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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/01/2024 TO 12/01/2024

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
2024/01/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/12	2025	01/02/2024		Bond Future	176.5749	176.5749	176.5435	0.018	0.0000	0.0000
2024/01/12	2025	02/05/2024		Bond Future	180.5184	180.5184	180.4690	0.027	0.0000	0.0000
2024/01/12	2025	01/08/2024		Bond Future	182.7311	182.7311	182.6528	0.043	0.0000	0.0000
2024/01/12	2025	07/11/2024		Bond Future	187.0497	187.0497	186.9560	0.050	0.0000	0.0000
2024/01/12	2029	01/02/2024		Bond Future	129.6418	129.6418	129.5958	0.035	0.0000	0.0000
2024/01/12	2029	02/05/2024		Bond Future	131.1682	131.1682	131.1085	0.046	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	
2024/01/12	2029	01/08/2024		Bond Future	134.1149	134.1149	134.0335	134.0335	0.061	0.0000	0.0000
2024/01/12	2029	07/11/2024		Bond Future	135.8787	135.8787	135.7857	135.7857	0.068	0.0000	0.0000
2024/01/12	2029	06/02/2025		Bond Future	138.8013	138.8013	138.7234	138.7234	0.056	0.0000	0.0000
2024/01/12	2029	06/02/2025	132.40 Call	Bond Future	6401.2600	6.4013	6323.3500	6.3234	1.217	0.0000	0.0000
2024/01/12	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	2030	01/02/2024	11.85 Call	Bond Future	8612.6500	8.6127	8675.9100	8.6759	0.735	0.0000	0.0000
2024/01/12	2030	01/02/2024	11.85 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2024/01/12	2030	01/02/2024	10.00 Put	Bond Future	167.5100	0.1675	179.7800	0.1798	7.325	0.0000	0.0000
2024/01/12	2030	01/02/2024	10.00 Call	Bond Future	1450.3600	1.4504	1525.9000	1.5259	5.208	0.0000	0.0000
2024/01/12	2030	01/02/2024	9.89 Put	Bond Future	258.1000	0.2581	273.1300	0.2731	5.823	0.0000	0.0000
2024/01/12	2030	01/02/2024	9.89 Call	Bond Future	1080.3600	1.0804	1158.6600	1.1587	7.248	0.0000	0.0000
2024/01/12	2030	01/02/2024	10.39 Put	Bond Future	32.0300	0.0320	35.3900	0.0354	10.490	0.0000	0.0000
2024/01/12	2030	01/02/2024	10.39 Call	Bond Future	2924.8000	2.9248	2991.4300	2.9914	2.278	0.0000	0.0000
2024/01/12	2030	01/02/2024	11.86 Call	Bond Future	8650.2100	8.6502	8713.4800	8.7135	0.731	0.0000	0.0000
2024/01/12	2030	01/02/2024	11.86 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2024/01/12	2030	01/02/2024	10.16 Put	Bond Future	86.2000	0.0862	94.3200	0.0943	9.420	0.0000	0.0000
2024/01/12	2030	01/02/2024	10.16 Call	Bond Future	2033.8600	2.0339	2105.2500	2.1053	3.510	0.0000	0.0000
2024/01/12	2030	01/02/2024	11.00 Call	Bond Future	5342.3000	5.3423	5405.6800	5.4057	1.186	0.0000	0.0000
2024/01/12	2030	01/02/2024	11.00 Put	Bond Future	2.0400	0.0020	2.1500	0.0022	5.392	0.0000	0.0000
2024/01/12	2030	01/02/2024	11.75 Call	Bond Future	8235.8000	8.2358	8299.0700	8.2991	0.768	0.0000	0.0000
2024/01/12	2030	01/02/2024	11.75 Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0.0000	0.0000
2024/01/12	2030	01/02/2024	11.36 Call	Bond Future	6745.7800	6.7458	6809.0700	6.8091	0.938	0.0000	0.0000
2024/01/12	2030	01/02/2024	11.36 Put	Bond Future	0.3600	0.0004	0.3800	0.0004	5.556	0.0000	0.0000
2024/01/12	2030	01/02/2024	11.37 Call	Bond Future	6784.3900	6.7844	6847.6800	6.8477	0.933	0.0000	0.0000
2024/01/12	2030	01/02/2024	11.37 Put	Bond Future	0.3400	0.0003	0.3600	0.0004	5.882	0.0000	0.0000
2024/01/12	2030	01/02/2024	11.35 Call	Bond Future	6707.1600	6.7072	6770.4500	6.7705	0.944	0.0000	0.0000
2024/01/12	2030	01/02/2024	11.35 Put	Bond Future	0.3800	0.0004	0.4000	0.0004	5.263	0.0000	0.0000
2024/01/12	2030	01/02/2024		Bond Future	9.6953	92.5663	9.6804	92.6296	0.154	0.0000	0.0000
2024/01/12	2030	01/02/2024	11.31 Call	Bond Future	6552.4300	6.5524	6615.7200	6.6157	0.966	0.0000	0.0000
2024/01/12	2030	01/02/2024	11.31 Put	Bond Future	0.4600	0.0005	0.4800	0.0005	4.348	0.0000	0.0000
2024/01/12	2030	01/02/2024	9.93 Put	Bond Future	220.8500	0.2209	235.0100	0.2350	6.412	0.0000	0.0000
2024/01/12	2030	01/02/2024	9.93 Call	Bond Future	1210.9300	1.2109	1288.3600	1.2884	6.394	0.0000	0.0000
2024/01/12	2030	01/02/2024	9.57 Put	Bond Future	810.8600	0.8109	815.6300	0.8156	0.588	0.0000	0.0000
2024/01/12	2030	01/02/2024	9.57 Call	Bond Future	276.6100	0.2766	344.6500	0.3447	24.598	0.0000	0.0000
2024/01/12	2030	01/02/2024	10.07 Put	Bond Future	125.5600	0.1256	136.0500	0.1361	8.355	0.0000	0.0000
2024/01/12	2030	01/02/2024	10.07 Call	Bond Future	1700.0100	1.7000	1773.7700	1.7738	4.339	0.0000	0.0000
2024/01/12	2030	01/02/2024	12.10 Call	Bond Future	9545.5700	9.5456	9608.8300	9.6088	0.663	0.0000	0.0000
2024/01/12	2030	01/02/2024	12.10 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	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	
2024/01/12	2030	02/05/2024		Bond Future	9.7372	94.6108	9.7237	94.6664	0.139	0.0000	0.0000
2024/01/12	2030	02/05/2024	9.82 Call	Bond Future	1625.3200	1.6253	1667.5100	1.6675	2.596	0.0000	0.0000
2024/01/12	2030	02/05/2024	9.82 Put	Bond Future	1285.6600	1.2857	1272.2500	1.2723	1.043	0.0000	0.0000
2024/01/12	2030	02/05/2024	9.83 Call	Bond Future	1647.9200	1.6479	1690.7500	1.6908	2.599	0.0000	0.0000
2024/01/12	2030	02/05/2024	9.83 Put	Bond Future	1267.3200	1.2673	1254.5500	1.2546	1.008	0.0000	0.0000
2024/01/12	2030	02/05/2024	9.81 Call	Bond Future	1602.6800	1.6027	1644.4400	1.6444	2.606	0.0000	0.0000
2024/01/12	2030	02/05/2024	9.81 Put	Bond Future	1303.9800	1.3040	1290.1400	1.2901	1.061	0.0000	0.0000
2024/01/12	2030	02/05/2024	10.62 Put	Bond Future	369.9900	0.3700	376.1900	0.3762	1.676	0.0000	0.0000
2024/01/12	2030	02/05/2024	10.62 Call	Bond Future	3914.4700	3.9145	3976.2700	3.9763	1.579	0.0000	0.0000
2024/01/12	2030	02/05/2024	11.12 Put	Bond Future	159.5300	0.1595	164.5400	0.1645	3.140	0.0000	0.0000
2024/01/12	2030	02/05/2024	11.12 Call	Bond Future	5636.7100	5.6367	5697.3200	5.6973	1.075	0.0000	0.0000
2024/01/12	2030	02/05/2024	13.15 Call	Bond Future	12806.2800	12.8063	12861.6200	12.8616	0.432	0.0000	0.0000
2024/01/12	2030	02/05/2024	13.15 Put	Bond Future	1.4600	0.0015	1.2000	0.0012	17.808	0.0000	0.0000
2024/01/12	2030	02/05/2024	9.66 Put	Bond Future	1605.8200	1.6058	1583.9500	1.5840	1.362	0.0000	0.0000
2024/01/12	2030	02/05/2024	9.66 Call	Bond Future	1287.4000	1.2874	1321.1300	1.3211	2.620	0.0000	0.0000
2024/01/12	2030	02/05/2024	10.16 Put	Bond Future	774.3500	0.7744	773.7800	0.7738	0.074	0.0000	0.0000
2024/01/12	2030	02/05/2024	10.16 Call	Bond Future	2493.3100	2.4933	2548.3400	2.5483	2.207	0.0000	0.0000
2024/01/12	2030	02/05/2024	11.94 Call	Bond Future	8573.2300	8.5732	8626.1000	8.6261	0.617	0.0000	0.0000
2024/01/12	2030	02/05/2024	11.94 Put	Bond Future	38.5100	0.0385	35.7800	0.0358	7.089	0.0000	0.0000
2024/01/12	2030	02/05/2024	12.38 Call	Bond Future	10133.3000	10.1333	10187.1700	10.1872	0.532	0.0000	0.0000
2024/01/12	2030	02/05/2024	12.38 Put	Bond Future	13.3400	0.0133	11.6100	0.0116	12.969	0.0000	0.0000
2024/01/12	2030	02/05/2024	10.82 Put	Bond Future	265.4200	0.2654	271.1900	0.2712	2.174	0.0000	0.0000
2024/01/12	2030	02/05/2024	10.82 Call	Bond Future	4589.3400	4.5893	4650.7100	4.6507	1.337	0.0000	0.0000
2024/01/12	2030	01/08/2024	10.38 Call	Bond Future	3354.7200	3.3547	3404.3400	3.4043	1.479	0.0000	0.0000
2024/01/12	2030	01/08/2024	10.38 Put	Bond Future	1008.9800	1.0090	1016.4300	1.0164	0.738	0.0000	0.0000
2024/01/12	2030	01/08/2024	10.39 Call	Bond Future	3382.3900	3.3824	3432.2800	3.4323	1.475	0.0000	0.0000
2024/01/12	2030	01/08/2024	10.39 Put	Bond Future	998.1700	0.9982	1005.8900	1.0059	0.773	0.0000	0.0000
2024/01/12	2030	01/08/2024	10.37 Call	Bond Future	3326.9000	3.3269	3376.4900	3.3765	1.491	0.0000	0.0000
2024/01/12	2030	01/08/2024	10.37 Put	Bond Future	1019.6500	1.0197	1027.0700	1.0271	0.728	0.0000	0.0000
2024/01/12	2030	01/08/2024		Bond Future	9.7802	92.7080	9.7696	92.7502	0.108	0.0000	0.0000
2024/01/12	2030	07/11/2024		Bond Future	9.8381	94.8737	9.8286	94.9101	0.097	0.0000	0.0000
2024/01/12	2030	07/11/2024	10.75 Call	Bond Future	4527.7300	4.5277	4586.6100	4.5866	1.300	0.0000	0.0000
2024/01/12	2030	07/11/2024	10.75 Put	Bond Future	1121.4300	1.1214	1143.9100	1.1439	2.005	0.0000	0.0000
2024/01/12	2030	07/11/2024	10.76 Call	Bond Future	4555.2700	4.5553	4614.1100	4.6141	1.292	0.0000	0.0000
2024/01/12	2030	07/11/2024	10.76 Put	Bond Future	1112.4900	1.1125	1134.9300	1.1349	2.017	0.0000	0.0000
2024/01/12	2030	07/11/2024	10.74 Call	Bond Future	4500.2400	4.5002	4559.1600	4.5592	1.309	0.0000	0.0000
