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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/01/2024 TO 15/01/2024

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
2024/01/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/15	2025	01/02/2024		Bond Future	176.5435	176.5435	176.5902	0.026	0.0000	0.0000
2024/01/15	2025	02/05/2024		Bond Future	180.4690	180.4690	180.5165	0.026	0.0000	0.0000
2024/01/15	2025	01/08/2024		Bond Future	182.6528	182.6528	182.7018	0.027	0.0000	0.0000
2024/01/15	2025	07/11/2024		Bond Future	186.9560	186.9560	187.0068	0.027	0.0000	0.0000
2024/01/15	2029	01/02/2024		Bond Future	129.5958	129.5958	129.5858	0.008	0.0000	0.0000
2024/01/15	2029	02/05/2024		Bond Future	131.1085	131.1085	131.0982	0.008	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	
2024/01/15	2029	01/08/2024		Bond Future	134.0335	134.0335	134.0231	134.0231	0.008	0.0000	0.0000
2024/01/15	2029	07/11/2024		Bond Future	135.7857	135.7857	135.7756	135.7756	0.007	0.0000	0.0000
2024/01/15	2029	06/02/2025		Bond Future	138.7234	138.7234	138.7136	138.7136	0.007	0.0000	0.0000
2024/01/15	2029	06/02/2025	132.40 Call	Bond Future	6323.3500	6.3234	6313.5800	6.3136	0.155	0.0000	0.0000
2024/01/15	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	2030	01/02/2024	11.85 Call	Bond Future	8675.9100	8.6759	8549.2400	8.5492	1.460	0.0000	0.0000
2024/01/15	2030	01/02/2024	11.85 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/01/15	2030	01/02/2024	10.00 Put	Bond Future	179.7800	0.1798	169.8400	0.1698	5.529	0.0000	0.0000
2024/01/15	2030	01/02/2024	10.00 Call	Bond Future	1525.9000	1.5259	1389.3100	1.3893	8.951	0.0000	0.0000
2024/01/15	2030	01/02/2024	11.31 Call	Bond Future	6615.7200	6.6157	6488.8000	6.4888	1.918	0.0000	0.0000
2024/01/15	2030	01/02/2024	11.31 Put	Bond Future	0.4800	0.0005	0.2100	0.0002	56.250	0.0000	0.0000
2024/01/15	2030	01/02/2024	9.93 Put	Bond Future	235.0100	0.2350	227.7100	0.2277	3.106	0.0000	0.0000
2024/01/15	2030	01/02/2024	9.93 Call	Bond Future	1288.3600	1.2884	1154.4100	1.1544	10.397	0.0000	0.0000
2024/01/15	2030	01/02/2024	9.57 Put	Bond Future	815.6300	0.8156	859.1800	0.8592	5.339	0.0000	0.0000
2024/01/15	2030	01/02/2024	9.57 Call	Bond Future	344.6500	0.3447	261.5500	0.2616	24.111	0.0000	0.0000
2024/01/15	2030	01/02/2024	10.07 Put	Bond Future	136.0500	0.1361	124.9900	0.1250	8.129	0.0000	0.0000
2024/01/15	2030	01/02/2024	10.07 Call	Bond Future	1773.7700	1.7738	1636.0600	1.6361	7.764	0.0000	0.0000
2024/01/15	2030	01/02/2024	12.10 Call	Bond Future	9608.8300	9.6088	9482.1800	9.4822	1.318	0.0000	0.0000
2024/01/15	2030	01/02/2024	12.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	2030	01/02/2024	9.89 Put	Bond Future	273.1300	0.2731	268.1900	0.2682	1.809	0.0000	0.0000
2024/01/15	2030	01/02/2024	9.89 Call	Bond Future	1158.6600	1.1587	1027.0700	1.0271	11.357	0.0000	0.0000
2024/01/15	2030	01/02/2024	10.39 Put	Bond Future	35.3900	0.0354	27.8500	0.0279	21.305	0.0000	0.0000
2024/01/15	2030	01/02/2024	10.39 Call	Bond Future	2991.4300	2.9914	2857.2400	2.8572	4.486	0.0000	0.0000
2024/01/15	2030	01/02/2024	11.86 Call	Bond Future	8713.4800	8.7135	8586.8100	8.5868	1.454	0.0000	0.0000
2024/01/15	2030	01/02/2024	11.86 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/01/15	2030	01/02/2024	10.16 Put	Bond Future	94.3200	0.0943	83.3200	0.0833	11.662	0.0000	0.0000
2024/01/15	2030	01/02/2024	10.16 Call	Bond Future	2105.2500	2.1053	1967.6000	1.9676	6.538	0.0000	0.0000
2024/01/15	2030	01/02/2024	11.00 Call	Bond Future	5405.6800	5.4057	5278.0300	5.2780	2.361	0.0000	0.0000
2024/01/15	2030	01/02/2024	11.00 Put	Bond Future	2.1500	0.0022	1.1500	0.0012	46.512	0.0000	0.0000
2024/01/15	2030	01/02/2024	11.75 Call	Bond Future	8299.0700	8.2991	8172.3800	8.1724	1.527	0.0000	0.0000
2024/01/15	2030	01/02/2024	11.75 Put	Bond Future	0.0600	0.0001	0.0200	0.0000	66.667	0.0000	0.0000
2024/01/15	2030	01/02/2024	11.36 Call	Bond Future	6809.0700	6.8091	6682.2000	6.6822	1.863	0.0000	0.0000
2024/01/15	2030	01/02/2024	11.36 Put	Bond Future	0.3800	0.0004	0.1600	0.0002	57.895	0.0000	0.0000
2024/01/15	2030	01/02/2024	11.37 Call	Bond Future	6847.6800	6.8477	6720.8200	6.7208	1.853	0.0000	0.0000
2024/01/15	2030	01/02/2024	11.37 Put	Bond Future	0.3600	0.0004	0.1500	0.0002	58.333	0.0000	0.0000
2024/01/15	2030	01/02/2024	11.35 Call	Bond Future	6770.4500	6.7705	6643.5700	6.6436	1.874	0.0000	0.0000
2024/01/15	2030	01/02/2024	11.35 Put	Bond Future	0.4000	0.0004	0.1700	0.0002	57.500	0.0000	0.0000
2024/01/15	2030	01/02/2024		Bond Future	9.6804	92.6296	9.7103	92.5029	0.308	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
2024/01/15	2030	02/05/2024		Bond Future	9.7237	94.6664	9.7552	94.5369	0.324	0.0000	0.0000
2024/01/15	2030	02/05/2024	9.82 Call	Bond Future	1667.5100	1.6675	1577.2600	1.5773	5.412	0.0000	0.0000
2024/01/15	2030	02/05/2024	9.82 Put	Bond Future	1272.2500	1.2723	1311.5600	1.3116	3.090	0.0000	0.0000
2024/01/15	2030	02/05/2024	9.83 Call	Bond Future	1690.7500	1.6908	1599.9400	1.5999	5.371	0.0000	0.0000
2024/01/15	2030	02/05/2024	9.83 Put	Bond Future	1254.5500	1.2546	1293.3000	1.2933	3.089	0.0000	0.0000
2024/01/15	2030	02/05/2024	9.81 Call	Bond Future	1644.4400	1.6444	1554.7600	1.5548	5.454	0.0000	0.0000
2024/01/15	2030	02/05/2024	9.81 Put	Bond Future	1290.1400	1.2901	1330.0200	1.3300	3.091	0.0000	0.0000
2024/01/15	2030	02/05/2024	10.62 Put	Bond Future	376.1900	0.3762	384.9500	0.3850	2.329	0.0000	0.0000
2024/01/15	2030	02/05/2024	10.62 Call	Bond Future	3976.2700	3.9763	3855.4700	3.8555	3.038	0.0000	0.0000
2024/01/15	2030	02/05/2024	11.12 Put	Bond Future	164.5400	0.1645	166.6600	0.1667	1.288	0.0000	0.0000
2024/01/15	2030	02/05/2024	11.12 Call	Bond Future	5697.3200	5.6973	5569.8800	5.5699	2.237	0.0000	0.0000
2024/01/15	2030	02/05/2024	13.15 Call	Bond Future	12861.6200	12.8616	12731.9900	12.7320	1.008	0.0000	0.0000
2024/01/15	2030	02/05/2024	13.15 Put	Bond Future	1.2000	0.0012	1.1300	0.0011	5.833	0.0000	0.0000
2024/01/15	2030	02/05/2024	9.66 Put	Bond Future	1583.9500	1.5840	1632.8200	1.6328	3.085	0.0000	0.0000
2024/01/15	2030	02/05/2024	9.66 Call	Bond Future	1321.1300	1.3211	1240.4400	1.2404	6.108	0.0000	0.0000
2024/01/15	2030	02/05/2024	10.16 Put	Bond Future	773.7800	0.7738	796.4000	0.7964	2.923	0.0000	0.0000
2024/01/15	2030	02/05/2024	10.16 Call	Bond Future	2548.3400	2.5483	2441.4000	2.4414	4.196	0.0000	0.0000
2024/01/15	2030	02/05/2024	11.94 Call	Bond Future	8626.1000	8.6261	8496.1800	8.4962	1.506	0.0000	0.0000
2024/01/15	2030	02/05/2024	11.94 Put	Bond Future	35.7800	0.0358	35.4200	0.0354	1.006	0.0000	0.0000
2024/01/15	2030	02/05/2024	12.38 Call	Bond Future	10187.1700	10.1872	10057.3200	10.0573	1.275	0.0000	0.0000
2024/01/15	2030	02/05/2024	12.38 Put	Bond Future	11.6100	0.0116	11.3200	0.0113	2.498	0.0000	0.0000
2024/01/15	2030	02/05/2024	10.82 Put	Bond Future	271.1900	0.2712	276.4900	0.2765	1.954	0.0000	0.0000
2024/01/15	2030	02/05/2024	10.82 Call	Bond Future	4650.7100	4.6507	4526.4500	4.5265	2.672	0.0000	0.0000
2024/01/15	2030	01/08/2024	10.38 Call	Bond Future	3404.3400	3.4043	3299.8500	3.2999	3.069	0.0000	0.0000
2024/01/15	2030	01/08/2024	10.38 Put	Bond Future	1016.4300	1.0164	1044.2100	1.0442	2.733	0.0000	0.0000
2024/01/15	2030	01/08/2024	10.39 Call	Bond Future	3432.2800	3.4323	3327.4800	3.3275	3.053	0.0000	0.0000
2024/01/15	2030	01/08/2024	10.39 Put	Bond Future	1005.8900	1.0059	1033.3600	1.0334	2.731	0.0000	0.0000
2024/01/15	2030	01/08/2024	10.37 Call	Bond Future	3376.4900	3.3765	3272.3100	3.2723	3.085	0.0000	0.0000
2024/01/15	2030	01/08/2024	10.37 Put	Bond Future	1027.0700	1.0271	1055.1600	1.0552	2.735	0.0000	0.0000
2024/01/15	2030	01/08/2024		Bond Future	9.7696	92.7502	9.8029	92.6179	0.341	0.0000	0.0000
2024/01/15	2030	07/11/2024		Bond Future	9.8286	94.9101	9.8639	94.7751	0.359	0.0000	0.0000
2024/01/15	2030	07/11/2024	10.75 Call	Bond Future	4586.6100	4.5866	4479.0500	4.4791	2.345	0.0000	0.0000
2024/01/15	2030	07/11/2024	10.75 Put	Bond Future	1143.9100	1.1439	1171.2800	1.1713	2.393	0.0000	0.0000
2024/01/15	2030	07/11/2024	10.76 Call	Bond Future	4614.1100	4.6141	4506.3200	4.5063	2.336	0.0000	0.0000
2024/01/15	2030	07/11/2024	10.76 Put	Bond Future	1134.9300	1.1349	1162.0700	1.1621	2.391	0.0000	0.0000
2024/01/15	2030	07/11/2024	10.74 Call	Bond Future	4559.1600	4.5592	4451.8300	4.4518	2.354	0.0000	0.0000
2024/01/15	2030	07/11/2024	10.74 Put	Bond Future	1152.9700	1.1530	1180.5700	1.1806	2.394	0.0000	0.0000
