12.86 Call	Bond Future	4499.6200	4.4996	4380.9000	4.3809	2.638	0.0000	0.0000
2024/01/04	2040	07/11/2024	12.86 Put	Bond Future	3841.8300	3.8418	3927.4800	3.9275	2.229	0.0000	0.0000
2024/01/04	2040	07/11/2024	12.84 Call	Bond Future	4440.4500	4.4405	4322.5600	4.3226	2.655	0.0000	0.0000
2024/01/04	2040	07/11/2024	12.84 Put	Bond Future	3888.2200	3.8882	3974.7000	3.9747	2.224	0.0000	0.0000
2024/01/04	2040	06/02/2025		Bond Future	12.8804	74.7887	12.9203	74.5803	0.309	0.0000	0.0000
2024/01/04	2040	06/02/2025	12.95 Call	Bond Future	4769.0400	4.7690	4650.8600	4.6509	2.478	0.0000	0.0000
2024/01/04	2040	06/02/2025	12.95 Put	Bond Future	4405.6800	4.4057	4495.8900	4.4959	2.048	0.0000	0.0000
2024/01/04	2044	01/02/2024	13.00 Call	Bond Future	3293.6600	3.2937	3098.3500	3.0984	5.930	0.0000	0.0000
2024/01/04	2044	01/02/2024	13.00 Put	Bond Future	331.1100	0.3311	356.3000	0.3563	7.608	0.0000	0.0000
2024/01/04	2044	01/02/2024	13.25 Call	Bond Future	4420.4000	4.4204	4211.7400	4.2117	4.720	0.0000	0.0000
2024/01/04	2044	01/02/2024	13.25 Put	Bond Future	164.7700	0.1648	176.6100	0.1766	7.186	0.0000	0.0000
2024/01/04	2044	01/02/2024		Bond Future	12.4557	73.0487	12.4949	72.8282	0.315	0.0000	0.0000
2024/01/04	2044	01/02/2024	12.28 Call	Bond Future	794.8100	0.7948	694.1200	0.6941	12.668	0.0000	0.0000
2024/01/04	2044	01/02/2024	12.28 Put	Bond Future	1796.5700	1.7966	1916.3800	1.9164	6.669	0.0000	0.0000
2024/01/04	2044	01/02/2024	12.29 Call	Bond Future	817.6100	0.8176	715.1700	0.7152	12.529	0.0000	0.0000
2024/01/04	2044	01/02/2024	12.29 Put	Bond Future	1761.7400	1.7617	1879.8000	1.8798	6.701	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	
2024/01/04	2044	01/02/2024	12.27 Call	Bond Future	772.3900	0.7724	673.4600	0.6735	12.808	0.0000	0.0000
2024/01/04	2044	01/02/2024	12.27 Put	Bond Future	1831.8600	1.8319	1953.4300	1.9534	6.636	0.0000	0.0000
2024/01/04	2044	02/05/2024	11.66 Call	Bond Future	709.4100	0.7094	655.7100	0.6557	7.570	0.0000	0.0000
2024/01/04	2044	02/05/2024	11.66 Put	Bond Future	6057.4200	6.0574	6229.0700	6.2291	2.834	0.0000	0.0000
2024/01/04	2044	02/05/2024	11.67 Call	Bond Future	722.7800	0.7228	668.3400	0.6683	7.532	0.0000	0.0000
2024/01/04	2044	02/05/2024	11.67 Put	Bond Future	6008.3500	6.0084	6179.2600	6.1793	2.845	0.0000	0.0000
2024/01/04	2044	02/05/2024	11.65 Call	Bond Future	696.2200	0.6962	643.2300	0.6432	7.611	0.0000	0.0000
2024/01/04	2044	02/05/2024	11.65 Put	Bond Future	6106.7500	6.1068	6279.1100	6.2791	2.822	0.0000	0.0000
2024/01/04	2044	02/05/2024		Bond Future	12.5678	74.6623	12.6085	74.4370	0.324	0.0000	0.0000
2024/01/04	2044	01/08/2024		Bond Future	12.6860	71.9369	12.7282	71.7068	0.333	0.0000	0.0000
2024/01/04	2044	01/08/2024	12.29 Call	Bond Future	2413.3100	2.4133	2310.0500	2.3101	4.279	0.0000	0.0000
2024/01/04	2044	01/08/2024	12.29 Put	Bond Future	4630.8400	4.6308	4757.7400	4.7577	2.740	0.0000	0.0000
2024/01/04	2044	01/08/2024	12.30 Call	Bond Future	2438.1300	2.4381	2334.2300	2.3342	4.261	0.0000	0.0000
2024/01/04	2044	01/08/2024	12.30 Put	Bond Future	4598.2500	4.5983	4724.5100	4.7245	2.746	0.0000	0.0000
2024/01/04	2044	01/08/2024	12.28 Call	Bond Future	2388.6100	2.3886	2285.9900	2.2860	4.296	0.0000	0.0000
2024/01/04	2044	01/08/2024	12.28 Put	Bond Future	4663.6100	4.6636	4791.1500	4.7912	2.735	0.0000	0.0000
2024/01/04	2044	07/11/2024		Bond Future	12.8186	73.6148	12.8625	73.3796	0.343	0.0000	0.0000
2024/01/04	2044	07/11/2024	12.91 Call	Bond Future	4469.7500	4.4698	4335.2800	4.3353	3.008	0.0000	0.0000
2024/01/04	2044	07/11/2024	12.91 Put	Bond Future	3982.0300	3.9820	4082.8100	4.0828	2.531	0.0000	0.0000
2024/01/04	2044	07/11/2024	12.92 Call	Bond Future	4499.2300	4.4992	4364.2900	4.3643	2.999	0.0000	0.0000
2024/01/04	2044	07/11/2024	12.92 Put	Bond Future	3958.5100	3.9585	4058.8200	4.0588	2.534	0.0000	0.0000
2024/01/04	2044	07/11/2024	12.90 Call	Bond Future	4440.0600	4.4401	4306.0600	4.3061	3.018	0.0000	0.0000
2024/01/04	2044	07/11/2024	12.90 Put	Bond Future	4005.4100	4.0054	4106.6600	4.1067	2.528	0.0000	0.0000
2024/01/04	2044	06/02/2025		Bond Future	12.9574	70.7873	13.0031	70.5474	0.353	0.0000	0.0000
2024/01/04	2044	06/02/2025	13.02 Call	Bond Future	4734.0900	4.7341	4598.9700	4.5990	2.854	0.0000	0.0000
2024/01/04	2044	06/02/2025	13.02 Put	Bond Future	4405.8800	4.4059	4510.6400	4.5106	2.378	0.0000	0.0000
2024/01/04	2046	01/02/2024		Bond Future	116.1774	116.1774	116.1984	116.1984	0.018	0.0000	0.0000
2024/01/04	2046	02/05/2024		Bond Future	116.6213	116.6213	116.6430	116.6430	0.019	0.0000	0.0000
2024/01/04	2046	01/08/2024		Bond Future	119.2353	119.2353	119.2579	119.2579	0.019	0.0000	0.0000
2024/01/04	2046	07/11/2024		Bond Future	119.8396	119.8396	119.8650	119.8650	0.021	0.0000	0.0000
2024/01/04	2046	06/02/2025		Bond Future	122.4078	122.4078	122.4344	122.4344	0.022	0.0000	0.0000
2024/01/04	2046	06/02/2025	114.01 Call	Bond Future	8397.8400	8.3978	8424.3500	8.4244	0.316	0.0000	0.0000
2024/01/04	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	2050	01/02/2024		Bond Future	115.4269	115.4269	115.4479	115.4479	0.018	0.0000	0.0000
