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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/01/2024 TO 05/01/2024

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
2024/01/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/05	2025	01/02/2024		Bond Future	176.3106	176.3106	176.3855	0.042	0.0000	0.0000
2024/01/05	2025	02/05/2024		Bond Future	180.2489	180.2489	180.3255	0.043	0.0000	0.0000
2024/01/05	2025	01/08/2024		Bond Future	182.4474	182.4474	182.5324	0.047	0.0000	0.0000
2024/01/05	2025	07/11/2024		Bond Future	186.7568	186.7568	186.8415	0.045	0.0000	0.0000
2024/01/05	2029	01/02/2024		Bond Future	129.4370	129.4370	129.4521	0.012	0.0000	0.0000
2024/01/05	2029	02/05/2024		Bond Future	130.9594	130.9594	130.9749	0.012	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	
2024/01/05	2029	01/08/2024		Bond Future	133.8954	133.8954	133.9158	133.9158	0.015	0.0000	0.0000
2024/01/05	2029	07/11/2024		Bond Future	135.6522	135.6522	135.6718	135.6718	0.014	0.0000	0.0000
2024/01/05	2029	06/02/2025		Bond Future	138.5616	138.5616	138.5865	138.5865	0.018	0.0000	0.0000
2024/01/05	2029	06/02/2025	132.40 Call	Bond Future	6161.6300	6.1616	6186.4800	6.1865	0.403	0.0000	0.0000
2024/01/05	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	2030	01/02/2024	11.85 Call	Bond Future	7746.5500	7.7466	7892.0900	7.8921	1.879	0.0000	0.0000
2024/01/05	2030	01/02/2024	11.85 Put	Bond Future	2.6800	0.0027	0.6900	0.0007	74.254	0.0000	0.0000
2024/01/05	2030	01/02/2024	10.00 Put	Bond Future	650.2800	0.6503	438.1600	0.4382	32.620	0.0000	0.0000
2024/01/05	2030	01/02/2024	10.00 Call	Bond Future	1064.3900	1.0644	999.8000	0.9998	6.068	0.0000	0.0000
2024/01/05	2030	01/02/2024	9.89 Put	Bond Future	839.4800	0.8395	604.2900	0.6043	28.016	0.0000	0.0000
2024/01/05	2030	01/02/2024	9.89 Call	Bond Future	793.0000	0.7930	705.3400	0.7053	11.054	0.0000	0.0000
2024/01/05	2030	01/02/2024	10.39 Put	Bond Future	240.0700	0.2401	126.5500	0.1266	47.286	0.0000	0.0000
2024/01/05	2030	01/02/2024	10.39 Call	Bond Future	2264.1000	2.2641	2298.1100	2.2981	1.502	0.0000	0.0000
2024/01/05	2030	01/02/2024	11.86 Call	Bond Future	7784.0000	7.7840	7929.6400	7.9296	1.871	0.0000	0.0000
2024/01/05	2030	01/02/2024	11.86 Put	Bond Future	2.5600	0.0026	0.6700	0.0007	73.828	0.0000	0.0000
2024/01/05	2030	01/02/2024	10.16 Put	Bond Future	438.4900	0.4385	266.8600	0.2669	39.141	0.0000	0.0000
2024/01/05	2030	01/02/2024	10.16 Call	Bond Future	1517.4100	1.5174	1493.3100	1.4933	1.588	0.0000	0.0000
2024/01/05	2030	01/02/2024	11.00 Call	Bond Future	4513.3300	4.5133	4634.5500	4.6346	2.686	0.0000	0.0000
2024/01/05	2030	01/02/2024	11.00 Put	Bond Future	41.8100	0.0418	15.5000	0.0155	62.928	0.0000	0.0000
2024/01/05	2030	01/02/2024	11.75 Call	Bond Future	7371.2100	7.3712	7515.5200	7.5155	1.958	0.0000	0.0000
2024/01/05	2030	01/02/2024	11.75 Put	Bond Future	4.2100	0.0042	0.9900	0.0010	76.485	0.0000	0.0000
2024/01/05	2030	01/02/2024	11.36 Call	Bond Future	5890.6100	5.8906	6028.3100	6.0283	2.338	0.0000	0.0000
2024/01/05	2030	01/02/2024	11.36 Put	Bond Future	13.9300	0.0139	4.1000	0.0041	70.567	0.0000	0.0000
2024/01/05	2030	01/02/2024	11.37 Call	Bond Future	5928.8100	5.9288	6066.7900	6.0668	2.327	0.0000	0.0000
2024/01/05	2030	01/02/2024	11.37 Put	Bond Future	13.5000	0.0135	3.9500	0.0040	70.741	0.0000	0.0000
2024/01/05	2030	01/02/2024	11.35 Call	Bond Future	5852.3900	5.8524	5989.8200	5.9898	2.348	0.0000	0.0000
2024/01/05	2030	01/02/2024	11.35 Put	Bond Future	14.3500	0.0144	4.2500	0.0043	70.383	0.0000	0.0000
2024/01/05	2030	01/02/2024		Bond Future	9.9011	91.6976	9.8660	91.8451	0.355	0.0000	0.0000
2024/01/05	2030	01/02/2024	11.31 Call	Bond Future	5699.4600	5.6995	5835.6900	5.8357	2.390	0.0000	0.0000
2024/01/05	2030	01/02/2024	11.31 Put	Bond Future	16.2300	0.0162	4.9300	0.0049	69.624	0.0000	0.0000
2024/01/05	2030	01/02/2024	9.93 Put	Bond Future	765.9500	0.7660	538.3300	0.5383	29.717	0.0000	0.0000
2024/01/05	2030	01/02/2024	9.93 Call	Bond Future	887.2900	0.8873	807.2000	0.8072	9.026	0.0000	0.0000
2024/01/05	2030	01/02/2024	9.57 Put	Bond Future	1643.0700	1.6431	1400.2300	1.4002	14.780	0.0000	0.0000
2024/01/05	2030	01/02/2024	9.57 Call	Bond Future	240.0800	0.2401	144.7700	0.1448	39.699	0.0000	0.0000
2024/01/05	2030	01/02/2024	10.07 Put	Bond Future	548.6200	0.5486	353.5700	0.3536	35.553	0.0000	0.0000
2024/01/05	2030	01/02/2024	10.07 Call	Bond Future	1254.3300	1.2543	1206.8100	1.2068	3.788	0.0000	0.0000
2024/01/05	2030	01/02/2024	12.10 Call	Bond Future	8677.6300	8.6776	8824.5800	8.8246	1.693	0.0000	0.0000
2024/01/05	2030	01/02/2024	12.10 Put	Bond Future	0.8100	0.0008	0.2300	0.0002	71.605	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
2024/01/05	2030	02/05/2024		Bond Future	9.9543	93.7233	9.9172	93.8742	0.373	0.0000	0.0000
2024/01/05	2030	02/05/2024	9.82 Call	Bond Future	1451.0700	1.4511	1291.6200	1.2916	10.988	0.0000	0.0000
2024/01/05	2030	02/05/2024	9.82 Put	Bond Future	1998.9500	1.9990	1688.6200	1.6886	15.525	0.0000	0.0000
2024/01/05	2030	02/05/2024	9.83 Call	Bond Future	1470.4400	1.4704	1310.9600	1.3110	10.846	0.0000	0.0000
2024/01/05	2030	02/05/2024	9.83 Put	Bond Future	1977.3800	1.9774	1667.0200	1.6670	15.696	0.0000	0.0000
2024/01/05	2030	02/05/2024	9.81 Call	Bond Future	1431.8500	1.4319	1272.2300	1.2722	11.148	0.0000	0.0000
2024/01/05	2030	02/05/2024	9.81 Put	Bond Future	2020.6900	2.0207	1710.1900	1.7102	15.366	0.0000	0.0000
2024/01/05	2030	02/05/2024	10.62 Put	Bond Future	780.0700	0.7801	547.1000	0.5471	29.865	0.0000	0.0000
2024/01/05	2030	02/05/2024	10.62 Call	Bond Future	3437.0100	3.4370	3354.9200	3.3549	2.388	0.0000	0.0000
2024/01/05	2030	02/05/2024	11.12 Put	Bond Future	410.1900	0.4102	252.8500	0.2529	38.358	0.0000	0.0000
2024/01/05	2030	02/05/2024	11.12 Call	Bond Future	4999.8300	4.9998	4993.3700	4.9934	0.129	0.0000	0.0000
2024/01/05	2030	02/05/2024	13.15 Call	Bond Future	11927.1100	11.9271	12071.5400	12.0715	1.211	0.0000	0.0000
2024/01/05	2030	02/05/2024	13.15 Put	Bond Future	9.8300	0.0098	3.3800	0.0034	65.615	0.0000	0.0000
2024/01/05	2030	02/05/2024	9.66 Put	Bond Future	2369.4400	2.3694	2060.6000	2.0606	13.034	0.0000	0.0000
2024/01/05	2030	02/05/2024	9.66 Call	Bond Future	1163.4800	1.1635	1005.5200	1.0055	13.577	0.0000	0.0000
2024/01/05	2030	02/05/2024	10.16 Put	Bond Future	1361.6000	1.3616	1070.0000	1.0700	21.416	0.0000	0.0000
2024/01/05	2030	02/05/2024	10.16 Call	Bond Future	2193.0200	2.1930	2052.3000	2.0523	6.417	0.0000	0.0000
2024/01/05	2030	02/05/2024	11.94 Call	Bond Future	7772.5000	7.7725	7865.8200	7.8658	1.201	0.0000	0.0000
2024/01/05	2030	02/05/2024	11.94 Put	Bond Future	125.3200	0.1253	67.7600	0.0678	45.930	0.0000	0.0000
2024/01/05	2030	02/05/2024	12.38 Call	Bond Future	9286.1300	9.2861	9408.9700	9.4090	1.323	0.0000	0.0000
2024/01/05	2030	02/05/2024	12.38 Put	Bond Future	53.7100	0.0537	25.6700	0.0257	52.206	0.0000	0.0000
2024/01/05	2030	02/05/2024	10.82 Put	Bond Future	605.3200	0.6053	403.7000	0.4037	33.308	0.0000	0.0000
2024/01/05	2030	02/05/2024	10.82 Call	Bond Future	4041.7000	4.0417	3990.9600	3.9910	1.255	0.0000	0.0000
2024/01/05	2030	01/08/2024	10.38 Call	Bond Future	3060.5000	3.0605	2880.2300	2.8802	5.890	0.0000	0.0000
2024/01/05	2030	01/08/2024	10.38 Put	Bond Future	1626.2600	1.6263	1288.4400	1.2884	20.773	0.0000	0.0000
2024/01/05	2030	01/08/2024	10.39 Call	Bond Future	3085.2800	3.0853	2905.7900	2.9058	5.818	0.0000	0.0000
2024/01/05	2030	01/08/2024	10.39 Put	Bond Future	1612.5600	1.6126	1275.5200	1.2755	20.901	0.0000	0.0000
2024/01/05	2030	01/08/2024	10.37 Call	Bond Future	3035.8100	3.0358	2854.5200	2.8545	5.972	0.0000	0.0000
2024/01/05	2030	01/08/2024	10.37 Put	Bond Future	1640.0600	1.6401	1301.2200	1.3012	20.660	0.0000	0.0000
2024/01/05	2030	01/08/2024		Bond Future	10.0110	91.7965	9.9709	91.9540	0.401	0.0000	0.0000
2024/01/05	2030	07/11/2024		Bond Future	10.0840	93.9395	10.0417	94.0996	0.420	0.0000	0.0000
2024/01/05	2030	07/11/2024	10.75 Call	Bond Future	4107.9800	4.1080	4008.2800	4.0083	2.427	0.0000	0.0000
2024/01/05	2030	07/11/2024	10.75 Put	Bond Future	1635.8100	1.6358	1376.0200	1.3760	15.881	0.0000	0.0000
2024/01/05	2030	07/11/2024	10.76 Call	Bond Future	4133.1900	4.1332	4034.2700	4.0343	2.393	0.0000	0.0000
2024/01/05	2030	07/11/2024	10.76 Put	Bond Future	1624.5400	1.6245	1365.5300	1.3655	15.944	0.0000	0.0000
2024/01/05	2030	07/11/2024	10.74 Call	Bond Future	4082.8200	4.0828	3982.3300	3.9823	2.461	0.0000	0.0000
2024/01/05	2030	07/11/2024	10.74 Put	Bond Future	1647.1600	1.6472	1386.5800	1.3866	15.820	0.0000	0.0000