2024/01/15	2030	06/02/2025		Bond Future	9.8970	92.9301	9.9344	92.7927	0.378	0.0000	0.0000
2024/01/15	2030	06/02/2025	10.68 Call	Bond Future	4293.5600	4.2936	4191.5200	4.1915	2.377	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	
2024/01/15	2030	06/02/2025	10.68 Put	Bond Future	1469.5000	1.4695	1504.9200	1.5049	2.410	0.0000	0.0000
2024/01/15	2032	01/02/2024	10.90 Put	Bond Future	197.7100	0.1977	177.7600	0.1778	10.091	0.0000	0.0000
2024/01/15	2032	01/02/2024	10.90 Call	Bond Future	2043.6800	2.0437	1903.1700	1.9032	6.875	0.0000	0.0000
2024/01/15	2032	01/02/2024	12.00 Call	Bond Future	6936.0500	6.9361	6814.4100	6.8144	1.754	0.0000	0.0000
2024/01/15	2032	01/02/2024	12.00 Put	Bond Future	2.1300	0.0021	1.0500	0.0011	50.704	0.0000	0.0000
2024/01/15	2032	01/02/2024	11.55 Call	Bond Future	4916.4000	4.9164	4790.6000	4.7906	2.559	0.0000	0.0000
2024/01/15	2032	01/02/2024	11.55 Put	Bond Future	15.0300	0.0150	9.7900	0.0098	34.864	0.0000	0.0000
2024/01/15	2032	01/02/2024	11.33 Call	Bond Future	3920.3900	3.9204	3790.0300	3.7900	3.325	0.0000	0.0000
2024/01/15	2032	01/02/2024	11.33 Put	Bond Future	37.0600	0.0371	27.2600	0.0273	26.444	0.0000	0.0000
2024/01/15	2032	01/02/2024	11.35 Call	Bond Future	4010.7400	4.0107	3880.8800	3.8809	3.238	0.0000	0.0000
2024/01/15	2032	01/02/2024	11.35 Put	Bond Future	34.1900	0.0342	24.8900	0.0249	27.201	0.0000	0.0000
2024/01/15	2032	01/02/2024	10.85 Call	Bond Future	1842.1500	1.8422	1701.7400	1.7017	7.622	0.0000	0.0000
2024/01/15	2032	01/02/2024	10.85 Put	Bond Future	237.2500	0.2373	217.4000	0.2174	8.367	0.0000	0.0000
2024/01/15	2032	01/02/2024	10.59 Put	Bond Future	578.1400	0.5781	573.8800	0.5739	0.737	0.0000	0.0000
2024/01/15	2032	01/02/2024	10.59 Call	Bond Future	915.2400	0.9152	790.4200	0.7904	13.638	0.0000	0.0000
2024/01/15	2032	01/02/2024	11.09 Put	Bond Future	96.2800	0.0963	79.8100	0.0798	17.106	0.0000	0.0000
2024/01/15	2032	01/02/2024	11.09 Call	Bond Future	2850.3300	2.8503	2713.3000	2.7133	4.808	0.0000	0.0000
2024/01/15	2032	01/02/2024	12.73 Call	Bond Future	10094.2200	10.0942	9973.6200	9.9736	1.195	0.0000	0.0000
2024/01/15	2032	01/02/2024	12.73 Put	Bond Future	0.0500	0.0001	0.0100	0.0000	80.000	0.0000	0.0000
2024/01/15	2032	01/02/2024	10.78 Put	Bond Future	304.9000	0.3049	286.3800	0.2864	6.074	0.0000	0.0000
2024/01/15	2032	01/02/2024	10.78 Call	Bond Future	1570.8300	1.5708	1431.7500	1.4318	8.854	0.0000	0.0000
2024/01/15	2032	01/02/2024	11.75 Call	Bond Future	5819.2200	5.8192	5695.9800	5.6960	2.118	0.0000	0.0000
2024/01/15	2032	01/02/2024	11.75 Put	Bond Future	6.3300	0.0063	3.6500	0.0037	42.338	0.0000	0.0000
2024/01/15	2032	01/02/2024	12.50 Call	Bond Future	9116.5500	9.1166	8995.8300	8.9958	1.324	0.0000	0.0000
2024/01/15	2032	01/02/2024	12.50 Put	Bond Future	0.2500	0.0003	0.0900	0.0001	64.000	0.0000	0.0000
2024/01/15	2032	01/02/2024	10.01 Put	Bond Future	2600.1700	2.6002	2710.0700	2.7101	4.227	0.0000	0.0000
2024/01/15	2032	01/02/2024	10.01 Call	Bond Future	20.7600	0.0208	10.1000	0.0101	51.349	0.0000	0.0000
2024/01/15	2032	01/02/2024	10.76 Put	Bond Future	327.1600	0.3272	309.3400	0.3093	5.447	0.0000	0.0000
2024/01/15	2032	01/02/2024	10.76 Call	Bond Future	1495.9300	1.4959	1357.5500	1.3576	9.250	0.0000	0.0000
2024/01/15	2032	01/02/2024	12.62 Call	Bond Future	9628.6200	9.6286	9507.9900	9.5080	1.253	0.0000	0.0000
2024/01/15	2032	01/02/2024	12.62 Put	Bond Future	0.1100	0.0001	0.0400	0.0000	63.636	0.0000	0.0000
2024/01/15	2032	01/02/2024		Bond Future	10.5217	90.6584	10.5461	90.5378	0.232	0.0000	0.0000
2024/01/15	2032	01/02/2024	11.84 Call	Bond Future	6223.0700	6.2231	6100.5600	6.1006	1.969	0.0000	0.0000
2024/01/15	2032	01/02/2024	11.84 Put	Bond Future	4.2800	0.0043	2.3300	0.0023	45.561	0.0000	0.0000
2024/01/15	2032	01/02/2024	11.85 Call	Bond Future	6267.8200	6.2678	6145.3900	6.1454	1.953	0.0000	0.0000
2024/01/15	2032	01/02/2024	11.85 Put	Bond Future	4.0900	0.0041	2.2200	0.0022	45.721	0.0000	0.0000
2024/01/15	2032	01/02/2024	11.83 Call	Bond Future	6178.2900	6.1783	6055.7100	6.0557	1.984	0.0000	0.0000
2024/01/15	2032	01/02/2024	11.83 Put	Bond Future	4.4700	0.0045	2.4500	0.0025	45.190	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	
2024/01/15	2032	02/05/2024	10.55 Call	Bond Future	1704.7700	1.7048	1620.2600	1.6203	4.957	0.0000	0.0000
2024/01/15	2032	02/05/2024	10.55 Put	Bond Future	1908.9100	1.9089	1947.7300	1.9477	2.034	0.0000	0.0000
2024/01/15	2032	02/05/2024	10.56 Call	Bond Future	1729.6900	1.7297	1644.6200	1.6446	4.918	0.0000	0.0000
2024/01/15	2032	02/05/2024	10.56 Put	Bond Future	1885.3600	1.8854	1923.6200	1.9236	2.029	0.0000	0.0000
2024/01/15	2032	02/05/2024	10.54 Call	Bond Future	1680.0300	1.6800	1596.1000	1.5961	4.996	0.0000	0.0000
2024/01/15	2032	02/05/2024	10.54 Put	Bond Future	1932.6900	1.9327	1972.0900	1.9721	2.039	0.0000	0.0000
2024/01/15	2032	02/05/2024		Bond Future	10.5922	88.4899	10.6177	88.3666	0.241	0.0000	0.0000
2024/01/15	2032	02/05/2024	10.59 Put	Bond Future	1816.4300	1.8164	1853.0000	1.8530	2.013	0.0000	0.0000
2024/01/15	2032	02/05/2024	10.59 Call	Bond Future	1805.9900	1.8060	1719.2300	1.7192	4.804	0.0000	0.0000
2024/01/15	2032	02/05/2024	11.09 Put	Bond Future	938.8400	0.9388	953.3700	0.9534	1.548	0.0000	0.0000
2024/01/15	2032	02/05/2024	11.09 Call	Bond Future	3303.7500	3.3038	3194.9500	3.1950	3.293	0.0000	0.0000
2024/01/15	2032	02/05/2024	13.18 Call	Bond Future	11460.5000	11.4605	11336.2200	11.3362	1.084	0.0000	0.0000
2024/01/15	2032	02/05/2024	13.18 Put	Bond Future	26.4500	0.0265	25.5000	0.0255	3.592	0.0000	0.0000
2024/01/15	2032	02/05/2024	13.35 Call	Bond Future	12132.5300	12.1325	12008.4600	12.0085	1.023	0.0000	0.0000
2024/01/15	2032	02/05/2024	13.35 Put	Bond Future	17.5400	0.0175	16.8000	0.0168	4.219	0.0000	0.0000
2024/01/15	2032	02/05/2024	11.35 Put	Bond Future	652.2600	0.6523	659.8100	0.6598	1.158	0.0000	0.0000
2024/01/15	2032	02/05/2024	11.35 Call	Bond Future	4219.4300	4.2194	4103.6500	4.1037	2.744	0.0000	0.0000
2024/01/15	2032	02/05/2024	10.65 Put	Bond Future	1684.1500	1.6842	1717.4700	1.7175	1.978	0.0000	0.0000
2024/01/15	2032	02/05/2024	10.65 Call	Bond Future	1963.2300	1.9632	1873.2200	1.8732	4.585	0.0000	0.0000
2024/01/15	2032	02/05/2024	10.36 Put	Bond Future	2403.0100	2.4030	2453.2500	2.4533	2.091	0.0000	0.0000
2024/01/15	2032	02/05/2024	10.36 Call	Bond Future	1271.2000	1.2712	1198.1100	1.1981	5.750	0.0000	0.0000
2024/01/15	2032	02/05/2024	10.86 Put	Bond Future	1281.8500	1.2819	1305.0700	1.3051	1.811	0.0000	0.0000
2024/01/15	2032	02/05/2024	10.86 Call	Bond Future	2564.5700	2.5646	2464.4600	2.4645	3.904	0.0000	0.0000
2024/01/15	2032	02/05/2024	12.90 Call	Bond Future	10345.0500	10.3451	10220.4000	10.2204	1.205	0.0000	0.0000
2024/01/15	2032	02/05/2024	12.90 Put	Bond Future	50.2900	0.0503	48.9700	0.0490	2.625	0.0000	0.0000
2024/01/15	2032	02/05/2024	11.81 Call	Bond Future	5974.1000	5.9741	5851.6600	5.8517	2.050	0.0000	0.0000
2024/01/15	2032	02/05/2024	11.81 Put	Bond Future	333.2500	0.3333	334.1400	0.3341	0.267	0.0000	0.0000
2024/01/15	2032	02/05/2024	11.21 Call	Bond Future	3717.4500	3.7175	3605.0800	3.6051	3.023	0.0000	0.0000
2024/01/15	2032	02/05/2024	11.21 Put	Bond Future	794.9000	0.7949	805.8600	0.8059	1.379	0.0000	0.0000
2024/01/15	2032	02/05/2024	10.57 Put	Bond Future	1862.2200	1.8622	1899.9100	1.8999	2.024	0.0000	0.0000
2024/01/15	2032	02/05/2024	10.57 Call	Bond Future	1755.0000	1.7550	1669.3600	1.6694	4.880	0.0000	0.0000
2024/01/15	2032	01/08/2024	11.14 Call	Bond Future	3713.5000	3.7135	3614.5600	3.6146	2.664	0.0000	0.0000
2024/01/15	2032	01/08/2024	11.14 Put	Bond Future	1509.4600	1.5095	1536.3900	1.5364	1.784	0.0000	0.0000
2024/01/15	2032	01/08/2024	11.15 Call	Bond Future	3744.6800	3.7447	3645.4300	3.6454	2.650	0.0000	0.0000
2024/01/15	2032	01/08/2024	11.15 Put	Bond Future	1494.9600	1.4950	1521.5800	1.5216	1.781	0.0000	0.0000
2024/01/15	2032	01/08/2024	11.13 Call	Bond Future	3682.6700	3.6827	3584.0400	3.5840	2.678	0.0000	0.0000
2024/01/15	2032	01/08/2024	11.13 Put	Bond Future	1524.3400	1.5243	1551.5800	1.5516	1.787	0.0000	0.0000
2024/01/15	2032	01/08/2024		Bond Future	10.6655	90.4427	10.6922	90.3169	0.250	0.0000	0.0000
2024/01/15	2032	07/11/2024	11.48 Call	Bond Future	4868.6900	4.8687	4767.7500	4.7678	2.073	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/15	2032	07/11/2024	11.48 Put	Bond Future	1646.7400	1.6467	1674.2500	1.6743	1.671	0.0000	0.0000