2024/01/12	2030	07/11/2024	10.74 Put	Bond Future	1130.4500	1.1305	1152.9700	1.1530	1.992	0.0000	0.0000
2024/01/12	2030	06/02/2025		Bond Future	9.9104	92.8807	9.8970	92.9301	0.136	0.0000	0.0000
2024/01/12	2030	06/02/2025	10.68 Call	Bond Future	4228.5900	4.2286	4293.5600	4.2936	1.536	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	
2024/01/12	2030	06/02/2025	10.68 Put	Bond Future	1453.9900	1.4540	1469.5000	1.4695	1.067	0.0000	0.0000
2024/01/12	2032	01/02/2024	10.90 Put	Bond Future	167.3800	0.1674	197.7100	0.1977	18.120	0.0000	0.0000
2024/01/12	2032	01/02/2024	10.90 Call	Bond Future	2037.4500	2.0375	2043.6800	2.0437	0.306	0.0000	0.0000
2024/01/12	2032	01/02/2024	12.00 Call	Bond Future	6959.7500	6.9598	6936.0500	6.9361	0.341	0.0000	0.0000
2024/01/12	2032	01/02/2024	12.00 Put	Bond Future	1.7300	0.0017	2.1300	0.0021	23.121	0.0000	0.0000
2024/01/12	2032	01/02/2024	11.55 Call	Bond Future	4937.4800	4.9375	4916.4000	4.9164	0.427	0.0000	0.0000
2024/01/12	2032	01/02/2024	11.55 Put	Bond Future	12.0100	0.0120	15.0300	0.0150	25.146	0.0000	0.0000
2024/01/12	2032	01/02/2024	11.33 Call	Bond Future	3937.5300	3.9375	3920.3900	3.9204	0.435	0.0000	0.0000
2024/01/12	2032	01/02/2024	11.33 Put	Bond Future	30.1000	0.0301	37.0600	0.0371	23.123	0.0000	0.0000
2024/01/12	2032	01/02/2024	11.35 Call	Bond Future	4028.3300	4.0283	4010.7400	4.0107	0.437	0.0000	0.0000
2024/01/12	2032	01/02/2024	11.35 Put	Bond Future	27.6800	0.0277	34.1900	0.0342	23.519	0.0000	0.0000
2024/01/12	2032	01/02/2024	10.85 Call	Bond Future	1831.4100	1.8314	1842.1500	1.8422	0.586	0.0000	0.0000
2024/01/12	2032	01/02/2024	10.85 Put	Bond Future	202.4100	0.2024	237.2500	0.2373	17.213	0.0000	0.0000
2024/01/12	2032	01/02/2024	10.59 Put	Bond Future	518.4100	0.5184	578.1400	0.5781	11.522	0.0000	0.0000
2024/01/12	2032	01/02/2024	10.59 Call	Bond Future	879.6100	0.8796	915.2400	0.9152	4.051	0.0000	0.0000
2024/01/12	2032	01/02/2024	11.09 Put	Bond Future	79.7200	0.0797	96.2800	0.0963	20.773	0.0000	0.0000
2024/01/12	2032	01/02/2024	11.09 Call	Bond Future	2857.8700	2.8579	2850.3300	2.8503	0.264	0.0000	0.0000
2024/01/12	2032	01/02/2024	12.73 Call	Bond Future	10118.3500	10.1184	10094.2200	10.0942	0.238	0.0000	0.0000
2024/01/12	2032	01/02/2024	12.73 Put	Bond Future	0.0800	0.0001	0.0500	0.0001	37.500	0.0000	0.0000
2024/01/12	2032	01/02/2024	10.78 Put	Bond Future	263.2700	0.2633	304.9000	0.3049	15.813	0.0000	0.0000
2024/01/12	2032	01/02/2024	10.78 Call	Bond Future	1553.3000	1.5533	1570.8300	1.5708	1.129	0.0000	0.0000
2024/01/12	2032	01/02/2024	11.75 Call	Bond Future	5842.2300	5.8422	5819.2200	5.8192	0.394	0.0000	0.0000
2024/01/12	2032	01/02/2024	11.75 Put	Bond Future	5.2400	0.0052	6.3300	0.0063	20.802	0.0000	0.0000
2024/01/12	2032	01/02/2024	12.50 Call	Bond Future	9140.6000	9.1406	9116.5500	9.1166	0.263	0.0000	0.0000
2024/01/12	2032	01/02/2024	12.50 Put	Bond Future	0.2000	0.0002	0.2500	0.0003	25.000	0.0000	0.0000
2024/01/12	2032	01/02/2024		Bond Future	10.5168	90.6825	10.5217	90.6584	0.046	0.0000	0.0000
2024/01/12	2032	01/02/2024	11.84 Call	Bond Future	6246.4100	6.2464	6223.0700	6.2231	0.374	0.0000	0.0000
2024/01/12	2032	01/02/2024	11.84 Put	Bond Future	3.5200	0.0035	4.2800	0.0043	21.591	0.0000	0.0000
2024/01/12	2032	01/02/2024	11.85 Call	Bond Future	6291.1900	6.2912	6267.8200	6.2678	0.371	0.0000	0.0000
2024/01/12	2032	01/02/2024	11.85 Put	Bond Future	3.3600	0.0034	4.0900	0.0041	21.726	0.0000	0.0000
2024/01/12	2032	01/02/2024	11.83 Call	Bond Future	6201.5900	6.2016	6178.2900	6.1783	0.376	0.0000	0.0000
2024/01/12	2032	01/02/2024	11.83 Put	Bond Future	3.6700	0.0037	4.4700	0.0045	21.798	0.0000	0.0000
2024/01/12	2032	01/02/2024	10.01 Put	Bond Future	2564.2400	2.5642	2600.1700	2.6002	1.401	0.0000	0.0000
2024/01/12	2032	01/02/2024	10.01 Call	Bond Future	8.9300	0.0089	20.7600	0.0208	132.475	0.0000	0.0000
2024/01/12	2032	01/02/2024	10.76 Put	Bond Future	283.5900	0.2836	327.1600	0.3272	15.364	0.0000	0.0000
2024/01/12	2032	01/02/2024	10.76 Call	Bond Future	1476.4600	1.4765	1495.9300	1.4959	1.319	0.0000	0.0000
2024/01/12	2032	01/02/2024	12.62 Call	Bond Future	9652.7300	9.6527	9628.6200	9.6286	0.250	0.0000	0.0000
2024/01/12	2032	01/02/2024	12.62 Put	Bond Future	0.1200	0.0001	0.1100	0.0001	8.333	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	
2024/01/12	2032	02/05/2024	10.55 Call	Bond Future	1691.4000	1.6914	1704.7700	1.7048	0.790	0.0000	0.0000
2024/01/12	2032	02/05/2024	10.55 Put	Bond Future	1862.1700	1.8622	1908.9100	1.9089	2.510	0.0000	0.0000
2024/01/12	2032	02/05/2024	10.56 Call	Bond Future	1716.4700	1.7165	1729.6900	1.7297	0.770	0.0000	0.0000
2024/01/12	2032	02/05/2024	10.56 Put	Bond Future	1838.7700	1.8388	1885.3600	1.8854	2.534	0.0000	0.0000
2024/01/12	2032	02/05/2024	10.54 Call	Bond Future	1666.7100	1.6667	1680.0300	1.6800	0.799	0.0000	0.0000
2024/01/12	2032	02/05/2024	10.54 Put	Bond Future	1886.0000	1.8860	1932.6900	1.9327	2.476	0.0000	0.0000
2024/01/12	2032	02/05/2024		Bond Future	10.5853	88.5233	10.5922	88.4899	0.065	0.0000	0.0000
2024/01/12	2032	02/05/2024	10.59 Put	Bond Future	1769.7300	1.7697	1816.4300	1.8164	2.639	0.0000	0.0000
2024/01/12	2032	02/05/2024	10.59 Call	Bond Future	1792.6600	1.7927	1805.9900	1.8060	0.744	0.0000	0.0000
2024/01/12	2032	02/05/2024	11.09 Put	Bond Future	897.7400	0.8977	938.8400	0.9388	4.578	0.0000	0.0000
2024/01/12	2032	02/05/2024	11.09 Call	Bond Future	3296.0200	3.2960	3303.7500	3.3038	0.235	0.0000	0.0000
2024/01/12	2032	02/05/2024	13.18 Call	Bond Future	11495.4800	11.4955	11460.5000	11.4605	0.304	0.0000	0.0000
2024/01/12	2032	02/05/2024	13.18 Put	Bond Future	28.0600	0.0281	26.4500	0.0265	5.738	0.0000	0.0000
2024/01/12	2032	02/05/2024	10.36 Put	Bond Future	2359.0600	2.3591	2403.0100	2.4030	1.863	0.0000	0.0000
2024/01/12	2032	02/05/2024	10.36 Call	Bond Future	1260.6200	1.2606	1271.2000	1.2712	0.839	0.0000	0.0000
2024/01/12	2032	02/05/2024	10.86 Put	Bond Future	1237.1100	1.2371	1281.8500	1.2819	3.616	0.0000	0.0000
2024/01/12	2032	02/05/2024	10.86 Call	Bond Future	2553.2000	2.5532	2564.5700	2.5646	0.445	0.0000	0.0000
2024/01/12	2032	02/05/2024	12.90 Call	Bond Future	10380.9700	10.3810	10345.0500	10.3451	0.346	0.0000	0.0000
2024/01/12	2032	02/05/2024	12.90 Put	Bond Future	52.8400	0.0528	50.2900	0.0503	4.826	0.0000	0.0000
2024/01/12	2032	02/05/2024	13.35 Call	Bond Future	12167.0900	12.1671	12132.5300	12.1325	0.284	0.0000	0.0000
2024/01/12	2032	02/05/2024	13.35 Put	Bond Future	18.7300	0.0187	17.5400	0.0175	6.353	0.0000	0.0000
2024/01/12	2032	02/05/2024	11.35 Put	Bond Future	617.0000	0.6170	652.2600	0.6523	5.715	0.0000	0.0000
2024/01/12	2032	02/05/2024	11.35 Call	Bond Future	4217.5400	4.2175	4219.4300	4.2194	0.045	0.0000	0.0000
2024/01/12	2032	02/05/2024	10.65 Put	Bond Future	1637.4900	1.6375	1684.1500	1.6842	2.849	0.0000	0.0000
2024/01/12	2032	02/05/2024	10.65 Call	Bond Future	1949.9400	1.9499	1963.2300	1.9632	0.682	0.0000	0.0000
2024/01/12	2032	02/05/2024	11.81 Call	Bond Future	5985.4900	5.9855	5974.1000	5.9741	0.190	0.0000	0.0000
2024/01/12	2032	02/05/2024	11.81 Put	Bond Future	311.2700	0.3113	333.2500	0.3333	7.061	0.0000	0.0000
2024/01/12	2032	02/05/2024	11.21 Call	Bond Future	3711.6600	3.7117	3717.4500	3.7175	0.156	0.0000	0.0000
2024/01/12	2032	02/05/2024	11.21 Put	Bond Future	755.7400	0.7557	794.9000	0.7949	5.182	0.0000	0.0000
2024/01/12	2032	02/05/2024	10.57 Put	Bond Future	1815.5900	1.8156	1862.2200	1.8622	2.568	0.0000	0.0000
2024/01/12	2032	02/05/2024	10.57 Call	Bond Future	1741.7400	1.7417	1755.0000	1.7550	0.761	0.0000	0.0000
2024/01/12	2032	01/08/2024	11.14 Call	Bond Future	3719.4900	3.7195	3713.5000	3.7135	0.161	0.0000	0.0000
2024/01/12	2032	01/08/2024	11.14 Put	Bond Future	1467.5000	1.4675	1509.4600	1.5095	2.859	0.0000	0.0000
2024/01/12	2032	01/08/2024	11.15 Call	Bond Future	3750.6300	3.7506	3744.6800	3.7447	0.159	0.0000	0.0000
2024/01/12	2032	01/08/2024	11.15 Put	Bond Future	1452.9600	1.4530	1494.9600	1.4950	2.891	0.0000	0.0000
2024/01/12	2032	01/08/2024	11.13 Call	Bond Future	3688.4600	3.6885	3682.6700	3.6827	0.157	0.0000	0.0000
2024/01/12	2032	01/08/2024	11.13 Put	Bond Future	1482.1800	1.4822	1524.3400	1.5243	2.844	0.0000	0.0000
2024/01/12	2032	01/08/2024		Bond Future	10.6554	90.4907	10.6655	90.4427	0.095	0.0000	0.0000
2024/01/12	2032	07/11/2024		Bond Future	10.7495	88.4378	10.7615	88.3823	0.112	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	