2024/01/04	2050	02/05/2024		Bond Future	118.0051	118.0051	118.0267	118.0267	0.018	0.0000	0.0000
2024/01/04	2050	01/08/2024		Bond Future	118.3412	118.3412	118.3647	118.3647	0.020	0.0000	0.0000
2024/01/04	2050	07/11/2024		Bond Future	121.1354	121.1354	121.1600	121.1600	0.020	0.0000	0.0000
2024/01/04	2050	06/02/2025		Bond Future	121.3602	121.3602	121.3883	121.3883	0.023	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	
2024/01/04	2050	06/02/2025	115.60 Call	Bond Future	5760.1500	5.7602	5788.2700	5.7883	0.488	0.0000	0.0000
2024/01/04	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	AL37	01/02/2024		Index Future	1982.3320	1982.3320	1982.6230	1982.6230	0.015	0.0000	0.0000
2024/01/04	AL37	02/05/2024		Index Future	2026.1240	2026.1240	2026.4230	2026.4230	0.015	0.0000	0.0000
2024/01/04	AL37	01/08/2024		Index Future	2071.0710	2071.0710	2071.3800	2071.3800	0.015	0.0000	0.0000
2024/01/04	AL37	07/11/2024		Index Future	2119.5000	2119.5000	2119.8250	2119.8250	0.015	0.0000	0.0000
2024/01/04	AL37	06/02/2025		Index Future	2164.5280	2164.5280	2164.8690	2164.8690	0.016	0.0000	0.0000
2024/01/04	AL7T	01/02/2024		Index Future	1086.7600	1086.7600	1086.4680	1086.4680	0.027	0.0000	0.0000
2024/01/04	AL7T	02/05/2024		Index Future	1110.7680	1110.7680	1110.4700	1110.4700	0.027	0.0000	0.0000
2024/01/04	AL7T	01/08/2024		Index Future	1135.4090	1135.4090	1135.1060	1135.1060	0.027	0.0000	0.0000
2024/01/04	AL7T	07/11/2024		Index Future	1161.9590	1161.9590	1161.6540	1161.6540	0.026	0.0000	0.0000
2024/01/04	AL7T	06/02/2025		Index Future	1186.6450	1186.6450	1186.3370	1186.3370	0.026	0.0000	0.0000
2024/01/04	ALBI	01/02/2024		Index Future	939.7430	939.7430	938.8770	938.8770	0.092	0.0000	0.0000
2024/01/04	ALBI	02/05/2024		Index Future	960.5030	960.5030	959.6190	959.6190	0.092	0.0000	0.0000
2024/01/04	ALBI	01/08/2024		Index Future	981.8100	981.8100	980.9080	980.9080	0.092	0.0000	0.0000
2024/01/04	ALBI	07/11/2024		Index Future	1004.7680	1004.7680	1003.8500	1003.8500	0.091	0.0000	0.0000
2024/01/04	ALBI	06/02/2025		Index Future	1026.1150	1026.1150	1025.1800	1025.1800	0.091	0.0000	0.0000
2024/01/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	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	
2024/01/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/04	ES33	01/02/2024		Bond Future	12.3939	75.9034	12.4126	75.8197	0.151	0.0000	0.0000
2024/01/04	ES33	02/05/2024		Bond Future	12.5277	73.8000	12.5472	73.7145	0.156	0.0000	0.0000
2024/01/04	ES33	01/08/2024		Bond Future	12.6661	75.4540	12.6865	75.3667	0.161	0.0000	0.0000
2024/01/04	ES33	07/11/2024		Bond Future	12.8398	73.4311	12.8611	73.3420	0.166	0.0000	0.0000
2024/01/04	ES33	06/02/2025		Bond Future	13.0254	75.0014	13.0476	74.9108	0.170	0.0000	0.0000
2024/01/04	ES33	06/02/2025	13.34 Call	Bond Future	1269.8000	1.2698	1179.2200	1.1792	7.133	0.0000	0.0000
2024/01/04	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	ES42	01/02/2024		Bond Future	13.0420	71.0428	13.0709	70.8957	0.222	0.0000	0.0000
2024/01/04	ES42	02/05/2024		Bond Future	13.1758	68.3671	13.2059	68.2169	0.228	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	
2024/01/04	ES42	01/08/2024		Bond Future	13.3112	69.8989	13.3424	69.7454	0.235	0.0000	0.0000
2024/01/04	ES42	07/11/2024		Bond Future	13.4753	67.2791	13.5079	67.1223	0.242	0.0000	0.0000
2024/01/04	ES42	06/02/2025		Bond Future	13.6417	68.7151	13.6756	68.5553	0.248	0.0000	0.0000
2024/01/04	ES42	06/02/2025	13.71 Call	Bond Future	321.6300	0.3216	161.8100	0.1618	49.691	0.0000	0.0000
2024/01/04	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	GOVI	01/02/2024		GOVI	926.3610	926.3610	925.5460	925.5460	0.088	0.0000	0.0000
2024/01/04	GOVI	01/02/2024	879.99 Call	GOVI	463710.0000	46.3710	455560.0000	45.5560	1.758	0.0000	0.0000
2024/01/04	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	GOVI	01/02/2024	880.00 Call	GOVI	463610.0000	46.3610	455460.0000	45.5460	1.758	0.0000	0.0000
2024/01/04	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	GOVI	01/02/2024	879.98 Call	GOVI	463810.0000	46.3810	455660.0000	45.5660	1.757	0.0000	0.0000
2024/01/04	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	GOVI	02/05/2024		GOVI	946.8250	946.8250	945.9930	945.9930	0.088	0.0000	0.0000
2024/01/04	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	GOVI	02/05/2024	950.98 Put	GOVI	41550.0000	4.1550	49870.0000	4.9870	20.024	0.0000	0.0000
2024/01/04	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	GOVI	02/05/2024	950.99 Put	GOVI	41650.0000	4.1650	49970.0000	4.9970	19.976	0.0000	0.0000
2024/01/04	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	GOVI	02/05/2024	950.97 Put	GOVI	41450.0000	4.1450	49770.0000	4.9770	20.072	0.0000	0.0000
2024/01/04	GOVI	01/08/2024	943.38 Call	GOVI	244490.0000	24.4490	236000.0000	23.6000	3.473	0.0000	0.0000
2024/01/04	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	GOVI	01/08/2024	943.39 Call	GOVI	244390.0000	24.4390	235900.0000	23.5900	3.474	0.0000	0.0000
2024/01/04	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	GOVI	01/08/2024	943.37 Call	GOVI	244590.0000	24.4590	236100.0000	23.6100	3.471	0.0000	0.0000