2024/01/15	2032	07/11/2024	11.49 Call	Bond Future	4900.0600	4.9001	4798.8800	4.7989	2.065	0.0000	0.0000
2024/01/15	2032	07/11/2024	11.49 Put	Bond Future	1634.3600	1.6344	1661.6300	1.6616	1.669	0.0000	0.0000
2024/01/15	2032	07/11/2024	11.47 Call	Bond Future	4837.6700	4.8377	4736.9600	4.7370	2.082	0.0000	0.0000
2024/01/15	2032	07/11/2024	11.47 Put	Bond Future	1659.5100	1.6595	1687.2500	1.6873	1.672	0.0000	0.0000
2024/01/15	2032	07/11/2024	13.36 Call	Bond Future	11277.0700	11.2771	11152.4900	11.1525	1.105	0.0000	0.0000
2024/01/15	2032	07/11/2024	13.36 Put	Bond Future	320.1700	0.3202	324.0400	0.3240	1.209	0.0000	0.0000
2024/01/15	2032	07/11/2024	11.64 Put	Bond Future	1456.6900	1.4567	1480.6300	1.4806	1.643	0.0000	0.0000
2024/01/15	2032	07/11/2024	11.64 Call	Bond Future	5375.2600	5.3753	5270.7500	5.2708	1.944	0.0000	0.0000
2024/01/15	2032	07/11/2024		Bond Future	10.7615	88.3823	10.7895	88.2539	0.260	0.0000	0.0000
2024/01/15	2032	06/02/2025		Bond Future	10.8636	90.2714	10.8929	90.1405	0.270	0.0000	0.0000
2024/01/15	2032	06/02/2025	11.72 Call	Bond Future	5356.0200	5.3560	5254.2500	5.2543	1.900	0.0000	0.0000
2024/01/15	2032	06/02/2025	11.72 Put	Bond Future	1632.4100	1.6324	1661.5400	1.6615	1.784	0.0000	0.0000
2024/01/15	2033	01/02/2024		Bond Future	122.5408	122.5408	122.6123	122.6123	0.058	0.0000	0.0000
2024/01/15	2033	02/05/2024		Bond Future	123.8001	123.8001	123.8729	123.8729	0.059	0.0000	0.0000
2024/01/15	2033	01/08/2024		Bond Future	126.5620	126.5620	126.6368	126.6368	0.059	0.0000	0.0000
2024/01/15	2033	07/11/2024		Bond Future	128.0408	128.0408	128.1178	128.1178	0.060	0.0000	0.0000
2024/01/15	2033	06/02/2025		Bond Future	130.8111	130.8111	130.8903	130.8903	0.061	0.0000	0.0000
2024/01/15	2033	06/02/2025	124.94 Call	Bond Future	5871.0900	5.8711	5950.2600	5.9503	1.348	0.0000	0.0000
2024/01/15	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	2037	01/02/2024	13.93 Call	Bond Future	10775.7500	10.7758	10615.2100	10.6152	1.490	0.0000	0.0000
2024/01/15	2037	01/02/2024	13.93 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/15	2037	01/02/2024	12.93 Call	Bond Future	6111.9000	6.1119	5949.0200	5.9490	2.665	0.0000	0.0000
2024/01/15	2037	01/02/2024	12.93 Put	Bond Future	5.8000	0.0058	3.4500	0.0035	40.517	0.0000	0.0000
2024/01/15	2037	01/02/2024	12.09 Put	Bond Future	284.7500	0.2848	266.1600	0.2662	6.529	0.0000	0.0000
2024/01/15	2037	01/02/2024	12.09 Call	Bond Future	2090.0300	2.0900	1910.9100	1.9109	8.570	0.0000	0.0000
2024/01/15	2037	01/02/2024		Bond Future	11.7577	78.7154	11.7868	78.5549	0.247	0.0000	0.0000
2024/01/15	2037	01/02/2024	12.32 Call	Bond Future	3131.0000	3.1310	2954.1000	2.9541	5.650	0.0000	0.0000
2024/01/15	2037	01/02/2024	12.32 Put	Bond Future	111.5800	0.1116	95.2100	0.0952	14.671	0.0000	0.0000
2024/01/15	2037	01/02/2024	12.33 Call	Bond Future	3178.4200	3.1784	3001.8000	3.0018	5.557	0.0000	0.0000
2024/01/15	2037	01/02/2024	12.33 Put	Bond Future	106.8500	0.1069	90.7600	0.0908	15.058	0.0000	0.0000
2024/01/15	2037	01/02/2024	12.31 Call	Bond Future	3083.6800	3.0837	2906.5200	2.9065	5.745	0.0000	0.0000
2024/01/15	2037	01/02/2024	12.31 Put	Bond Future	116.4600	0.1165	99.8300	0.0998	14.280	0.0000	0.0000
2024/01/15	2037	02/05/2024		Bond Future	11.8583	80.4463	11.8885	80.2821	0.255	0.0000	0.0000
2024/01/15	2037	02/05/2024	11.44 Call	Bond Future	1089.2300	1.0892	1010.3100	1.0103	7.245	0.0000	0.0000
2024/01/15	2037	02/05/2024	11.44 Put	Bond Future	3412.5400	3.4125	3497.7700	3.4978	2.498	0.0000	0.0000
2024/01/15	2037	02/05/2024	11.45 Call	Bond Future	1109.2500	1.1093	1029.4900	1.0295	7.190	0.0000	0.0000
2024/01/15	2037	02/05/2024	11.45 Put	Bond Future	3375.8600	3.3759	3460.2500	3.4603	2.500	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	
2024/01/15	2037	02/05/2024	11.43 Call	Bond Future	1069.2700	1.0693	991.1900	0.9912	7.302	0.0000	0.0000
2024/01/15	2037	02/05/2024	11.43 Put	Bond Future	3449.3300	3.4493	3535.4000	3.5354	2.495	0.0000	0.0000
2024/01/15	2037	01/08/2024		Bond Future	11.9646	77.9657	11.9960	77.7981	0.263	0.0000	0.0000
2024/01/15	2037	01/08/2024	12.10 Call	Bond Future	3265.5000	3.2655	3151.2700	3.1513	3.498	0.0000	0.0000
2024/01/15	2037	01/08/2024	12.10 Put	Bond Future	2546.4700	2.5465	2599.8900	2.5999	2.098	0.0000	0.0000
2024/01/15	2037	01/08/2024	12.11 Call	Bond Future	3296.2400	3.2962	3181.5200	3.1815	3.480	0.0000	0.0000
2024/01/15	2037	01/08/2024	12.11 Put	Bond Future	2524.4900	2.5245	2577.4200	2.5774	2.097	0.0000	0.0000
2024/01/15	2037	01/08/2024	12.09 Call	Bond Future	3234.8800	3.2349	3121.1400	3.1211	3.516	0.0000	0.0000
2024/01/15	2037	01/08/2024	12.09 Put	Bond Future	2568.6200	2.5686	2622.5300	2.6225	2.099	0.0000	0.0000
2024/01/15	2037	01/08/2024	13.82 Call	Bond Future	9621.9600	9.6220	9461.7900	9.4618	1.665	0.0000	0.0000
2024/01/15	2037	01/08/2024	13.82 Put	Bond Future	554.7000	0.5547	562.1800	0.5622	1.348	0.0000	0.0000
2024/01/15	2037	01/08/2024	13.17 Call	Bond Future	7064.2600	7.0643	6913.8600	6.9139	2.129	0.0000	0.0000
2024/01/15	2037	01/08/2024	13.17 Put	Bond Future	988.4400	0.9884	1005.6900	1.0057	1.745	0.0000	0.0000
2024/01/15	2037	07/11/2024		Bond Future	12.0849	79.7806	12.1176	79.6094	0.270	0.0000	0.0000
2024/01/15	2037	07/11/2024	12.58 Call	Bond Future	5103.1200	5.1031	4977.8800	4.9779	2.454	0.0000	0.0000
2024/01/15	2037	07/11/2024	12.58 Put	Bond Future	2565.7400	2.5657	2611.7400	2.6117	1.793	0.0000	0.0000
2024/01/15	2037	07/11/2024	12.59 Call	Bond Future	5135.7000	5.1357	5010.1300	5.0101	2.445	0.0000	0.0000
2024/01/15	2037	07/11/2024	12.59 Put	Bond Future	2548.3100	2.5483	2593.9800	2.5940	1.792	0.0000	0.0000
2024/01/15	2037	07/11/2024	12.57 Call	Bond Future	5070.6200	5.0706	4945.7100	4.9457	2.463	0.0000	0.0000
2024/01/15	2037	07/11/2024	12.57 Put	Bond Future	2583.2900	2.5833	2629.6200	2.6296	1.793	0.0000	0.0000
2024/01/15	2037	06/02/2025		Bond Future	12.2091	77.2255	12.2430	77.0510	0.278	0.0000	0.0000
2024/01/15	2037	06/02/2025	12.76 Call	Bond Future	5665.5200	5.6655	5540.5400	5.5405	2.206	0.0000	0.0000
2024/01/15	2037	06/02/2025	12.76 Put	Bond Future	2900.7000	2.9007	2950.2500	2.9503	1.708	0.0000	0.0000
2024/01/15	2038	01/02/2024		Bond Future	132.2390	132.2390	131.8106	131.8106	0.324	0.0000	0.0000
2024/01/15	2038	02/05/2024		Bond Future	135.1793	135.1793	134.7413	134.7413	0.324	0.0000	0.0000
2024/01/15	2038	01/08/2024		Bond Future	136.1224	136.1224	135.6749	135.6749	0.329	0.0000	0.0000
2024/01/15	2038	07/11/2024		Bond Future	139.3287	139.3287	138.8712	138.8712	0.328	0.0000	0.0000
2024/01/15	2038	06/02/2025		Bond Future	140.2171	140.2171	139.7501	139.7501	0.333	0.0000	0.0000
2024/01/15	2038	06/02/2025	135.23 Call	Bond Future	4987.0700	4.9871	4520.0800	4.5201	9.364	0.0000	0.0000
2024/01/15	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	2040	01/02/2024	12.30 Put	Bond Future	560.6800	0.5607	537.8700	0.5379	4.068	0.0000	0.0000
2024/01/15	2040	01/02/2024	12.30 Call	Bond Future	1537.5200	1.5375	1376.4000	1.3764	10.479	0.0000	0.0000
2024/01/15	2040	01/02/2024	12.90 Put	Bond Future	52.9500	0.0530	39.8300	0.0398	24.778	0.0000	0.0000
2024/01/15	2040	01/02/2024	12.90 Call	Bond Future	4315.2700	4.3153	4163.8400	4.1638	3.509	0.0000	0.0000
2024/01/15	2040	01/02/2024	13.90 Call	Bond Future	9266.6200	9.2666	9128.1000	9.1281	1.495	0.0000	0.0000
2024/01/15	2040	01/02/2024	13.90 Put	Bond Future	0.3300	0.0003	0.1200	0.0001	63.636	0.0000	0.0000
2024/01/15	2040	01/02/2024	12.34 Call	Bond Future	1693.1000	1.6931	1529.8200	1.5298	9.644	0.0000	0.0000
2024/01/15	2040	01/02/2024	12.34 Put	Bond Future	490.1500	0.4902	465.1800	0.4652	5.094	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	
2024/01/15	2040	01/02/2024	12.35 Call	Bond Future	1732.9800	1.7330	1569.2700	1.5693	9.447	0.0000	0.0000
2024/01/15	2040	01/02/2024	12.35 Put	Bond Future	473.6600	0.4737	448.2600	0.4483	5.362	0.0000	0.0000
2024/01/15	2040	01/02/2024	12.33 Call	Bond Future	1653.5600	1.6536	1490.7500	1.4908	9.846	0.0000	0.0000
2024/01/15	2040	01/02/2024	12.33 Put	Bond Future	507.0400	0.5070	482.5400	0.4825	4.832	0.0000	0.0000
2024/01/15	2040	01/02/2024		Bond Future	12.1293	78.2730	12.1533	78.1347	0.198	0.0000	0.0000
2024/01/15	2040	02/05/2024		Bond Future	12.2371	79.9941	12.2620	79.8526	0.203	0.0000	0.0000
2024/01/15	2040	02/05/2024	11.61 Call	Bond Future	750.3200	0.7503	693.5300	0.6935	7.569	0.0000	0.0000
2024/01/15	2040	02/05/2024	11.61 Put	Bond Future	4450.0800	4.4501	4534.7800	4.5348	1.903	0.0000	0.0000