2024/01/12	2032	07/11/2024	13.36 Call	Bond Future	11330.3100	11.3303	11277.0700	11.2771	0.470	0.0000	0.0000
2024/01/12	2032	07/11/2024	13.36 Put	Bond Future	317.9000	0.3179	320.1700	0.3202	0.714	0.0000	0.0000
2024/01/12	2032	07/11/2024	11.64 Put	Bond Future	1378.3400	1.3783	1456.6900	1.4567	5.684	0.0000	0.0000
2024/01/12	2032	07/11/2024	11.64 Call	Bond Future	5352.4200	5.3524	5375.2600	5.3753	0.427	0.0000	0.0000
2024/01/12	2032	07/11/2024	11.48 Call	Bond Future	4841.3700	4.8414	4868.6900	4.8687	0.564	0.0000	0.0000
2024/01/12	2032	07/11/2024	11.48 Put	Bond Future	1563.9100	1.5639	1646.7400	1.6467	5.296	0.0000	0.0000
2024/01/12	2032	07/11/2024	11.49 Call	Bond Future	4872.7500	4.8728	4900.0600	4.9001	0.560	0.0000	0.0000
2024/01/12	2032	07/11/2024	11.49 Put	Bond Future	1551.5400	1.5515	1634.3600	1.6344	5.338	0.0000	0.0000
2024/01/12	2032	07/11/2024	11.47 Call	Bond Future	4810.0500	4.8101	4837.6700	4.8377	0.574	0.0000	0.0000
2024/01/12	2032	07/11/2024	11.47 Put	Bond Future	1576.3800	1.5764	1659.5100	1.6595	5.273	0.0000	0.0000
2024/01/12	2032	06/02/2025		Bond Future	10.8535	90.3163	10.8636	90.2714	0.093	0.0000	0.0000
2024/01/12	2032	06/02/2025	11.72 Call	Bond Future	5303.5800	5.3036	5356.0200	5.3560	0.989	0.0000	0.0000
2024/01/12	2032	06/02/2025	11.72 Put	Bond Future	1535.0700	1.5351	1632.4100	1.6324	6.341	0.0000	0.0000
2024/01/12	2033	01/02/2024		Bond Future	122.7699	122.7699	122.5408	122.5408	0.187	0.0000	0.0000
2024/01/12	2033	02/05/2024		Bond Future	124.0461	124.0461	123.8001	123.8001	0.198	0.0000	0.0000
2024/01/12	2033	01/08/2024		Bond Future	126.8329	126.8329	126.5620	126.5620	0.214	0.0000	0.0000
2024/01/12	2033	07/11/2024		Bond Future	128.3271	128.3271	128.0408	128.0408	0.223	0.0000	0.0000
2024/01/12	2033	06/02/2025		Bond Future	131.0875	131.0875	130.8111	130.8111	0.211	0.0000	0.0000
2024/01/12	2033	06/02/2025	124.94 Call	Bond Future	6147.4800	6.1475	5871.0900	5.8711	4.496	0.0000	0.0000
2024/01/12	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	2037	01/02/2024	13.93 Call	Bond Future	10716.6700	10.7167	10775.7500	10.7758	0.551	0.0000	0.0000
2024/01/12	2037	01/02/2024	13.93 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/01/12	2037	01/02/2024	12.93 Call	Bond Future	6053.4400	6.0534	6111.9000	6.1119	0.966	0.0000	0.0000
2024/01/12	2037	01/02/2024	12.93 Put	Bond Future	6.4300	0.0064	5.8000	0.0058	9.798	0.0000	0.0000
2024/01/12	2037	01/02/2024	12.09 Put	Bond Future	296.7100	0.2967	284.7500	0.2848	4.031	0.0000	0.0000
2024/01/12	2037	01/02/2024	12.09 Call	Bond Future	2042.9000	2.0429	2090.0300	2.0900	2.307	0.0000	0.0000
2024/01/12	2037	01/02/2024		Bond Future	11.7684	78.6563	11.7577	78.7154	0.091	0.0000	0.0000
2024/01/12	2037	01/02/2024	12.32 Call	Bond Future	3077.7300	3.0777	3131.0000	3.1310	1.731	0.0000	0.0000
2024/01/12	2037	01/02/2024	12.32 Put	Bond Future	117.4000	0.1174	111.5800	0.1116	4.957	0.0000	0.0000
2024/01/12	2037	01/02/2024	12.33 Call	Bond Future	3124.9500	3.1250	3178.4200	3.1784	1.711	0.0000	0.0000
2024/01/12	2037	01/02/2024	12.33 Put	Bond Future	112.4700	0.1125	106.8500	0.1069	4.997	0.0000	0.0000
2024/01/12	2037	01/02/2024	12.31 Call	Bond Future	3030.6100	3.0306	3083.6800	3.0837	1.751	0.0000	0.0000
2024/01/12	2037	01/02/2024	12.31 Put	Bond Future	122.4800	0.1225	116.4600	0.1165	4.915	0.0000	0.0000
2024/01/12	2037	02/05/2024		Bond Future	11.8680	80.3936	11.8583	80.4463	0.082	0.0000	0.0000
2024/01/12	2037	02/05/2024	11.43 Call	Bond Future	978.1500	0.9782	1069.2700	1.0693	9.316	0.0000	0.0000
2024/01/12	2037	02/05/2024	11.43 Put	Bond Future	3410.8300	3.4108	3449.3300	3.4493	1.129	0.0000	0.0000
2024/01/12	2037	02/05/2024	11.44 Call	Bond Future	997.0300	0.9970	1089.2300	1.0892	9.247	0.0000	0.0000
2024/01/12	2037	02/05/2024	11.44 Put	Bond Future	3372.9600	3.3730	3412.5400	3.4125	1.173	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	
2024/01/12	2037	02/05/2024	11.45 Call	Bond Future	1016.1400	1.0161	1109.2500	1.1093	9.163	0.0000	0.0000
2024/01/12	2037	02/05/2024	11.45 Put	Bond Future	3335.3700	3.3354	3375.8600	3.3759	1.214	0.0000	0.0000
2024/01/12	2037	01/08/2024		Bond Future	11.9723	77.9244	11.9646	77.9657	0.065	0.0000	0.0000
2024/01/12	2037	01/08/2024	12.10 Call	Bond Future	3206.4200	3.2064	3265.5000	3.2655	1.843	0.0000	0.0000
2024/01/12	2037	01/08/2024	12.10 Put	Bond Future	2528.7500	2.5288	2546.4700	2.5465	0.701	0.0000	0.0000
2024/01/12	2037	01/08/2024	12.11 Call	Bond Future	3236.8600	3.2369	3296.2400	3.2962	1.834	0.0000	0.0000
2024/01/12	2037	01/08/2024	12.11 Put	Bond Future	2506.4700	2.5065	2524.4900	2.5245	0.719	0.0000	0.0000
2024/01/12	2037	01/08/2024	12.09 Call	Bond Future	3176.1100	3.1761	3234.8800	3.2349	1.850	0.0000	0.0000
2024/01/12	2037	01/08/2024	12.09 Put	Bond Future	2551.2100	2.5512	2568.6200	2.5686	0.682	0.0000	0.0000
2024/01/12	2037	01/08/2024	13.82 Call	Bond Future	9567.0600	9.5671	9621.9600	9.6220	0.574	0.0000	0.0000
2024/01/12	2037	01/08/2024	13.82 Put	Bond Future	541.1600	0.5412	554.7000	0.5547	2.502	0.0000	0.0000
2024/01/12	2037	01/08/2024	13.17 Call	Bond Future	7004.1300	7.0041	7064.2600	7.0643	0.858	0.0000	0.0000
2024/01/12	2037	01/08/2024	13.17 Put	Bond Future	969.6700	0.9697	988.4400	0.9884	1.936	0.0000	0.0000
2024/01/12	2037	07/11/2024		Bond Future	12.0919	79.7439	12.0849	79.7806	0.058	0.0000	0.0000
2024/01/12	2037	07/11/2024	12.58 Call	Bond Future	4939.1500	4.9392	5103.1200	5.1031	3.320	0.0000	0.0000
2024/01/12	2037	07/11/2024	12.58 Put	Bond Future	2438.5100	2.4385	2565.7400	2.5657	5.218	0.0000	0.0000
2024/01/12	2037	07/11/2024	12.59 Call	Bond Future	4971.6400	4.9716	5135.7000	5.1357	3.300	0.0000	0.0000
2024/01/12	2037	07/11/2024	12.59 Put	Bond Future	2420.9900	2.4210	2548.3100	2.5483	5.259	0.0000	0.0000
2024/01/12	2037	07/11/2024	12.57 Call	Bond Future	4906.4600	4.9065	5070.6200	5.0706	3.346	0.0000	0.0000
2024/01/12	2037	07/11/2024	12.57 Put	Bond Future	2455.8700	2.4559	2583.2900	2.5833	5.188	0.0000	0.0000
2024/01/12	2037	06/02/2025		Bond Future	12.2184	77.1776	12.2091	77.2255	0.076	0.0000	0.0000
2024/01/12	2037	06/02/2025	12.76 Call	Bond Future	5576.6800	5.5767	5665.5200	5.6655	1.593	0.0000	0.0000
2024/01/12	2037	06/02/2025	12.76 Put	Bond Future	2859.8000	2.8598	2900.7000	2.9007	1.430	0.0000	0.0000
2024/01/12	2038	01/02/2024		Bond Future	131.7664	131.7664	132.2390	132.2390	0.359	0.0000	0.0000
2024/01/12	2038	02/05/2024		Bond Future	134.7092	134.7092	135.1793	135.1793	0.349	0.0000	0.0000
2024/01/12	2038	01/08/2024		Bond Future	135.6625	135.6625	136.1224	136.1224	0.339	0.0000	0.0000
2024/01/12	2038	07/11/2024		Bond Future	138.8679	138.8679	139.3287	139.3287	0.332	0.0000	0.0000
2024/01/12	2038	06/02/2025		Bond Future	139.7282	139.7282	140.2171	140.2171	0.350	0.0000	0.0000
2024/01/12	2038	06/02/2025	135.23 Call	Bond Future	4498.2200	4.4982	4987.0700	4.9871	10.868	0.0000	0.0000
2024/01/12	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	2040	01/02/2024	12.30 Put	Bond Future	482.6900	0.4827	560.6800	0.5607	16.157	0.0000	0.0000
2024/01/12	2040	01/02/2024	12.30 Call	Bond Future	1601.3000	1.6013	1537.5200	1.5375	3.983	0.0000	0.0000
2024/01/12	2040	01/02/2024	12.90 Put	Bond Future	39.2200	0.0392	52.9500	0.0530	35.008	0.0000	0.0000
2024/01/12	2040	01/02/2024	12.90 Call	Bond Future	4443.3100	4.4433	4315.2700	4.3153	2.882	0.0000	0.0000
2024/01/12	2040	01/02/2024	13.90 Call	Bond Future	9408.2600	9.4083	9266.6200	9.2666	1.505	0.0000	0.0000
2024/01/12	2040	01/02/2024	13.90 Put	Bond Future	0.2000	0.0002	0.3300	0.0003	65.000	0.0000	0.0000
2024/01/12	2040	01/02/2024	12.34 Call	Bond Future	1762.7800	1.7628	1693.1000	1.6931	3.953	0.0000	0.0000
2024/01/12	2040	01/02/2024	12.34 Put	Bond Future	418.0600	0.4181	490.1500	0.4902	17.244	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	
2024/01/12	2040	01/02/2024	12.35 Call	Bond Future	1804.1800	1.8042	1732.9800	1.7330	3.946	0.0000	0.0000
2024/01/12	2040	01/02/2024	12.35 Put	Bond Future	403.0900	0.4031	473.6600	0.4737	17.507	0.0000	0.0000
2024/01/12	2040	01/02/2024	12.33 Call	Bond Future	1721.8400	1.7218	1653.5600	1.6536	3.966	0.0000	0.0000
2024/01/12	2040	01/02/2024	12.33 Put	Bond Future	433.5500	0.4336	507.0400	0.5070	16.951	0.0000	0.0000
2024/01/12	2040	01/02/2024		Bond Future	12.1048	78.4147	12.1293	78.2730	0.202	0.0000	0.0000
2024/01/12	2040	02/05/2024	11.61 Call	Bond Future	766.0100	0.7660	750.3200	0.7503	2.048	0.0000	0.0000