2024/01/04	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	GOVI	01/08/2024		GOVI	967.8290	967.8290	966.9800	966.9800	0.088	0.0000	0.0000
2024/01/04	GOVI	07/11/2024		GOVI	990.4610	990.4610	989.5960	989.5960	0.087	0.0000	0.0000
2024/01/04	GOVI	07/11/2024	948.79 Call	GOVI	416710.0000	41.6710	408060.0000	40.8060	2.076	0.0000	0.0000
2024/01/04	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	GOVI	07/11/2024	948.80 Call	GOVI	416610.0000	41.6610	407960.0000	40.7960	2.076	0.0000	0.0000
2024/01/04	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	GOVI	07/11/2024	948.78 Call	GOVI	416810.0000	41.6810	408160.0000	40.8160	2.075	0.0000	0.0000
2024/01/04	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	GOVI	06/02/2025		GOVI	1011.5030	1011.5030	1010.6230	1010.6230	0.087	0.0000	0.0000
2024/01/04	GOVI	06/02/2025	972.00 Call	GOVI	395030.0000	39.5030	386230.0000	38.6230	2.228	0.0000	0.0000
2024/01/04	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/01/04	IGOV	01/02/2024		Index Future	347.1290	347.1290	346.6460	346.6460	0.139	0.0000	0.0000
2024/01/04	IGOV	02/05/2024		Index Future	354.8830	354.8830	354.3890	354.3890	0.139	0.0000	0.0000
2024/01/04	IGOV	01/08/2024		Index Future	362.8390	362.8390	362.3340	362.3340	0.139	0.0000	0.0000
2024/01/04	IGOV	07/11/2024		Index Future	371.4120	371.4120	370.8960	370.8960	0.139	0.0000	0.0000
2024/01/04	IGOV	06/02/2025		Index Future	379.3820	379.3820	378.8570	378.8570	0.138	0.0000	0.0000
2024/01/04	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/04	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/04	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/04	JBAF	17/01/2024		Jibar Tradeable Future	8.3730	91.6270	8.3740	91.6260	0.012	0.0000	0.0000
2024/01/04	JBAF	21/02/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2024/01/04	JBAF	20/03/2024		Jibar Tradeable Future	8.3280	91.6720	8.3280	91.6720	0.000	0.0000	0.0000
2024/01/04	JBAF	17/04/2024		Jibar Tradeable Future	8.2470	91.7530	8.2470	91.7530	0.000	0.0000	0.0000
2024/01/04	JBAF	15/05/2024		Jibar Tradeable Future	8.2180	91.7820	8.2170	91.7830	0.012	0.0000	0.0000
2024/01/04	JBAF	19/06/2024		Jibar Tradeable Future	8.0880	91.9120	8.0870	91.9130	0.012	0.0000	0.0000
2024/01/04	JBAF	18/09/2024		Jibar Tradeable Future	7.8600	92.1400	7.8550	92.1450	0.064	0.0000	0.0000
2024/01/04	JBAF	18/12/2024		Jibar Tradeable Future	7.5380	92.4620	7.5380	92.4620	0.000	0.0000	0.0000
2024/01/04	JBAF	19/03/2025		Jibar Tradeable Future	7.4280	92.5720	7.4260	92.5740	0.027	0.0000	0.0000
2024/01/04	JBAF	18/06/2025		Jibar Tradeable Future	7.3450	92.6550	7.3440	92.6560	0.014	0.0000	0.0000
2024/01/04	JBAF	17/09/2025		Jibar Tradeable Future	7.2730	92.7270	7.2850	92.7150	0.165	0.0000	0.0000
2024/01/04	JBAF	17/12/2025		Jibar Tradeable Future	7.4060	92.5940	7.4070	92.5930	0.014	0.0000	0.0000
2024/01/04	R035	01/02/2024	10.62 Put	Bond Future	5290.7400	5.2907	5362.3900	5.3624	1.354	0.0000	0.0000
2024/01/04	R035	01/02/2024	10.62 Call	Bond Future	26.2600	0.0263	21.7400	0.0217	17.212	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	
2024/01/04	R035	01/02/2024	11.12 Put	Bond Future	2688.9200	2.6889	2736.4900	2.7365	1.769	0.0000	0.0000
2024/01/04	R035	01/02/2024	11.12 Call	Bond Future	314.7400	0.3147	286.1400	0.2861	9.087	0.0000	0.0000
2024/01/04	R035	01/02/2024	13.46 Call	Bond Future	9540.8500	9.5409	9464.4400	9.4644	0.801	0.0000	0.0000
2024/01/04	R035	01/02/2024	13.46 Put	Bond Future	2.2400	0.0022	2.0000	0.0020	10.714	0.0000	0.0000
2024/01/04	R035	01/02/2024		Bond Future	11.5485	87.4214	11.5626	87.3452	0.121	0.0000	0.0000
2024/01/04	R035	01/02/2024	12.19 Call	Bond Future	3606.2200	3.6062	3528.3200	3.5283	2.160	0.0000	0.0000
2024/01/04	R035	01/02/2024	12.19 Put	Bond Future	220.7600	0.2208	219.0300	0.2190	0.784	0.0000	0.0000
2024/01/04	R035	01/02/2024	12.20 Call	Bond Future	3651.0000	3.6510	3573.0400	3.5730	2.135	0.0000	0.0000
2024/01/04	R035	01/02/2024	12.20 Put	Bond Future	214.3100	0.2143	212.5200	0.2125	0.835	0.0000	0.0000
2024/01/04	R035	01/02/2024	12.18 Call	Bond Future	3561.5500	3.5616	3483.7200	3.4837	2.185	0.0000	0.0000
2024/01/04	R035	01/02/2024	12.18 Put	Bond Future	227.3800	0.2274	225.7200	0.2257	0.730	0.0000	0.0000
2024/01/04	R035	02/05/2024		Bond Future	11.6437	84.8407	11.6583	84.7629	0.125	0.0000	0.0000
2024/01/04	R035	02/05/2024	11.20 Call	Bond Future	1345.1900	1.3452	1308.8300	1.3088	2.703	0.0000	0.0000
2024/01/04	R035	02/05/2024	11.20 Put	Bond Future	3761.3200	3.7613	3802.7400	3.8027	1.101	0.0000	0.0000
2024/01/04	R035	02/05/2024	11.21 Call	Bond Future	1365.7200	1.3657	1329.0400	1.3290	2.686	0.0000	0.0000
2024/01/04	R035	02/05/2024	11.21 Put	Bond Future	3726.3400	3.7263	3767.4400	3.7674	1.103	0.0000	0.0000
2024/01/04	R035	02/05/2024	11.19 Call	Bond Future	1324.6600	1.3247	1288.6300	1.2886	2.720	0.0000	0.0000
2024/01/04	R035	02/05/2024	11.19 Put	Bond Future	3796.3600	3.7964	3838.1100	3.8381	1.100	0.0000	0.0000
2024/01/04	R035	01/08/2024		Bond Future	11.7412	86.7223	11.7563	86.6430	0.129	0.0000	0.0000