2024/01/15	2040	02/05/2024	11.62 Call	Bond Future	766.2700	0.7663	708.7300	0.7087	7.509	0.0000	0.0000
2024/01/15	2040	02/05/2024	11.62 Put	Bond Future	4404.9200	4.4049	4488.8700	4.4889	1.906	0.0000	0.0000
2024/01/15	2040	02/05/2024	11.60 Call	Bond Future	734.7300	0.7347	678.6900	0.6787	7.627	0.0000	0.0000
2024/01/15	2040	02/05/2024	11.60 Put	Bond Future	4495.6800	4.4957	4581.1300	4.5811	1.901	0.0000	0.0000
2024/01/15	2040	01/08/2024		Bond Future	12.3510	77.2532	12.3768	77.1088	0.209	0.0000	0.0000
2024/01/15	2040	01/08/2024	12.33 Call	Bond Future	3010.8100	3.0108	2914.3400	2.9143	3.204	0.0000	0.0000
2024/01/15	2040	01/08/2024	12.33 Put	Bond Future	3128.3600	3.1284	3176.2900	3.1763	1.532	0.0000	0.0000
2024/01/15	2040	01/08/2024	12.34 Call	Bond Future	3040.9100	3.0409	2943.9900	2.9440	3.187	0.0000	0.0000
2024/01/15	2040	01/08/2024	12.34 Put	Bond Future	3102.4000	3.1024	3149.8800	3.1499	1.530	0.0000	0.0000
2024/01/15	2040	01/08/2024	12.32 Call	Bond Future	2980.6200	2.9806	2884.5900	2.8846	3.222	0.0000	0.0000
2024/01/15	2040	01/08/2024	12.32 Put	Bond Future	3154.3000	3.1543	3202.6700	3.2027	1.533	0.0000	0.0000
2024/01/15	2040	07/11/2024		Bond Future	12.4787	79.0512	12.5055	78.9038	0.215	0.0000	0.0000
2024/01/15	2040	07/11/2024	12.85 Call	Bond Future	4927.2200	4.9272	4819.4100	4.8194	2.188	0.0000	0.0000
2024/01/15	2040	07/11/2024	12.85 Put	Bond Future	2926.7600	2.9268	2966.3800	2.9664	1.354	0.0000	0.0000
2024/01/15	2040	07/11/2024	12.86 Call	Bond Future	4960.2900	4.9603	4852.1800	4.8522	2.180	0.0000	0.0000
2024/01/15	2040	07/11/2024	12.86 Put	Bond Future	2907.0800	2.9071	2946.4000	2.9464	1.353	0.0000	0.0000
2024/01/15	2040	07/11/2024	12.84 Call	Bond Future	4894.2200	4.8942	4786.7200	4.7867	2.196	0.0000	0.0000
2024/01/15	2040	07/11/2024	12.84 Put	Bond Future	2946.5700	2.9466	2986.5000	2.9865	1.355	0.0000	0.0000
2024/01/15	2040	06/02/2025		Bond Future	12.6096	76.2297	12.6375	76.0793	0.221	0.0000	0.0000
2024/01/15	2040	06/02/2025	12.95 Call	Bond Future	5354.8300	5.3548	5249.3400	5.2493	1.970	0.0000	0.0000
2024/01/15	2040	06/02/2025	12.95 Put	Bond Future	3550.5500	3.5506	3595.3700	3.5954	1.262	0.0000	0.0000
2024/01/15	2044	01/02/2024	13.25 Call	Bond Future	5512.3500	5.5124	5396.5500	5.3966	2.101	0.0000	0.0000
2024/01/15	2044	01/02/2024	13.25 Put	Bond Future	16.3800	0.0164	10.3100	0.0103	37.057	0.0000	0.0000
2024/01/15	2044	01/02/2024	13.00 Call	Bond Future	4255.4000	4.2554	4131.6200	4.1316	2.909	0.0000	0.0000
2024/01/15	2044	01/02/2024	13.00 Put	Bond Future	52.5100	0.0525	38.4600	0.0385	26.757	0.0000	0.0000
2024/01/15	2044	01/02/2024		Bond Future	12.2387	74.2890	12.2577	74.1793	0.155	0.0000	0.0000
2024/01/15	2044	01/02/2024	12.28 Call	Bond Future	1071.4100	1.0714	938.7100	0.9387	12.386	0.0000	0.0000
2024/01/15	2044	01/02/2024	12.28 Put	Bond Future	832.8300	0.8328	809.8600	0.8099	2.758	0.0000	0.0000
2024/01/15	2044	01/02/2024	12.29 Call	Bond Future	1103.7500	1.1038	970.0500	0.9701	12.113	0.0000	0.0000
2024/01/15	2044	01/02/2024	12.29 Put	Bond Future	807.5400	0.8075	783.5700	0.7836	2.968	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	
2024/01/15	2044	01/02/2024	12.27 Call	Bond Future	1039.5100	1.0395	907.8700	0.9079	12.664	0.0000	0.0000
2024/01/15	2044	01/02/2024	12.27 Put	Bond Future	858.6400	0.8586	836.7300	0.8367	2.552	0.0000	0.0000
2024/01/15	2044	02/05/2024		Bond Future	12.3440	75.9225	12.3637	75.8103	0.159	0.0000	0.0000
2024/01/15	2044	02/05/2024	11.66 Call	Bond Future	687.5900	0.6876	640.5000	0.6405	6.849	0.0000	0.0000
2024/01/15	2044	02/05/2024	11.66 Put	Bond Future	4775.4100	4.7754	4840.5700	4.8406	1.364	0.0000	0.0000
2024/01/15	2044	02/05/2024	11.67 Call	Bond Future	702.5300	0.7025	654.8100	0.6548	6.793	0.0000	0.0000
2024/01/15	2044	02/05/2024	11.67 Put	Bond Future	4727.9100	4.7279	4792.4400	4.7924	1.365	0.0000	0.0000
2024/01/15	2044	02/05/2024	11.65 Call	Bond Future	672.8700	0.6729	626.4100	0.6264	6.905	0.0000	0.0000
2024/01/15	2044	02/05/2024	11.65 Put	Bond Future	4823.2100	4.8232	4889.0000	4.8890	1.364	0.0000	0.0000
2024/01/15	2044	01/08/2024		Bond Future	12.4550	73.2170	12.4754	73.1024	0.164	0.0000	0.0000
2024/01/15	2044	01/08/2024	12.29 Call	Bond Future	2575.4800	2.5755	2499.5600	2.4996	2.948	0.0000	0.0000
2024/01/15	2044	01/08/2024	12.29 Put	Bond Future	3512.9500	3.5130	3551.6500	3.5517	1.102	0.0000	0.0000
2024/01/15	2044	01/08/2024	12.30 Call	Bond Future	2603.5300	2.6035	2527.2200	2.5272	2.931	0.0000	0.0000
2024/01/15	2044	01/08/2024	12.30 Put	Bond Future	3483.5900	3.4836	3521.9000	3.5219	1.100	0.0000	0.0000
2024/01/15	2044	01/08/2024	12.28 Call	Bond Future	2547.5700	2.5476	2472.0500	2.4721	2.964	0.0000	0.0000
2024/01/15	2044	01/08/2024	12.28 Put	Bond Future	3542.5100	3.5425	3581.6100	3.5816	1.104	0.0000	0.0000
2024/01/15	2044	07/11/2024	12.91 Call	Bond Future	4878.1000	4.8781	4789.0800	4.7891	1.825	0.0000	0.0000
2024/01/15	2044	07/11/2024	12.91 Put	Bond Future	3084.2400	3.0842	3112.1900	3.1122	0.906	0.0000	0.0000
2024/01/15	2044	07/11/2024	12.92 Call	Bond Future	4910.5200	4.9105	4821.2700	4.8213	1.818	0.0000	0.0000
2024/01/15	2044	07/11/2024	12.92 Put	Bond Future	3063.6600	3.0637	3091.3800	3.0914	0.905	0.0000	0.0000
2024/01/15	2044	07/11/2024	12.90 Call	Bond Future	4845.4800	4.8455	4756.7000	4.7567	1.832	0.0000	0.0000
2024/01/15	2044	07/11/2024	12.90 Put	Bond Future	3104.6900	3.1047	3132.8800	3.1329	0.908	0.0000	0.0000
2024/01/15	2044	07/11/2024		Bond Future	12.5788	74.9210	12.6000	74.8040	0.168	0.0000	0.0000
2024/01/15	2044	06/02/2025		Bond Future	12.7052	72.1363	12.7272	72.0171	0.173	0.0000	0.0000
2024/01/15	2044	06/02/2025	13.02 Call	Bond Future	5276.1100	5.2761	5189.3100	5.1893	1.645	0.0000	0.0000
2024/01/15	2044	06/02/2025	13.02 Put	Bond Future	3598.9400	3.5989	3631.3100	3.6313	0.899	0.0000	0.0000
2024/01/15	2046	01/02/2024		Bond Future	116.5368	116.5368	116.0245	116.0245	0.440	0.0000	0.0000
2024/01/15	2046	02/05/2024		Bond Future	116.9771	116.9771	116.4532	116.4532	0.448	0.0000	0.0000
2024/01/15	2046	01/08/2024		Bond Future	119.5866	119.5866	119.0513	119.0513	0.448	0.0000	0.0000
2024/01/15	2046	07/11/2024		Bond Future	120.1946	120.1946	119.6472	119.6472	0.455	0.0000	0.0000
2024/01/15	2046	06/02/2025		Bond Future	122.7938	122.7938	122.2350	122.2350	0.455	0.0000	0.0000
2024/01/15	2046	06/02/2025	114.01 Call	Bond Future	8783.7900	8.7838	8225.0000	8.2250	6.362	0.0000	0.0000
2024/01/15	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	2050	01/02/2024		Bond Future	116.0060	116.0060	115.4311	115.4311	0.496	0.0000	0.0000
2024/01/15	2050	02/05/2024		Bond Future	118.5855	118.5855	117.9974	117.9974	0.496	0.0000	0.0000
2024/01/15	2050	01/08/2024		Bond Future	118.9232	118.9232	118.3224	118.3224	0.505	0.0000	0.0000
2024/01/15	2050	07/11/2024		Bond Future	121.7243	121.7243	121.1099	121.1099	0.505	0.0000	0.0000
2024/01/15	2050	06/02/2025		Bond Future	121.9883	121.9883	121.3609	121.3609	0.514	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	
2024/01/15	2050	06/02/2025	115.60 Call	Bond Future	6388.3000	6.3883	5760.8900	5.7609	9.821	0.0000	0.0000
2024/01/15	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	AL37	01/02/2024		Index Future	948.4350	948.4350	947.2560	947.2560	0.124	0.0000	0.0000
2024/01/15	AL37	02/05/2024		Index Future	969.2900	969.2900	968.0810	968.0810	0.125	0.0000	0.0000
2024/01/15	AL37	01/08/2024		Index Future	990.6860	990.6860	989.4560	989.4560	0.124	0.0000	0.0000
2024/01/15	AL37	07/11/2024		Index Future	1013.7940	1013.7940	1012.5460	1012.5460	0.123	0.0000	0.0000
2024/01/15	AL37	06/02/2025		Index Future	1035.5220	1035.5220	1034.2580	1034.2580	0.122	0.0000	0.0000
2024/01/15	AL7T	01/02/2024		Index Future	1100.2920	1100.2920	1098.5780	1098.5780	0.156	0.0000	0.0000
2024/01/15	AL7T	02/05/2024		Index Future	1124.4850	1124.4850	1122.7280	1122.7280	0.156	0.0000	0.0000
2024/01/15	AL7T	01/08/2024		Index Future	1149.3080	1149.3080	1147.5180	1147.5180	0.156	0.0000	0.0000
2024/01/15	AL7T	07/11/2024		Index Future	1176.1150	1176.1150	1174.2970	1174.2970	0.155	0.0000	0.0000
2024/01/15	AL7T	06/02/2025		Index Future	1201.3220	1201.3220	1199.4770	1199.4770	0.154	0.0000	0.0000
2024/01/15	ALBI	01/02/2024		Index Future	951.1690	951.1690	950.0010	950.0010	0.123	0.0000	0.0000
2024/01/15	ALBI	02/05/2024		Index Future	972.0840	972.0840	970.8850	970.8850	0.123	0.0000	0.0000