2024/01/12	2040	02/05/2024	11.61 Put	Bond Future	4313.2000	4.3132	4450.0800	4.4501	3.174	0.0000	0.0000
2024/01/12	2040	02/05/2024	11.62 Call	Bond Future	782.3800	0.7824	766.2700	0.7663	2.059	0.0000	0.0000
2024/01/12	2040	02/05/2024	11.62 Put	Bond Future	4268.4600	4.2685	4404.9200	4.4049	3.197	0.0000	0.0000
2024/01/12	2040	02/05/2024	11.60 Call	Bond Future	750.0100	0.7500	734.7300	0.7347	2.037	0.0000	0.0000
2024/01/12	2040	02/05/2024	11.60 Put	Bond Future	4358.3900	4.3584	4495.6800	4.4957	3.150	0.0000	0.0000
2024/01/12	2040	02/05/2024		Bond Future	12.2103	80.1467	12.2371	79.9941	0.219	0.0000	0.0000
2024/01/12	2040	01/08/2024		Bond Future	12.3209	77.4216	12.3510	77.2532	0.244	0.0000	0.0000
2024/01/12	2040	01/08/2024	12.33 Call	Bond Future	2981.4600	2.9815	3010.8100	3.0108	0.984	0.0000	0.0000
2024/01/12	2040	01/08/2024	12.33 Put	Bond Future	2930.6100	2.9306	3128.3600	3.1284	6.748	0.0000	0.0000
2024/01/12	2040	01/08/2024	12.34 Call	Bond Future	3011.6500	3.0117	3040.9100	3.0409	0.972	0.0000	0.0000
2024/01/12	2040	01/08/2024	12.34 Put	Bond Future	2904.7400	2.9047	3102.4000	3.1024	6.805	0.0000	0.0000
2024/01/12	2040	01/08/2024	12.32 Call	Bond Future	2951.4100	2.9514	2980.6200	2.9806	0.990	0.0000	0.0000
2024/01/12	2040	01/08/2024	12.32 Put	Bond Future	2956.6900	2.9567	3154.3000	3.1543	6.683	0.0000	0.0000
2024/01/12	2040	07/11/2024		Bond Future	12.4464	79.2291	12.4787	79.0512	0.259	0.0000	0.0000
2024/01/12	2040	07/11/2024	12.85 Call	Bond Future	4971.9700	4.9720	4927.2200	4.9272	0.900	0.0000	0.0000
2024/01/12	2040	07/11/2024	12.85 Put	Bond Future	2793.6300	2.7936	2926.7600	2.9268	4.765	0.0000	0.0000
2024/01/12	2040	07/11/2024	12.86 Call	Bond Future	5005.2400	5.0052	4960.2900	4.9603	0.898	0.0000	0.0000
2024/01/12	2040	07/11/2024	12.86 Put	Bond Future	2774.1500	2.7742	2907.0800	2.9071	4.792	0.0000	0.0000
2024/01/12	2040	07/11/2024	12.84 Call	Bond Future	4938.7800	4.9388	4894.2200	4.8942	0.902	0.0000	0.0000
2024/01/12	2040	07/11/2024	12.84 Put	Bond Future	2813.2500	2.8133	2946.5700	2.9466	4.739	0.0000	0.0000
2024/01/12	2040	06/02/2025		Bond Future	12.5779	76.4009	12.6096	76.2297	0.252	0.0000	0.0000
2024/01/12	2040	06/02/2025	12.95 Call	Bond Future	5308.9800	5.3090	5354.8300	5.3548	0.864	0.0000	0.0000
2024/01/12	2040	06/02/2025	12.95 Put	Bond Future	3333.4500	3.3335	3550.5500	3.5506	6.513	0.0000	0.0000
2024/01/12	2044	01/02/2024	13.00 Call	Bond Future	4418.5300	4.4185	4255.4000	4.2554	3.692	0.0000	0.0000
2024/01/12	2044	01/02/2024	13.00 Put	Bond Future	44.0400	0.0440	52.5100	0.0525	19.233	0.0000	0.0000
2024/01/12	2044	01/02/2024	13.25 Call	Bond Future	5681.0700	5.6811	5512.3500	5.5124	2.970	0.0000	0.0000
2024/01/12	2044	01/02/2024	13.25 Put	Bond Future	13.5000	0.0135	16.3800	0.0164	21.333	0.0000	0.0000
2024/01/12	2044	01/02/2024		Bond Future	12.2092	74.4606	12.2387	74.2890	0.242	0.0000	0.0000
2024/01/12	2044	01/02/2024	12.28 Call	Bond Future	1162.4800	1.1625	1071.4100	1.0714	7.834	0.0000	0.0000
2024/01/12	2044	01/02/2024	12.28 Put	Bond Future	752.3000	0.7523	832.8300	0.8328	10.705	0.0000	0.0000
2024/01/12	2044	01/02/2024	12.29 Call	Bond Future	1196.5000	1.1965	1103.7500	1.1038	7.752	0.0000	0.0000
2024/01/12	2044	01/02/2024	12.29 Put	Bond Future	728.6900	0.7287	807.5400	0.8075	10.821	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	
2024/01/12	2044	01/02/2024	12.27 Call	Bond Future	1129.0200	1.1290	1039.5100	1.0395	7.928	0.0000	0.0000
2024/01/12	2044	01/02/2024	12.27 Put	Bond Future	776.5500	0.7766	858.6400	0.8586	10.571	0.0000	0.0000
2024/01/12	2044	02/05/2024	11.66 Call	Bond Future	703.6300	0.7036	687.5900	0.6876	2.280	0.0000	0.0000
2024/01/12	2044	02/05/2024	11.66 Put	Bond Future	4608.8000	4.6088	4775.4100	4.7754	3.615	0.0000	0.0000
2024/01/12	2044	02/05/2024	11.67 Call	Bond Future	719.0300	0.7190	702.5300	0.7025	2.295	0.0000	0.0000
2024/01/12	2044	02/05/2024	11.67 Put	Bond Future	4561.7600	4.5618	4727.9100	4.7279	3.642	0.0000	0.0000
2024/01/12	2044	02/05/2024	11.65 Call	Bond Future	688.4600	0.6885	672.8700	0.6729	2.264	0.0000	0.0000
2024/01/12	2044	02/05/2024	11.65 Put	Bond Future	4656.1500	4.6562	4823.2100	4.8232	3.588	0.0000	0.0000
2024/01/12	2044	02/05/2024		Bond Future	12.3121	76.1052	12.3440	75.9225	0.259	0.0000	0.0000
2024/01/12	2044	01/08/2024		Bond Future	12.4197	73.4154	12.4550	73.2170	0.284	0.0000	0.0000
2024/01/12	2044	01/08/2024	12.29 Call	Bond Future	2625.7500	2.6258	2575.4800	2.5755	1.915	0.0000	0.0000
2024/01/12	2044	01/08/2024	12.29 Put	Bond Future	3364.7700	3.3648	3512.9500	3.5130	4.404	0.0000	0.0000
2024/01/12	2044	01/08/2024	12.30 Call	Bond Future	2654.1900	2.6542	2603.5300	2.6035	1.909	0.0000	0.0000
2024/01/12	2044	01/08/2024	12.30 Put	Bond Future	3335.8000	3.3358	3483.5900	3.4836	4.430	0.0000	0.0000
2024/01/12	2044	01/08/2024	12.28 Call	Bond Future	2597.6800	2.5977	2547.5700	2.5476	1.929	0.0000	0.0000
2024/01/12	2044	01/08/2024	12.28 Put	Bond Future	3394.1700	3.3942	3542.5100	3.5425	4.370	0.0000	0.0000
2024/01/12	2044	07/11/2024		Bond Future	12.5412	75.1293	12.5788	74.9210	0.300	0.0000	0.0000
2024/01/12	2044	07/11/2024	12.91 Call	Bond Future	4924.2100	4.9242	4878.1000	4.8781	0.936	0.0000	0.0000
2024/01/12	2044	07/11/2024	12.91 Put	Bond Future	2921.9800	2.9220	3084.2400	3.0842	5.553	0.0000	0.0000
2024/01/12	2044	07/11/2024	12.92 Call	Bond Future	4957.1800	4.9572	4910.5200	4.9105	0.941	0.0000	0.0000
2024/01/12	2044	07/11/2024	12.92 Put	Bond Future	2901.9500	2.9020	3063.6600	3.0637	5.572	0.0000	0.0000
2024/01/12	2044	07/11/2024	12.90 Call	Bond Future	4891.3000	4.8913	4845.4800	4.8455	0.937	0.0000	0.0000
2024/01/12	2044	07/11/2024	12.90 Put	Bond Future	2942.1400	2.9421	3104.6900	3.1047	5.525	0.0000	0.0000
2024/01/12	2044	06/02/2025		Bond Future	12.6680	72.3392	12.7052	72.1363	0.294	0.0000	0.0000
2024/01/12	2044	06/02/2025	13.02 Call	Bond Future	5320.7600	5.3208	5276.1100	5.2761	0.839	0.0000	0.0000
2024/01/12	2044	06/02/2025	13.02 Put	Bond Future	3440.6500	3.4407	3598.9400	3.5989	4.601	0.0000	0.0000
2024/01/12	2046	01/02/2024		Bond Future	115.9860	115.9860	116.5368	116.5368	0.475	0.0000	0.0000
2024/01/12	2046	02/05/2024		Bond Future	116.4253	116.4253	116.9771	116.9771	0.474	0.0000	0.0000
2024/01/12	2046	01/08/2024		Bond Future	119.0406	119.0406	119.5866	119.5866	0.459	0.0000	0.0000
2024/01/12	2046	07/11/2024		Bond Future	119.6442	119.6442	120.1946	120.1946	0.460	0.0000	0.0000
2024/01/12	2046	06/02/2025		Bond Future	122.2162	122.2162	122.7938	122.7938	0.473	0.0000	0.0000
2024/01/12	2046	06/02/2025	114.01 Call	Bond Future	8206.1700	8.2062	8783.7900	8.7838	7.039	0.0000	0.0000
2024/01/12	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	2050	01/02/2024		Bond Future	115.5909	115.5909	116.0060	116.0060	0.359	0.0000	0.0000
2024/01/12	2050	02/05/2024		Bond Future	118.1723	118.1723	118.5855	118.5855	0.350	0.0000	0.0000
2024/01/12	2050	01/08/2024		Bond Future	118.5190	118.5190	118.9232	118.9232	0.341	0.0000	0.0000
2024/01/12	2050	07/11/2024		Bond Future	121.3193	121.3193	121.7243	121.7243	0.334	0.0000	0.0000
2024/01/12	2050	06/02/2025		Bond Future	121.5585	121.5585	121.9883	121.9883	0.354	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	
2024/01/12	2050	06/02/2025	115.60 Call	Bond Future	5958.5100	5.9585	6388.3000	6.3883	7.213	0.0000	0.0000
2024/01/12	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	AL37	01/02/2024		Index Future	947.8290	947.8290	948.4350	948.4350	0.064	0.0000	0.0000
2024/01/12	AL37	02/05/2024		Index Future	968.7630	968.7630	969.2900	969.2900	0.054	0.0000	0.0000
2024/01/12	AL37	01/08/2024		Index Future	990.2990	990.2990	990.6860	990.6860	0.039	0.0000	0.0000
2024/01/12	AL37	07/11/2024		Index Future	1013.4710	1013.4710	1013.7940	1013.7940	0.032	0.0000	0.0000
2024/01/12	AL37	06/02/2025		Index Future	1035.0670	1035.0670	1035.5220	1035.5220	0.044	0.0000	0.0000
2024/01/12	AL7T	01/02/2024		Index Future	1100.5590	1100.5590	1100.2920	1100.2920	0.024	0.0000	0.0000
2024/01/12	AL7T	02/05/2024		Index Future	1124.8660	1124.8660	1124.4850	1124.4850	0.034	0.0000	0.0000
2024/01/12	AL7T	01/08/2024		Index Future	1149.8720	1149.8720	1149.3080	1149.3080	0.049	0.0000	0.0000
2024/01/12	AL7T	07/11/2024		Index Future	1176.7790	1176.7790	1176.1150	1176.1150	0.056	0.0000	0.0000
2024/01/12	AL7T	06/02/2025		Index Future	1201.8540	1201.8540	1201.3220	1201.3220	0.044	0.0000	0.0000
2024/01/12	ALBI	01/02/2024		Index Future	951.6850	951.6850	951.1690	951.1690	0.054	0.0000	0.0000