2024/01/05	2030	06/02/2025		Bond Future	10.1734	91.9207	10.1275	92.0876	0.452	0.0000	0.0000
2024/01/05	2030	06/02/2025	10.68 Call	Bond Future	3860.6600	3.8607	3727.8200	3.7278	3.441	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	
2024/01/05	2030	06/02/2025	10.68 Put	Bond Future	2046.0500	2.0461	1746.2700	1.7463	14.652	0.0000	0.0000
2024/01/05	2032	01/02/2024	10.90 Put	Bond Future	710.5400	0.7105	486.2700	0.4863	31.563	0.0000	0.0000
2024/01/05	2032	01/02/2024	10.90 Call	Bond Future	1462.2200	1.4622	1386.3700	1.3864	5.187	0.0000	0.0000
2024/01/05	2032	01/02/2024	12.00 Call	Bond Future	5880.1200	5.8801	6003.4900	6.0035	2.098	0.0000	0.0000
2024/01/05	2032	01/02/2024	12.00 Put	Bond Future	40.4900	0.0405	15.4400	0.0154	61.867	0.0000	0.0000
2024/01/05	2032	01/02/2024	11.55 Call	Bond Future	3947.7200	3.9477	4022.8600	4.0229	1.903	0.0000	0.0000
2024/01/05	2032	01/02/2024	11.55 Put	Bond Future	140.6400	0.1406	67.3600	0.0674	52.105	0.0000	0.0000
2024/01/05	2032	01/02/2024	11.33 Call	Bond Future	3038.1300	3.0381	3072.3500	3.0724	1.126	0.0000	0.0000
2024/01/05	2032	01/02/2024	11.33 Put	Bond Future	249.0900	0.2491	134.8900	0.1349	45.847	0.0000	0.0000
2024/01/05	2032	01/02/2024	11.35 Call	Bond Future	3119.0100	3.1190	3157.3600	3.1574	1.230	0.0000	0.0000
2024/01/05	2032	01/02/2024	11.35 Put	Bond Future	236.7500	0.2368	126.6800	0.1267	46.492	0.0000	0.0000
2024/01/05	2032	01/02/2024	10.85 Call	Bond Future	1306.5400	1.3065	1218.6000	1.2186	6.731	0.0000	0.0000
2024/01/05	2032	01/02/2024	10.85 Put	Bond Future	795.9300	0.7959	559.5700	0.5596	29.696	0.0000	0.0000
2024/01/05	2032	01/02/2024	10.59 Put	Bond Future	1389.2300	1.3892	1113.6100	1.1136	19.840	0.0000	0.0000
2024/01/05	2032	01/02/2024	10.59 Call	Bond Future	632.0400	0.6320	504.8400	0.5048	20.125	0.0000	0.0000
2024/01/05	2032	01/02/2024	11.09 Put	Bond Future	453.5700	0.4536	280.1200	0.2801	38.241	0.0000	0.0000
2024/01/05	2032	01/02/2024	11.09 Call	Bond Future	2113.3300	2.1133	2088.3000	2.0883	1.184	0.0000	0.0000
2024/01/05	2032	01/02/2024	12.73 Call	Bond Future	9003.7100	9.0037	9149.6900	9.1497	1.621	0.0000	0.0000
2024/01/05	2032	01/02/2024	12.73 Put	Bond Future	3.8300	0.0038	1.3900	0.0014	63.708	0.0000	0.0000
2024/01/05	2032	01/02/2024	10.78 Put	Bond Future	930.2600	0.9303	678.9000	0.6789	27.020	0.0000	0.0000
2024/01/05	2032	01/02/2024	10.78 Call	Bond Future	1101.9000	1.1019	998.9600	0.9990	9.342	0.0000	0.0000
2024/01/05	2032	01/02/2024	11.75 Call	Bond Future	4799.8900	4.7999	4902.8200	4.9028	2.144	0.0000	0.0000
2024/01/05	2032	01/02/2024	11.75 Put	Bond Future	81.2900	0.0813	35.8000	0.0358	55.960	0.0000	0.0000
2024/01/05	2032	01/02/2024	12.50 Call	Bond Future	8031.9900	8.0320	8173.3500	8.1734	1.760	0.0000	0.0000
2024/01/05	2032	01/02/2024	12.50 Put	Bond Future	9.9800	0.0100	2.9200	0.0029	70.741	0.0000	0.0000
2024/01/05	2032	01/02/2024		Bond Future	10.7447	89.5641	10.7142	89.7125	0.283	0.0000	0.0000
2024/01/05	2032	01/02/2024	11.84 Call	Bond Future	5187.8100	5.1878	5299.3700	5.2994	2.150	0.0000	0.0000
2024/01/05	2032	01/02/2024	11.84 Put	Bond Future	63.3100	0.0633	26.4500	0.0265	58.221	0.0000	0.0000
2024/01/05	2032	01/02/2024	11.85 Call	Bond Future	5231.0200	5.2310	5343.4400	5.3434	2.149	0.0000	0.0000
2024/01/05	2032	01/02/2024	11.85 Put	Bond Future	61.5800	0.0616	25.5800	0.0256	58.461	0.0000	0.0000
2024/01/05	2032	01/02/2024	11.83 Call	Bond Future	5144.6400	5.1446	5255.3100	5.2553	2.151	0.0000	0.0000
2024/01/05	2032	01/02/2024	11.83 Put	Bond Future	65.1100	0.0651	27.3600	0.0274	57.979	0.0000	0.0000
2024/01/05	2032	01/02/2024	10.01 Put	Bond Future	3697.5800	3.6976	3527.9100	3.5279	4.589	0.0000	0.0000
2024/01/05	2032	01/02/2024	10.01 Call	Bond Future	23.8800	0.0239	2.6300	0.0026	88.987	0.0000	0.0000
2024/01/05	2032	01/02/2024	10.76 Put	Bond Future	971.9800	0.9720	716.8800	0.7169	26.245	0.0000	0.0000
2024/01/05	2032	01/02/2024	10.76 Call	Bond Future	1046.4600	1.0465	939.7800	0.9398	10.194	0.0000	0.0000
2024/01/05	2032	01/02/2024	12.62 Call	Bond Future	8540.3300	8.5403	8684.6200	8.6846	1.690	0.0000	0.0000
2024/01/05	2032	01/02/2024	12.62 Put	Bond Future	6.1100	0.0061	1.9800	0.0020	67.594	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	
2024/01/05	2032	02/05/2024	10.55 Call	Bond Future	1471.5300	1.4715	1290.2700	1.2903	12.318	0.0000	0.0000
2024/01/05	2032	02/05/2024	10.55 Put	Bond Future	2784.9800	2.7850	2451.9700	2.4520	11.957	0.0000	0.0000
2024/01/05	2032	02/05/2024	10.56 Call	Bond Future	1492.1900	1.4922	1311.1700	1.3112	12.131	0.0000	0.0000
2024/01/05	2032	02/05/2024	10.56 Put	Bond Future	2757.1700	2.7572	2424.4000	2.4244	12.069	0.0000	0.0000
2024/01/05	2032	02/05/2024	10.54 Call	Bond Future	1451.2200	1.4512	1269.7600	1.2698	12.504	0.0000	0.0000
2024/01/05	2032	02/05/2024	10.54 Put	Bond Future	2813.1900	2.8132	2479.9800	2.4800	11.845	0.0000	0.0000
2024/01/05	2032	02/05/2024		Bond Future	10.8235	87.3806	10.7916	87.5323	0.294	0.0000	0.0000
2024/01/05	2032	02/05/2024	10.59 Put	Bond Future	2674.7400	2.6747	2342.8400	2.3428	12.409	0.0000	0.0000
2024/01/05	2032	02/05/2024	10.59 Call	Bond Future	1554.9900	1.5550	1374.8400	1.3748	11.585	0.0000	0.0000
2024/01/05	2032	02/05/2024	11.09 Put	Bond Future	1565.9400	1.5659	1272.7900	1.2728	18.720	0.0000	0.0000
2024/01/05	2032	02/05/2024	11.09 Call	Bond Future	2821.5400	2.8215	2680.1400	2.6801	5.011	0.0000	0.0000
2024/01/05	2032	02/05/2024	13.18 Call	Bond Future	10424.8100	10.4248	10529.7300	10.5297	1.006	0.0000	0.0000
2024/01/05	2032	02/05/2024	13.18 Put	Bond Future	100.0700	0.1001	53.2400	0.0532	46.797	0.0000	0.0000
2024/01/05	2032	02/05/2024	10.36 Put	Bond Future	3356.6900	3.3567	3026.8900	3.0269	9.825	0.0000	0.0000
2024/01/05	2032	02/05/2024	10.36 Call	Bond Future	1115.5700	1.1156	937.5200	0.9375	15.960	0.0000	0.0000
2024/01/05	2032	02/05/2024	10.86 Put	Bond Future	2015.9400	2.0159	1699.4900	1.6995	15.697	0.0000	0.0000
2024/01/05	2032	02/05/2024	10.86 Call	Bond Future	2189.3500	2.1894	2024.6500	2.0247	7.523	0.0000	0.0000
2024/01/05	2032	02/05/2024	12.90 Call	Bond Future	9348.7700	9.3488	9431.9000	9.4319	0.889	0.0000	0.0000
2024/01/05	2032	02/05/2024	12.90 Put	Bond Future	163.3200	0.1633	94.7000	0.0947	42.016	0.0000	0.0000
2024/01/05	2032	02/05/2024	13.35 Call	Bond Future	11078.9200	11.0789	11194.2700	11.1943	1.041	0.0000	0.0000
2024/01/05	2032	02/05/2024	13.35 Put	Bond Future	73.2400	0.0732	36.8400	0.0368	49.700	0.0000	0.0000
2024/01/05	2032	02/05/2024	11.35 Put	Bond Future	1164.9100	1.1649	905.8800	0.9059	22.236	0.0000	0.0000
2024/01/05	2032	02/05/2024	11.35 Call	Bond Future	3622.7700	3.6228	3515.4900	3.5155	2.961	0.0000	0.0000
2024/01/05	2032	02/05/2024	10.65 Put	Bond Future	2515.4900	2.5155	2185.6200	2.1856	13.114	0.0000	0.0000
2024/01/05	2032	02/05/2024	10.65 Call	Bond Future	1685.2600	1.6853	1507.1400	1.5071	10.569	0.0000	0.0000
2024/01/05	2032	02/05/2024	11.81 Call	Bond Future	5206.6500	5.2067	5168.0500	5.1681	0.741	0.0000	0.0000
2024/01/05	2032	02/05/2024	11.81 Put	Bond Future	675.1100	0.6751	484.7600	0.4848	28.195	0.0000	0.0000
2024/01/05	2032	02/05/2024	11.21 Call	Bond Future	3180.9000	3.1809	3054.1200	3.0541	3.986	0.0000	0.0000
2024/01/05	2032	02/05/2024	11.21 Put	Bond Future	1367.6600	1.3677	1089.1300	1.0891	20.365	0.0000	0.0000
2024/01/05	2032	02/05/2024	10.57 Put	Bond Future	2729.5600	2.7296	2397.0500	2.3971	12.182	0.0000	0.0000
2024/01/05	2032	02/05/2024	10.57 Call	Bond Future	1513.0300	1.5130	1332.2700	1.3323	11.947	0.0000	0.0000
2024/01/05	2032	01/08/2024	11.14 Call	Bond Future	3367.3200	3.3673	3119.6100	3.1196	7.356	0.0000	0.0000
2024/01/05	2032	01/08/2024	11.14 Put	Bond Future	2287.4500	2.2875	1881.5100	1.8815	17.746	0.0000	0.0000
2024/01/05	2032	01/08/2024	11.15 Call	Bond Future	3394.9500	3.3950	3147.9100	3.1479	7.277	0.0000	0.0000
2024/01/05	2032	01/08/2024	11.15 Put	Bond Future	2269.4000	2.2694	1864.1300	1.8641	17.858	0.0000	0.0000
2024/01/05	2032	01/08/2024	11.13 Call	Bond Future	3340.0400	3.3400	3091.4300	3.0914	7.443	0.0000	0.0000
2024/01/05	2032	01/08/2024	11.13 Put	Bond Future	2305.8800	2.3059	1899.0400	1.8990	17.644	0.0000	0.0000
2024/01/05	2032	01/08/2024		Bond Future	10.9056	89.3186	10.8716	89.4768	0.312	0.0000	0.0000
2024/01/05	2032	07/11/2024		Bond Future	11.0130	87.2371	10.9774	87.3979	0.323	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	
2024/01/05	2032	07/11/2024	13.36 Call	Bond Future	10343.1400	10.3431	10396.5900	10.3966	0.517	0.0000	0.0000