2024/01/04	R035	01/08/2024	11.80 Call	Bond Future	3395.1100	3.3951	3345.2700	3.3453	1.468	0.0000	0.0000
2024/01/04	R035	01/08/2024	11.80 Put	Bond Future	3087.6900	3.0877	3117.1400	3.1171	0.954	0.0000	0.0000
2024/01/04	R035	01/08/2024	11.81 Call	Bond Future	3424.1900	3.4242	3374.1500	3.3742	1.461	0.0000	0.0000
2024/01/04	R035	01/08/2024	11.81 Put	Bond Future	3064.6500	3.0647	3093.9000	3.0939	0.954	0.0000	0.0000
2024/01/04	R035	01/08/2024	11.79 Call	Bond Future	3366.1400	3.3661	3316.5100	3.3165	1.474	0.0000	0.0000
2024/01/04	R035	01/08/2024	11.79 Put	Bond Future	3110.8800	3.1109	3140.5400	3.1405	0.953	0.0000	0.0000
2024/01/04	R035	07/11/2024		Bond Future	11.8682	84.2315	11.8840	84.1506	0.133	0.0000	0.0000
2024/01/04	R035	07/11/2024	12.18 Call	Bond Future	4571.6900	4.5717	4518.2700	4.5183	1.168	0.0000	0.0000
2024/01/04	R035	07/11/2024	12.18 Put	Bond Future	2993.7800	2.9938	3021.2000	3.0212	0.916	0.0000	0.0000
2024/01/04	R035	07/11/2024	12.19 Call	Bond Future	4602.2600	4.6023	4548.6700	4.5487	1.164	0.0000	0.0000
2024/01/04	R035	07/11/2024	12.19 Put	Bond Future	2974.4300	2.9744	3001.6800	3.0017	0.916	0.0000	0.0000
2024/01/04	R035	07/11/2024	12.17 Call	Bond Future	4541.2100	4.5412	4487.9500	4.4880	1.173	0.0000	0.0000
2024/01/04	R035	07/11/2024	12.17 Put	Bond Future	3013.2600	3.0133	3040.8400	3.0408	0.915	0.0000	0.0000
2024/01/04	R035	06/02/2025		Bond Future	12.0056	86.0153	12.0220	85.9331	0.137	0.0000	0.0000
2024/01/04	R035	06/02/2025	12.41 Call	Bond Future	5042.3400	5.0423	4988.1400	4.9881	1.075	0.0000	0.0000
2024/01/04	R035	06/02/2025	12.41 Put	Bond Future	3048.1900	3.0482	3076.1400	3.0761	0.917	0.0000	0.0000
2024/01/04	R053	01/02/2024	12.93 Call	Bond Future	4342.4900	4.3425	4056.5100	4.0565	6.586	0.0000	0.0000
2024/01/04	R053	01/02/2024	12.93 Put	Bond Future	458.3700	0.4584	499.5900	0.4996	8.993	0.0000	0.0000
2024/01/04	R053	01/02/2024	12.94 Call	Bond Future	4399.1400	4.3991	4112.0900	4.1121	6.525	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
2024/01/04	R053	01/02/2024	12.94 Put	Bond Future	446.5900	0.4466	486.7400	0.4867	8.990	0.0000	0.0000
2024/01/04	R053	01/02/2024	12.92 Call	Bond Future	4286.0300	4.2860	4001.1400	4.0011	6.647	0.0000	0.0000
2024/01/04	R053	01/02/2024	12.92 Put	Bond Future	470.4300	0.4704	512.7400	0.5127	8.994	0.0000	0.0000
2024/01/04	R053	01/02/2024		Bond Future	12.3846	98.1124	12.4289	97.7852	0.358	0.0000	0.0000
2024/01/04	R053	02/05/2024		Bond Future	12.4921	94.4152	12.5381	94.0808	0.369	0.0000	0.0000
2024/01/04	R053	02/05/2024	13.03 Call	Bond Future	5934.6100	5.9346	5696.6400	5.6966	4.010	0.0000	0.0000
2024/01/04	R053	02/05/2024	13.03 Put	Bond Future	2163.2800	2.1633	2259.7000	2.2597	4.457	0.0000	0.0000
2024/01/04	R053	02/05/2024	13.04 Call	Bond Future	5981.3300	5.9813	5742.5500	5.7426	3.992	0.0000	0.0000
2024/01/04	R053	02/05/2024	13.04 Put	Bond Future	2142.5800	2.1426	2238.1900	2.2382	4.462	0.0000	0.0000
2024/01/04	R053	02/05/2024	13.02 Call	Bond Future	5887.9800	5.8880	5650.8400	5.6508	4.028	0.0000	0.0000
2024/01/04	R053	02/05/2024	13.02 Put	Bond Future	2184.1700	2.1842	2281.4200	2.2814	4.452	0.0000	0.0000
2024/01/04	R053	01/08/2024	13.14 Call	Bond Future	7015.4600	7.0155	6786.4800	6.7865	3.264	0.0000	0.0000
2024/01/04	R053	01/08/2024	13.14 Put	Bond Future	3304.4900	3.3045	3417.1200	3.4171	3.408	0.0000	0.0000
2024/01/04	R053	01/08/2024	13.15 Call	Bond Future	7059.5000	7.0595	6829.8500	6.8299	3.253	0.0000	0.0000
2024/01/04	R053	01/08/2024	13.15 Put	Bond Future	3282.1700	3.2822	3394.1300	3.3941	3.411	0.0000	0.0000
2024/01/04	R053	01/08/2024	13.13 Call	Bond Future	6971.7700	6.9718	6743.4500	6.7435	3.275	0.0000	0.0000
2024/01/04	R053	01/08/2024	13.13 Put	Bond Future	3327.2600	3.3273	3440.5500	3.4406	3.405	0.0000	0.0000
2024/01/04	R053	01/08/2024		Bond Future	12.6021	96.5087	12.6499	96.1670	0.380	0.0000	0.0000
2024/01/04	R053	07/11/2024	12.80 Call	Bond Future	5852.0000	5.8520	5654.9800	5.6550	3.367	0.0000	0.0000
2024/01/04	R053	07/11/2024	12.80 Put	Bond Future	5395.7300	5.3957	5547.8900	5.5479	2.820	0.0000	0.0000
2024/01/04	R053	07/11/2024	12.81 Call	Bond Future	5890.3800	5.8904	5692.6700	5.6927	3.356	0.0000	0.0000
2024/01/04	R053	07/11/2024	12.81 Put	Bond Future	5364.5500	5.3646	5516.0200	5.5160	2.824	0.0000	0.0000
2024/01/04	R053	07/11/2024	12.79 Call	Bond Future	5813.7200	5.8137	5617.3900	5.6174	3.377	0.0000	0.0000
2024/01/04	R053	07/11/2024	12.79 Put	Bond Future	5427.1000	5.4271	5579.9500	5.5800	2.816	0.0000	0.0000
2024/01/04	R053	07/11/2024		Bond Future	12.7348	92.8889	12.7846	92.5397	0.392	0.0000	0.0000
2024/01/04	R053	06/02/2025		Bond Future	12.8710	94.8532	12.9229	94.4971	0.403	0.0000	0.0000
2024/01/04	R053	06/02/2025	12.94 Call	Bond Future	6462.2000	6.4622	6261.9800	6.2620	3.098	0.0000	0.0000
2024/01/04	R053	06/02/2025	12.94 Put	Bond Future	5989.2500	5.9893	6145.2100	6.1452	2.604	0.0000	0.0000
2024/01/04	R186	01/02/2024		Bond Future	8.7614	105.6580	8.7512	105.6842	0.117	0.0000	0.0000
2024/01/04	R186	01/02/2024	9.51 Call	Bond Future	1941.4000	1.9414	1962.3900	1.9624	1.081	0.0000	0.0000