2024/01/12	ALBI	02/05/2024		Index Future	972.7040	972.7040	972.0840	972.0840	0.064	0.0000	0.0000
2024/01/12	ALBI	01/08/2024		Index Future	994.3270	994.3270	993.5420	993.5420	0.079	0.0000	0.0000
2024/01/12	ALBI	07/11/2024		Index Future	1017.5950	1017.5950	1016.7160	1016.7160	0.086	0.0000	0.0000
2024/01/12	ALBI	06/02/2025		Index Future	1039.2780	1039.2780	1038.5070	1038.5070	0.074	0.0000	0.0000
2024/01/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/12	ES33	01/02/2024		Bond Future	12.1500	77.0047	12.1491	77.0087	0.007	0.0000	0.0000
2024/01/12	ES33	02/05/2024		Bond Future	12.2734	74.9257	12.2741	74.9224	0.006	0.0000	0.0000
2024/01/12	ES33	01/08/2024		Bond Future	12.3998	76.6087	12.4033	76.5936	0.028	0.0000	0.0000
2024/01/12	ES33	07/11/2024		Bond Future	12.5602	74.6144	12.5650	74.5936	0.039	0.0000	0.0000
2024/01/12	ES33	06/02/2025		Bond Future	12.7313	76.2154	12.7341	76.2040	0.021	0.0000	0.0000
2024/01/12	ES33	06/02/2025	13.34 Call	Bond Future	2483.8000	2.4838	2472.4500	2.4725	0.457	0.0000	0.0000
2024/01/12	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	ES42	01/02/2024		Bond Future	12.7786	72.4069	12.7928	72.3321	0.111	0.0000	0.0000
2024/01/12	ES42	02/05/2024		Bond Future	12.9019	69.7615	12.9180	69.6780	0.125	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	
2024/01/12	ES42	01/08/2024		Bond Future	13.0258	71.3280	13.0447	71.2317	0.145	0.0000	0.0000
2024/01/12	ES42	07/11/2024		Bond Future	13.1770	68.7434	13.1978	68.6397	0.158	0.0000	0.0000
2024/01/12	ES42	06/02/2025		Bond Future	13.3298	70.2158	13.3496	70.1193	0.148	0.0000	0.0000
2024/01/12	ES42	06/02/2025	13.71 Call	Bond Future	1822.2700	1.8223	1725.7800	1.7258	5.295	0.0000	0.0000
2024/01/12	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	GOVI	01/02/2024		GOVI	938.0480	938.0480	937.5550	937.5550	0.053	0.0000	0.0000
2024/01/12	GOVI	01/02/2024	879.99 Call	GOVI	580580.0000	58.0580	575650.0000	57.5650	0.849	0.0000	0.0000
2024/01/12	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	GOVI	01/02/2024	880.00 Call	GOVI	580480.0000	58.0480	575550.0000	57.5550	0.849	0.0000	0.0000
2024/01/12	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	GOVI	01/02/2024	879.98 Call	GOVI	580680.0000	58.0680	575750.0000	57.5750	0.849	0.0000	0.0000
2024/01/12	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	GOVI	02/05/2024		GOVI	958.7660	958.7660	958.1700	958.1700	0.062	0.0000	0.0000
2024/01/12	GOVI	02/05/2024	950.98 Call	GOVI	77860.0000	7.7860	71900.0000	7.1900	7.655	0.0000	0.0000
2024/01/12	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	GOVI	02/05/2024	950.99 Call	GOVI	77760.0000	7.7760	71800.0000	7.1800	7.665	0.0000	0.0000
2024/01/12	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	GOVI	02/05/2024	950.97 Call	GOVI	77960.0000	7.7960	72000.0000	7.2000	7.645	0.0000	0.0000
2024/01/12	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	GOVI	01/08/2024	943.38 Call	GOVI	366990.0000	36.6990	359410.0000	35.9410	2.065	0.0000	0.0000
2024/01/12	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	GOVI	01/08/2024	943.39 Call	GOVI	366890.0000	36.6890	359310.0000	35.9310	2.066	0.0000	0.0000
2024/01/12	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	GOVI	01/08/2024	943.37 Call	GOVI	367090.0000	36.7090	359510.0000	35.9510	2.065	0.0000	0.0000
2024/01/12	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	GOVI	01/08/2024		GOVI	980.0790	980.0790	979.3210	979.3210	0.077	0.0000	0.0000
2024/01/12	GOVI	07/11/2024		GOVI	1003.0130	1003.0130	1002.1630	1002.1630	0.085	0.0000	0.0000
2024/01/12	GOVI	07/11/2024	948.79 Call	GOVI	542230.0000	54.2230	533730.0000	53.3730	1.568	0.0000	0.0000
2024/01/12	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	GOVI	07/11/2024	948.80 Call	GOVI	542130.0000	54.2130	533630.0000	53.3630	1.568	0.0000	0.0000
2024/01/12	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	GOVI	07/11/2024	948.78 Call	GOVI	542330.0000	54.2330	533830.0000	53.3830	1.567	0.0000	0.0000
2024/01/12	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	GOVI	06/02/2025		GOVI	1024.3860	1024.3860	1023.6420	1023.6420	0.073	0.0000	0.0000
2024/01/12	GOVI	06/02/2025	972.00 Call	GOVI	523860.0000	52.3860	516420.0000	51.6420	1.420	0.0000	0.0000
2024/01/12	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/12	IGOV	01/02/2024		Index Future	346.8760	346.8760	347.4330	347.4330	0.161	0.0000	0.0000
2024/01/12	IGOV	02/05/2024		Index Future	354.6230	354.6230	355.1580	355.1580	0.151	0.0000	0.0000
2024/01/12	IGOV	01/08/2024		Index Future	362.5900	362.5900	363.0820	363.0820	0.136	0.0000	0.0000
2024/01/12	IGOV	07/11/2024		Index Future	371.1620	371.1620	371.6390	371.6390	0.129	0.0000	0.0000
2024/01/12	IGOV	06/02/2025		Index Future	379.1510	379.1510	379.6850	379.6850	0.141	0.0000	0.0000
2024/01/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/12	JBAF	17/01/2024		Jibar Tradeable Future	8.3980	91.6020	8.3770	91.6230	0.250	0.0000	0.0000
2024/01/12	JBAF	21/02/2024		Jibar Tradeable Future	8.3380	91.6620	8.3450	91.6550	0.084	0.0000	0.0000
2024/01/12	JBAF	20/03/2024		Jibar Tradeable Future	8.3130	91.6870	8.3300	91.6700	0.204	0.0000	0.0000
2024/01/12	JBAF	17/04/2024		Jibar Tradeable Future	8.2460	91.7540	8.2460	91.7540	0.000	0.0000	0.0000
2024/01/12	JBAF	15/05/2024		Jibar Tradeable Future	8.2180	91.7820	8.2160	91.7840	0.024	0.0000	0.0000
2024/01/12	JBAF	19/06/2024		Jibar Tradeable Future	8.0680	91.9320	8.0880	91.9120	0.248	0.0000	0.0000
2024/01/12	JBAF	18/09/2024		Jibar Tradeable Future	7.8400	92.1600	7.8580	92.1420	0.230	0.0000	0.0000
2024/01/12	JBAF	18/12/2024		Jibar Tradeable Future	7.4800	92.5200	7.5390	92.4610	0.789	0.0000	0.0000
2024/01/12	JBAF	19/03/2025		Jibar Tradeable Future	7.3480	92.6520	7.4300	92.5700	1.116	0.0000	0.0000
2024/01/12	JBAF	18/06/2025		Jibar Tradeable Future	7.2650	92.7350	7.3460	92.6540	1.115	0.0000	0.0000
2024/01/12	JBAF	17/09/2025		Jibar Tradeable Future	7.2200	92.7800	7.2950	92.7050	1.039	0.0000	0.0000
2024/01/12	JBAF	17/12/2025		Jibar Tradeable Future	7.3560	92.6440	7.4070	92.5930	0.693	0.0000	0.0000
2024/01/12	R035	01/02/2024	10.62 Put	Bond Future	4127.7500	4.1278	4206.1800	4.2062	1.900	0.0000	0.0000
2024/01/12	R035	01/02/2024	10.62 Call	Bond Future	18.7100	0.0187	16.4000	0.0164	12.346	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/12	R035	01/02/2024	11.12 Put	Bond Future	1606.2200	1.6062	1665.7500	1.6658	3.706	0.0000	0.0000
2024/01/12	R035	01/02/2024	11.12 Call	Bond Future	387.4800	0.3875	366.2700	0.3663	5.474	0.0000	0.0000
2024/01/12	R035	01/02/2024	13.46 Call	Bond Future	10694.0700	10.6941	10613.3300	10.6133	0.755	0.0000	0.0000
2024/01/12	R035	01/02/2024	13.46 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2024/01/12	R035	01/02/2024		Bond Future	11.3379	88.5768	11.3525	88.4961	0.129	0.0000	0.0000
2024/01/12	R035	01/02/2024	12.19 Call	Bond Future	4569.3500	4.5694	4491.0300	4.4910	1.714	0.0000	0.0000
2024/01/12	R035	01/02/2024	12.19 Put	Bond Future	28.4500	0.0285	30.8700	0.0309	8.506	0.0000	0.0000
2024/01/12	R035	01/02/2024	12.20 Call	Bond Future	4619.2200	4.6192	4540.7900	4.5408	1.698	0.0000	0.0000
2024/01/12	R035	01/02/2024	12.20 Put	Bond Future	27.0900	0.0271	29.4000	0.0294	8.527	0.0000	0.0000
2024/01/12	R035	01/02/2024	12.18 Call	Bond Future	4519.4900	4.5195	4441.2800	4.4413	1.731	0.0000	0.0000
2024/01/12	R035	01/02/2024	12.18 Put	Bond Future	29.8800	0.0299	32.4100	0.0324	8.467	0.0000	0.0000
2024/01/12	R035	02/05/2024		Bond Future	11.4247	86.0214	11.4414	85.9305	0.146	0.0000	0.0000
2024/01/12	R035	02/05/2024	11.20 Call	Bond Future	1409.7900	1.4098	1407.5500	1.4076	0.159	0.0000	0.0000
2024/01/12	R035	02/05/2024	11.20 Put	Bond Future	2645.1800	2.6452	2733.8300	2.7338	3.351	0.0000	0.0000
2024/01/12	R035	02/05/2024	11.21 Call	Bond Future	1433.6100	1.4336	1431.2300	1.4312	0.166	0.0000	0.0000
2024/01/12	R035	02/05/2024	11.21 Put	Bond Future	2613.4900	2.6135	2702.0000	2.7020	3.387	0.0000	0.0000
2024/01/12	R035	02/05/2024	11.19 Call	Bond Future	1386.3800	1.3864	1383.9100	1.3839	0.178	0.0000	0.0000
2024/01/12	R035	02/05/2024	11.19 Put	Bond Future	2677.3400	2.6773	2765.7600	2.7658	3.303	0.0000	0.0000
2024/01/12	R035	01/08/2024		Bond Future	11.5124	87.9334	11.5323	87.8270	0.173	0.0000	0.0000
2024/01/12	R035	01/08/2024	11.80 Call	Bond Future	3675.9100	3.6759	3653.6700	3.6537	0.605	0.0000	0.0000