2024/01/15	ALBI	01/08/2024		Index Future	993.5420	993.5420	992.3230	992.3230	0.123	0.0000	0.0000
2024/01/15	ALBI	07/11/2024		Index Future	1016.7160	1016.7160	1015.4800	1015.4800	0.122	0.0000	0.0000
2024/01/15	ALBI	06/02/2025		Index Future	1038.5070	1038.5070	1037.2540	1037.2540	0.121	0.0000	0.0000
2024/01/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	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	
2024/01/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/15	ES33	01/02/2024		Bond Future	12.1491	77.0087	12.1780	76.8774	0.237	0.0000	0.0000
2024/01/15	ES33	02/05/2024		Bond Future	12.2741	74.9224	12.3042	74.7881	0.245	0.0000	0.0000
2024/01/15	ES33	01/08/2024		Bond Future	12.4033	76.5936	12.4346	76.4565	0.253	0.0000	0.0000
2024/01/15	ES33	07/11/2024		Bond Future	12.5650	74.5936	12.5978	74.4536	0.261	0.0000	0.0000
2024/01/15	ES33	06/02/2025		Bond Future	12.7341	76.2040	12.7683	76.0613	0.269	0.0000	0.0000
2024/01/15	ES33	06/02/2025	13.34 Call	Bond Future	2472.4500	2.4725	2329.7100	2.3297	5.773	0.0000	0.0000
2024/01/15	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	ES42	01/02/2024		Bond Future	12.7928	72.3321	12.8116	72.2337	0.147	0.0000	0.0000
2024/01/15	ES42	02/05/2024		Bond Future	12.9180	69.6780	12.9376	69.5772	0.151	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	
2024/01/15	ES42	01/08/2024		Bond Future	13.0447	71.2317	13.0650	71.1289	0.155	0.0000	0.0000
2024/01/15	ES42	07/11/2024		Bond Future	13.1978	68.6397	13.2189	68.5347	0.160	0.0000	0.0000
2024/01/15	ES42	06/02/2025		Bond Future	13.3496	70.1193	13.3715	70.0123	0.164	0.0000	0.0000
2024/01/15	ES42	06/02/2025	13.71 Call	Bond Future	1725.7800	1.7258	1618.8300	1.6188	6.197	0.0000	0.0000
2024/01/15	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	GOVI	01/02/2024		GOVI	937.5550	937.5550	936.3900	936.3900	0.124	0.0000	0.0000
2024/01/15	GOVI	01/02/2024	879.99 Call	GOVI	575650.0000	57.5650	564000.0000	56.4000	2.024	0.0000	0.0000
2024/01/15	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	GOVI	01/02/2024	880.00 Call	GOVI	575550.0000	57.5550	563900.0000	56.3900	2.024	0.0000	0.0000
2024/01/15	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	GOVI	01/02/2024	879.98 Call	GOVI	575750.0000	57.5750	564100.0000	56.4100	2.023	0.0000	0.0000
2024/01/15	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	GOVI	02/05/2024		GOVI	958.1700	958.1700	956.9750	956.9750	0.125	0.0000	0.0000
2024/01/15	GOVI	02/05/2024	950.98 Call	GOVI	71900.0000	7.1900	59950.0000	5.9950	16.620	0.0000	0.0000
2024/01/15	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	GOVI	02/05/2024	950.99 Call	GOVI	71800.0000	7.1800	59850.0000	5.9850	16.643	0.0000	0.0000
2024/01/15	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	GOVI	02/05/2024	950.97 Call	GOVI	72000.0000	7.2000	60050.0000	6.0050	16.597	0.0000	0.0000
2024/01/15	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	GOVI	01/08/2024	943.38 Call	GOVI	359410.0000	35.9410	347250.0000	34.7250	3.383	0.0000	0.0000
2024/01/15	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	GOVI	01/08/2024	943.39 Call	GOVI	359310.0000	35.9310	347150.0000	34.7150	3.384	0.0000	0.0000
2024/01/15	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	GOVI	01/08/2024	943.37 Call	GOVI	359510.0000	35.9510	347350.0000	34.7350	3.382	0.0000	0.0000
2024/01/15	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	GOVI	01/08/2024		GOVI	979.3210	979.3210	978.1050	978.1050	0.124	0.0000	0.0000
2024/01/15	GOVI	07/11/2024	948.79 Call	GOVI	533730.0000	53.3730	521400.0000	52.1400	2.310	0.0000	0.0000
2024/01/15	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	GOVI	07/11/2024	948.80 Call	GOVI	533630.0000	53.3630	521300.0000	52.1300	2.311	0.0000	0.0000
2024/01/15	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	GOVI	07/11/2024	948.78 Call	GOVI	533830.0000	53.3830	521500.0000	52.1500	2.310	0.0000	0.0000
2024/01/15	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	GOVI	07/11/2024		GOVI	1002.1630	1002.1630	1000.9300	1000.9300	0.123	0.0000	0.0000
2024/01/15	GOVI	06/02/2025		GOVI	1023.6420	1023.6420	1022.3930	1022.3930	0.122	0.0000	0.0000
2024/01/15	GOVI	06/02/2025	972.00 Call	GOVI	516420.0000	51.6420	503930.0000	50.3930	2.419	0.0000	0.0000
2024/01/15	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/01/15	IGOV	01/02/2024		Index Future	347.4330	347.4330	346.7330	346.7330	0.201	0.0000	0.0000
2024/01/15	IGOV	02/05/2024		Index Future	355.1580	355.1580	354.4420	354.4420	0.202	0.0000	0.0000
2024/01/15	IGOV	01/08/2024		Index Future	363.0820	363.0820	362.3520	362.3520	0.201	0.0000	0.0000
2024/01/15	IGOV	07/11/2024		Index Future	371.6390	371.6390	370.8960	370.8960	0.200	0.0000	0.0000
2024/01/15	IGOV	06/02/2025		Index Future	379.6850	379.6850	378.9290	378.9290	0.199	0.0000	0.0000
2024/01/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/15	JBAF	17/01/2024		Jibar Tradeable Future	8.3770	91.6230	8.3970	91.6030	0.239	0.0000	0.0000
2024/01/15	JBAF	21/02/2024		Jibar Tradeable Future	8.3450	91.6550	8.3380	91.6620	0.084	0.0000	0.0000
2024/01/15	JBAF	20/03/2024		Jibar Tradeable Future	8.3300	91.6700	8.3080	91.6920	0.264	0.0000	0.0000
2024/01/15	JBAF	17/04/2024		Jibar Tradeable Future	8.2460	91.7540	8.2500	91.7500	0.049	0.0000	0.0000
2024/01/15	JBAF	15/05/2024		Jibar Tradeable Future	8.2160	91.7840	8.2200	91.7800	0.049	0.0000	0.0000
2024/01/15	JBAF	19/06/2024		Jibar Tradeable Future	8.0880	91.9120	8.0700	91.9300	0.223	0.0000	0.0000
2024/01/15	JBAF	18/09/2024		Jibar Tradeable Future	7.8580	92.1420	7.8400	92.1600	0.229	0.0000	0.0000
2024/01/15	JBAF	18/12/2024		Jibar Tradeable Future	7.5390	92.4610	7.4900	92.5100	0.650	0.0000	0.0000
2024/01/15	JBAF	19/03/2025		Jibar Tradeable Future	7.4300	92.5700	7.3500	92.6500	1.077	0.0000	0.0000
2024/01/15	JBAF	18/06/2025		Jibar Tradeable Future	7.3460	92.6540	7.2690	92.7310	1.048	0.0000	0.0000
2024/01/15	JBAF	17/09/2025		Jibar Tradeable Future	7.2950	92.7050	7.2200	92.7800	1.028	0.0000	0.0000
2024/01/15	JBAF	17/12/2025		Jibar Tradeable Future	7.4070	92.5930	7.3600	92.6400	0.635	0.0000	0.0000
2024/01/15	R035	01/02/2024		Bond Future	11.3525	88.4961	11.3866	88.3074	0.301	0.0000	0.0000
2024/01/15	R035	01/02/2024	12.19 Call	Bond Future	4491.0300	4.4910	4295.0400	4.2950	4.364	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	
2024/01/15	R035	01/02/2024	12.19 Put	Bond Future	30.8700	0.0309	23.5100	0.0235	23.842	0.0000	0.0000
2024/01/15	R035	01/02/2024	12.20 Call	Bond Future	4540.7900	4.5408	4345.0200	4.3450	4.311	0.0000	0.0000
2024/01/15	R035	01/02/2024	12.20 Put	Bond Future	29.4000	0.0294	22.2600	0.0223	24.286	0.0000	0.0000
2024/01/15	R035	01/02/2024	12.18 Call	Bond Future	4441.2800	4.4413	4245.0600	4.2451	4.418	0.0000	0.0000
2024/01/15	R035	01/02/2024	12.18 Put	Bond Future	32.4100	0.0324	24.8200	0.0248	23.419	0.0000	0.0000
2024/01/15	R035	01/02/2024	10.62 Put	Bond Future	4206.1800	4.2062	4385.4200	4.3854	4.261	0.0000	0.0000
2024/01/15	R035	01/02/2024	10.62 Call	Bond Future	16.4000	0.0164	7.0100	0.0070	57.256	0.0000	0.0000
2024/01/15	R035	01/02/2024	11.12 Put	Bond Future	1665.7500	1.6658	1752.3300	1.7523	5.198	0.0000	0.0000
2024/01/15	R035	01/02/2024	11.12 Call	Bond Future	366.2700	0.3663	264.2200	0.2642	27.862	0.0000	0.0000
2024/01/15	R035	01/02/2024	13.46 Call	Bond Future	10613.3300	10.6133	10424.6800	10.4247	1.777	0.0000	0.0000
2024/01/15	R035	01/02/2024	13.46 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/15	R035	02/05/2024	11.20 Call	Bond Future	1407.5500	1.4076	1304.5400	1.3045	7.318	0.0000	0.0000
2024/01/15	R035	02/05/2024	11.20 Put	Bond Future	2733.8300	2.7338	2823.7400	2.8237	3.289	0.0000	0.0000
2024/01/15	R035	02/05/2024	11.21 Call	Bond Future	1431.2300	1.4312	1327.2600	1.3273	7.264	0.0000	0.0000
2024/01/15	R035	02/05/2024	11.21 Put	Bond Future	2702.0000	2.7020	2790.9500	2.7910	3.292	0.0000	0.0000
2024/01/15	R035	02/05/2024	11.19 Call	Bond Future	1383.9100	1.3839	1281.8600	1.2819	7.374	0.0000	0.0000
2024/01/15	R035	02/05/2024	11.19 Put	Bond Future	2765.7600	2.7658	2856.6300	2.8566	3.286	0.0000	0.0000
2024/01/15	R035	02/05/2024		Bond Future	11.4414	85.9305	11.4769	85.7376	0.311	0.0000	0.0000
2024/01/15	R035	01/08/2024		Bond Future	11.5323	87.8270	11.5693	87.6300	0.321	0.0000	0.0000
2024/01/15	R035	01/08/2024	11.80 Call	Bond Future	3653.6700	3.6537	3516.5700	3.5166	3.752	0.0000	0.0000
2024/01/15	R035	01/08/2024	11.80 Put	Bond Future	2241.5000	2.2415	2301.4200	2.3014	2.673	0.0000	0.0000