2024/01/04	R186	01/02/2024	9.51 Put	Bond Future	46.2700	0.0463	41.1100	0.0411	11.152	0.0000	0.0000
2024/01/04	R186	01/02/2024	9.52 Call	Bond Future	1964.8700	1.9649	1985.9900	1.9860	1.075	0.0000	0.0000
2024/01/04	R186	01/02/2024	9.52 Put	Bond Future	44.7200	0.0447	39.6900	0.0397	11.248	0.0000	0.0000
2024/01/04	R186	01/02/2024	9.50 Call	Bond Future	1917.9600	1.9180	1938.8300	1.9388	1.088	0.0000	0.0000
2024/01/04	R186	01/02/2024	9.50 Put	Bond Future	47.8600	0.0479	42.5800	0.0426	11.032	0.0000	0.0000
2024/01/04	R186	02/05/2024		Bond Future	8.7372	107.9921	8.7258	108.0189	0.130	0.0000	0.0000
2024/01/04	R186	02/05/2024	8.00 Call	Bond Future	184.6000	0.1846	187.3900	0.1874	1.511	0.0000	0.0000
2024/01/04	R186	02/05/2024	8.00 Put	Bond Future	1943.6600	1.9437	1919.6500	1.9197	1.235	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
2024/01/04	R186	02/05/2024	8.01 Call	Bond Future		189.5500	0.1896	192.4100	0.1924	1.509	0.0000	0.0000
2024/01/04	R186	02/05/2024	8.01 Put	Bond Future		1924.4900	1.9245	1900.5500	1.9006	1.244	0.0000	0.0000
2024/01/04	R186	02/05/2024	7.99 Call	Bond Future		179.9000	0.1799	182.6300	0.1826	1.518	0.0000	0.0000
2024/01/04	R186	02/05/2024	7.99 Put	Bond Future		1963.0800	1.9631	1939.0100	1.9390	1.226	0.0000	0.0000
2024/01/04	R186	02/05/2024	10.40 Call	Bond Future		3919.1500	3.9192	3942.5600	3.9426	0.597	0.0000	0.0000
2024/01/04	R186	02/05/2024	10.40 Put	Bond Future		85.8000	0.0858	82.4100	0.0824	3.951	0.0000	0.0000
2024/01/04	R186	02/05/2024	9.73 Put	Bond Future		223.1800	0.2232	216.1500	0.2162	3.150	0.0000	0.0000
2024/01/04	R186	02/05/2024	9.73 Call	Bond Future		2533.9300	2.5339	2553.7000	2.5537	0.780	0.0000	0.0000
2024/01/04	R186	01/08/2024	8.69 Call	Bond Future		1044.8400	1.0448	1056.1900	1.0562	1.086	0.0000	0.0000
2024/01/04	R186	01/08/2024	8.69 Put	Bond Future		1074.4400	1.0744	1058.2000	1.0582	1.511	0.0000	0.0000
2024/01/04	R186	01/08/2024	8.70 Call	Bond Future		1057.3700	1.0574	1068.8100	1.0688	1.082	0.0000	0.0000
2024/01/04	R186	01/08/2024	8.70 Put	Bond Future		1065.3900	1.0654	1049.2400	1.0492	1.516	0.0000	0.0000
2024/01/04	R186	01/08/2024	8.68 Call	Bond Future		1032.3700	1.0324	1043.6400	1.0436	1.092	0.0000	0.0000
2024/01/04	R186	01/08/2024	8.68 Put	Bond Future		1083.5500	1.0836	1067.2300	1.0672	1.506	0.0000	0.0000
2024/01/04	R186	01/08/2024		Bond Future		8.7037	105.0783	8.6909	105.1059	0.147	0.0000	0.0000
2024/01/04	R186	07/11/2024		Bond Future		8.6888	107.5317	8.6740	107.5604	0.171	0.0000	0.0000
2024/01/04	R186	07/11/2024	9.14 Call	Bond Future		1743.1300	1.7431	1758.8100	1.7588	0.900	0.0000	0.0000
2024/01/04	R186	07/11/2024	9.14 Put	Bond Future		876.2900	0.8763	863.3000	0.8633	1.482	0.0000	0.0000
2024/01/04	R186	07/11/2024	9.15 Call	Bond Future		1756.1700	1.7562	1771.9100	1.7719	0.896	0.0000	0.0000
2024/01/04	R186	07/11/2024	9.15 Put	Bond Future		870.2300	0.8702	857.3000	0.8573	1.486	0.0000	0.0000
2024/01/04	R186	07/11/2024	9.13 Call	Bond Future		1729.7500	1.7298	1745.3600	1.7454	0.902	0.0000	0.0000
2024/01/04	R186	07/11/2024	9.13 Put	Bond Future		882.0200	0.8820	868.9600	0.8690	1.481	0.0000	0.0000
2024/01/04	R186	06/02/2025		Bond Future		8.7055	104.4944	8.6881	104.5242	0.199	0.0000	0.0000
2024/01/04	R186	06/02/2025	9.03 Call	Bond Future		1551.0700	1.5511	1566.7300	1.5667	1.010	0.0000	0.0000
2024/01/04	R186	06/02/2025	9.03 Put	Bond Future		995.7300	0.9957	981.6200	0.9816	1.417	0.0000	0.0000
2024/01/04	R202	01/02/2024		Bond Future		259.6671	259.6671	259.5012	259.5012	0.064	0.0000	0.0000
2024/01/04	R202	02/05/2024		Bond Future		265.4674	265.4674	265.2980	265.2980	0.064	0.0000	0.0000
2024/01/04	R202	01/08/2024		Bond Future		266.3146	266.3146	266.1440	266.1440	0.064	0.0000	0.0000
2024/01/04	R202	07/11/2024		Bond Future		272.6033	272.6033	272.4295	272.4295	0.064	0.0000	0.0000
2024/01/04	R202	06/02/2025		Bond Future		273.2013	273.2013	273.0305	273.0305	0.063	0.0000	0.0000
2024/01/04	R202	06/02/2025	266.79 Call	Bond Future		6411.2500	6.4113	6240.4700	6.2405	2.664	0.0000	0.0000
2024/01/04	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	R209	01/02/2024		Bond Future		11.7301	67.1644	11.7492	67.0735	0.163	0.0000	0.0000
2024/01/04	R209	01/02/2024	12.13 Call	Bond Future		2237.3400	2.2373	2153.6100	2.1536	3.742	0.0000	0.0000
2024/01/04	R209	01/02/2024	12.13 Put	Bond Future		375.9000	0.3759	383.1200	0.3831	1.921	0.0000	0.0000
2024/01/04	R209	01/02/2024	12.14 Call	Bond Future		2272.7600	2.2728	2188.7100	2.1887	3.698	0.0000	0.0000
2024/01/04	R209	01/02/2024	12.14 Put	Bond Future		365.7400	0.3657	372.6400	0.3726	1.887	0.0000	0.0000
2024/01/04	R209	01/02/2024	12.12 Call	Bond Future		2202.0500	2.2021	2118.6400	2.1186	3.788	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	
2024/01/04	R209	01/02/2024	12.12 Put	Bond Future	386.2500	0.3863	393.7900	0.3938	1.952	0.0000	0.0000
2024/01/04	R209	02/05/2024		Bond Future	11.8234	65.4951	11.8432	65.4021	0.168	0.0000	0.0000
2024/01/04	R209	02/05/2024	11.18 Call	Bond Future	886.0100	0.8860	852.2800	0.8523	3.807	0.0000	0.0000
2024/01/04	R209	02/05/2024	11.18 Put	Bond Future	3997.1800	3.9972	4056.3900	4.0564	1.481	0.0000	0.0000