2024/01/12	R035	01/08/2024	11.80 Put	Bond Future	2157.4200	2.1574	2241.5000	2.2415	3.897	0.0000	0.0000
2024/01/12	R035	01/08/2024	11.81 Call	Bond Future	3708.6200	3.7086	3686.2700	3.6863	0.603	0.0000	0.0000
2024/01/12	R035	01/08/2024	11.81 Put	Bond Future	2138.0100	2.1380	2221.9800	2.2220	3.927	0.0000	0.0000
2024/01/12	R035	01/08/2024	11.79 Call	Bond Future	3643.3100	3.6433	3621.4500	3.6215	0.600	0.0000	0.0000
2024/01/12	R035	01/08/2024	11.79 Put	Bond Future	2176.9800	2.1770	2261.4400	2.2614	3.880	0.0000	0.0000
2024/01/12	R035	07/11/2024		Bond Future	11.6288	85.4724	11.6508	85.3575	0.189	0.0000	0.0000
2024/01/12	R035	07/11/2024	12.18 Call	Bond Future	4981.6100	4.9816	4987.4700	4.9875	0.118	0.0000	0.0000
2024/01/12	R035	07/11/2024	12.18 Put	Bond Future	2162.7800	2.1628	2283.5100	2.2835	5.582	0.0000	0.0000
2024/01/12	R035	07/11/2024	12.19 Call	Bond Future	5015.0300	5.0150	5020.7600	5.0208	0.114	0.0000	0.0000
2024/01/12	R035	07/11/2024	12.19 Put	Bond Future	2146.2800	2.1463	2266.8800	2.2669	5.619	0.0000	0.0000
2024/01/12	R035	07/11/2024	12.17 Call	Bond Future	4947.9800	4.9480	4954.2600	4.9543	0.127	0.0000	0.0000
2024/01/12	R035	07/11/2024	12.17 Put	Bond Future	2179.1100	2.1791	2300.2600	2.3003	5.560	0.0000	0.0000
2024/01/12	R035	06/02/2025		Bond Future	11.7545	87.2884	11.7752	87.1824	0.176	0.0000	0.0000
2024/01/12	R035	06/02/2025	12.41 Call	Bond Future	5537.1300	5.5371	5500.7400	5.5007	0.657	0.0000	0.0000
2024/01/12	R035	06/02/2025	12.41 Put	Bond Future	2269.8000	2.2698	2339.4200	2.3394	3.067	0.0000	0.0000
2024/01/12	R053	01/02/2024	12.93 Call	Bond Future	5764.8800	5.7649	5551.7900	5.5518	3.696	0.0000	0.0000
2024/01/12	R053	01/02/2024	12.93 Put	Bond Future	63.2100	0.0632	76.5200	0.0765	21.057	0.0000	0.0000
2024/01/12	R053	01/02/2024	12.94 Call	Bond Future	5830.5600	5.8306	5616.9600	5.6170	3.663	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/01/12	R053	01/02/2024	12.94 Put	Bond Future	60.4600	0.0605	73.2600	0.0733	21.171	0.0000	0.0000
2024/01/12	R053	01/02/2024	12.92 Call	Bond Future	5699.2000	5.6992	5486.6300	5.4866	3.730	0.0000	0.0000
2024/01/12	R053	01/02/2024	12.92 Put	Bond Future	66.0500	0.0661	79.8800	0.0799	20.939	0.0000	0.0000
2024/01/12	R053	01/02/2024		Bond Future	12.1434	99.9300	12.1730	99.7036	0.244	0.0000	0.0000
2024/01/12	R053	02/05/2024		Bond Future	12.2417	96.2724	12.2737	96.0315	0.261	0.0000	0.0000
2024/01/12	R053	02/05/2024	13.03 Call	Bond Future	6728.5400	6.7285	6610.2300	6.6102	1.758	0.0000	0.0000
2024/01/12	R053	02/05/2024	13.03 Put	Bond Future	1099.9900	1.1000	1222.6000	1.2226	11.146	0.0000	0.0000
2024/01/12	R053	02/05/2024	13.04 Call	Bond Future	6782.1500	6.7822	6662.8600	6.6629	1.759	0.0000	0.0000
2024/01/12	R053	02/05/2024	13.04 Put	Bond Future	1086.1800	1.0862	1207.8100	1.2078	11.198	0.0000	0.0000
2024/01/12	R053	02/05/2024	13.02 Call	Bond Future	6675.0000	6.6750	6557.6700	6.5577	1.758	0.0000	0.0000
2024/01/12	R053	02/05/2024	13.02 Put	Bond Future	1113.9700	1.1140	1237.5600	1.2376	11.095	0.0000	0.0000
2024/01/12	R053	01/08/2024	13.14 Call	Bond Future	7608.3400	7.6083	7608.5700	7.6086	0.003	0.0000	0.0000
2024/01/12	R053	01/08/2024	13.14 Put	Bond Future	1994.2200	1.9942	2255.7100	2.2557	13.112	0.0000	0.0000
2024/01/12	R053	01/08/2024	13.15 Call	Bond Future	7657.6400	7.6576	7656.9900	7.6570	0.008	0.0000	0.0000
2024/01/12	R053	01/08/2024	13.15 Put	Bond Future	1977.1600	1.9772	2237.7700	2.2378	13.181	0.0000	0.0000
2024/01/12	R053	01/08/2024	13.13 Call	Bond Future	7558.8400	7.5588	7560.2100	7.5602	0.018	0.0000	0.0000
2024/01/12	R053	01/08/2024	13.13 Put	Bond Future	2011.1800	2.0112	2273.8100	2.2738	13.059	0.0000	0.0000
2024/01/12	R053	01/08/2024		Bond Future	12.3414	98.4118	12.3766	98.1505	0.285	0.0000	0.0000
2024/01/12	R053	07/11/2024	12.80 Call	Bond Future	6380.6500	6.3807	6336.3100	6.3363	0.695	0.0000	0.0000
2024/01/12	R053	07/11/2024	12.80 Put	Bond Future	3974.9300	3.9749	4204.8900	4.2049	5.785	0.0000	0.0000
2024/01/12	R053	07/11/2024	12.81 Call	Bond Future	6423.4900	6.4235	6378.7400	6.3787	0.697	0.0000	0.0000
2024/01/12	R053	07/11/2024	12.81 Put	Bond Future	3948.2100	3.9482	4177.7600	4.1778	5.814	0.0000	0.0000
2024/01/12	R053	07/11/2024	12.79 Call	Bond Future	6337.9000	6.3379	6293.9600	6.2940	0.693	0.0000	0.0000
2024/01/12	R053	07/11/2024	12.79 Put	Bond Future	4001.8300	4.0018	4232.1900	4.2322	5.756	0.0000	0.0000
2024/01/12	R053	07/11/2024		Bond Future	12.4626	94.8383	12.5003	94.5640	0.302	0.0000	0.0000
2024/01/12	R053	06/02/2025		Bond Future	12.5867	96.8507	12.6241	96.5835	0.297	0.0000	0.0000
2024/01/12	R053	06/02/2025	12.94 Call	Bond Future	7051.1200	7.0511	7138.9500	7.1390	1.246	0.0000	0.0000
2024/01/12	R053	06/02/2025	12.94 Put	Bond Future	4580.6700	4.5807	4935.7700	4.9358	7.752	0.0000	0.0000
2024/01/12	R186	01/02/2024		Bond Future	8.6717	105.8883	8.6783	105.8712	0.077	0.0000	0.0000
2024/01/12	R186	01/02/2024	9.51 Call	Bond Future	2131.9400	2.1319	2112.5200	2.1125	0.911	0.0000	0.0000
2024/01/12	R186	01/02/2024	9.51 Put	Bond Future	6.5500	0.0066	4.2600	0.0043	34.962	0.0000	0.0000
2024/01/12	R186	01/02/2024	9.52 Call	Bond Future	2156.6300	2.1566	2137.3000	2.1373	0.896	0.0000	0.0000
2024/01/12	R186	01/02/2024	9.52 Put	Bond Future	6.2200	0.0062	4.0200	0.0040	35.370	0.0000	0.0000
2024/01/12	R186	01/02/2024	9.50 Call	Bond Future	2107.2500	2.1073	2087.7400	2.0877	0.926	0.0000	0.0000
2024/01/12	R186	01/02/2024	9.50 Put	Bond Future	6.8900	0.0069	4.5100	0.0045	34.543	0.0000	0.0000
2024/01/12	R186	02/05/2024		Bond Future	8.6378	108.2270	8.6496	108.1991	0.137	0.0000	0.0000
2024/01/12	R186	02/05/2024	8.00 Call	Bond Future	158.9300	0.1589	134.0200	0.1340	15.674	0.0000	0.0000
2024/01/12	R186	02/05/2024	8.00 Put	Bond Future	1683.1200	1.6831	1686.1400	1.6861	0.179	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	
2024/01/12	R186	02/05/2024	8.01 Call	Bond Future	163.6900	0.1637	138.3700	0.1384	15.468	0.0000	0.0000
2024/01/12	R186	02/05/2024	8.01 Put	Bond Future	1663.7600	1.6638	1666.3700	1.6664	0.157	0.0000	0.0000
2024/01/12	R186	02/05/2024	7.99 Call	Bond Future	154.2600	0.1543	129.7800	0.1298	15.869	0.0000	0.0000
2024/01/12	R186	02/05/2024	7.99 Put	Bond Future	1702.5700	1.7026	1706.0200	1.7060	0.203	0.0000	0.0000
2024/01/12	R186	02/05/2024	10.40 Call	Bond Future	4105.3900	4.1054	4070.9700	4.0710	0.838	0.0000	0.0000
2024/01/12	R186	02/05/2024	10.40 Put	Bond Future	37.1700	0.0372	30.6800	0.0307	17.460	0.0000	0.0000
2024/01/12	R186	02/05/2024	9.73 Put	Bond Future	119.9600	0.1200	105.5200	0.1055	12.037	0.0000	0.0000
2024/01/12	R186	02/05/2024	9.73 Call	Bond Future	2665.5800	2.6656	2623.2100	2.6232	1.590	0.0000	0.0000
2024/01/12	R186	01/08/2024	8.69 Call	Bond Future	1036.4200	1.0364	1049.8100	1.0498	1.292	0.0000	0.0000
2024/01/12	R186	01/08/2024	8.69 Put	Bond Future	820.9300	0.8209	879.3300	0.8793	7.114	0.0000	0.0000
2024/01/12	R186	01/08/2024	8.70 Call	Bond Future	1049.8200	1.0498	1063.0100	1.0630	1.256	0.0000	0.0000
2024/01/12	R186	01/08/2024	8.70 Put	Bond Future	812.7500	0.8128	870.9500	0.8710	7.161	0.0000	0.0000
2024/01/12	R186	01/08/2024	8.68 Call	Bond Future	1023.1000	1.0231	1036.3700	1.0364	1.297	0.0000	0.0000
2024/01/12	R186	01/08/2024	8.68 Put	Bond Future	829.1900	0.8292	887.4700	0.8875	7.029	0.0000	0.0000
2024/01/12	R186	01/08/2024		Bond Future	8.5903	105.3234	8.6111	105.2784	0.242	0.0000	0.0000
2024/01/12	R186	07/11/2024		Bond Future	8.5582	107.7844	8.5860	107.7306	0.324	0.0000	0.0000
2024/01/12	R186	07/11/2024	9.14 Call	Bond Future	1786.9300	1.7869	1767.3900	1.7674	1.093	0.0000	0.0000
2024/01/12	R186	07/11/2024	9.14 Put	Bond Future	667.4200	0.6674	701.6400	0.7016	5.127	0.0000	0.0000
2024/01/12	R186	07/11/2024	9.15 Call	Bond Future	1801.1100	1.8011	1781.0500	1.7811	1.114	0.0000	0.0000
2024/01/12	R186	07/11/2024	9.15 Put	Bond Future	662.5000	0.6625	696.2000	0.6962	5.087	0.0000	0.0000
2024/01/12	R186	07/11/2024	9.13 Call	Bond Future	1772.7800	1.7728	1753.4000	1.7534	1.093	0.0000	0.0000
2024/01/12	R186	07/11/2024	9.13 Put	Bond Future	672.3800	0.6724	706.7600	0.7068	5.113	0.0000	0.0000
2024/01/12	R186	06/02/2025		Bond Future	8.5513	104.7596	8.5750	104.7187	0.278	0.0000	0.0000
2024/01/12	R186	06/02/2025	9.03 Call	Bond Future	1609.1500	1.6092	1598.8100	1.5988	0.643	0.0000	0.0000
2024/01/12	R186	06/02/2025	9.03 Put	Bond Future	788.6000	0.7886	819.1600	0.8192	3.875	0.0000	0.0000
2024/01/12	R202	01/02/2024		Bond Future	259.8132	259.8132	259.8503	259.8503	0.014	0.0000	0.0000