2024/01/15	R035	01/08/2024	11.81 Call	Bond Future	3686.2700	3.6863	3548.6300	3.5486	3.734	0.0000	0.0000
2024/01/15	R035	01/08/2024	11.81 Put	Bond Future	2221.9800	2.2220	2281.3600	2.2814	2.672	0.0000	0.0000
2024/01/15	R035	01/08/2024	11.79 Call	Bond Future	3621.4500	3.6215	3484.8800	3.4849	3.771	0.0000	0.0000
2024/01/15	R035	01/08/2024	11.79 Put	Bond Future	2261.4400	2.2614	2321.8900	2.3219	2.673	0.0000	0.0000
2024/01/15	R035	07/11/2024		Bond Future	11.6508	85.3575	11.6893	85.1562	0.331	0.0000	0.0000
2024/01/15	R035	07/11/2024	12.18 Call	Bond Future	4987.4700	4.9875	4842.5500	4.8426	2.906	0.0000	0.0000
2024/01/15	R035	07/11/2024	12.18 Put	Bond Future	2283.5100	2.2835	2339.8800	2.3399	2.469	0.0000	0.0000
2024/01/15	R035	07/11/2024	12.19 Call	Bond Future	5020.7600	5.0208	4875.4300	4.8754	2.895	0.0000	0.0000
2024/01/15	R035	07/11/2024	12.19 Put	Bond Future	2266.8800	2.2669	2322.8400	2.3228	2.469	0.0000	0.0000
2024/01/15	R035	07/11/2024	12.17 Call	Bond Future	4954.2600	4.9543	4809.7400	4.8097	2.917	0.0000	0.0000
2024/01/15	R035	07/11/2024	12.17 Put	Bond Future	2300.2600	2.3003	2357.0300	2.3570	2.468	0.0000	0.0000
2024/01/15	R035	06/02/2025		Bond Future	11.7752	87.1824	11.8154	86.9772	0.341	0.0000	0.0000
2024/01/15	R035	06/02/2025	12.41 Call	Bond Future	5500.7400	5.5007	5353.9600	5.3540	2.668	0.0000	0.0000
2024/01/15	R035	06/02/2025	12.41 Put	Bond Future	2339.4200	2.3394	2397.8900	2.3979	2.499	0.0000	0.0000
2024/01/15	R053	01/02/2024	12.93 Call	Bond Future	5551.7900	5.5518	5386.8800	5.3869	2.970	0.0000	0.0000
2024/01/15	R053	01/02/2024	12.93 Put	Bond Future	76.5200	0.0765	56.5800	0.0566	26.059	0.0000	0.0000
2024/01/15	R053	01/02/2024	12.94 Call	Bond Future	5616.9600	5.6170	5452.6100	5.4526	2.926	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	
2024/01/15	R053	01/02/2024	12.94 Put	Bond Future	73.2600	0.0733	53.8800	0.0539	26.454	0.0000	0.0000
2024/01/15	R053	01/02/2024	12.92 Call	Bond Future	5486.6300	5.4866	5321.1600	5.3212	3.016	0.0000	0.0000
2024/01/15	R053	01/02/2024	12.92 Put	Bond Future	79.8800	0.0799	59.3800	0.0594	25.663	0.0000	0.0000
2024/01/15	R053	01/02/2024		Bond Future	12.1730	99.7036	12.1920	99.5586	0.156	0.0000	0.0000
2024/01/15	R053	02/05/2024		Bond Future	12.2737	96.0315	12.2934	95.8832	0.161	0.0000	0.0000
2024/01/15	R053	02/05/2024	13.03 Call	Bond Future	6610.2300	6.6102	6462.3900	6.4624	2.237	0.0000	0.0000
2024/01/15	R053	02/05/2024	13.03 Put	Bond Future	1222.6000	1.2226	1223.0300	1.2230	0.035	0.0000	0.0000
2024/01/15	R053	02/05/2024	13.04 Call	Bond Future	6662.8600	6.6629	6514.8200	6.5148	2.222	0.0000	0.0000
2024/01/15	R053	02/05/2024	13.04 Put	Bond Future	1207.8100	1.2078	1208.0400	1.2080	0.019	0.0000	0.0000
2024/01/15	R053	02/05/2024	13.02 Call	Bond Future	6557.6700	6.5577	6410.0500	6.4101	2.251	0.0000	0.0000
2024/01/15	R053	02/05/2024	13.02 Put	Bond Future	1237.5600	1.2376	1238.2100	1.2382	0.053	0.0000	0.0000
2024/01/15	R053	01/08/2024	13.14 Call	Bond Future	7608.5700	7.6086	7472.6600	7.4727	1.786	0.0000	0.0000
2024/01/15	R053	01/08/2024	13.14 Put	Bond Future	2255.7100	2.2557	2271.1600	2.2712	0.685	0.0000	0.0000
2024/01/15	R053	01/08/2024	13.15 Call	Bond Future	7656.9900	7.6570	7520.8300	7.5208	1.778	0.0000	0.0000
2024/01/15	R053	01/08/2024	13.15 Put	Bond Future	2237.7700	2.2378	2252.9700	2.2530	0.679	0.0000	0.0000
2024/01/15	R053	01/08/2024	13.13 Call	Bond Future	7560.2100	7.5602	7424.5400	7.4245	1.795	0.0000	0.0000
2024/01/15	R053	01/08/2024	13.13 Put	Bond Future	2273.8100	2.2738	2289.5000	2.2895	0.690	0.0000	0.0000
2024/01/15	R053	01/08/2024		Bond Future	12.3766	98.1505	12.3971	97.9992	0.165	0.0000	0.0000
2024/01/15	R053	07/11/2024	12.80 Call	Bond Future	6336.3100	6.3363	6219.4700	6.2195	1.844	0.0000	0.0000
2024/01/15	R053	07/11/2024	12.80 Put	Bond Future	4204.8900	4.2049	4242.5300	4.2425	0.895	0.0000	0.0000
2024/01/15	R053	07/11/2024	12.81 Call	Bond Future	6378.7400	6.3787	6261.5900	6.2616	1.837	0.0000	0.0000
2024/01/15	R053	07/11/2024	12.81 Put	Bond Future	4177.7600	4.1778	4215.0900	4.2151	0.894	0.0000	0.0000
2024/01/15	R053	07/11/2024	12.79 Call	Bond Future	6293.9600	6.2940	6177.4400	6.1774	1.851	0.0000	0.0000
2024/01/15	R053	07/11/2024	12.79 Put	Bond Future	4232.1900	4.2322	4270.1500	4.2702	0.897	0.0000	0.0000
2024/01/15	R053	07/11/2024		Bond Future	12.5003	94.5640	12.5216	94.4095	0.170	0.0000	0.0000
2024/01/15	R053	06/02/2025		Bond Future	12.6241	96.5835	12.6462	96.4261	0.175	0.0000	0.0000
2024/01/15	R053	06/02/2025	12.94 Call	Bond Future	7138.9500	7.1390	7023.8400	7.0238	1.612	0.0000	0.0000
2024/01/15	R053	06/02/2025	12.94 Put	Bond Future	4935.7700	4.9358	4978.0800	4.9781	0.857	0.0000	0.0000
2024/01/15	R186	01/02/2024		Bond Future	8.6783	105.8712	8.6937	105.8317	0.177	0.0000	0.0000
2024/01/15	R186	01/02/2024	9.51 Call	Bond Future	2112.5200	2.1125	2071.3800	2.0714	1.947	0.0000	0.0000
2024/01/15	R186	01/02/2024	9.51 Put	Bond Future	4.2600	0.0043	2.5800	0.0026	39.437	0.0000	0.0000
2024/01/15	R186	01/02/2024	9.52 Call	Bond Future	2137.3000	2.1373	2096.2300	2.0962	1.922	0.0000	0.0000
2024/01/15	R186	01/02/2024	9.52 Put	Bond Future	4.0200	0.0040	2.4100	0.0024	40.050	0.0000	0.0000
2024/01/15	R186	01/02/2024	9.50 Call	Bond Future	2087.7400	2.0877	2046.5200	2.0465	1.974	0.0000	0.0000
2024/01/15	R186	01/02/2024	9.50 Put	Bond Future	4.5100	0.0045	2.7500	0.0028	39.024	0.0000	0.0000
2024/01/15	R186	02/05/2024		Bond Future	8.6496	108.1991	8.6667	108.1586	0.198	0.0000	0.0000
2024/01/15	R186	02/05/2024	10.40 Call	Bond Future	4070.9700	4.0710	4029.5500	4.0296	1.017	0.0000	0.0000
2024/01/15	R186	02/05/2024	10.40 Put	Bond Future	30.6800	0.0307	29.7300	0.0297	3.096	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	
2024/01/15	R186	02/05/2024	9.73 Put	Bond Future	105.5200	0.1055	104.6800	0.1047	0.796	0.0000	0.0000
2024/01/15	R186	02/05/2024	9.73 Call	Bond Future	2623.2100	2.6232	2581.9000	2.5819	1.575	0.0000	0.0000
2024/01/15	R186	02/05/2024	8.00 Call	Bond Future	134.0200	0.1340	122.4700	0.1225	8.618	0.0000	0.0000
2024/01/15	R186	02/05/2024	8.00 Put	Bond Future	1686.1400	1.6861	1715.0600	1.7151	1.715	0.0000	0.0000
2024/01/15	R186	02/05/2024	8.01 Call	Bond Future	138.3700	0.1384	126.5700	0.1266	8.528	0.0000	0.0000
2024/01/15	R186	02/05/2024	8.01 Put	Bond Future	1666.3700	1.6664	1695.0400	1.6950	1.721	0.0000	0.0000
2024/01/15	R186	02/05/2024	7.99 Call	Bond Future	129.7800	0.1298	118.4800	0.1185	8.707	0.0000	0.0000
2024/01/15	R186	02/05/2024	7.99 Put	Bond Future	1706.0200	1.7060	1735.1900	1.7352	1.710	0.0000	0.0000
2024/01/15	R186	01/08/2024	8.69 Call	Bond Future	1049.8100	1.0498	1020.8600	1.0209	2.758	0.0000	0.0000
2024/01/15	R186	01/08/2024	8.69 Put	Bond Future	879.3300	0.8793	891.5400	0.8915	1.389	0.0000	0.0000
2024/01/15	R186	01/08/2024	8.70 Call	Bond Future	1063.0100	1.0630	1033.9100	1.0339	2.738	0.0000	0.0000
2024/01/15	R186	01/08/2024	8.70 Put	Bond Future	870.9500	0.8710	883.0100	0.8830	1.385	0.0000	0.0000
2024/01/15	R186	01/08/2024	8.68 Call	Bond Future	1036.3700	1.0364	1007.5800	1.0076	2.778	0.0000	0.0000
2024/01/15	R186	01/08/2024	8.68 Put	Bond Future	887.4700	0.8875	899.8400	0.8998	1.394	0.0000	0.0000
2024/01/15	R186	01/08/2024		Bond Future	8.6111	105.2784	8.6301	105.2372	0.221	0.0000	0.0000
2024/01/15	R186	07/11/2024		Bond Future	8.5860	107.7306	8.6075	107.6889	0.251	0.0000	0.0000
2024/01/15	R186	07/11/2024	9.14 Call	Bond Future	1767.3900	1.7674	1735.0000	1.7350	1.833	0.0000	0.0000
2024/01/15	R186	07/11/2024	9.14 Put	Bond Future	701.6400	0.7016	710.9700	0.7110	1.330	0.0000	0.0000
2024/01/15	R186	07/11/2024	9.15 Call	Bond Future	1781.0500	1.7811	1748.5700	1.7486	1.824	0.0000	0.0000
2024/01/15	R186	07/11/2024	9.15 Put	Bond Future	696.2000	0.6962	705.4400	0.7054	1.327	0.0000	0.0000
2024/01/15	R186	07/11/2024	9.13 Call	Bond Future	1753.4000	1.7534	1721.1000	1.7211	1.842	0.0000	0.0000
2024/01/15	R186	07/11/2024	9.13 Put	Bond Future	706.7600	0.7068	716.1800	0.7162	1.333	0.0000	0.0000
2024/01/15	R186	06/02/2025		Bond Future	8.5750	104.7187	8.5995	104.6765	0.286	0.0000	0.0000
2024/01/15	R186	06/02/2025	9.03 Call	Bond Future	1598.8100	1.5988	1568.8200	1.5688	1.876	0.0000	0.0000
2024/01/15	R186	06/02/2025	9.03 Put	Bond Future	819.1600	0.8192	831.3700	0.8314	1.491	0.0000	0.0000
2024/01/15	R202	01/02/2024		Bond Future	259.8503	259.8503	259.2637	259.2637	0.226	0.0000	0.0000