2024/01/05	2032	07/11/2024	13.36 Put	Bond Future	531.4900	0.5315	424.0900	0.4241	20.207	0.0000	0.0000
2024/01/05	2032	07/11/2024	11.64 Put	Bond Future	2029.7600	2.0298	1722.1000	1.7221	15.157	0.0000	0.0000
2024/01/05	2032	07/11/2024	11.64 Call	Bond Future	4803.0800	4.8031	4656.2700	4.6563	3.057	0.0000	0.0000
2024/01/05	2032	07/11/2024	11.48 Call	Bond Future	4339.4600	4.3395	4179.4800	4.1795	3.687	0.0000	0.0000
2024/01/05	2032	07/11/2024	11.48 Put	Bond Future	2262.7600	2.2628	1941.9300	1.9419	14.179	0.0000	0.0000
2024/01/05	2032	07/11/2024	11.49 Call	Bond Future	4368.1100	4.3681	4208.6400	4.2086	3.651	0.0000	0.0000
2024/01/05	2032	07/11/2024	11.49 Put	Bond Future	2247.6600	2.2477	1927.3400	1.9273	14.251	0.0000	0.0000
2024/01/05	2032	07/11/2024	11.47 Call	Bond Future	4311.1700	4.3112	4150.3900	4.1504	3.729	0.0000	0.0000
2024/01/05	2032	07/11/2024	11.47 Put	Bond Future	2278.2600	2.2783	1956.6300	1.9566	14.117	0.0000	0.0000
2024/01/05	2032	06/02/2025		Bond Future	11.1314	89.0844	11.0933	89.2519	0.342	0.0000	0.0000
2024/01/05	2032	06/02/2025	11.72 Call	Bond Future	4794.1500	4.7942	4602.0400	4.6020	4.007	0.0000	0.0000
2024/01/05	2032	06/02/2025	11.72 Put	Bond Future	2257.5500	2.2576	1897.9100	1.8979	15.931	0.0000	0.0000
2024/01/05	2033	01/02/2024		Bond Future	122.3750	122.3750	122.3912	122.3912	0.013	0.0000	0.0000
2024/01/05	2033	02/05/2024		Bond Future	123.6430	123.6430	123.6596	123.6596	0.013	0.0000	0.0000
2024/01/05	2033	01/08/2024		Bond Future	126.4151	126.4151	126.4364	126.4364	0.017	0.0000	0.0000
2024/01/05	2033	07/11/2024		Bond Future	127.8977	127.8977	127.9183	127.9183	0.016	0.0000	0.0000
2024/01/05	2033	06/02/2025		Bond Future	130.6409	130.6409	130.6665	130.6665	0.020	0.0000	0.0000
2024/01/05	2033	06/02/2025	124.94 Call	Bond Future	5700.9300	5.7009	5726.5200	5.7265	0.449	0.0000	0.0000
2024/01/05	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	2037	01/02/2024	13.93 Call	Bond Future	9221.0800	9.2211	9548.6300	9.5486	3.552	0.0000	0.0000
2024/01/05	2037	01/02/2024	13.93 Put	Bond Future	2.7600	0.0028	0.7200	0.0007	73.913	0.0000	0.0000
2024/01/05	2037	01/02/2024	12.93 Call	Bond Future	4653.8300	4.6538	4925.6200	4.9256	5.840	0.0000	0.0000
2024/01/05	2037	01/02/2024	12.93 Put	Bond Future	105.1500	0.1052	47.3500	0.0474	54.969	0.0000	0.0000
2024/01/05	2037	01/02/2024	12.09 Put	Bond Future	1050.3900	1.0504	769.2100	0.7692	26.769	0.0000	0.0000
2024/01/05	2037	01/02/2024	12.09 Call	Bond Future	1298.2500	1.2983	1346.6600	1.3467	3.729	0.0000	0.0000
2024/01/05	2037	01/02/2024		Bond Future	12.0437	77.1580	11.9825	77.4876	0.508	0.0000	0.0000
2024/01/05	2037	01/02/2024	12.32 Call	Bond Future	2065.5700	2.0656	2185.9100	2.1859	5.826	0.0000	0.0000
2024/01/05	2037	01/02/2024	12.32 Put	Bond Future	603.5700	0.6036	394.3200	0.3943	34.669	0.0000	0.0000
2024/01/05	2037	01/02/2024	12.33 Call	Bond Future	2102.5500	2.1026	2226.0300	2.2260	5.873	0.0000	0.0000
2024/01/05	2037	01/02/2024	12.33 Put	Bond Future	588.4000	0.5884	382.2900	0.3823	35.029	0.0000	0.0000
2024/01/05	2037	01/02/2024	12.31 Call	Bond Future	2028.9400	2.0289	2145.9800	2.1460	5.769	0.0000	0.0000
2024/01/05	2037	01/02/2024	12.31 Put	Bond Future	619.1400	0.6191	406.5900	0.4066	34.330	0.0000	0.0000
2024/01/05	2037	02/05/2024		Bond Future	12.1539	78.8625	12.0902	79.1994	0.523	0.0000	0.0000
2024/01/05	2037	02/05/2024	11.45 Put	Bond Future	4752.8200	4.7528	4227.5100	4.2275	11.053	0.0000	0.0000
2024/01/05	2037	02/05/2024	11.43 Call	Bond Future	871.9500	0.8720	684.9900	0.6850	21.442	0.0000	0.0000
2024/01/05	2037	02/05/2024	11.43 Put	Bond Future	4835.8100	4.8358	4311.9200	4.3119	10.834	0.0000	0.0000
2024/01/05	2037	02/05/2024	11.44 Call	Bond Future	887.1600	0.8872	699.4100	0.6994	21.163	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	
2024/01/05	2037	02/05/2024	11.44 Put	Bond Future	4794.2700	4.7943	4269.5900	4.2696	10.944	0.0000	0.0000
2024/01/05	2037	02/05/2024	11.45 Call	Bond Future	902.4100	0.9024	714.0300	0.7140	20.875	0.0000	0.0000
2024/01/05	2037	01/08/2024		Bond Future	12.2704	76.3556	12.2036	76.7028	0.544	0.0000	0.0000
2024/01/05	2037	01/08/2024	12.10 Call	Bond Future	2805.1700	2.8052	2610.1100	2.6101	6.954	0.0000	0.0000
2024/01/05	2037	01/08/2024	12.10 Put	Bond Future	3696.2700	3.6963	3153.9700	3.1540	14.672	0.0000	0.0000
2024/01/05	2037	01/08/2024	12.11 Call	Bond Future	2831.4200	2.8314	2636.9900	2.6370	6.867	0.0000	0.0000
2024/01/05	2037	01/08/2024	12.11 Put	Bond Future	3669.8000	3.6698	3128.1300	3.1281	14.760	0.0000	0.0000
2024/01/05	2037	01/08/2024	12.09 Call	Bond Future	2779.0300	2.7790	2583.3600	2.5834	7.041	0.0000	0.0000
2024/01/05	2037	01/08/2024	12.09 Put	Bond Future	3722.9000	3.7229	3179.9900	3.1800	14.583	0.0000	0.0000
2024/01/05	2037	01/08/2024	13.82 Call	Bond Future	8481.8100	8.4818	8541.7800	8.5418	0.707	0.0000	0.0000
2024/01/05	2037	01/08/2024	13.82 Put	Bond Future	1024.6800	1.0247	737.4100	0.7374	28.035	0.0000	0.0000
2024/01/05	2037	01/08/2024	13.17 Call	Bond Future	6139.4000	6.1394	6095.6100	6.0956	0.713	0.0000	0.0000
2024/01/05	2037	01/08/2024	13.17 Put	Bond Future	1673.7100	1.6737	1282.6800	1.2827	23.363	0.0000	0.0000
2024/01/05	2037	07/11/2024		Bond Future	12.4028	78.1373	12.3335	78.4917	0.559	0.0000	0.0000
2024/01/05	2037	07/11/2024	12.58 Call	Bond Future	4405.4000	4.4054	4215.3700	4.2154	4.314	0.0000	0.0000
2024/01/05	2037	07/11/2024	12.58 Put	Bond Future	3511.3600	3.5114	2966.9500	2.9670	15.504	0.0000	0.0000
2024/01/05	2037	07/11/2024	12.59 Call	Bond Future	4434.3900	4.4344	4245.1700	4.2452	4.267	0.0000	0.0000
2024/01/05	2037	07/11/2024	12.59 Put	Bond Future	3490.3400	3.4903	2946.7400	2.9467	15.574	0.0000	0.0000
2024/01/05	2037	07/11/2024	12.57 Call	Bond Future	4376.5000	4.3765	4185.3700	4.1854	4.367	0.0000	0.0000
2024/01/05	2037	07/11/2024	12.57 Put	Bond Future	3532.5100	3.5325	2987.0000	2.9870	15.443	0.0000	0.0000
2024/01/05	2037	06/02/2025		Bond Future	12.5432	75.5317	12.4703	75.8965	0.581	0.0000	0.0000
2024/01/05	2037	06/02/2025	12.76 Call	Bond Future	4994.5000	4.9945	4829.7100	4.8297	3.299	0.0000	0.0000
2024/01/05	2037	06/02/2025	12.76 Put	Bond Future	3923.5100	3.9235	3393.8800	3.3939	13.499	0.0000	0.0000
2024/01/05	2038	01/02/2024		Bond Future	131.9042	131.9042	131.6203	131.6203	0.215	0.0000	0.0000
2024/01/05	2038	02/05/2024		Bond Future	134.8505	134.8505	134.5605	134.5605	0.215	0.0000	0.0000
2024/01/05	2038	01/08/2024		Bond Future	135.8008	135.8008	135.5093	135.5093	0.215	0.0000	0.0000
2024/01/05	2038	07/11/2024		Bond Future	139.0078	139.0078	138.7076	138.7076	0.216	0.0000	0.0000
2024/01/05	2038	06/02/2025		Bond Future	139.8625	139.8625	139.5617	139.5617	0.215	0.0000	0.0000
2024/01/05	2038	06/02/2025	135.23 Call	Bond Future	4632.4600	4.6325	4331.6700	4.3317	6.493	0.0000	0.0000
2024/01/05	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	2040	01/02/2024	12.30 Put	Bond Future	1531.4800	1.5315	1154.6300	1.1546	24.607	0.0000	0.0000
2024/01/05	2040	01/02/2024	12.30 Call	Bond Future	991.7800	0.9918	959.8300	0.9598	3.221	0.0000	0.0000
2024/01/05	2040	01/02/2024	12.90 Put	Bond Future	370.8600	0.3709	192.8200	0.1928	48.007	0.0000	0.0000
2024/01/05	2040	01/02/2024	12.90 Call	Bond Future	3116.6400	3.1166	3283.5000	3.2835	5.354	0.0000	0.0000
2024/01/05	2040	01/02/2024	13.90 Call	Bond Future	7767.3500	7.7674	8098.7000	8.0987	4.266	0.0000	0.0000
2024/01/05	2040	01/02/2024	13.90 Put	Bond Future	17.6000	0.0176	4.0500	0.0041	76.989	0.0000	0.0000
2024/01/05	2040	01/02/2024	12.34 Call	Bond Future	1097.2200	1.0972	1074.4100	1.0744	2.079	0.0000	0.0000
2024/01/05	2040	01/02/2024	12.34 Put	Bond Future	1410.8100	1.4108	1043.1000	1.0431	26.064	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	
2024/01/05	2040	01/02/2024	12.35 Call	Bond Future	1124.5100	1.1245	1104.2100	1.1042	1.805	0.0000	0.0000
2024/01/05	2040	01/02/2024	12.35 Put	Bond Future	1381.7300	1.3817	1016.5300	1.0165	26.431	0.0000	0.0000
2024/01/05	2040	01/02/2024	12.33 Call	Bond Future	1070.3100	1.0703	1045.1300	1.0451	2.353	0.0000	0.0000
2024/01/05	2040	01/02/2024	12.33 Put	Bond Future	1440.3300	1.4403	1070.2500	1.0703	25.694	0.0000	0.0000
2024/01/05	2040	01/02/2024		Bond Future	12.3958	76.7564	12.3345	77.1013	0.495	0.0000	0.0000
2024/01/05	2040	02/05/2024	11.61 Call	Bond Future	700.1800	0.7002	509.1200	0.5091	27.287	0.0000	0.0000
2024/01/05	2040	02/05/2024	11.61 Put	Bond Future	5942.0100	5.9420	5398.3500	5.3984	9.149	0.0000	0.0000
2024/01/05	2040	02/05/2024	11.62 Call	Bond Future	713.4500	0.7135	521.0200	0.5210	26.972	0.0000	0.0000