2024/01/12	R202	02/05/2024		Bond Future	265.6156	265.6156	265.6280	265.6280	0.005	0.0000	0.0000
2024/01/12	R202	01/08/2024		Bond Future	266.4806	266.4806	266.4530	266.4530	0.010	0.0000	0.0000
2024/01/12	R202	07/11/2024		Bond Future	272.7777	272.7777	272.7296	272.7296	0.018	0.0000	0.0000
2024/01/12	R202	06/02/2025		Bond Future	273.4029	273.4029	273.3894	273.3894	0.005	0.0000	0.0000
2024/01/12	R202	06/02/2025	266.79 Call	Bond Future	6612.8500	6.6129	6599.4400	6.5994	0.203	0.0000	0.0000
2024/01/12	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	R209	01/02/2024		Bond Future	11.4903	68.3170	11.4898	68.3193	0.004	0.0000	0.0000
2024/01/12	R209	01/02/2024	12.13 Call	Bond Future	3078.3200	3.0783	3080.6600	3.0807	0.076	0.0000	0.0000
2024/01/12	R209	01/02/2024	12.13 Put	Bond Future	64.3400	0.0643	64.3000	0.0643	0.062	0.0000	0.0000
2024/01/12	R209	01/02/2024	12.14 Call	Bond Future	3121.0300	3.1210	3123.3400	3.1233	0.074	0.0000	0.0000
2024/01/12	R209	01/02/2024	12.14 Put	Bond Future	61.4700	0.0615	61.4000	0.0614	0.114	0.0000	0.0000
2024/01/12	R209	01/02/2024	12.12 Call	Bond Future	3035.6800	3.0357	3038.0500	3.0381	0.078	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	
2024/01/12	R209	01/02/2024	12.12 Put	Bond Future	67.3400	0.0673	67.3300	0.0673	0.015	0.0000	0.0000
2024/01/12	R209	02/05/2024		Bond Future	11.5749	66.6728	11.5758	66.6687	0.007	0.0000	0.0000
2024/01/12	R209	02/05/2024	11.18 Call	Bond Future	942.6500	0.9427	968.4600	0.9685	2.738	0.0000	0.0000
2024/01/12	R209	02/05/2024	11.18 Put	Bond Future	2876.1200	2.8761	2906.0500	2.9061	1.041	0.0000	0.0000
2024/01/12	R209	02/05/2024	11.19 Call	Bond Future	960.0800	0.9601	986.5400	0.9865	2.756	0.0000	0.0000
2024/01/12	R209	02/05/2024	11.19 Put	Bond Future	2843.6500	2.8437	2874.2300	2.8742	1.075	0.0000	0.0000
2024/01/12	R209	02/05/2024	11.17 Call	Bond Future	925.4100	0.9254	950.5800	0.9506	2.720	0.0000	0.0000
2024/01/12	R209	02/05/2024	11.17 Put	Bond Future	2908.8400	2.9088	2938.1300	2.9381	1.007	0.0000	0.0000
2024/01/12	R209	01/08/2024		Bond Future	11.6612	68.1546	11.6643	68.1399	0.027	0.0000	0.0000
2024/01/12	R209	01/08/2024	11.79 Call	Bond Future	2781.3200	2.7813	2805.5500	2.8056	0.871	0.0000	0.0000
2024/01/12	R209	01/08/2024	11.79 Put	Bond Future	2175.1200	2.1751	2214.0200	2.2140	1.788	0.0000	0.0000
2024/01/12	R209	01/08/2024	11.80 Call	Bond Future	2808.5400	2.8085	2832.6900	2.8327	0.860	0.0000	0.0000
2024/01/12	R209	01/08/2024	11.80 Put	Bond Future	2155.6100	2.1556	2194.4300	2.1944	1.801	0.0000	0.0000
2024/01/12	R209	01/08/2024	11.78 Call	Bond Future	2754.4200	2.7544	2778.7300	2.7787	0.883	0.0000	0.0000
2024/01/12	R209	01/08/2024	11.78 Put	Bond Future	2194.9900	2.1950	2233.9700	2.2340	1.776	0.0000	0.0000
2024/01/12	R209	07/11/2024		Bond Future	11.7685	66.5901	11.7728	66.5702	0.036	0.0000	0.0000
2024/01/12	R209	07/11/2024	12.22 Call	Bond Future	4235.6400	4.2356	4279.5100	4.2795	1.036	0.0000	0.0000
2024/01/12	R209	07/11/2024	12.22 Put	Bond Future	2177.5900	2.1776	2241.3500	2.2414	2.928	0.0000	0.0000
2024/01/12	R209	07/11/2024	12.23 Call	Bond Future	4264.3500	4.2644	4308.3000	4.3083	1.031	0.0000	0.0000
2024/01/12	R209	07/11/2024	12.23 Put	Bond Future	2161.7200	2.1617	2225.5600	2.2256	2.953	0.0000	0.0000
2024/01/12	R209	07/11/2024	12.21 Call	Bond Future	4206.9800	4.2070	4251.0100	4.2510	1.047	0.0000	0.0000
2024/01/12	R209	07/11/2024	12.21 Put	Bond Future	2193.5600	2.1936	2257.4800	2.2575	2.914	0.0000	0.0000
2024/01/12	R209	06/02/2025		Bond Future	11.8807	68.0045	11.8832	67.9930	0.021	0.0000	0.0000
2024/01/12	R209	06/02/2025	12.44 Call	Bond Future	4792.8400	4.7928	4822.7900	4.8228	0.625	0.0000	0.0000
2024/01/12	R209	06/02/2025	12.44 Put	Bond Future	2296.3300	2.2963	2337.6900	2.3377	1.801	0.0000	0.0000
2024/01/12	R210	01/02/2024		Bond Future	234.8775	234.8775	234.6338	234.6338	0.104	0.0000	0.0000
2024/01/12	R210	02/05/2024		Bond Future	236.8623	236.8623	236.5904	236.5904	0.115	0.0000	0.0000
2024/01/12	R210	01/08/2024		Bond Future	242.1833	242.1833	241.8684	241.8684	0.130	0.0000	0.0000
2024/01/12	R210	07/11/2024		Bond Future	244.5576	244.5576	244.2179	244.2179	0.139	0.0000	0.0000
2024/01/12	R210	06/02/2025		Bond Future	249.8166	249.8166	249.5005	249.5005	0.127	0.0000	0.0000
2024/01/12	R210	06/02/2025	239.61 Call	Bond Future	10206.5600	10.2066	9890.4500	9.8905	3.097	0.0000	0.0000
2024/01/12	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	R213	01/02/2024	11.71 Call	Bond Future	6446.9700	6.4470	6514.8100	6.5148	1.052	0.0000	0.0000
2024/01/12	R213	01/02/2024	11.71 Put	Bond Future	0.9700	0.0010	1.0800	0.0011	11.340	0.0000	0.0000
2024/01/12	R213	01/02/2024	11.72 Call	Bond Future	6487.1300	6.4871	6554.9600	6.5550	1.046	0.0000	0.0000
2024/01/12	R213	01/02/2024	11.72 Put	Bond Future	0.9300	0.0009	1.0300	0.0010	10.753	0.0000	0.0000
2024/01/12	R213	01/02/2024	11.70 Call	Bond Future	6406.7900	6.4068	6474.6300	6.4746	1.059	0.0000	0.0000
2024/01/12	R213	01/02/2024	11.70 Put	Bond Future	1.0200	0.0010	1.1300	0.0011	10.784	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	
2024/01/12	R213	01/02/2024		Bond Future	10.1857	87.2973	10.1705	87.3651	0.150	0.0000	0.0000
2024/01/12	R213	02/05/2024		Bond Future	10.2401	85.6668	10.2260	85.7278	0.137	0.0000	0.0000
2024/01/12	R213	02/05/2024	10.29 Call	Bond Future	1677.5300	1.6775	1730.3200	1.7303	3.147	0.0000	0.0000
2024/01/12	R213	02/05/2024	10.29 Put	Bond Future	1461.4400	1.4614	1453.2900	1.4533	0.558	0.0000	0.0000
2024/01/12	R213	02/05/2024	10.30 Call	Bond Future	1701.1000	1.7011	1754.3100	1.7543	3.128	0.0000	0.0000
2024/01/12	R213	02/05/2024	10.30 Put	Bond Future	1441.8000	1.4418	1434.0700	1.4341	0.536	0.0000	0.0000
2024/01/12	R213	02/05/2024	10.28 Call	Bond Future	1654.1400	1.6541	1706.3000	1.7063	3.153	0.0000	0.0000
2024/01/12	R213	02/05/2024	10.28 Put	Bond Future	1481.2800	1.4813	1472.5000	1.4725	0.593	0.0000	0.0000
2024/01/12	R213	01/08/2024		Bond Future	10.2935	87.5710	10.2819	87.6199	0.112	0.0000	0.0000
2024/01/12	R213	01/08/2024	10.87 Call	Bond Future	3572.5400	3.5725	3629.8700	3.6299	1.605	0.0000	0.0000
2024/01/12	R213	01/08/2024	10.87 Put	Bond Future	1180.4400	1.1804	1188.8400	1.1888	0.712	0.0000	0.0000
2024/01/12	R213	01/08/2024	10.88 Call	Bond Future	3601.5100	3.6015	3658.8800	3.6589	1.593	0.0000	0.0000
2024/01/12	R213	01/08/2024	10.88 Put	Bond Future	1168.6700	1.1687	1177.1100	1.1771	0.722	0.0000	0.0000
2024/01/12	R213	01/08/2024	10.86 Call	Bond Future	3543.6400	3.5436	3600.9400	3.6009	1.617	0.0000	0.0000
2024/01/12	R213	01/08/2024	10.86 Put	Bond Future	1192.3100	1.1923	1200.6800	1.2007	0.702	0.0000	0.0000
2024/01/12	R213	07/11/2024		Bond Future	10.3768	86.0562	10.3661	86.1001	0.103	0.0000	0.0000
2024/01/12	R213	07/11/2024	11.22 Call	Bond Future	4622.4600	4.6225	4704.3300	4.7043	1.771	0.0000	0.0000
2024/01/12	R213	07/11/2024	11.22 Put	Bond Future	1254.5400	1.2545	1292.5300	1.2925	3.028	0.0000	0.0000
2024/01/12	R213	07/11/2024	11.23 Call	Bond Future	4651.2600	4.6513	4733.3100	4.7333	1.764	0.0000	0.0000
2024/01/12	R213	07/11/2024	11.23 Put	Bond Future	1244.4100	1.2444	1282.5800	1.2826	3.067	0.0000	0.0000
2024/01/12	R213	07/11/2024	11.21 Call	Bond Future	4593.4500	4.5935	4675.6600	4.6757	1.790	0.0000	0.0000
2024/01/12	R213	07/11/2024	11.21 Put	Bond Future	1264.4900	1.2645	1302.8200	1.3028	3.031	0.0000	0.0000
2024/01/12	R213	06/02/2025		Bond Future	10.4740	87.8858	10.4599	87.9418	0.135	0.0000	0.0000
2024/01/12	R213	06/02/2025	11.35 Call	Bond Future	4846.3100	4.8463	4921.2600	4.9213	1.547	0.0000	0.0000
2024/01/12	R213	06/02/2025	11.35 Put	Bond Future	1457.1700	1.4572	1476.0300	1.4760	1.294	0.0000	0.0000
2024/01/12	R214	01/02/2024	12.15 Call	Bond Future	1472.7700	1.4728	1424.4400	1.4244	3.282	0.0000	0.0000
2024/01/12	R214	01/02/2024	12.15 Put	Bond Future	361.5200	0.3615	384.8700	0.3849	6.459	0.0000	0.0000
2024/01/12	R214	01/02/2024	12.16 Call	Bond Future	1507.8500	1.5079	1458.9300	1.4589	3.244	0.0000	0.0000
2024/01/12	R214	01/02/2024	12.16 Put	Bond Future	348.4700	0.3485	371.2300	0.3712	6.531	0.0000	0.0000
2024/01/12	R214	01/02/2024	12.14 Call	Bond Future	1438.0400	1.4380	1390.3400	1.3903	3.317	0.0000	0.0000
2024/01/12	R214	01/02/2024	12.14 Put	Bond Future	374.9700	0.3750	398.9500	0.3990	6.395	0.0000	0.0000
2024/01/12	R214	01/02/2024		Bond Future	11.9225	63.6699	11.9370	63.5983	0.121	0.0000	0.0000