2024/01/15	R202	02/05/2024		Bond Future	265.6280	265.6280	265.0280	265.0280	0.226	0.0000	0.0000
2024/01/15	R202	01/08/2024		Bond Future	266.4530	266.4530	265.8402	265.8402	0.230	0.0000	0.0000
2024/01/15	R202	07/11/2024		Bond Future	272.7296	272.7296	272.1036	272.1036	0.230	0.0000	0.0000
2024/01/15	R202	06/02/2025		Bond Future	273.3894	273.3894	272.7507	272.7507	0.234	0.0000	0.0000
2024/01/15	R202	06/02/2025	266.79 Call	Bond Future	6599.4400	6.5994	5960.7000	5.9607	9.679	0.0000	0.0000
2024/01/15	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	R209	01/02/2024		Bond Future	11.4898	68.3193	11.5190	68.1773	0.254	0.0000	0.0000
2024/01/15	R209	01/02/2024	12.13 Call	Bond Future	3080.6600	3.0807	2927.0900	2.9271	4.985	0.0000	0.0000
2024/01/15	R209	01/02/2024	12.13 Put	Bond Future	64.3000	0.0643	52.7400	0.0527	17.978	0.0000	0.0000
2024/01/15	R209	01/02/2024	12.14 Call	Bond Future	3123.3400	3.1233	2970.0300	2.9700	4.909	0.0000	0.0000
2024/01/15	R209	01/02/2024	12.14 Put	Bond Future	61.4000	0.0614	50.1000	0.0501	18.404	0.0000	0.0000
2024/01/15	R209	01/02/2024	12.12 Call	Bond Future	3038.0500	3.0381	2884.2100	2.8842	5.064	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	
2024/01/15	R209	01/02/2024	12.12 Put	Bond Future	67.3300	0.0673	55.5000	0.0555	17.570	0.0000	0.0000
2024/01/15	R209	02/05/2024		Bond Future	11.5758	66.6687	11.6061	66.5234	0.262	0.0000	0.0000
2024/01/15	R209	02/05/2024	11.18 Call	Bond Future	968.4600	0.9685	897.9700	0.8980	7.279	0.0000	0.0000
2024/01/15	R209	02/05/2024	11.18 Put	Bond Future	2906.0500	2.9061	2980.8100	2.9808	2.573	0.0000	0.0000
2024/01/15	R209	02/05/2024	11.19 Call	Bond Future	986.5400	0.9865	915.2900	0.9153	7.222	0.0000	0.0000
2024/01/15	R209	02/05/2024	11.19 Put	Bond Future	2874.2300	2.8742	2948.2300	2.9482	2.575	0.0000	0.0000
2024/01/15	R209	02/05/2024	11.17 Call	Bond Future	950.5800	0.9506	880.8500	0.8809	7.336	0.0000	0.0000
2024/01/15	R209	02/05/2024	11.17 Put	Bond Future	2938.1300	2.9381	3013.6500	3.0137	2.570	0.0000	0.0000
2024/01/15	R209	01/08/2024		Bond Future	11.6643	68.1399	11.6956	67.9916	0.269	0.0000	0.0000
2024/01/15	R209	01/08/2024	11.79 Call	Bond Future	2805.5500	2.8056	2705.2600	2.7053	3.575	0.0000	0.0000
2024/01/15	R209	01/08/2024	11.79 Put	Bond Future	2214.0200	2.2140	2262.0300	2.2620	2.168	0.0000	0.0000
2024/01/15	R209	01/08/2024	11.80 Call	Bond Future	2832.6900	2.8327	2731.9600	2.7320	3.556	0.0000	0.0000
2024/01/15	R209	01/08/2024	11.80 Put	Bond Future	2194.4300	2.1944	2242.0000	2.2420	2.168	0.0000	0.0000
2024/01/15	R209	01/08/2024	11.78 Call	Bond Future	2778.7300	2.7787	2678.8900	2.6789	3.593	0.0000	0.0000
2024/01/15	R209	01/08/2024	11.78 Put	Bond Future	2233.9700	2.2340	2282.4300	2.2824	2.169	0.0000	0.0000
2024/01/15	R209	07/11/2024		Bond Future	11.7728	66.5702	11.8054	66.4187	0.277	0.0000	0.0000
2024/01/15	R209	07/11/2024	12.22 Call	Bond Future	4279.5100	4.2795	4170.0800	4.1701	2.557	0.0000	0.0000
2024/01/15	R209	07/11/2024	12.22 Put	Bond Future	2241.3500	2.2414	2283.4100	2.2834	1.877	0.0000	0.0000
2024/01/15	R209	07/11/2024	12.23 Call	Bond Future	4308.3000	4.3083	4198.5600	4.1986	2.547	0.0000	0.0000
2024/01/15	R209	07/11/2024	12.23 Put	Bond Future	2225.5600	2.2256	2267.3100	2.2673	1.876	0.0000	0.0000
2024/01/15	R209	07/11/2024	12.21 Call	Bond Future	4251.0100	4.2510	4141.8800	4.1419	2.567	0.0000	0.0000
2024/01/15	R209	07/11/2024	12.21 Put	Bond Future	2257.4800	2.2575	2299.8400	2.2998	1.876	0.0000	0.0000
2024/01/15	R209	06/02/2025		Bond Future	11.8832	67.9930	11.9169	67.8385	0.284	0.0000	0.0000
2024/01/15	R209	06/02/2025	12.44 Call	Bond Future	4822.7900	4.8228	4712.0500	4.7121	2.296	0.0000	0.0000
2024/01/15	R209	06/02/2025	12.44 Put	Bond Future	2337.6900	2.3377	2381.4500	2.3815	1.872	0.0000	0.0000
2024/01/15	R210	01/02/2024		Bond Future	234.6338	234.6338	234.6725	234.6725	0.017	0.0000	0.0000
2024/01/15	R210	02/05/2024		Bond Future	236.5904	236.5904	236.6296	236.6296	0.017	0.0000	0.0000
2024/01/15	R210	01/08/2024		Bond Future	241.8684	241.8684	241.9089	241.9089	0.017	0.0000	0.0000
2024/01/15	R210	07/11/2024		Bond Future	244.2179	244.2179	244.2604	244.2604	0.017	0.0000	0.0000
2024/01/15	R210	06/02/2025		Bond Future	249.5005	249.5005	249.5448	249.5448	0.018	0.0000	0.0000
2024/01/15	R210	06/02/2025	239.61 Call	Bond Future	9890.4500	9.8905	9934.7800	9.9348	0.448	0.0000	0.0000
2024/01/15	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	R213	01/02/2024	11.71 Call	Bond Future	6514.8100	6.5148	6383.0800	6.3831	2.022	0.0000	0.0000
2024/01/15	R213	01/02/2024	11.71 Put	Bond Future	1.0800	0.0011	0.5100	0.0005	52.778	0.0000	0.0000
2024/01/15	R213	01/02/2024	11.72 Call	Bond Future	6554.9600	6.5550	6423.2500	6.4233	2.009	0.0000	0.0000
2024/01/15	R213	01/02/2024	11.72 Put	Bond Future	1.0300	0.0010	0.4800	0.0005	53.398	0.0000	0.0000
2024/01/15	R213	01/02/2024	11.70 Call	Bond Future	6474.6300	6.4746	6342.8800	6.3429	2.035	0.0000	0.0000
2024/01/15	R213	01/02/2024	11.70 Put	Bond Future	1.1300	0.0011	0.5400	0.0005	52.212	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/15	R213	01/02/2024		Bond Future	10.1705	87.3651	10.2000	87.2339	0.290	0.0000	0.0000
2024/01/15	R213	02/05/2024		Bond Future	10.2260	85.7278	10.2570	85.5936	0.303	0.0000	0.0000
2024/01/15	R213	02/05/2024	10.29 Call	Bond Future	1730.3200	1.7303	1637.5900	1.6376	5.359	0.0000	0.0000
2024/01/15	R213	02/05/2024	10.29 Put	Bond Future	1453.2900	1.4533	1494.7400	1.4947	2.852	0.0000	0.0000
2024/01/15	R213	02/05/2024	10.30 Call	Bond Future	1754.3100	1.7543	1661.0100	1.6610	5.318	0.0000	0.0000
2024/01/15	R213	02/05/2024	10.30 Put	Bond Future	1434.0700	1.4341	1474.9500	1.4750	2.851	0.0000	0.0000
2024/01/15	R213	02/05/2024	10.28 Call	Bond Future	1706.3000	1.7063	1614.1700	1.6142	5.399	0.0000	0.0000
2024/01/15	R213	02/05/2024	10.28 Put	Bond Future	1472.5000	1.4725	1514.5500	1.5146	2.856	0.0000	0.0000
2024/01/15	R213	01/08/2024		Bond Future	10.2819	87.6199	10.3144	87.4829	0.316	0.0000	0.0000
2024/01/15	R213	01/08/2024	10.87 Call	Bond Future	3629.8700	3.6299	3521.9900	3.5220	2.972	0.0000	0.0000
2024/01/15	R213	01/08/2024	10.87 Put	Bond Future	1188.8400	1.1888	1217.9400	1.2179	2.448	0.0000	0.0000
2024/01/15	R213	01/08/2024	10.88 Call	Bond Future	3658.8800	3.6589	3550.6900	3.5507	2.957	0.0000	0.0000
2024/01/15	R213	01/08/2024	10.88 Put	Bond Future	1177.1100	1.1771	1205.9000	1.2059	2.446	0.0000	0.0000
2024/01/15	R213	01/08/2024	10.86 Call	Bond Future	3600.9400	3.6009	3493.3800	3.4934	2.987	0.0000	0.0000
2024/01/15	R213	01/08/2024	10.86 Put	Bond Future	1200.6800	1.2007	1230.1000	1.2301	2.450	0.0000	0.0000
2024/01/15	R213	07/11/2024		Bond Future	10.3661	86.1001	10.4002	85.9602	0.329	0.0000	0.0000
2024/01/15	R213	07/11/2024	11.22 Call	Bond Future	4704.3300	4.7043	4593.8600	4.5939	2.348	0.0000	0.0000
2024/01/15	R213	07/11/2024	11.22 Put	Bond Future	1292.5300	1.2925	1321.8700	1.3219	2.270	0.0000	0.0000
2024/01/15	R213	07/11/2024	11.23 Call	Bond Future	4733.3100	4.7333	4622.6000	4.6226	2.339	0.0000	0.0000
2024/01/15	R213	07/11/2024	11.23 Put	Bond Future	1282.5800	1.2826	1311.6800	1.3117	2.269	0.0000	0.0000
2024/01/15	R213	07/11/2024	11.21 Call	Bond Future	4675.6600	4.6757	4565.4400	4.5654	2.357	0.0000	0.0000
2024/01/15	R213	07/11/2024	11.21 Put	Bond Future	1302.8200	1.3028	1332.4100	1.3324	2.271	0.0000	0.0000
2024/01/15	R213	06/02/2025		Bond Future	10.4599	87.9418	10.4958	87.7994	0.343	0.0000	0.0000
2024/01/15	R213	06/02/2025	11.35 Call	Bond Future	4921.2600	4.9213	4812.3100	4.8123	2.214	0.0000	0.0000
2024/01/15	R213	06/02/2025	11.35 Put	Bond Future	1476.0300	1.4760	1509.5700	1.5096	2.272	0.0000	0.0000
2024/01/15	R214	01/02/2024	12.15 Call	Bond Future	1424.4400	1.4244	1303.7500	1.3038	8.473	0.0000	0.0000
2024/01/15	R214	01/02/2024	12.15 Put	Bond Future	384.8700	0.3849	358.2900	0.3583	6.906	0.0000	0.0000
2024/01/15	R214	01/02/2024	12.16 Call	Bond Future	1458.9300	1.4589	1338.1000	1.3381	8.282	0.0000	0.0000
2024/01/15	R214	01/02/2024	12.16 Put	Bond Future	371.2300	0.3712	344.5100	0.3445	7.198	0.0000	0.0000
2024/01/15	R214	01/02/2024	12.14 Call	Bond Future	1390.3400	1.3903	1269.8300	1.2698	8.668	0.0000	0.0000
2024/01/15	R214	01/02/2024	12.14 Put	Bond Future	398.9500	0.3990	372.5500	0.3726	6.617	0.0000	0.0000
2024/01/15	R214	01/02/2024		Bond Future	11.9370	63.5983	11.9560	63.5041	0.160	0.0000	0.0000
2024/01/15	R214	02/05/2024		Bond Future	12.0253	61.6925	12.0450	61.5963	0.164	0.0000	0.0000