2024/01/05	2040	02/05/2024	11.62 Put	Bond Future	5894.1700	5.8942	5349.1400	5.3491	9.247	0.0000	0.0000
2024/01/05	2040	02/05/2024	11.60 Call	Bond Future	687.2100	0.6872	497.5200	0.4975	27.603	0.0000	0.0000
2024/01/05	2040	02/05/2024	11.60 Put	Bond Future	5990.2300	5.9902	5447.9400	5.4479	9.053	0.0000	0.0000
2024/01/05	2040	02/05/2024		Bond Future	12.5124	78.4521	12.4487	78.8047	0.509	0.0000	0.0000
2024/01/05	2040	01/08/2024		Bond Future	12.6356	75.6857	12.5688	76.0490	0.528	0.0000	0.0000
2024/01/05	2040	01/08/2024	12.33 Call	Bond Future	2673.1100	2.6731	2358.3700	2.3584	11.774	0.0000	0.0000
2024/01/05	2040	01/08/2024	12.33 Put	Bond Future	4358.1800	4.3582	3680.1600	3.6802	15.557	0.0000	0.0000
2024/01/05	2040	01/08/2024	12.34 Call	Bond Future	2699.0500	2.6991	2384.4300	2.3844	11.657	0.0000	0.0000
2024/01/05	2040	01/08/2024	12.34 Put	Bond Future	4328.0600	4.3281	3650.1600	3.6502	15.663	0.0000	0.0000
2024/01/05	2040	01/08/2024	12.32 Call	Bond Future	2647.5100	2.6475	2332.4400	2.3324	11.901	0.0000	0.0000
2024/01/05	2040	01/08/2024	12.32 Put	Bond Future	4388.7100	4.3887	3710.3600	3.7104	15.457	0.0000	0.0000
2024/01/05	2040	07/11/2024		Bond Future	12.7744	77.4515	12.7050	77.8222	0.543	0.0000	0.0000
2024/01/05	2040	07/11/2024	12.85 Call	Bond Future	4351.6900	4.3517	4184.9500	4.1850	3.832	0.0000	0.0000
2024/01/05	2040	07/11/2024	12.85 Put	Bond Future	3951.0200	3.9510	3413.5100	3.4135	13.604	0.0000	0.0000
2024/01/05	2040	07/11/2024	12.86 Call	Bond Future	4380.9000	4.3809	4215.1800	4.2152	3.783	0.0000	0.0000
2024/01/05	2040	07/11/2024	12.86 Put	Bond Future	3927.4800	3.9275	3390.9900	3.3910	13.660	0.0000	0.0000
2024/01/05	2040	07/11/2024	12.84 Call	Bond Future	4322.5600	4.3226	4154.8000	4.1548	3.881	0.0000	0.0000
2024/01/05	2040	07/11/2024	12.84 Put	Bond Future	3974.7000	3.9747	3436.1700	3.4362	13.549	0.0000	0.0000
2024/01/05	2040	06/02/2025		Bond Future	12.9203	74.5803	12.8474	74.9619	0.564	0.0000	0.0000
2024/01/05	2040	06/02/2025	12.95 Call	Bond Future	4650.8600	4.6509	4513.7300	4.5137	2.948	0.0000	0.0000
2024/01/05	2040	06/02/2025	12.95 Put	Bond Future	4495.8900	4.4959	3977.1800	3.9772	11.537	0.0000	0.0000
2024/01/05	2044	01/02/2024	13.00 Call	Bond Future	3098.3500	3.0984	3241.3200	3.2413	4.614	0.0000	0.0000
2024/01/05	2044	01/02/2024	13.00 Put	Bond Future	356.3000	0.3563	211.1900	0.2112	40.727	0.0000	0.0000
2024/01/05	2044	01/02/2024	13.25 Call	Bond Future	4211.7400	4.2117	4412.9900	4.4130	4.778	0.0000	0.0000
2024/01/05	2044	01/02/2024	13.25 Put	Bond Future	176.6100	0.1766	89.7800	0.0898	49.165	0.0000	0.0000
2024/01/05	2044	01/02/2024		Bond Future	12.4949	72.8282	12.4437	73.1162	0.410	0.0000	0.0000
2024/01/05	2044	01/02/2024	12.28 Call	Bond Future	694.1200	0.6941	657.5900	0.6576	5.263	0.0000	0.0000
2024/01/05	2044	01/02/2024	12.28 Put	Bond Future	1916.3800	1.9164	1591.7700	1.5918	16.939	0.0000	0.0000
2024/01/05	2044	01/02/2024	12.29 Call	Bond Future	715.1700	0.7152	679.7600	0.6798	4.951	0.0000	0.0000
2024/01/05	2044	01/02/2024	12.29 Put	Bond Future	1879.8000	1.8798	1556.3100	1.5563	17.209	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	
2024/01/05	2044	01/02/2024	12.27 Call	Bond Future	673.4600	0.6735	635.9400	0.6359	5.571	0.0000	0.0000
2024/01/05	2044	01/02/2024	12.27 Put	Bond Future	1953.4300	1.9534	1627.8300	1.6278	16.668	0.0000	0.0000
2024/01/05	2044	02/05/2024	11.66 Call	Bond Future	655.7100	0.6557	461.0900	0.4611	29.681	0.0000	0.0000
2024/01/05	2044	02/05/2024	11.66 Put	Bond Future	6229.0700	6.2291	5739.8700	5.7399	7.853	0.0000	0.0000
2024/01/05	2044	02/05/2024	11.67 Call	Bond Future	668.3400	0.6683	472.1200	0.4721	29.359	0.0000	0.0000
2024/01/05	2044	02/05/2024	11.67 Put	Bond Future	6179.2600	6.1793	5688.4600	5.6885	7.943	0.0000	0.0000
2024/01/05	2044	02/05/2024	11.65 Call	Bond Future	643.2300	0.6432	450.2500	0.4503	30.002	0.0000	0.0000
2024/01/05	2044	02/05/2024	11.65 Put	Bond Future	6279.1100	6.2791	5791.5500	5.7916	7.765	0.0000	0.0000
2024/01/05	2044	02/05/2024		Bond Future	12.6085	74.4370	12.5553	74.7316	0.422	0.0000	0.0000
2024/01/05	2044	01/08/2024		Bond Future	12.7282	71.7068	12.6725	72.0105	0.438	0.0000	0.0000
2024/01/05	2044	01/08/2024	12.29 Call	Bond Future	2310.0500	2.3101	2044.7300	2.0447	11.485	0.0000	0.0000
2024/01/05	2044	01/08/2024	12.29 Put	Bond Future	4757.7400	4.7577	4188.6500	4.1887	11.961	0.0000	0.0000
2024/01/05	2044	01/08/2024	12.30 Call	Bond Future	2334.2300	2.3342	2068.9100	2.0689	11.366	0.0000	0.0000
2024/01/05	2044	01/08/2024	12.30 Put	Bond Future	4724.5100	4.7245	4155.4200	4.1554	12.045	0.0000	0.0000
2024/01/05	2044	01/08/2024	12.28 Call	Bond Future	2285.9900	2.2860	2020.9100	2.0209	11.596	0.0000	0.0000
2024/01/05	2044	01/08/2024	12.28 Put	Bond Future	4791.1500	4.7912	4222.3000	4.2223	11.873	0.0000	0.0000
2024/01/05	2044	07/11/2024		Bond Future	12.8625	73.3796	12.8047	73.6896	0.450	0.0000	0.0000
2024/01/05	2044	07/11/2024	12.91 Call	Bond Future	4335.2800	4.3353	4128.7000	4.1287	4.765	0.0000	0.0000
2024/01/05	2044	07/11/2024	12.91 Put	Bond Future	4082.8100	4.0828	3566.2300	3.5662	12.653	0.0000	0.0000
2024/01/05	2044	07/11/2024	12.92 Call	Bond Future	4364.2900	4.3643	4158.5800	4.1586	4.713	0.0000	0.0000
2024/01/05	2044	07/11/2024	12.92 Put	Bond Future	4058.8200	4.0588	3543.1100	3.5431	12.706	0.0000	0.0000
2024/01/05	2044	07/11/2024	12.90 Call	Bond Future	4306.0600	4.3061	4098.9000	4.0989	4.811	0.0000	0.0000
2024/01/05	2044	07/11/2024	12.90 Put	Bond Future	4106.6600	4.1067	3589.5000	3.5895	12.593	0.0000	0.0000
2024/01/05	2044	06/02/2025		Bond Future	13.0031	70.5474	12.9424	70.8667	0.467	0.0000	0.0000
2024/01/05	2044	06/02/2025	13.02 Call	Bond Future	4598.9700	4.5990	4510.8300	4.5108	1.917	0.0000	0.0000
2024/01/05	2044	06/02/2025	13.02 Put	Bond Future	4510.6400	4.5106	4103.2000	4.1032	9.033	0.0000	0.0000
2024/01/05	2046	01/02/2024		Bond Future	116.1984	116.1984	115.6817	115.6817	0.445	0.0000	0.0000
2024/01/05	2046	02/05/2024		Bond Future	116.6430	116.6430	116.1148	116.1148	0.453	0.0000	0.0000
2024/01/05	2046	01/08/2024		Bond Future	119.2579	119.2579	118.7220	118.7220	0.449	0.0000	0.0000
2024/01/05	2046	07/11/2024		Bond Future	119.8650	119.8650	119.3154	119.3154	0.458	0.0000	0.0000
2024/01/05	2046	06/02/2025		Bond Future	122.4344	122.4344	121.8772	121.8772	0.455	0.0000	0.0000
2024/01/05	2046	06/02/2025	114.01 Call	Bond Future	8424.3500	8.4244	7867.2200	7.8672	6.613	0.0000	0.0000
2024/01/05	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	2050	01/02/2024		Bond Future	115.4479	115.4479	115.0675	115.0675	0.329	0.0000	0.0000
2024/01/05	2050	02/05/2024		Bond Future	118.0267	118.0267	117.6379	117.6379	0.329	0.0000	0.0000
2024/01/05	2050	01/08/2024		Bond Future	118.3647	118.3647	117.9714	117.9714	0.332	0.0000	0.0000
2024/01/05	2050	07/11/2024		Bond Future	121.1600	121.1600	120.7560	120.7560	0.333	0.0000	0.0000
2024/01/05	2050	06/02/2025		Bond Future	121.3883	121.3883	120.9807	120.9807	0.336	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	
2024/01/05	2050	06/02/2025	115.60 Call	Bond Future	5788.2700	5.7883	5380.6800	5.3807	7.042	0.0000	0.0000
2024/01/05	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	AL37	01/02/2024		Index Future	1982.6230	1982.6230	940.8600	940.8600	52.545	0.0000	0.0000
2024/01/05	AL37	02/05/2024		Index Future	2026.4230	2026.4230	961.6450	961.6450	52.545	0.0000	0.0000
2024/01/05	AL37	01/08/2024		Index Future	2071.3800	2071.3800	983.0130	983.0130	52.543	0.0000	0.0000
2024/01/05	AL37	07/11/2024		Index Future	2119.8250	2119.8250	1005.9910	1005.9910	52.544	0.0000	0.0000
2024/01/05	AL37	06/02/2025		Index Future	2164.8690	2164.8690	1027.4030	1027.4030	52.542	0.0000	0.0000
2024/01/05	AL7T	01/02/2024		Index Future	1086.4680	1086.4680	1096.5060	1096.5060	0.924	0.0000	0.0000
2024/01/05	AL7T	02/05/2024		Index Future	1110.4700	1110.4700	1120.7290	1120.7290	0.924	0.0000	0.0000
2024/01/05	AL7T	01/08/2024		Index Future	1135.1060	1135.1060	1145.6320	1145.6320	0.927	0.0000	0.0000
2024/01/05	AL7T	07/11/2024		Index Future	1161.6540	1161.6540	1172.4120	1172.4120	0.926	0.0000	0.0000
2024/01/05	AL7T	06/02/2025		Index Future	1186.3370	1186.3370	1197.3650	1197.3650	0.930	0.0000	0.0000
2024/01/05	ALBI	01/02/2024		Index Future	938.8770	938.8770	947.8940	947.8940	0.960	0.0000	0.0000
2024/01/05	ALBI	02/05/2024		Index Future	959.6190	959.6190	968.8350	968.8350	0.960	0.0000	0.0000
2024/01/05	ALBI	01/08/2024		Index Future	980.9080	980.9080	990.3630	990.3630	0.964	0.0000	0.0000