2024/01/12	R214	02/05/2024		Bond Future	12.0091	61.7718	12.0253	61.6925	0.135	0.0000	0.0000
2024/01/12	R214	02/05/2024	11.47 Call	Bond Future	727.7800	0.7278	726.1600	0.7262	0.223	0.0000	0.0000
2024/01/12	R214	02/05/2024	11.47 Put	Bond Future	3459.9700	3.4600	3537.5800	3.5376	2.243	0.0000	0.0000
2024/01/12	R214	02/05/2024	11.48 Call	Bond Future	742.7500	0.7428	740.9400	0.7409	0.244	0.0000	0.0000
2024/01/12	R214	02/05/2024	11.48 Put	Bond Future	3422.5600	3.4226	3499.9800	3.5000	2.262	0.0000	0.0000
2024/01/12	R214	02/05/2024	11.46 Call	Bond Future	712.8900	0.7129	711.4500	0.7115	0.202	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/12	R214	02/05/2024	11.46 Put	Bond Future	3497.5200	3.4975	3575.3100	3.5753	2.224	0.0000	0.0000
2024/01/12	R214	02/05/2024	13.52 Call	Bond Future	6996.1400	6.9961	6940.9000	6.9409	0.790	0.0000	0.0000
2024/01/12	R214	02/05/2024	13.52 Put	Bond Future	243.9300	0.2439	267.9200	0.2679	9.835	0.0000	0.0000
2024/01/12	R214	02/05/2024	12.87 Call	Bond Future	4592.5100	4.5925	4559.6300	4.5596	0.716	0.0000	0.0000
2024/01/12	R214	02/05/2024	12.87 Put	Bond Future	592.7400	0.5927	639.0900	0.6391	7.820	0.0000	0.0000
2024/01/12	R214	02/05/2024	12.12 Put	Bond Future	1596.3500	1.5964	1672.9000	1.6729	4.795	0.0000	0.0000
2024/01/12	R214	02/05/2024	12.12 Call	Bond Future	2135.6700	2.1357	2132.9900	2.1330	0.125	0.0000	0.0000
2024/01/12	R214	02/05/2024	12.14 Put	Bond Future	1556.2100	1.5562	1632.2400	1.6322	4.886	0.0000	0.0000
2024/01/12	R214	02/05/2024	12.14 Call	Bond Future	2192.0400	2.1920	2188.8400	2.1888	0.146	0.0000	0.0000
2024/01/12	R214	01/08/2024		Bond Future	12.0964	63.1448	12.1151	63.0541	0.155	0.0000	0.0000
2024/01/12	R214	01/08/2024	12.17 Call	Bond Future	2693.3600	2.6934	2750.4500	2.7505	2.120	0.0000	0.0000
2024/01/12	R214	01/08/2024	12.17 Put	Bond Future	2338.4200	2.3384	2486.1800	2.4862	6.319	0.0000	0.0000
2024/01/12	R214	01/08/2024	12.18 Call	Bond Future	2720.1400	2.7201	2777.0500	2.7771	2.092	0.0000	0.0000
2024/01/12	R214	01/08/2024	12.18 Put	Bond Future	2317.2600	2.3173	2464.8400	2.4648	6.369	0.0000	0.0000
2024/01/12	R214	01/08/2024	12.16 Call	Bond Future	2666.8900	2.6669	2723.7600	2.7238	2.132	0.0000	0.0000
2024/01/12	R214	01/08/2024	12.16 Put	Bond Future	2359.9500	2.3600	2507.4900	2.5075	6.252	0.0000	0.0000
2024/01/12	R214	07/11/2024	12.61 Call	Bond Future	4229.0900	4.2291	4224.4500	4.2245	0.110	0.0000	0.0000
2024/01/12	R214	07/11/2024	12.61 Put	Bond Future	2352.8100	2.3528	2445.3100	2.4453	3.931	0.0000	0.0000
2024/01/12	R214	07/11/2024	12.62 Call	Bond Future	4257.6300	4.2576	4252.8900	4.2529	0.111	0.0000	0.0000
2024/01/12	R214	07/11/2024	12.62 Put	Bond Future	2335.9200	2.3359	2428.3200	2.4283	3.956	0.0000	0.0000
2024/01/12	R214	07/11/2024	12.60 Call	Bond Future	4200.4200	4.2004	4196.0700	4.1961	0.104	0.0000	0.0000
2024/01/12	R214	07/11/2024	12.60 Put	Bond Future	2369.6100	2.3696	2462.4000	2.4624	3.916	0.0000	0.0000
2024/01/12	R214	07/11/2024		Bond Future	12.2072	61.3129	12.2275	61.2158	0.167	0.0000	0.0000
2024/01/12	R214	06/02/2025		Bond Future	12.3236	62.6156	12.3430	62.5245	0.157	0.0000	0.0000
2024/01/12	R214	06/02/2025	12.71 Call	Bond Future	4558.6800	4.5587	4635.2200	4.6352	1.679	0.0000	0.0000
2024/01/12	R214	06/02/2025	12.71 Put	Bond Future	2783.7200	2.7837	2951.3500	2.9514	6.022	0.0000	0.0000
2024/01/12	R248	01/02/2024	13.10 Call	Bond Future	5406.9400	5.4069	5235.5800	5.2356	3.169	0.0000	0.0000
2024/01/12	R248	01/02/2024	13.10 Put	Bond Future	19.1700	0.0192	23.6200	0.0236	23.213	0.0000	0.0000
2024/01/12	R248	01/02/2024	13.90 Call	Bond Future	9340.3600	9.3404	9164.6300	9.1646	1.881	0.0000	0.0000
2024/01/12	R248	01/02/2024	13.90 Put	Bond Future	0.3300	0.0003	0.4100	0.0004	24.242	0.0000	0.0000
2024/01/12	R248	01/02/2024	11.50 Put	Bond Future	3999.2300	3.9992	4168.5000	4.1685	4.233	0.0000	0.0000
2024/01/12	R248	01/02/2024	11.50 Call	Bond Future	37.3400	0.0373	30.8000	0.0308	17.515	0.0000	0.0000
2024/01/12	R248	01/02/2024	12.30 Put	Bond Future	554.0400	0.5540	623.2400	0.6232	12.490	0.0000	0.0000
2024/01/12	R248	01/02/2024	12.30 Call	Bond Future	1531.3400	1.5313	1424.7300	1.4247	6.962	0.0000	0.0000
2024/01/12	R248	01/02/2024	13.37 Call	Bond Future	6774.7900	6.7748	6600.2500	6.6003	2.576	0.0000	0.0000
2024/01/12	R248	01/02/2024	13.37 Put	Bond Future	5.1000	0.0051	6.3700	0.0064	24.902	0.0000	0.0000
2024/01/12	R248	01/02/2024	12.15 Call	Bond Future	998.8700	0.9989	917.0400	0.9170	8.192	0.0000	0.0000
2024/01/12	R248	01/02/2024	12.15 Put	Bond Future	905.0700	0.9051	999.0500	0.9991	10.384	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	
2024/01/12	R248	01/02/2024	12.16 Call	Bond Future	1030.7400	1.0307	947.2000	0.9472	8.105	0.0000	0.0000
2024/01/12	R248	01/02/2024	12.16 Put	Bond Future	877.4500	0.8775	969.7200	0.9697	10.516	0.0000	0.0000
2024/01/12	R248	01/02/2024	12.14 Call	Bond Future	967.5500	0.9676	887.4300	0.8874	8.281	0.0000	0.0000
2024/01/12	R248	01/02/2024	12.14 Put	Bond Future	933.3200	0.9333	1029.0100	1.0290	10.253	0.0000	0.0000
2024/01/12	R248	01/02/2024		Bond Future	12.1343	77.5778	12.1638	77.4020	0.243	0.0000	0.0000
2024/01/12	R248	02/05/2024		Bond Future	12.2280	74.8430	12.2599	74.6561	0.260	0.0000	0.0000
2024/01/12	R248	02/05/2024	11.47 Call	Bond Future	557.9700	0.5580	544.3000	0.5443	2.450	0.0000	0.0000
2024/01/12	R248	02/05/2024	11.47 Put	Bond Future	5269.6600	5.2697	5442.9700	5.4430	3.289	0.0000	0.0000
2024/01/12	R248	02/05/2024	11.48 Call	Bond Future	569.8900	0.5699	557.2100	0.5572	2.225	0.0000	0.0000
2024/01/12	R248	02/05/2024	11.48 Put	Bond Future	5216.0200	5.2160	5390.3200	5.3903	3.342	0.0000	0.0000
2024/01/12	R248	02/05/2024	11.46 Call	Bond Future	546.1200	0.5461	531.4900	0.5315	2.679	0.0000	0.0000
2024/01/12	R248	02/05/2024	11.46 Put	Bond Future	5323.4700	5.3235	5495.8200	5.4958	3.238	0.0000	0.0000
2024/01/12	R248	02/05/2024	11.40 Put	Bond Future	5652.5800	5.6526	5819.6200	5.8196	2.955	0.0000	0.0000
2024/01/12	R248	02/05/2024	11.40 Call	Bond Future	479.2500	0.4793	459.3100	0.4593	4.161	0.0000	0.0000
2024/01/12	R248	02/05/2024	12.40 Put	Bond Future	1807.1100	1.8071	1947.3500	1.9474	7.760	0.0000	0.0000
2024/01/12	R248	02/05/2024	12.40 Call	Bond Future	2807.1600	2.8072	2760.4200	2.7604	1.665	0.0000	0.0000
2024/01/12	R248	02/05/2024	13.16 Call	Bond Future	5823.2500	5.8233	5716.7000	5.7167	1.830	0.0000	0.0000
2024/01/12	R248	02/05/2024	13.16 Put	Bond Future	679.7300	0.6797	760.1600	0.7602	11.833	0.0000	0.0000
2024/01/12	R248	01/08/2024		Bond Future	12.3228	76.5065	12.3578	76.3037	0.284	0.0000	0.0000
2024/01/12	R248	01/08/2024	12.31 Call	Bond Future	3090.5300	3.0905	3048.1600	3.0482	1.371	0.0000	0.0000
2024/01/12	R248	01/08/2024	12.31 Put	Bond Future	3164.6000	3.1646	3325.0300	3.3250	5.070	0.0000	0.0000
2024/01/12	R248	01/08/2024	12.32 Call	Bond Future	3121.6700	3.1217	3078.6800	3.0787	1.377	0.0000	0.0000
2024/01/12	R248	01/08/2024	12.32 Put	Bond Future	3137.6400	3.1376	3297.4500	3.2975	5.093	0.0000	0.0000
2024/01/12	R248	01/08/2024	12.30 Call	Bond Future	3059.5200	3.0595	3017.5500	3.0176	1.372	0.0000	0.0000
2024/01/12	R248	01/08/2024	12.30 Put	Bond Future	3191.7700	3.1918	3352.6000	3.3526	5.039	0.0000	0.0000
2024/01/12	R248	07/11/2024		Bond Future	12.4420	73.8418	12.4794	73.6290	0.301	0.0000	0.0000
2024/01/12	R248	07/11/2024	12.79 Call	Bond Future	4943.1700	4.9432	4903.1300	4.9031	0.810	0.0000	0.0000
2024/01/12	R248	07/11/2024	12.79 Put	Bond Future	3004.3100	3.0043	3177.0800	3.1771	5.751	0.0000	0.0000
2024/01/12	R248	07/11/2024	12.80 Call	Bond Future	4976.8500	4.9769	4936.2400	4.9362	0.816	0.0000	0.0000
2024/01/12	R248	07/11/2024	12.80 Put	Bond Future	2983.6400	2.9836	3155.8400	3.1558	5.771	0.0000	0.0000
2024/01/12	R248	07/11/2024	12.78 Call	Bond Future	4909.8100	4.9098	4869.8300	4.8698	0.814	0.0000	0.0000
2024/01/12	R248	07/11/2024	12.78 Put	Bond Future	3025.3800	3.0254	3198.2100	3.1982	5.713	0.0000	0.0000
2024/01/12	R248	06/02/2025		Bond Future	12.5670	75.4101	12.6041	75.2026	0.295	0.0000	0.0000
2024/01/12	R248	06/02/2025	12.71 Call	Bond Future	4762.1200	4.7621	4823.6600	4.8237	1.292	0.0000	0.0000
2024/01/12	R248	06/02/2025	12.71 Put	Bond Future	3968.4100	3.9684	4237.4500	4.2375	6.780	0.0000	0.0000
2024/01/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/01/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

Open Interest

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