2024/01/15	R214	02/05/2024	13.52 Call	Bond Future	6940.9000	6.9409	6840.8300	6.8408	1.442	0.0000	0.0000
2024/01/15	R214	02/05/2024	13.52 Put	Bond Future	267.9200	0.2679	264.0900	0.2641	1.430	0.0000	0.0000
2024/01/15	R214	02/05/2024	12.87 Call	Bond Future	4559.6300	4.5596	4463.0100	4.4630	2.119	0.0000	0.0000
2024/01/15	R214	02/05/2024	12.87 Put	Bond Future	639.0900	0.6391	638.7100	0.6387	0.059	0.0000	0.0000
2024/01/15	R214	02/05/2024	12.12 Put	Bond Future	1672.9000	1.6729	1690.5600	1.6906	1.056	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	
2024/01/15	R214	02/05/2024	12.12 Call	Bond Future	2132.9900	2.1330	2054.4100	2.0544	3.684	0.0000	0.0000
2024/01/15	R214	02/05/2024	12.14 Put	Bond Future	1632.2400	1.6322	1649.1300	1.6491	1.035	0.0000	0.0000
2024/01/15	R214	02/05/2024	12.14 Call	Bond Future	2188.8400	2.1888	2109.4900	2.1095	3.625	0.0000	0.0000
2024/01/15	R214	02/05/2024	11.47 Call	Bond Future	726.1600	0.7262	680.1100	0.6801	6.342	0.0000	0.0000
2024/01/15	R214	02/05/2024	11.47 Put	Bond Future	3537.5800	3.5376	3587.7700	3.5878	1.419	0.0000	0.0000
2024/01/15	R214	02/05/2024	11.48 Call	Bond Future	740.9400	0.7409	694.3500	0.6944	6.288	0.0000	0.0000
2024/01/15	R214	02/05/2024	11.48 Put	Bond Future	3499.9800	3.5000	3549.6300	3.5496	1.419	0.0000	0.0000
2024/01/15	R214	02/05/2024	11.46 Call	Bond Future	711.4500	0.7115	665.9600	0.6660	6.394	0.0000	0.0000
2024/01/15	R214	02/05/2024	11.46 Put	Bond Future	3575.3100	3.5753	3626.0600	3.6261	1.419	0.0000	0.0000
2024/01/15	R214	01/08/2024	12.17 Call	Bond Future	2750.4500	2.7505	2678.5600	2.6786	2.614	0.0000	0.0000
2024/01/15	R214	01/08/2024	12.17 Put	Bond Future	2486.1800	2.4862	2512.5000	2.5125	1.059	0.0000	0.0000
2024/01/15	R214	01/08/2024	12.18 Call	Bond Future	2777.0500	2.7771	2704.8700	2.7049	2.599	0.0000	0.0000
2024/01/15	R214	01/08/2024	12.18 Put	Bond Future	2464.8400	2.4648	2490.8700	2.4909	1.056	0.0000	0.0000
2024/01/15	R214	01/08/2024	12.16 Call	Bond Future	2723.7600	2.7238	2652.1700	2.6522	2.628	0.0000	0.0000
2024/01/15	R214	01/08/2024	12.16 Put	Bond Future	2507.4900	2.5075	2534.1100	2.5341	1.062	0.0000	0.0000
2024/01/15	R214	01/08/2024		Bond Future	12.1151	63.0541	12.1355	62.9559	0.168	0.0000	0.0000
2024/01/15	R214	07/11/2024		Bond Future	12.2275	61.2158	12.2486	61.1155	0.172	0.0000	0.0000
2024/01/15	R214	07/11/2024	12.61 Call	Bond Future	4224.4500	4.2245	4147.3200	4.1473	1.826	0.0000	0.0000
2024/01/15	R214	07/11/2024	12.61 Put	Bond Future	2445.3100	2.4453	2468.4600	2.4685	0.947	0.0000	0.0000
2024/01/15	R214	07/11/2024	12.62 Call	Bond Future	4252.8900	4.2529	4175.5700	4.1756	1.818	0.0000	0.0000
2024/01/15	R214	07/11/2024	12.62 Put	Bond Future	2428.3200	2.4283	2451.2800	2.4513	0.946	0.0000	0.0000
2024/01/15	R214	07/11/2024	12.60 Call	Bond Future	4196.0700	4.1961	4119.1500	4.1192	1.833	0.0000	0.0000
2024/01/15	R214	07/11/2024	12.60 Put	Bond Future	2462.4000	2.4624	2485.7600	2.4858	0.949	0.0000	0.0000
2024/01/15	R214	06/02/2025		Bond Future	12.3430	62.5245	12.3648	62.4223	0.177	0.0000	0.0000
2024/01/15	R214	06/02/2025	12.71 Call	Bond Future	4635.2200	4.6352	4559.9200	4.5599	1.625	0.0000	0.0000
2024/01/15	R214	06/02/2025	12.71 Put	Bond Future	2951.3500	2.9514	2978.2500	2.9783	0.911	0.0000	0.0000
2024/01/15	R248	01/02/2024	11.50 Put	Bond Future	4168.5000	4.1685	4237.4500	4.2375	1.654	0.0000	0.0000
2024/01/15	R248	01/02/2024	11.50 Call	Bond Future	30.8000	0.0308	17.0700	0.0171	44.578	0.0000	0.0000
2024/01/15	R248	01/02/2024	12.30 Put	Bond Future	623.2400	0.6232	581.6500	0.5817	6.673	0.0000	0.0000
2024/01/15	R248	01/02/2024	12.30 Call	Bond Future	1424.7300	1.4247	1300.4600	1.3005	8.722	0.0000	0.0000
2024/01/15	R248	01/02/2024	13.37 Call	Bond Future	6600.2500	6.6003	6514.5900	6.5146	1.298	0.0000	0.0000
2024/01/15	R248	01/02/2024	13.37 Put	Bond Future	6.3700	0.0064	3.3900	0.0034	46.782	0.0000	0.0000
2024/01/15	R248	01/02/2024	13.10 Call	Bond Future	5235.5800	5.2356	5144.3800	5.1444	1.742	0.0000	0.0000
2024/01/15	R248	01/02/2024	13.10 Put	Bond Future	23.6200	0.0236	15.1000	0.0151	36.071	0.0000	0.0000
2024/01/15	R248	01/02/2024	13.90 Call	Bond Future	9164.6300	9.1646	9081.6900	9.0817	0.905	0.0000	0.0000
2024/01/15	R248	01/02/2024	13.90 Put	Bond Future	0.4100	0.0004	0.1500	0.0002	63.415	0.0000	0.0000
2024/01/15	R248	01/02/2024	12.15 Call	Bond Future	917.0400	0.9170	802.3900	0.8024	12.502	0.0000	0.0000
2024/01/15	R248	01/02/2024	12.15 Put	Bond Future	999.0500	0.9991	967.0800	0.9671	3.200	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	
2024/01/15	R248	01/02/2024	12.16 Call	Bond Future	947.2000	0.9472	831.5500	0.8316	12.210	0.0000	0.0000
2024/01/15	R248	01/02/2024	12.16 Put	Bond Future	969.7200	0.9697	936.7500	0.9368	3.400	0.0000	0.0000
2024/01/15	R248	01/02/2024	12.14 Call	Bond Future	887.4300	0.8874	773.8300	0.7738	12.801	0.0000	0.0000
2024/01/15	R248	01/02/2024	12.14 Put	Bond Future	1029.0100	1.0290	998.0900	0.9981	3.005	0.0000	0.0000
2024/01/15	R248	01/02/2024		Bond Future	12.1638	77.4020	12.1777	77.3193	0.115	0.0000	0.0000
2024/01/15	R248	02/05/2024		Bond Future	12.2599	74.6561	12.2743	74.5715	0.118	0.0000	0.0000
2024/01/15	R248	02/05/2024	11.40 Put	Bond Future	5819.6200	5.8196	5872.4500	5.8725	0.908	0.0000	0.0000
2024/01/15	R248	02/05/2024	11.40 Call	Bond Future	459.3100	0.4593	427.5600	0.4276	6.913	0.0000	0.0000
2024/01/15	R248	02/05/2024	12.40 Put	Bond Future	1947.3500	1.9474	1952.4500	1.9525	0.262	0.0000	0.0000
2024/01/15	R248	02/05/2024	12.40 Call	Bond Future	2760.4200	2.7604	2680.9400	2.6809	2.879	0.0000	0.0000
2024/01/15	R248	02/05/2024	13.16 Call	Bond Future	5716.7000	5.7167	5624.4300	5.6244	1.614	0.0000	0.0000
2024/01/15	R248	02/05/2024	13.16 Put	Bond Future	760.1600	0.7602	752.4700	0.7525	1.012	0.0000	0.0000
2024/01/15	R248	02/05/2024	11.47 Call	Bond Future	544.3000	0.5443	508.9100	0.5089	6.502	0.0000	0.0000
2024/01/15	R248	02/05/2024	11.47 Put	Bond Future	5442.9700	5.4430	5492.1600	5.4922	0.904	0.0000	0.0000
2024/01/15	R248	02/05/2024	11.48 Call	Bond Future	557.2100	0.5572	521.2900	0.5213	6.446	0.0000	0.0000
2024/01/15	R248	02/05/2024	11.48 Put	Bond Future	5390.3200	5.3903	5438.9800	5.4390	0.903	0.0000	0.0000
2024/01/15	R248	02/05/2024	11.46 Call	Bond Future	531.4900	0.5315	496.6300	0.4966	6.559	0.0000	0.0000
2024/01/15	R248	02/05/2024	11.46 Put	Bond Future	5495.8200	5.4958	5545.5400	5.5455	0.905	0.0000	0.0000
2024/01/15	R248	01/08/2024	12.31 Call	Bond Future	3048.1600	3.0482	2980.9100	2.9809	2.206	0.0000	0.0000
2024/01/15	R248	01/08/2024	12.31 Put	Bond Future	3325.0300	3.3250	3344.0900	3.3441	0.573	0.0000	0.0000
2024/01/15	R248	01/08/2024	12.32 Call	Bond Future	3078.6800	3.0787	3011.1500	3.0112	2.193	0.0000	0.0000
2024/01/15	R248	01/08/2024	12.32 Put	Bond Future	3297.4500	3.2975	3316.2300	3.3162	0.570	0.0000	0.0000
2024/01/15	R248	01/08/2024	12.30 Call	Bond Future	3017.5500	3.0176	2950.5700	2.9506	2.220	0.0000	0.0000
2024/01/15	R248	01/08/2024	12.30 Put	Bond Future	3352.6000	3.3526	3371.9300	3.3719	0.577	0.0000	0.0000
2024/01/15	R248	01/08/2024		Bond Future	12.3578	76.3037	12.3727	76.2174	0.121	0.0000	0.0000
2024/01/15	R248	07/11/2024		Bond Future	12.4794	73.6290	12.4949	73.5410	0.124	0.0000	0.0000
2024/01/15	R248	07/11/2024	12.79 Call	Bond Future	4903.1300	4.9031	4831.2400	4.8312	1.466	0.0000	0.0000
2024/01/15	R248	07/11/2024	12.79 Put	Bond Future	3177.0800	3.1771	3193.2000	3.1932	0.507	0.0000	0.0000
2024/01/15	R248	07/11/2024	12.80 Call	Bond Future	4936.2400	4.9362	4864.1700	4.8642	1.460	0.0000	0.0000
2024/01/15	R248	07/11/2024	12.80 Put	Bond Future	3155.8400	3.1558	3171.7800	3.1718	0.505	0.0000	0.0000
2024/01/15	R248	07/11/2024	12.78 Call	Bond Future	4869.8300	4.8698	4798.1200	4.7981	1.473	0.0000	0.0000
2024/01/15	R248	07/11/2024	12.78 Put	Bond Future	3198.2100	3.1982	3214.5100	3.2145	0.510	0.0000	0.0000
2024/01/15	R248	06/02/2025		Bond Future	12.6041	75.2026	12.6202	75.1130	0.128	0.0000	0.0000
2024/01/15	R248	06/02/2025	12.71 Call	Bond Future	4823.6600	4.8237	4757.1500	4.7572	1.379	0.0000	0.0000
2024/01/15	R248	06/02/2025	12.71 Put	Bond Future	4237.4500	4.2375	4260.5000	4.2605	0.544	0.0000	0.0000
2024/01/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/15	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
2024/01/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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Open Interest

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