2024/01/05	ALBI	07/11/2024		Index Future	1003.8500	1003.8500	1013.5120	1013.5120	0.962	0.0000	0.0000
2024/01/05	ALBI	06/02/2025		Index Future	1025.1800	1025.1800	1035.0840	1035.0840	0.966	0.0000	0.0000
2024/01/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	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	
2024/01/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/05	ES33	01/02/2024		Bond Future	12.4126	75.8197	12.3511	76.0950	0.496	0.0000	0.0000
2024/01/05	ES33	02/05/2024		Bond Future	12.5472	73.7145	12.4830	73.9961	0.512	0.0000	0.0000
2024/01/05	ES33	01/08/2024		Bond Future	12.6865	75.3667	12.6188	75.6573	0.533	0.0000	0.0000
2024/01/05	ES33	07/11/2024		Bond Future	12.8611	73.3420	12.7903	73.6386	0.550	0.0000	0.0000
2024/01/05	ES33	06/02/2025		Bond Future	13.0476	74.9108	12.9728	75.2165	0.573	0.0000	0.0000
2024/01/05	ES33	06/02/2025	13.34 Call	Bond Future	1179.2200	1.1792	1484.8900	1.4849	25.921	0.0000	0.0000
2024/01/05	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	ES42	01/02/2024		Bond Future	13.0709	70.8957	13.0094	71.2094	0.471	0.0000	0.0000
2024/01/05	ES42	02/05/2024		Bond Future	13.2059	68.2169	13.1418	68.5375	0.485	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	
2024/01/05	ES42	01/08/2024		Bond Future	13.3424	69.7454	13.2753	70.0758	0.503	0.0000	0.0000
2024/01/05	ES42	07/11/2024		Bond Future	13.5079	67.1223	13.4380	67.4597	0.518	0.0000	0.0000
2024/01/05	ES42	06/02/2025		Bond Future	13.6756	68.5553	13.6021	68.9025	0.537	0.0000	0.0000
2024/01/05	ES42	06/02/2025	13.71 Call	Bond Future	161.8100	0.1618	508.9900	0.5090	214.560	0.0000	0.0000
2024/01/05	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	GOVI	01/02/2024		GOVI	925.5460	925.5460	934.1740	934.1740	0.932	0.0000	0.0000
2024/01/05	GOVI	01/02/2024	879.99 Call	GOVI	455560.0000	45.5560	541840.0000	54.1840	18.939	0.0000	0.0000
2024/01/05	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	GOVI	01/02/2024	880.00 Call	GOVI	455460.0000	45.5460	541740.0000	54.1740	18.943	0.0000	0.0000
2024/01/05	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	GOVI	01/02/2024	879.98 Call	GOVI	455660.0000	45.5660	541940.0000	54.1940	18.935	0.0000	0.0000
2024/01/05	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	GOVI	02/05/2024		GOVI	945.9930	945.9930	954.8110	954.8110	0.932	0.0000	0.0000
2024/01/05	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	38310.0000	3.8310	100.000	0.0000	0.0000
2024/01/05	GOVI	02/05/2024	950.98 Put	GOVI	49870.0000	4.9870	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/05	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	38210.0000	3.8210	100.000	0.0000	0.0000
2024/01/05	GOVI	02/05/2024	950.99 Put	GOVI	49970.0000	4.9970	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/05	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	38410.0000	3.8410	100.000	0.0000	0.0000
2024/01/05	GOVI	02/05/2024	950.97 Put	GOVI	49770.0000	4.9770	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/05	GOVI	01/08/2024	943.38 Call	GOVI	236000.0000	23.6000	326480.0000	32.6480	38.339	0.0000	0.0000
2024/01/05	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	GOVI	01/08/2024	943.39 Call	GOVI	235900.0000	23.5900	326380.0000	32.6380	38.355	0.0000	0.0000
2024/01/05	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	GOVI	01/08/2024	943.37 Call	GOVI	236100.0000	23.6100	326580.0000	32.6580	38.323	0.0000	0.0000
2024/01/05	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	GOVI	01/08/2024		GOVI	966.9800	966.9800	976.0280	976.0280	0.936	0.0000	0.0000
2024/01/05	GOVI	07/11/2024		GOVI	989.5960	989.5960	998.8430	998.8430	0.934	0.0000	0.0000
2024/01/05	GOVI	07/11/2024	948.79 Call	GOVI	408060.0000	40.8060	500530.0000	50.0530	22.661	0.0000	0.0000
2024/01/05	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	GOVI	07/11/2024	948.80 Call	GOVI	407960.0000	40.7960	500430.0000	50.0430	22.666	0.0000	0.0000
2024/01/05	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	GOVI	07/11/2024	948.78 Call	GOVI	408160.0000	40.8160	500630.0000	50.0630	22.655	0.0000	0.0000
2024/01/05	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	GOVI	06/02/2025		GOVI	1010.6230	1010.6230	1020.1020	1020.1020	0.938	0.0000	0.0000
2024/01/05	GOVI	06/02/2025	972.00 Call	GOVI	386230.0000	38.6230	481020.0000	48.1020	24.542	0.0000	0.0000
2024/01/05	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	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	
2024/01/05	IGOV	01/02/2024		Index Future	346.6460	346.6460	353.7660	353.7660	2.054	0.0000	0.0000
2024/01/05	IGOV	02/05/2024		Index Future	354.3890	354.3890	361.6680	361.6680	2.054	0.0000	0.0000
2024/01/05	IGOV	01/08/2024		Index Future	362.3340	362.3340	369.7900	369.7900	2.058	0.0000	0.0000
2024/01/05	IGOV	07/11/2024		Index Future	370.8960	370.8960	378.5230	378.5230	2.056	0.0000	0.0000
2024/01/05	IGOV	06/02/2025		Index Future	378.8570	378.8570	386.6610	386.6610	2.060	0.0000	0.0000
2024/01/05	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/05	JBAF	17/01/2024		Jibar Tradeable Future	8.3740	91.6260	8.3780	91.6220	0.048	0.0000	0.0000
2024/01/05	JBAF	21/02/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2024/01/05	JBAF	20/03/2024		Jibar Tradeable Future	8.3280	91.6720	8.3280	91.6720	0.000	0.0000	0.0000
2024/01/05	JBAF	17/04/2024		Jibar Tradeable Future	8.2470	91.7530	8.2480	91.7520	0.012	0.0000	0.0000
2024/01/05	JBAF	15/05/2024		Jibar Tradeable Future	8.2170	91.7830	8.2180	91.7820	0.012	0.0000	0.0000
2024/01/05	JBAF	19/06/2024		Jibar Tradeable Future	8.0870	91.9130	8.0880	91.9120	0.012	0.0000	0.0000
2024/01/05	JBAF	18/09/2024		Jibar Tradeable Future	7.8550	92.1450	7.8580	92.1420	0.038	0.0000	0.0000
2024/01/05	JBAF	18/12/2024		Jibar Tradeable Future	7.5380	92.4620	7.5390	92.4610	0.013	0.0000	0.0000
2024/01/05	JBAF	19/03/2025		Jibar Tradeable Future	7.4260	92.5740	7.4300	92.5700	0.054	0.0000	0.0000
2024/01/05	JBAF	18/06/2025		Jibar Tradeable Future	7.3440	92.6560	7.3460	92.6540	0.027	0.0000	0.0000
2024/01/05	JBAF	17/09/2025		Jibar Tradeable Future	7.2850	92.7150	7.2900	92.7100	0.069	0.0000	0.0000
2024/01/05	JBAF	17/12/2025		Jibar Tradeable Future	7.4070	92.5930	7.4090	92.5910	0.027	0.0000	0.0000
2024/01/05	R035	01/02/2024	10.62 Put	Bond Future	5362.3900	5.3624	5075.7600	5.0758	5.345	0.0000	0.0000
2024/01/05	R035	01/02/2024	10.62 Call	Bond Future	21.7400	0.0217	12.7900	0.0128	41.168	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	
2024/01/05	R035	01/02/2024	11.12 Put	Bond Future	2736.4900	2.7365	2422.3100	2.4223	11.481	0.0000	0.0000
2024/01/05	R035	01/02/2024	11.12 Call	Bond Future	286.1400	0.2861	249.6400	0.2496	12.756	0.0000	0.0000
2024/01/05	R035	01/02/2024	13.46 Call	Bond Future	9464.4400	9.4644	9740.6800	9.7407	2.919	0.0000	0.0000
2024/01/05	R035	01/02/2024	13.46 Put	Bond Future	2.0000	0.0020	0.5600	0.0006	72.000	0.0000	0.0000
2024/01/05	R035	01/02/2024		Bond Future	11.5626	87.3452	11.5115	87.6229	0.442	0.0000	0.0000
2024/01/05	R035	01/02/2024	12.19 Call	Bond Future	3528.3200	3.5283	3707.5100	3.7075	5.079	0.0000	0.0000
2024/01/05	R035	01/02/2024	12.19 Put	Bond Future	219.0300	0.2190	120.5400	0.1205	44.966	0.0000	0.0000
2024/01/05	R035	01/02/2024	12.20 Call	Bond Future	3573.0400	3.5730	3754.4300	3.7544	5.077	0.0000	0.0000
2024/01/05	R035	01/02/2024	12.20 Put	Bond Future	212.5200	0.2125	116.2300	0.1162	45.309	0.0000	0.0000
2024/01/05	R035	01/02/2024	12.18 Call	Bond Future	3483.7200	3.4837	3660.6900	3.6607	5.080	0.0000	0.0000
2024/01/05	R035	01/02/2024	12.18 Put	Bond Future	225.7200	0.2257	125.0100	0.1250	44.617	0.0000	0.0000
2024/01/05	R035	02/05/2024		Bond Future	11.6583	84.7629	11.6052	85.0468	0.456	0.0000	0.0000
2024/01/05	R035	02/05/2024	11.20 Call	Bond Future	1308.8300	1.3088	1092.2100	1.0922	16.551	0.0000	0.0000
2024/01/05	R035	02/05/2024	11.20 Put	Bond Future	3802.7400	3.8027	3302.2100	3.3022	13.162	0.0000	0.0000
2024/01/05	R035	02/05/2024	11.21 Call	Bond Future	1329.0400	1.3290	1112.0200	1.1120	16.329	0.0000	0.0000
2024/01/05	R035	02/05/2024	11.21 Put	Bond Future	3767.4400	3.7674	3266.5100	3.2665	13.296	0.0000	0.0000
2024/01/05	R035	02/05/2024	11.19 Call	Bond Future	1288.6300	1.2886	1072.7900	1.0728	16.750	0.0000	0.0000
2024/01/05	R035	02/05/2024	11.19 Put	Bond Future	3838.1100	3.8381	3338.3600	3.3384	13.021	0.0000	0.0000
2024/01/05	R035	01/08/2024		Bond Future	11.7563	86.6430	11.7004	86.9362	0.475	0.0000	0.0000
2024/01/05	R035	01/08/2024	11.80 Call	Bond Future	3345.2700	3.3453	3146.1200	3.1461	5.953	0.0000	0.0000