2024/01/04	R209	02/05/2024	11.19 Call	Bond Future	901.0000	0.9010	866.9000	0.8669	3.785	0.0000	0.0000
2024/01/04	R209	02/05/2024	11.19 Put	Bond Future	3962.2700	3.9623	4021.1100	4.0211	1.485	0.0000	0.0000
2024/01/04	R209	02/05/2024	11.17 Call	Bond Future	871.1700	0.8712	837.8000	0.8378	3.830	0.0000	0.0000
2024/01/04	R209	02/05/2024	11.17 Put	Bond Future	4032.3000	4.0323	4091.8700	4.0919	1.477	0.0000	0.0000
2024/01/04	R209	01/08/2024		Bond Future	11.9193	66.9475	11.9399	66.8526	0.173	0.0000	0.0000
2024/01/04	R209	01/08/2024	11.79 Call	Bond Future	2507.9300	2.5079	2455.4300	2.4554	2.093	0.0000	0.0000
2024/01/04	R209	01/08/2024	11.79 Put	Bond Future	3108.8000	3.1088	3151.1600	3.1512	1.363	0.0000	0.0000
2024/01/04	R209	01/08/2024	11.80 Call	Bond Future	2531.6400	2.5316	2478.8700	2.4789	2.084	0.0000	0.0000
2024/01/04	R209	01/08/2024	11.80 Put	Bond Future	3085.7800	3.0858	3127.8700	3.1279	1.364	0.0000	0.0000
2024/01/04	R209	01/08/2024	11.78 Call	Bond Future	2484.5300	2.4845	2432.3000	2.4323	2.102	0.0000	0.0000
2024/01/04	R209	01/08/2024	11.78 Put	Bond Future	3132.1700	3.1322	3174.8000	3.1748	1.361	0.0000	0.0000
2024/01/04	R209	07/11/2024		Bond Future	12.0374	65.3536	12.0588	65.2567	0.177	0.0000	0.0000
2024/01/04	R209	07/11/2024	12.22 Call	Bond Future	3854.9100	3.8549	3794.9800	3.7950	1.555	0.0000	0.0000
2024/01/04	R209	07/11/2024	12.22 Put	Bond Future	3033.3600	3.0334	3070.2400	3.0702	1.216	0.0000	0.0000
2024/01/04	R209	07/11/2024	12.23 Call	Bond Future	3880.6000	3.8806	3820.4800	3.8205	1.549	0.0000	0.0000
2024/01/04	R209	07/11/2024	12.23 Put	Bond Future	3014.4700	3.0145	3051.1600	3.0512	1.217	0.0000	0.0000
2024/01/04	R209	07/11/2024	12.21 Call	Bond Future	3829.2800	3.8293	3769.5500	3.7696	1.560	0.0000	0.0000
2024/01/04	R209	07/11/2024	12.21 Put	Bond Future	3052.3600	3.0524	3089.4400	3.0894	1.215	0.0000	0.0000
2024/01/04	R209	06/02/2025		Bond Future	12.1609	66.7371	12.1830	66.6385	0.182	0.0000	0.0000
2024/01/04	R209	06/02/2025	12.44 Call	Bond Future	4337.4700	4.3375	4275.9100	4.2759	1.419	0.0000	0.0000
2024/01/04	R209	06/02/2025	12.44 Put	Bond Future	3108.3100	3.1083	3145.3100	3.1453	1.190	0.0000	0.0000
2024/01/04	R210	01/02/2024		Bond Future	235.8713	235.8713	234.6207	234.6207	0.530	0.0000	0.0000
2024/01/04	R210	02/05/2024		Bond Future	237.8788	237.8788	236.6008	236.6008	0.537	0.0000	0.0000
2024/01/04	R210	01/08/2024		Bond Future	243.2112	243.2112	241.9050	241.9050	0.537	0.0000	0.0000
2024/01/04	R210	07/11/2024		Bond Future	245.6029	245.6029	244.2695	244.2695	0.543	0.0000	0.0000
2024/01/04	R210	06/02/2025		Bond Future	250.8681	250.8681	249.5072	249.5072	0.542	0.0000	0.0000
2024/01/04	R210	06/02/2025	239.61 Call	Bond Future	11258.1000	11.2581	9897.1700	9.8972	12.088	0.0000	0.0000
2024/01/04	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	R213	01/02/2024	11.71 Call	Bond Future	5469.7500	5.4698	5491.8300	5.4918	0.404	0.0000	0.0000
2024/01/04	R213	01/02/2024	11.71 Put	Bond Future	31.8000	0.0318	27.9600	0.0280	12.075	0.0000	0.0000
2024/01/04	R213	01/02/2024	11.72 Call	Bond Future	5509.0600	5.5091	5531.2300	5.5312	0.402	0.0000	0.0000
2024/01/04	R213	01/02/2024	11.72 Put	Bond Future	30.9100	0.0309	27.1600	0.0272	12.132	0.0000	0.0000
2024/01/04	R213	01/02/2024	11.70 Call	Bond Future	5430.4200	5.4304	5452.4200	5.4524	0.405	0.0000	0.0000
2024/01/04	R213	01/02/2024	11.70 Put	Bond Future	32.7000	0.0327	28.7800	0.0288	11.988	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	
2024/01/04	R213	01/02/2024		Bond Future	10.4143	86.2893	10.4083	86.3152	0.057	0.0000	0.0000
2024/01/04	R213	02/05/2024		Bond Future	10.4795	84.6369	10.4733	84.6634	0.059	0.0000	0.0000
2024/01/04	R213	02/05/2024	10.29 Call	Bond Future	1483.5100	1.4835	1487.6000	1.4876	0.276	0.0000	0.0000
2024/01/04	R213	02/05/2024	10.29 Put	Bond Future	2297.4100	2.2974	2274.9400	2.2749	0.978	0.0000	0.0000
2024/01/04	R213	02/05/2024	10.30 Call	Bond Future	1503.2700	1.5033	1507.4500	1.5075	0.278	0.0000	0.0000
2024/01/04	R213	02/05/2024	10.30 Put	Bond Future	2273.9600	2.2740	2251.5800	2.2516	0.984	0.0000	0.0000
2024/01/04	R213	02/05/2024	10.28 Call	Bond Future	1463.7100	1.4637	1467.7200	1.4677	0.274	0.0000	0.0000
2024/01/04	R213	02/05/2024	10.28 Put	Bond Future	2320.8400	2.3208	2298.2900	2.2983	0.972	0.0000	0.0000
2024/01/04	R213	01/08/2024		Bond Future	10.5457	86.5140	10.5391	86.5414	0.062	0.0000	0.0000
2024/01/04	R213	01/08/2024	10.87 Call	Bond Future	3225.8200	3.2258	3236.4000	3.2364	0.328	0.0000	0.0000
2024/01/04	R213	01/08/2024	10.87 Put	Bond Future	1890.6700	1.8907	1873.9200	1.8739	0.886	0.0000	0.0000
2024/01/04	R213	01/08/2024	10.88 Call	Bond Future	3251.3800	3.2514	3262.0300	3.2620	0.328	0.0000	0.0000
2024/01/04	R213	01/08/2024	10.88 Put	Bond Future	1875.4900	1.8755	1858.8100	1.8588	0.889	0.0000	0.0000
2024/01/04	R213	01/08/2024	10.86 Call	Bond Future	3200.3400	3.2003	3210.8500	3.2109	0.328	0.0000	0.0000
2024/01/04	R213	01/08/2024	10.86 Put	Bond Future	1905.9600	1.9060	1889.1400	1.8891	0.882	0.0000	0.0000