2024/01/05	R035	01/08/2024	11.80 Put	Bond Future	3117.1400	3.1171	2624.7500	2.6248	15.796	0.0000	0.0000
2024/01/05	R035	01/08/2024	11.81 Call	Bond Future	3374.1500	3.3742	3176.0100	3.1760	5.872	0.0000	0.0000
2024/01/05	R035	01/08/2024	11.81 Put	Bond Future	3093.9000	3.0939	2602.5200	2.6025	15.882	0.0000	0.0000
2024/01/05	R035	01/08/2024	11.79 Call	Bond Future	3316.5100	3.3165	3116.3400	3.1163	6.036	0.0000	0.0000
2024/01/05	R035	01/08/2024	11.79 Put	Bond Future	3140.5400	3.1405	2647.1300	2.6471	15.711	0.0000	0.0000
2024/01/05	R035	07/11/2024		Bond Future	11.8840	84.1506	11.8258	84.4497	0.490	0.0000	0.0000
2024/01/05	R035	07/11/2024	12.18 Call	Bond Future	4518.2700	4.5183	4373.4500	4.3735	3.205	0.0000	0.0000
2024/01/05	R035	07/11/2024	12.18 Put	Bond Future	3021.2000	3.0212	2577.3100	2.5773	14.693	0.0000	0.0000
2024/01/05	R035	07/11/2024	12.19 Call	Bond Future	4548.6700	4.5487	4404.6200	4.4046	3.167	0.0000	0.0000
2024/01/05	R035	07/11/2024	12.19 Put	Bond Future	3001.6800	3.0017	2558.5600	2.5586	14.762	0.0000	0.0000
2024/01/05	R035	07/11/2024	12.17 Call	Bond Future	4487.9500	4.4880	4342.0700	4.3421	3.250	0.0000	0.0000
2024/01/05	R035	07/11/2024	12.17 Put	Bond Future	3040.8400	3.0408	2595.8900	2.5959	14.632	0.0000	0.0000
2024/01/05	R035	06/02/2025		Bond Future	12.0220	85.9331	11.9606	86.2417	0.511	0.0000	0.0000
2024/01/05	R035	06/02/2025	12.41 Call	Bond Future	4988.1400	4.9881	4896.6500	4.8967	1.834	0.0000	0.0000
2024/01/05	R035	06/02/2025	12.41 Put	Bond Future	3076.1400	3.0761	2676.1000	2.6761	13.005	0.0000	0.0000
2024/01/05	R053	01/02/2024	12.93 Call	Bond Future	4056.5100	4.0565	4228.6200	4.2286	4.243	0.0000	0.0000
2024/01/05	R053	01/02/2024	12.93 Put	Bond Future	499.5900	0.4996	293.6800	0.2937	41.216	0.0000	0.0000
2024/01/05	R053	01/02/2024	12.94 Call	Bond Future	4112.0900	4.1121	4287.7700	4.2878	4.272	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	
2024/01/05	R053	01/02/2024	12.94 Put	Bond Future	486.7400	0.4867	284.4000	0.2844	41.570	0.0000	0.0000
2024/01/05	R053	01/02/2024	12.92 Call	Bond Future	4001.1400	4.0011	4169.5800	4.1696	4.210	0.0000	0.0000
2024/01/05	R053	01/02/2024	12.92 Put	Bond Future	512.7400	0.5127	303.1600	0.3032	40.875	0.0000	0.0000
2024/01/05	R053	01/02/2024		Bond Future	12.4289	97.7852	12.3777	98.1633	0.412	0.0000	0.0000
2024/01/05	R053	02/05/2024		Bond Future	12.5381	94.0808	12.4849	94.4672	0.424	0.0000	0.0000
2024/01/05	R053	02/05/2024	13.03 Call	Bond Future	5696.6400	5.6966	5466.2400	5.4662	4.044	0.0000	0.0000
2024/01/05	R053	02/05/2024	13.03 Put	Bond Future	2259.7000	2.2597	1642.8700	1.6429	27.297	0.0000	0.0000
2024/01/05	R053	02/05/2024	13.04 Call	Bond Future	5742.5500	5.7426	5514.9000	5.5149	3.964	0.0000	0.0000
2024/01/05	R053	02/05/2024	13.04 Put	Bond Future	2238.1900	2.2382	1624.1100	1.6241	27.436	0.0000	0.0000
2024/01/05	R053	02/05/2024	13.02 Call	Bond Future	5650.8400	5.6508	5417.6900	5.4177	4.126	0.0000	0.0000
2024/01/05	R053	02/05/2024	13.02 Put	Bond Future	2281.4200	2.2814	1661.8400	1.6618	27.158	0.0000	0.0000
2024/01/05	R053	01/08/2024	13.14 Call	Bond Future	6786.4800	6.7865	6389.2300	6.3892	5.854	0.0000	0.0000
2024/01/05	R053	01/08/2024	13.14 Put	Bond Future	3417.1200	3.4171	2621.4000	2.6214	23.286	0.0000	0.0000
2024/01/05	R053	01/08/2024	13.15 Call	Bond Future	6829.8500	6.8299	6434.5400	6.4345	5.788	0.0000	0.0000
2024/01/05	R053	01/08/2024	13.15 Put	Bond Future	3394.1300	3.3941	2600.3500	2.6004	23.387	0.0000	0.0000
2024/01/05	R053	01/08/2024	13.13 Call	Bond Future	6743.4500	6.7435	6343.7300	6.3437	5.928	0.0000	0.0000
2024/01/05	R053	01/08/2024	13.13 Put	Bond Future	3440.5500	3.4406	2642.3600	2.6424	23.199	0.0000	0.0000
2024/01/05	R053	01/08/2024		Bond Future	12.6499	96.1670	12.5941	96.5655	0.441	0.0000	0.0000
2024/01/05	R053	07/11/2024	12.80 Call	Bond Future	5654.9800	5.6550	5347.2600	5.3473	5.442	0.0000	0.0000
2024/01/05	R053	07/11/2024	12.80 Put	Bond Future	5547.8900	5.5479	4833.5700	4.8336	12.876	0.0000	0.0000
2024/01/05	R053	07/11/2024	12.81 Call	Bond Future	5692.6700	5.6927	5386.0500	5.3861	5.386	0.0000	0.0000
2024/01/05	R053	07/11/2024	12.81 Put	Bond Future	5516.0200	5.5160	4802.8000	4.8028	12.930	0.0000	0.0000
2024/01/05	R053	07/11/2024	12.79 Call	Bond Future	5617.3900	5.6174	5308.5700	5.3086	5.498	0.0000	0.0000
2024/01/05	R053	07/11/2024	12.79 Put	Bond Future	5579.9500	5.5800	4864.5300	4.8645	12.821	0.0000	0.0000
2024/01/05	R053	07/11/2024		Bond Future	12.7846	92.5397	12.7266	92.9463	0.454	0.0000	0.0000
2024/01/05	R053	06/02/2025		Bond Future	12.9229	94.4971	12.8619	94.9158	0.472	0.0000	0.0000
2024/01/05	R053	06/02/2025	12.94 Call	Bond Future	6261.9800	6.2620	5988.6200	5.9886	4.365	0.0000	0.0000
2024/01/05	R053	06/02/2025	12.94 Put	Bond Future	6145.2100	6.1452	5453.1000	5.4531	11.263	0.0000	0.0000
2024/01/05	R186	01/02/2024		Bond Future	8.7512	105.6842	8.6966	105.8242	0.624	0.0000	0.0000
2024/01/05	R186	01/02/2024	9.51 Call	Bond Future	1962.3900	1.9624	2077.8400	2.0778	5.883	0.0000	0.0000
2024/01/05	R186	01/02/2024	9.51 Put	Bond Future	41.1100	0.0411	16.5300	0.0165	59.791	0.0000	0.0000
2024/01/05	R186	01/02/2024	9.52 Call	Bond Future	1985.9900	1.9860	2102.1800	2.1022	5.850	0.0000	0.0000
2024/01/05	R186	01/02/2024	9.52 Put	Bond Future	39.6900	0.0397	15.8500	0.0159	60.066	0.0000	0.0000
2024/01/05	R186	01/02/2024	9.50 Call	Bond Future	1938.8300	1.9388	2053.4900	2.0535	5.914	0.0000	0.0000
2024/01/05	R186	01/02/2024	9.50 Put	Bond Future	42.5800	0.0426	17.2100	0.0172	59.582	0.0000	0.0000
2024/01/05	R186	02/05/2024		Bond Future	8.7258	108.0189	8.6653	108.1620	0.694	0.0000	0.0000
2024/01/05	R186	02/05/2024	8.00 Call	Bond Future	187.3900	0.1874	158.6500	0.1587	15.337	0.0000	0.0000
2024/01/05	R186	02/05/2024	8.00 Put	Bond Future	1919.6500	1.9197	1747.8100	1.7478	8.952	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	
2024/01/05	R186	02/05/2024	8.01 Call	Bond Future	192.4100	0.1924	163.3300	0.1633	15.114	0.0000	0.0000
2024/01/05	R186	02/05/2024	8.01 Put	Bond Future	1900.5500	1.9006	1728.3700	1.7284	9.059	0.0000	0.0000
2024/01/05	R186	02/05/2024	7.99 Call	Bond Future	182.6300	0.1826	154.0700	0.1541	15.638	0.0000	0.0000
2024/01/05	R186	02/05/2024	7.99 Put	Bond Future	1939.0100	1.9390	1767.3500	1.7674	8.853	0.0000	0.0000
2024/01/05	R186	02/05/2024	10.40 Call	Bond Future	3942.5600	3.9426	4048.7500	4.0488	2.693	0.0000	0.0000
2024/01/05	R186	02/05/2024	10.40 Put	Bond Future	82.4100	0.0824	45.5000	0.0455	44.788	0.0000	0.0000
2024/01/05	R186	02/05/2024	9.73 Put	Bond Future	216.1500	0.2162	139.0800	0.1391	35.656	0.0000	0.0000
2024/01/05	R186	02/05/2024	9.73 Call	Bond Future	2553.7000	2.5537	2619.7300	2.6197	2.586	0.0000	0.0000
2024/01/05	R186	01/08/2024	8.69 Call	Bond Future	1056.1900	1.0562	1013.8400	1.0138	4.010	0.0000	0.0000
2024/01/05	R186	01/08/2024	8.69 Put	Bond Future	1058.2000	1.0582	865.7800	0.8658	18.184	0.0000	0.0000
2024/01/05	R186	01/08/2024	8.70 Call	Bond Future	1068.8100	1.0688	1027.0100	1.0270	3.911	0.0000	0.0000
2024/01/05	R186	01/08/2024	8.70 Put	Bond Future	1049.2400	1.0492	857.3700	0.8574	18.287	0.0000	0.0000
2024/01/05	R186	01/08/2024	8.68 Call	Bond Future	1043.6400	1.0436	1000.7400	1.0007	4.111	0.0000	0.0000
2024/01/05	R186	01/08/2024	8.68 Put	Bond Future	1067.2300	1.0672	874.2600	0.8743	18.081	0.0000	0.0000
2024/01/05	R186	01/08/2024		Bond Future	8.6909	105.1059	8.6215	105.2560	0.799	0.0000	0.0000
2024/01/05	R186	07/11/2024		Bond Future	8.6740	107.5604	8.5953	107.7126	0.907	0.0000	0.0000
2024/01/05	R186	07/11/2024	9.14 Call	Bond Future	1758.8100	1.7588	1750.6900	1.7507	0.462	0.0000	0.0000
2024/01/05	R186	07/11/2024	9.14 Put	Bond Future	863.3000	0.8633	702.9300	0.7029	18.576	0.0000	0.0000
2024/01/05	R186	07/11/2024	9.15 Call	Bond Future	1771.9100	1.7719	1764.7000	1.7647	0.407	0.0000	0.0000
2024/01/05	R186	07/11/2024	9.15 Put	Bond Future	857.3000	0.8573	697.8400	0.6978	18.600	0.0000	0.0000
2024/01/05	R186	07/11/2024	9.13 Call	Bond Future	1745.3600	1.7454	1736.7000	1.7367	0.496	0.0000	0.0000
2024/01/05	R186	07/11/2024	9.13 Put	Bond Future	868.9600	0.8690	708.0500	0.7081	18.518	0.0000	0.0000
2024/01/05	R186	06/02/2025		Bond Future	8.6881	104.5242	8.5954	104.6836	1.067	0.0000	0.0000
2024/01/05	R186	06/02/2025	9.03 Call	Bond Future	1566.7300	1.5667	1571.1100	1.5711	0.280	0.0000	0.0000
2024/01/05	R186	06/02/2025	9.03 Put	Bond Future	981.6200	0.9816	826.6000	0.8266	15.792	0.0000	0.0000
2024/01/05	R202	01/02/2024		Bond Future	259.5012	259.5012	259.5354	259.5354	0.013	0.0000	0.0000
2024/01/05	R202	02/05/2024		Bond Future	265.2980	265.2980	265.3327	265.3327	0.013	0.0000	0.0000
2024/01/05	R202	01/08/2024		Bond Future	266.1440	266.1440	266.1893	266.1893	0.017	0.0000	0.0000
2024/01/05	R202	07/11/2024		Bond Future	272.4295	272.4295	272.4728	272.4728	0.016	0.0000	0.0000
2024/01/05	R202	06/02/2025		Bond Future	273.0305	273.0305	273.0859	273.0859	0.020	0.0000	0.0000
2024/01/05	R202	06/02/2025	266.79 Call	Bond Future	6240.4700	6.2405	6295.9200	6.2959	0.889	0.0000	0.0000
2024/01/05	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	R209	01/02/2024		Bond Future	11.7492	67.0735	11.6882	67.3637	0.520	0.0000	0.0000
2024/01/05	R209	01/02/2024	12.13 Call	Bond Future	2153.6100	2.1536	2295.7500	2.2958	6.600	0.0000	0.0000
2024/01/05	R209	01/02/2024	12.13 Put	Bond Future	383.1200	0.3831	235.0100	0.2350	38.659	0.0000	0.0000
2024/01/05	R209	01/02/2024	12.14 Call	Bond Future	2188.7100	2.1887	2333.6100	2.3336	6.620	0.0000	0.0000
2024/01/05	R209	01/02/2024	12.14 Put	Bond Future	372.6400	0.3726	227.2900	0.2273	39.005	0.0000	0.0000
2024/01/05	R209	01/02/2024	12.12 Call	Bond Future	2118.6400	2.1186	2258.0500	2.2581	6.580	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
2024/01/05	R209	01/02/2024	12.12 Put	Bond Future		393.7900	0.3938	242.9500	0.2430	38.305	0.0000	0.0000
2024/01/05	R209	02/05/2024		Bond Future		11.8432	65.4021	11.7799	65.6988	0.534	0.0000	0.0000
2024/01/05	R209	02/05/2024	11.18 Call	Bond Future		852.2800	0.8523	686.7400	0.6867	19.423	0.0000	0.0000
2024/01/05	R209	02/05/2024	11.18 Put	Bond Future		4056.3900	4.0564	3594.1600	3.5942	11.395	0.0000	0.0000
2024/01/05	R209	02/05/2024	11.19 Call	Bond Future		866.9000	0.8669	700.4700	0.7005	19.198	0.0000	0.0000
2024/01/05	R209	02/05/2024	11.19 Put	Bond Future		4021.1100	4.0211	3557.9900	3.5580	11.517	0.0000	0.0000
2024/01/05	R209	02/05/2024	11.17 Call	Bond Future		837.8000	0.8378	673.1900	0.6732	19.648	0.0000	0.0000
2024/01/05	R209	02/05/2024	11.17 Put	Bond Future		4091.8700	4.0919	3630.5700	3.6306	11.274	0.0000	0.0000
2024/01/05	R209	01/08/2024		Bond Future		11.9399	66.8526	11.8738	67.1583	0.554	0.0000	0.0000
2024/01/05	R209	01/08/2024	11.79 Call	Bond Future		2455.4300	2.4554	2294.0300	2.2940	6.573	0.0000	0.0000
2024/01/05	R209	01/08/2024	11.79 Put	Bond Future		3151.1600	3.1512	2684.0600	2.6841	14.823	0.0000	0.0000
2024/01/05	R209	01/08/2024	11.80 Call	Bond Future		2478.8700	2.4789	2318.2800	2.3183	6.478	0.0000	0.0000
2024/01/05	R209	01/08/2024	11.80 Put	Bond Future		3127.8700	3.1279	2661.5800	2.6616	14.908	0.0000	0.0000
2024/01/05	R209	01/08/2024	11.78 Call	Bond Future		2432.3000	2.4323	2270.1100	2.2701	6.668	0.0000	0.0000
2024/01/05	R209	01/08/2024	11.78 Put	Bond Future		3174.8000	3.1748	2706.9100	2.7069	14.738	0.0000	0.0000
2024/01/05	R209	07/11/2024		Bond Future		12.0588	65.2567	11.9901	65.5687	0.569	0.0000	0.0000
2024/01/05	R209	07/11/2024	12.22 Call	Bond Future		3794.9800	3.7950	3650.8400	3.6508	3.798	0.0000	0.0000
2024/01/05	R209	07/11/2024	12.22 Put	Bond Future		3070.2400	3.0702	2614.1100	2.6141	14.856	0.0000	0.0000
2024/01/05	R209	07/11/2024	12.23 Call	Bond Future		3820.4800	3.8205	3677.3000	3.6773	3.748	0.0000	0.0000
2024/01/05	R209	07/11/2024	12.23 Put	Bond Future		3051.1600	3.0512	2595.9900	2.5960	14.918	0.0000	0.0000
2024/01/05	R209	07/11/2024	12.21 Call	Bond Future		3769.5500	3.7696	3624.4400	3.6244	3.850	0.0000	0.0000
2024/01/05	R209	07/11/2024	12.21 Put	Bond Future		3089.4400	3.0894	2632.3400	2.6323	14.796	0.0000	0.0000
2024/01/05	R209	06/02/2025		Bond Future		12.1830	66.6385	12.1112	66.9596	0.590	0.0000	0.0000
2024/01/05	R209	06/02/2025	12.44 Call	Bond Future		4275.9100	4.2759	4174.1300	4.1741	2.380	0.0000	0.0000
2024/01/05	R209	06/02/2025	12.44 Put	Bond Future		3145.3100	3.1453	2722.4400	2.7224	13.444	0.0000	0.0000
2024/01/05	R210	01/02/2024		Bond Future		234.6207	234.6207	234.2816	234.2816	0.145	0.0000	0.0000
2024/01/05	R210	02/05/2024		Bond Future		236.6008	236.6008	236.2542	236.2542	0.146	0.0000	0.0000
2024/01/05	R210	01/08/2024		Bond Future		241.9050	241.9050	241.5591	241.5591	0.143	0.0000	0.0000
2024/01/05	R210	07/11/2024		Bond Future		244.2695	244.2695	243.9132	243.9132	0.146	0.0000	0.0000
2024/01/05	R210	06/02/2025		Bond Future		249.5072	249.5072	249.1520	249.1520	0.142	0.0000	0.0000
2024/01/05	R210	06/02/2025	239.61 Call	Bond Future		9897.1700	9.8972	9542.0000	9.5420	3.589	0.0000	0.0000
2024/01/05	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	R213	01/02/2024	11.71 Call	Bond Future		5491.8300	5.4918	5606.7400	5.6067	2.092	0.0000	0.0000
2024/01/05	R213	01/02/2024	11.71 Put	Bond Future		27.9600	0.0280	9.6800	0.0097	65.379	0.0000	0.0000
2024/01/05	R213	01/02/2024	11.72 Call	Bond Future		5531.2300	5.5312	5646.6100	5.6466	2.086	0.0000	0.0000
2024/01/05	R213	01/02/2024	11.72 Put	Bond Future		27.1600	0.0272	9.3500	0.0094	65.574	0.0000	0.0000
2024/01/05	R213	01/02/2024	11.70 Call	Bond Future		5452.4200	5.4524	5566.8600	5.5669	2.099	0.0000	0.0000
2024/01/05	R213	01/02/2024	11.70 Put	Bond Future		28.7800	0.0288	10.0300	0.0100	65.149	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	
2024/01/05	R213	01/02/2024		Bond Future	10.4083	86.3152	10.3780	86.4484	0.292	0.0000	0.0000
2024/01/05	R213	02/05/2024		Bond Future	10.4733	84.6634	10.4414	84.7996	0.304	0.0000	0.0000
2024/01/05	R213	02/05/2024	10.29 Call	Bond Future	1487.6000	1.4876	1295.8300	1.2958	12.891	0.0000	0.0000
2024/01/05	R213	02/05/2024	10.29 Put	Bond Future	2274.9400	2.2749	1946.9900	1.9470	14.416	0.0000	0.0000
2024/01/05	R213	02/05/2024	10.30 Call	Bond Future	1507.4500	1.5075	1315.6800	1.3157	12.721	0.0000	0.0000
2024/01/05	R213	02/05/2024	10.30 Put	Bond Future	2251.5800	2.2516	1923.6300	1.9236	14.565	0.0000	0.0000
2024/01/05	R213	02/05/2024	10.28 Call	Bond Future	1467.7200	1.4677	1276.1600	1.2762	13.052	0.0000	0.0000
2024/01/05	R213	02/05/2024	10.28 Put	Bond Future	2298.2900	2.2983	1970.5500	1.9706	14.260	0.0000	0.0000
2024/01/05	R213	01/08/2024		Bond Future	10.5391	86.5414	10.5050	86.6836	0.324	0.0000	0.0000
2024/01/05	R213	01/08/2024	10.87 Call	Bond Future	3236.4000	3.2364	3024.6700	3.0247	6.542	0.0000	0.0000
2024/01/05	R213	01/08/2024	10.87 Put	Bond Future	1873.9200	1.8739	1519.9300	1.5199	18.890	0.0000	0.0000
2024/01/05	R213	01/08/2024	10.88 Call	Bond Future	3262.0300	3.2620	3051.2300	3.0512	6.462	0.0000	0.0000
2024/01/05	R213	01/08/2024	10.88 Put	Bond Future	1858.8100	1.8588	1505.7500	1.5058	18.994	0.0000	0.0000
2024/01/05	R213	01/08/2024	10.86 Call	Bond Future	3210.8500	3.2109	2998.1900	2.9982	6.623	0.0000	0.0000
2024/01/05	R213	01/08/2024	10.86 Put	Bond Future	1889.1400	1.8891	1534.2200	1.5342	18.787	0.0000	0.0000
2024/01/05	R213	07/11/2024		Bond Future	10.6364	85.0013	10.6006	85.1458	0.337	0.0000	0.0000
2024/01/05	R213	07/11/2024	11.22 Call	Bond Future	4150.6100	4.1506	4021.2100	4.0212	3.118	0.0000	0.0000
2024/01/05	R213	07/11/2024	11.22 Put	Bond Future	1837.5800	1.8376	1563.6600	1.5637	14.907	0.0000	0.0000
2024/01/05	R213	07/11/2024	11.23 Call	Bond Future	4176.7600	4.1768	4048.1300	4.0481	3.080	0.0000	0.0000
2024/01/05	R213	07/11/2024	11.23 Put	Bond Future	1824.8000	1.8248	1551.6500	1.5517	14.969	0.0000	0.0000
2024/01/05	R213	07/11/2024	11.21 Call	Bond Future	4124.5100	4.1245	3994.0600	3.9941	3.163	0.0000	0.0000
2024/01/05	R213	07/11/2024	11.21 Put	Bond Future	1850.4400	1.8504	1575.4700	1.5755	14.860	0.0000	0.0000
2024/01/05	R213	06/02/2025		Bond Future	10.7491	86.8030	10.7105	86.9538	0.359	0.0000	0.0000
2024/01/05	R213	06/02/2025	11.35 Call	Bond Future	4379.2600	4.3793	4237.6500	4.2377	3.234	0.0000	0.0000
2024/01/05	R213	06/02/2025	11.35 Put	Bond Future	2072.8600	2.0729	1780.5000	1.7805	14.104	0.0000	0.0000
2024/01/05	R214	01/02/2024	12.15 Call	Bond Future	879.4700	0.8795	892.4600	0.8925	1.477	0.0000	0.0000
2024/01/05	R214	01/02/2024	12.15 Put	Bond Future	1179.3900	1.1794	898.8200	0.8988	23.789	0.0000	0.0000
2024/01/05	R214	01/02/2024	12.16 Call	Bond Future	902.4600	0.9025	917.5500	0.9176	1.672	0.0000	0.0000
2024/01/05	R214	01/02/2024	12.16 Put	Bond Future	1154.2500	1.1543	875.7800	0.8758	24.126	0.0000	0.0000
2024/01/05	R214	01/02/2024	12.14 Call	Bond Future	856.9000	0.8569	867.7500	0.8678	1.266	0.0000	0.0000
2024/01/05	R214	01/02/2024	12.14 Put	Bond Future	1205.0000	1.2050	922.2900	0.9223	23.461	0.0000	0.0000
2024/01/05	R214	01/02/2024		Bond Future	12.2125	62.2588	12.1513	62.5523	0.501	0.0000	0.0000