2024/01/04	R213	07/11/2024		Bond Future	10.6434	84.9730	10.6364	85.0013	0.066	0.0000	0.0000
2024/01/04	R213	07/11/2024	11.22 Call	Bond Future	4136.8100	4.1368	4150.6100	4.1506	0.334	0.0000	0.0000
2024/01/04	R213	07/11/2024	11.22 Put	Bond Future	1852.0800	1.8521	1837.5800	1.8376	0.783	0.0000	0.0000
2024/01/04	R213	07/11/2024	11.23 Call	Bond Future	4162.9000	4.1629	4176.7600	4.1768	0.333	0.0000	0.0000
2024/01/04	R213	07/11/2024	11.23 Put	Bond Future	1839.2400	1.8392	1824.8000	1.8248	0.785	0.0000	0.0000
2024/01/04	R213	07/11/2024	11.21 Call	Bond Future	4110.7800	4.1108	4124.5100	4.1245	0.334	0.0000	0.0000
2024/01/04	R213	07/11/2024	11.21 Put	Bond Future	1865.0100	1.8650	1850.4400	1.8504	0.781	0.0000	0.0000
2024/01/04	R213	06/02/2025		Bond Future	10.7566	86.7737	10.7491	86.8030	0.070	0.0000	0.0000
2024/01/04	R213	06/02/2025	11.35 Call	Bond Future	4364.4200	4.3644	4379.2600	4.3793	0.340	0.0000	0.0000
2024/01/04	R213	06/02/2025	11.35 Put	Bond Future	2087.3000	2.0873	2072.8600	2.0729	0.692	0.0000	0.0000
2024/01/04	R214	01/02/2024	12.15 Call	Bond Future	963.5200	0.9635	879.4700	0.8795	8.723	0.0000	0.0000
2024/01/04	R214	01/02/2024	12.15 Put	Bond Future	1123.8200	1.1238	1179.3900	1.1794	4.945	0.0000	0.0000
2024/01/04	R214	01/02/2024	12.16 Call	Bond Future	987.5800	0.9876	902.4600	0.9025	8.619	0.0000	0.0000
2024/01/04	R214	01/02/2024	12.16 Put	Bond Future	1099.7500	1.0998	1154.2500	1.1543	4.956	0.0000	0.0000
2024/01/04	R214	01/02/2024	12.14 Call	Bond Future	939.8500	0.9399	856.9000	0.8569	8.826	0.0000	0.0000
2024/01/04	R214	01/02/2024	12.14 Put	Bond Future	1148.3300	1.1483	1205.0000	1.2050	4.935	0.0000	0.0000
2024/01/04	R214	01/02/2024		Bond Future	12.1834	62.3984	12.2125	62.2588	0.239	0.0000	0.0000
2024/01/04	R214	02/05/2024		Bond Future	12.2789	60.4723	12.3091	60.3297	0.246	0.0000	0.0000
2024/01/04	R214	02/05/2024	11.47 Call	Bond Future	693.2800	0.6933	653.4000	0.6534	5.752	0.0000	0.0000
2024/01/04	R214	02/05/2024	11.47 Put	Bond Future	4724.9100	4.7249	4827.6800	4.8277	2.175	0.0000	0.0000
2024/01/04	R214	02/05/2024	11.48 Call	Bond Future	705.7700	0.7058	665.4000	0.6654	5.720	0.0000	0.0000
2024/01/04	R214	02/05/2024	11.48 Put	Bond Future	4685.0200	4.6850	4787.3000	4.7873	2.183	0.0000	0.0000
2024/01/04	R214	02/05/2024	11.46 Call	Bond Future	680.8300	0.6808	641.4500	0.6415	5.784	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	
2024/01/04	R214	02/05/2024	11.46 Put	Bond Future	4764.9000	4.7649	4868.1700	4.8682	2.167	0.0000	0.0000
2024/01/04	R214	02/05/2024	13.52 Call	Bond Future	6081.5400	6.0815	5957.0100	5.9570	2.048	0.0000	0.0000
2024/01/04	R214	02/05/2024	13.52 Put	Bond Future	628.7700	0.6288	646.8900	0.6469	2.882	0.0000	0.0000
2024/01/04	R214	02/05/2024	12.87 Call	Bond Future	3943.1300	3.9431	3835.7700	3.8358	2.723	0.0000	0.0000
2024/01/04	R214	02/05/2024	12.87 Put	Bond Future	1242.8000	1.2428	1278.0900	1.2781	2.840	0.0000	0.0000
2024/01/04	R214	02/05/2024	12.12 Put	Bond Future	2625.7900	2.6258	2693.8300	2.6938	2.591	0.0000	0.0000
2024/01/04	R214	02/05/2024	12.12 Call	Bond Future	1865.6700	1.8657	1791.0600	1.7911	3.999	0.0000	0.0000
2024/01/04	R214	02/05/2024	12.14 Put	Bond Future	2575.9900	2.5760	2642.9900	2.6430	2.601	0.0000	0.0000
2024/01/04	R214	02/05/2024	12.14 Call	Bond Future	1912.3800	1.9124	1836.7300	1.8367	3.956	0.0000	0.0000
2024/01/04	R214	01/08/2024		Bond Future	12.3761	61.8135	12.4073	61.6678	0.252	0.0000	0.0000
2024/01/04	R214	01/08/2024	12.17 Call	Bond Future	2411.7900	2.4118	2337.3200	2.3373	3.088	0.0000	0.0000
2024/01/04	R214	01/08/2024	12.17 Put	Bond Future	3388.1000	3.3881	3459.3300	3.4593	2.102	0.0000	0.0000
2024/01/04	R214	01/08/2024	12.18 Call	Bond Future	2434.7700	2.4348	2359.8900	2.3599	3.075	0.0000	0.0000
2024/01/04	R214	01/08/2024	12.18 Put	Bond Future	3363.1400	3.3631	3433.9600	3.4340	2.106	0.0000	0.0000
2024/01/04	R214	01/08/2024	12.16 Call	Bond Future	2388.7300	2.3887	2314.6600	2.3147	3.101	0.0000	0.0000
2024/01/04	R214	01/08/2024	12.16 Put	Bond Future	3413.0400	3.4130	3484.6700	3.4847	2.099	0.0000	0.0000
2024/01/04	R214	07/11/2024	12.61 Call	Bond Future	3781.1100	3.7811	3693.7000	3.6937	2.312	0.0000	0.0000
2024/01/04	R214	07/11/2024	12.61 Put	Bond Future	3268.3500	3.2684	3329.7700	3.3298	1.879	0.0000	0.0000
2024/01/04	R214	07/11/2024	12.62 Call	Bond Future	3806.6300	3.8066	3718.9200	3.7189	2.304	0.0000	0.0000
2024/01/04	R214	07/11/2024	12.62 Put	Bond Future	3248.4400	3.2484	3309.5600	3.3096	1.882	0.0000	0.0000
2024/01/04	R214	07/11/2024	12.60 Call	Bond Future	3755.6500	3.7557	3668.5500	3.6686	2.319	0.0000	0.0000
2024/01/04	R214	07/11/2024	12.60 Put	Bond Future	3288.3600	3.2884	3350.0900	3.3501	1.877	0.0000	0.0000
2024/01/04	R214	07/11/2024		Bond Future	12.4979	59.9494	12.5303	59.8006	0.259	0.0000	0.0000
2024/01/04	R214	06/02/2025		Bond Future	12.6261	61.2189	12.6597	61.0671	0.266	0.0000	0.0000
2024/01/04	R214	06/02/2025	12.71 Call	Bond Future	4085.2500	4.0853	3997.8200	3.9978	2.140	0.0000	0.0000
2024/01/04	R214	06/02/2025	12.71 Put	Bond Future	3707.0000	3.7070	3771.3100	3.7713	1.735	0.0000	0.0000