2024/01/05	R214	02/05/2024		Bond Future	12.3091	60.3297	12.2457	60.6298	0.515	0.0000	0.0000
2024/01/05	R214	02/05/2024	11.47 Call	Bond Future	653.4000	0.6534	487.2600	0.4873	25.427	0.0000	0.0000
2024/01/05	R214	02/05/2024	11.47 Put	Bond Future	4827.6800	4.8277	4361.4000	4.3614	9.658	0.0000	0.0000
2024/01/05	R214	02/05/2024	11.48 Call	Bond Future	665.4000	0.6654	498.2300	0.4982	25.123	0.0000	0.0000
2024/01/05	R214	02/05/2024	11.48 Put	Bond Future	4787.3000	4.7873	4319.9900	4.3200	9.761	0.0000	0.0000
2024/01/05	R214	02/05/2024	11.46 Call	Bond Future	641.4500	0.6415	476.3600	0.4764	25.737	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	
2024/01/05	R214	02/05/2024	11.46 Put	Bond Future	4868.1700	4.8682	4402.9400	4.4029	9.557	0.0000	0.0000
2024/01/05	R214	02/05/2024	13.52 Call	Bond Future	5957.0100	5.9570	6010.4200	6.0104	0.897	0.0000	0.0000
2024/01/05	R214	02/05/2024	13.52 Put	Bond Future	646.8900	0.6469	400.1600	0.4002	38.141	0.0000	0.0000
2024/01/05	R214	02/05/2024	12.87 Call	Bond Future	3835.7700	3.8358	3759.4100	3.7594	1.991	0.0000	0.0000
2024/01/05	R214	02/05/2024	12.87 Put	Bond Future	1278.0900	1.2781	901.5900	0.9016	29.458	0.0000	0.0000
2024/01/05	R214	02/05/2024	12.12 Put	Bond Future	2693.8300	2.6938	2201.4800	2.2015	18.277	0.0000	0.0000
2024/01/05	R214	02/05/2024	12.12 Call	Bond Future	1791.0600	1.7911	1598.8500	1.5989	10.732	0.0000	0.0000
2024/01/05	R214	02/05/2024	12.14 Put	Bond Future	2642.9900	2.6430	2152.0400	2.1520	18.576	0.0000	0.0000
2024/01/05	R214	02/05/2024	12.14 Call	Bond Future	1836.7300	1.8367	1645.9200	1.6459	10.389	0.0000	0.0000
2024/01/05	R214	01/08/2024		Bond Future	12.4073	61.6678	12.3413	61.9768	0.532	0.0000	0.0000
2024/01/05	R214	01/08/2024	12.17 Call	Bond Future	2337.3200	2.3373	2139.3300	2.1393	8.471	0.0000	0.0000
2024/01/05	R214	01/08/2024	12.17 Put	Bond Future	3459.3300	3.4593	2952.3800	2.9524	14.655	0.0000	0.0000
2024/01/05	R214	01/08/2024	12.18 Call	Bond Future	2359.8900	2.3599	2162.5800	2.1626	8.361	0.0000	0.0000
2024/01/05	R214	01/08/2024	12.18 Put	Bond Future	3433.9600	3.4340	2927.6900	2.9277	14.743	0.0000	0.0000
2024/01/05	R214	01/08/2024	12.16 Call	Bond Future	2314.6600	2.3147	2116.3900	2.1164	8.566	0.0000	0.0000
2024/01/05	R214	01/08/2024	12.16 Put	Bond Future	3484.6700	3.4847	2977.4400	2.9774	14.556	0.0000	0.0000
2024/01/05	R214	07/11/2024	12.61 Call	Bond Future	3693.7000	3.6937	3554.9400	3.5549	3.757	0.0000	0.0000
2024/01/05	R214	07/11/2024	12.61 Put	Bond Future	3329.7700	3.3298	2875.5500	2.8756	13.641	0.0000	0.0000
2024/01/05	R214	07/11/2024	12.62 Call	Bond Future	3718.9200	3.7189	3580.8500	3.5809	3.713	0.0000	0.0000
2024/01/05	R214	07/11/2024	12.62 Put	Bond Future	3309.5600	3.3096	2856.0300	2.8560	13.704	0.0000	0.0000
2024/01/05	R214	07/11/2024	12.60 Call	Bond Future	3668.5500	3.6686	3528.9000	3.5289	3.807	0.0000	0.0000
2024/01/05	R214	07/11/2024	12.60 Put	Bond Future	3350.0900	3.3501	2894.9800	2.8950	13.585	0.0000	0.0000
2024/01/05	R214	07/11/2024		Bond Future	12.5303	59.8006	12.4619	60.1160	0.546	0.0000	0.0000
2024/01/05	R214	06/02/2025		Bond Future	12.6597	61.0671	12.5881	61.3916	0.565	0.0000	0.0000
2024/01/05	R214	06/02/2025	12.71 Call	Bond Future	3997.8200	3.9978	3875.6600	3.8757	3.056	0.0000	0.0000
2024/01/05	R214	06/02/2025	12.71 Put	Bond Future	3771.3100	3.7713	3324.7200	3.3247	11.842	0.0000	0.0000
2024/01/05	R248	01/02/2024	13.10 Call	Bond Future	3969.2400	3.9692	4155.6400	4.1556	4.696	0.0000	0.0000
2024/01/05	R248	01/02/2024	13.10 Put	Bond Future	223.4200	0.2234	115.0200	0.1150	48.518	0.0000	0.0000
2024/01/05	R248	01/02/2024	13.90 Call	Bond Future	7717.6100	7.7176	7998.6600	7.9987	3.642	0.0000	0.0000
2024/01/05	R248	01/02/2024	13.90 Put	Bond Future	19.5300	0.0195	5.7800	0.0058	70.405	0.0000	0.0000
2024/01/05	R248	01/02/2024	11.50 Put	Bond Future	5635.3700	5.6354	5326.5700	5.3266	5.480	0.0000	0.0000
2024/01/05	R248	01/02/2024	11.50 Call	Bond Future	31.5300	0.0315	17.5300	0.0175	44.402	0.0000	0.0000
2024/01/05	R248	01/02/2024	12.30 Put	Bond Future	1607.3800	1.6074	1279.5600	1.2796	20.395	0.0000	0.0000
2024/01/05	R248	01/02/2024	12.30 Call	Bond Future	942.7300	0.9427	909.7100	0.9097	3.503	0.0000	0.0000
2024/01/05	R248	01/02/2024	13.37 Call	Bond Future	5229.5900	5.2296	5466.2800	5.4663	4.526	0.0000	0.0000
2024/01/05	R248	01/02/2024	13.37 Put	Bond Future	101.8500	0.1019	43.7400	0.0437	57.054	0.0000	0.0000
2024/01/05	R248	01/02/2024	12.15 Call	Bond Future	607.7400	0.6077	557.3500	0.5574	8.291	0.0000	0.0000
2024/01/05	R248	01/02/2024	12.15 Put	Bond Future	2155.8900	2.1559	1810.7000	1.8107	16.011	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	
2024/01/05	R248	01/02/2024	12.16 Call	Bond Future	627.2700	0.6273	577.5300	0.5775	7.930	0.0000	0.0000
2024/01/05	R248	01/02/2024	12.16 Put	Bond Future	2115.9300	2.1159	1771.3900	1.7714	16.283	0.0000	0.0000
2024/01/05	R248	01/02/2024	12.14 Call	Bond Future	588.6200	0.5886	537.6300	0.5376	8.663	0.0000	0.0000
2024/01/05	R248	01/02/2024	12.14 Put	Bond Future	2196.3400	2.1963	1850.5500	1.8506	15.744	0.0000	0.0000
2024/01/05	R248	01/02/2024		Bond Future	12.4150	75.9359	12.3638	76.2307	0.413	0.0000	0.0000
2024/01/05	R248	02/05/2024		Bond Future	12.5190	73.1651	12.4658	73.4665	0.425	0.0000	0.0000
2024/01/05	R248	02/05/2024	11.47 Call	Bond Future	547.0900	0.5471	360.7300	0.3607	34.064	0.0000	0.0000
2024/01/05	R248	02/05/2024	11.47 Put	Bond Future	6936.7500	6.9368	6448.9800	6.4490	7.032	0.0000	0.0000
2024/01/05	R248	02/05/2024	11.48 Call	Bond Future	558.3400	0.5583	368.9700	0.3690	33.917	0.0000	0.0000
2024/01/05	R248	02/05/2024	11.48 Put	Bond Future	6882.4400	6.8824	6391.6600	6.3917	7.131	0.0000	0.0000
2024/01/05	R248	02/05/2024	11.46 Call	Bond Future	535.8800	0.5359	352.5500	0.3526	34.211	0.0000	0.0000
2024/01/05	R248	02/05/2024	11.46 Put	Bond Future	6991.2000	6.9912	6506.4600	6.5065	6.934	0.0000	0.0000
2024/01/05	R248	02/05/2024	11.40 Put	Bond Future	7323.6200	7.3236	6856.5800	6.8566	6.377	0.0000	0.0000
2024/01/05	R248	02/05/2024	11.40 Call	Bond Future	472.3200	0.4723	306.6900	0.3067	35.067	0.0000	0.0000
2024/01/05	R248	02/05/2024	12.40 Put	Bond Future	3079.2200	3.0792	2503.8200	2.5038	18.687	0.0000	0.0000
2024/01/05	R248	02/05/2024	12.40 Call	Bond Future	2401.3000	2.4013	2127.3100	2.1273	11.410	0.0000	0.0000
2024/01/05	R248	02/05/2024	13.16 Call	Bond Future	4939.9200	4.9399	4801.6200	4.8016	2.800	0.0000	0.0000
2024/01/05	R248	02/05/2024	13.16 Put	Bond Future	1474.3700	1.4744	1034.6600	1.0347	29.824	0.0000	0.0000
2024/01/05	R248	01/08/2024		Bond Future	12.6252	74.7879	12.5695	75.0986	0.441	0.0000	0.0000
2024/01/05	R248	01/08/2024	12.31 Call	Bond Future	2755.3800	2.7554	2458.4100	2.4584	10.778	0.0000	0.0000
2024/01/05	R248	01/08/2024	12.31 Put	Bond Future	4548.1100	4.5481	3940.3600	3.9404	13.363	0.0000	0.0000
2024/01/05	R248	01/08/2024	12.32 Call	Bond Future	2781.9300	2.7819	2485.4100	2.4854	10.659	0.0000	0.0000
2024/01/05	R248	01/08/2024	12.32 Put	Bond Future	4516.5600	4.5166	3909.2600	3.9093	13.446	0.0000	0.0000
2024/01/05	R248	01/08/2024	12.30 Call	Bond Future	2728.7300	2.7287	2431.5600	2.4316	10.890	0.0000	0.0000
2024/01/05	R248	01/08/2024	12.30 Put	Bond Future	4579.6400	4.5796	3971.6900	3.9717	13.275	0.0000	0.0000
2024/01/05	R248	07/11/2024		Bond Future	12.7572	72.0819	12.6994	72.3990	0.453	0.0000	0.0000
2024/01/05	R248	07/11/2024	12.79 Call	Bond Future	4380.6900	4.3807	4150.1300	4.1501	5.263	0.0000	0.0000
2024/01/05	R248	07/11/2024	12.79 Put	Bond Future	4201.7900	4.2018	3654.0900	3.6541	13.035	0.0000	0.0000
2024/01/05	R248	07/11/2024	12.80 Call	Bond Future	4410.3400	4.4103	4180.6800	4.1807	5.207	0.0000	0.0000
2024/01/05	R248	07/11/2024	12.80 Put	Bond Future	4177.0900	4.1771	3630.2900	3.6303	13.090	0.0000	0.0000
2024/01/05	R248	07/11/2024	12.78 Call	Bond Future	4350.8500	4.3509	4119.9200	4.1199	5.308	0.0000	0.0000
2024/01/05	R248	07/11/2024	12.78 Put	Bond Future	4226.3800	4.2264	3678.3100	3.6783	12.968	0.0000	0.0000
2024/01/05	R248	06/02/2025		Bond Future	12.8958	73.6080	12.8351	73.9345	0.471	0.0000	0.0000
2024/01/05	R248	06/02/2025	12.71 Call	Bond Future	4219.6700	4.2197	4011.3500	4.0114	4.937	0.0000	0.0000
2024/01/05	R248	06/02/2025	12.71 Put	Bond Future	5228.0700	5.2281	4693.1900	4.6932	10.231	0.0000	0.0000
2024/01/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/05	X210	31/03/2028		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
2024/01/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
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