2024/01/04	R248	01/02/2024	13.10 Call	Bond Future	4179.5000	4.1795	3969.2400	3.9692	5.031	0.0000	0.0000
2024/01/04	R248	01/02/2024	13.10 Put	Bond Future	208.1200	0.2081	223.4200	0.2234	7.352	0.0000	0.0000
2024/01/04	R248	01/02/2024	13.90 Call	Bond Future	7942.3800	7.9424	7717.6100	7.7176	2.830	0.0000	0.0000
2024/01/04	R248	01/02/2024	13.90 Put	Bond Future	18.7400	0.0187	19.5300	0.0195	4.216	0.0000	0.0000
2024/01/04	R248	01/02/2024	11.50 Put	Bond Future	5421.0300	5.4210	5635.3700	5.6354	3.954	0.0000	0.0000
2024/01/04	R248	01/02/2024	11.50 Call	Bond Future	42.7500	0.0428	31.5300	0.0315	26.246	0.0000	0.0000
2024/01/04	R248	01/02/2024	12.30 Put	Bond Future	1502.5100	1.5025	1607.3800	1.6074	6.980	0.0000	0.0000
2024/01/04	R248	01/02/2024	12.30 Call	Bond Future	1063.4200	1.0634	942.7300	0.9427	11.349	0.0000	0.0000
2024/01/04	R248	01/02/2024	13.37 Call	Bond Future	5448.8200	5.4488	5229.5900	5.2296	4.023	0.0000	0.0000
2024/01/04	R248	01/02/2024	13.37 Put	Bond Future	95.5200	0.0955	101.8500	0.1019	6.627	0.0000	0.0000
2024/01/04	R248	01/02/2024	12.15 Call	Bond Future	701.6800	0.7017	607.7400	0.6077	13.388	0.0000	0.0000
2024/01/04	R248	01/02/2024	12.15 Put	Bond Future	2024.2700	2.0243	2155.8900	2.1559	6.502	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	
2024/01/04	R248	01/02/2024	12.16 Call	Bond Future	723.0000	0.7230	627.2700	0.6273	13.241	0.0000	0.0000
2024/01/04	R248	01/02/2024	12.16 Put	Bond Future	1986.1000	1.9861	2115.9300	2.1159	6.537	0.0000	0.0000
2024/01/04	R248	01/02/2024	12.14 Call	Bond Future	680.7700	0.6808	588.6200	0.5886	13.536	0.0000	0.0000
2024/01/04	R248	01/02/2024	12.14 Put	Bond Future	2062.9300	2.0629	2196.3400	2.1963	6.467	0.0000	0.0000
2024/01/04	R248	01/02/2024		Bond Future	12.3758	76.1614	12.4150	75.9359	0.317	0.0000	0.0000
2024/01/04	R248	02/05/2024		Bond Future	12.4783	73.3956	12.5190	73.1651	0.326	0.0000	0.0000
2024/01/04	R248	02/05/2024	11.47 Call	Bond Future	594.6000	0.5946	547.0900	0.5471	7.990	0.0000	0.0000
2024/01/04	R248	02/05/2024	11.47 Put	Bond Future	6753.7700	6.7538	6936.7500	6.9368	2.709	0.0000	0.0000
2024/01/04	R248	02/05/2024	11.48 Call	Bond Future	606.5600	0.6066	558.3400	0.5583	7.950	0.0000	0.0000
2024/01/04	R248	02/05/2024	11.48 Put	Bond Future	6700.1700	6.7002	6882.4400	6.8824	2.720	0.0000	0.0000
2024/01/04	R248	02/05/2024	11.46 Call	Bond Future	582.6900	0.5827	535.8800	0.5359	8.033	0.0000	0.0000
2024/01/04	R248	02/05/2024	11.46 Put	Bond Future	6807.5200	6.8075	6991.2000	6.9912	2.698	0.0000	0.0000
2024/01/04	R248	02/05/2024	11.40 Put	Bond Future	7135.8200	7.1358	7323.6200	7.3236	2.632	0.0000	0.0000
2024/01/04	R248	02/05/2024	11.40 Call	Bond Future	515.0100	0.5150	472.3200	0.4723	8.289	0.0000	0.0000
2024/01/04	R248	02/05/2024	12.40 Put	Bond Future	2972.1100	2.9721	3079.2200	3.0792	3.604	0.0000	0.0000
2024/01/04	R248	02/05/2024	12.40 Call	Bond Future	2524.6800	2.5247	2401.3000	2.4013	4.887	0.0000	0.0000
2024/01/04	R248	02/05/2024	13.16 Call	Bond Future	5113.5800	5.1136	4939.9200	4.9399	3.396	0.0000	0.0000
2024/01/04	R248	02/05/2024	13.16 Put	Bond Future	1417.5400	1.4175	1474.3700	1.4744	4.009	0.0000	0.0000
2024/01/04	R248	01/08/2024		Bond Future	12.5830	75.0233	12.6252	74.7879	0.335	0.0000	0.0000
2024/01/04	R248	01/08/2024	12.31 Call	Bond Future	2869.6200	2.8696	2755.3800	2.7554	3.981	0.0000	0.0000
2024/01/04	R248	01/08/2024	12.31 Put	Bond Future	4426.8600	4.4269	4548.1100	4.5481	2.739	0.0000	0.0000
2024/01/04	R248	01/08/2024	12.32 Call	Bond Future	2896.8000	2.8968	2781.9300	2.7819	3.965	0.0000	0.0000
2024/01/04	R248	01/08/2024	12.32 Put	Bond Future	4395.9400	4.3959	4516.5600	4.5166	2.744	0.0000	0.0000
2024/01/04	R248	01/08/2024	12.30 Call	Bond Future	2842.3300	2.8423	2728.7300	2.7287	3.997	0.0000	0.0000
2024/01/04	R248	01/08/2024	12.30 Put	Bond Future	4457.7500	4.4578	4579.6400	4.5796	2.734	0.0000	0.0000
2024/01/04	R248	07/11/2024		Bond Future	12.7133	72.3225	12.7572	72.0819	0.345	0.0000	0.0000
2024/01/04	R248	07/11/2024	12.79 Call	Bond Future	4517.8100	4.5178	4380.6900	4.3807	3.035	0.0000	0.0000
2024/01/04	R248	07/11/2024	12.79 Put	Bond Future	4098.2400	4.0982	4201.7900	4.2018	2.527	0.0000	0.0000
2024/01/04	R248	07/11/2024	12.80 Call	Bond Future	4547.9500	4.5480	4410.3400	4.4103	3.026	0.0000	0.0000
2024/01/04	R248	07/11/2024	12.80 Put	Bond Future	4074.0300	4.0740	4177.0900	4.1771	2.530	0.0000	0.0000
2024/01/04	R248	07/11/2024	12.78 Call	Bond Future	4487.4700	4.4875	4350.8500	4.3509	3.044	0.0000	0.0000
2024/01/04	R248	07/11/2024	12.78 Put	Bond Future	4122.3300	4.1223	4226.3800	4.2264	2.524	0.0000	0.0000
2024/01/04	R248	06/02/2025		Bond Future	12.8502	73.8534	12.8958	73.6080	0.355	0.0000	0.0000
2024/01/04	R248	06/02/2025	12.71 Call	Bond Future	4348.7500	4.3488	4219.6700	4.2197	2.968	0.0000	0.0000
2024/01/04	R248	06/02/2025	12.71 Put	Bond Future	5111.7000	5.1117	5228.0700	5.2281	2.277	0.0000	0.0000
2024/01/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	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
2024/01/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
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