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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/01/2024 TO 30/01/2024

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
2024/01/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/30	2025	01/02/2024		Bond Future	175.9621	175.9621	175.9548	0.004	0.0000	0.0000
2024/01/30	2025	02/05/2024		Bond Future	179.8498	179.8498	179.8421	0.004	0.0000	0.0000
2024/01/30	2025	01/08/2024		Bond Future	182.0067	182.0067	181.9992	0.004	0.0000	0.0000
2024/01/30	2025	07/11/2024		Bond Future	186.2745	186.2745	186.2675	0.004	0.0000	0.0000
2024/01/30	2029	01/02/2024		Bond Future	128.8596	128.8596	128.7789	0.063	0.0000	0.0000
2024/01/30	2029	02/05/2024		Bond Future	130.3426	130.3426	130.2599	0.063	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	
2024/01/30	2029	01/08/2024		Bond Future	133.2338	133.2338	133.1495	133.1495	0.063	0.0000	0.0000
2024/01/30	2029	07/11/2024		Bond Future	134.9599	134.9599	134.8742	134.8742	0.063	0.0000	0.0000
2024/01/30	2029	06/02/2025		Bond Future	137.8844	137.8844	137.7973	137.7973	0.063	0.0000	0.0000
2024/01/30	2029	06/02/2025	132.40 Call	Bond Future	5484.3600	5.4844	5397.2800	5.3973	1.588	0.0000	0.0000
2024/01/30	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2030	01/02/2024	11.85 Call	Bond Future	8388.7300	8.3887	8306.5400	8.3065	0.980	0.0000	0.0000
2024/01/30	2030	01/02/2024	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2030	01/02/2024	10.00 Put	Bond Future	7.7100	0.0077	3.3600	0.0034	56.420	0.0000	0.0000
2024/01/30	2030	01/02/2024	10.00 Call	Bond Future	1066.6800	1.0667	980.1400	0.9801	8.113	0.0000	0.0000
2024/01/30	2030	01/02/2024	9.89 Put	Bond Future	40.3500	0.0404	29.1800	0.0292	27.683	0.0000	0.0000
2024/01/30	2030	01/02/2024	9.89 Call	Bond Future	638.7300	0.6387	545.3700	0.5454	14.617	0.0000	0.0000
2024/01/30	2030	01/02/2024	10.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2030	01/02/2024	10.39 Call	Bond Future	2668.8900	2.6689	2586.7000	2.5867	3.080	0.0000	0.0000
2024/01/30	2030	01/02/2024	11.86 Call	Bond Future	8426.3000	8.4263	8344.1100	8.3441	0.975	0.0000	0.0000
2024/01/30	2030	01/02/2024	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2030	01/02/2024	10.16 Put	Bond Future	0.4100	0.0004	0.0600	0.0001	85.366	0.0000	0.0000
2024/01/30	2030	01/02/2024	10.16 Call	Bond Future	1724.1900	1.7242	1641.6500	1.6417	4.787	0.0000	0.0000
2024/01/30	2030	01/02/2024	11.00 Call	Bond Future	5116.3800	5.1164	5034.1900	5.0342	1.606	0.0000	0.0000
2024/01/30	2030	01/02/2024	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2030	01/02/2024	11.75 Call	Bond Future	8011.8600	8.0119	7929.6700	7.9297	1.026	0.0000	0.0000
2024/01/30	2030	01/02/2024	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2030	01/02/2024	11.36 Call	Bond Future	6521.5400	6.5215	6439.3500	6.4394	1.260	0.0000	0.0000
2024/01/30	2030	01/02/2024	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2030	01/02/2024	11.37 Call	Bond Future	6560.1700	6.5602	6477.9800	6.4780	1.253	0.0000	0.0000
2024/01/30	2030	01/02/2024	11.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2030	01/02/2024	11.35 Call	Bond Future	6482.9000	6.4829	6400.7100	6.4007	1.268	0.0000	0.0000
2024/01/30	2030	01/02/2024	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2030	01/02/2024		Bond Future	9.7481	92.3424	9.7675	92.2602	0.199	0.0000	0.0000
2024/01/30	2030	01/02/2024	11.31 Call	Bond Future	6328.0900	6.3281	6245.9000	6.2459	1.299	0.0000	0.0000
2024/01/30	2030	01/02/2024	11.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2030	01/02/2024	9.93 Put	Bond Future	22.9000	0.0229	14.1000	0.0141	38.428	0.0000	0.0000
2024/01/30	2030	01/02/2024	9.93 Call	Bond Future	789.1000	0.7891	698.1100	0.6981	11.531	0.0000	0.0000
2024/01/30	2030	01/02/2024	9.57 Put	Bond Future	771.0400	0.7710	842.9100	0.8429	9.321	0.0000	0.0000
2024/01/30	2030	01/02/2024	9.57 Call	Bond Future	12.9100	0.0129	2.5900	0.0026	79.938	0.0000	0.0000
2024/01/30	2030	01/02/2024	10.07 Put	Bond Future	2.2900	0.0023	0.6500	0.0007	71.616	0.0000	0.0000
2024/01/30	2030	01/02/2024	10.07 Call	Bond Future	1352.8600	1.3529	1269.0300	1.2690	6.197	0.0000	0.0000
2024/01/30	2030	01/02/2024	12.10 Call	Bond Future	9321.6800	9.3217	9239.4900	9.2395	0.882	0.0000	0.0000
2024/01/30	2030	01/02/2024	12.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/01/30	2030	02/05/2024		Bond Future	9.7984	94.3597	9.8189	94.2755	0.210	0.0000	0.0000
2024/01/30	2030	02/05/2024	9.82 Call	Bond Future	1297.7000	1.2977	1247.8700	1.2479	3.840	0.0000	0.0000
2024/01/30	2030	02/05/2024	9.82 Put	Bond Future	1209.1600	1.2092	1243.5300	1.2435	2.842	0.0000	0.0000
2024/01/30	2030	02/05/2024	9.83 Call	Bond Future	1319.6100	1.3196	1269.3400	1.2693	3.809	0.0000	0.0000
2024/01/30	2030	02/05/2024	9.83 Put	Bond Future	1190.1300	1.1901	1224.0600	1.2241	2.851	0.0000	0.0000
2024/01/30	2030	02/05/2024	9.81 Call	Bond Future	1275.9900	1.2760	1226.6000	1.2266	3.871	0.0000	0.0000
2024/01/30	2030	02/05/2024	9.81 Put	Bond Future	1228.4100	1.2284	1263.2200	1.2632	2.834	0.0000	0.0000
2024/01/30	2030	02/05/2024	10.62 Put	Bond Future	293.0500	0.2931	302.2200	0.3022	3.129	0.0000	0.0000
2024/01/30	2030	02/05/2024	10.62 Call	Bond Future	3586.4100	3.5864	3511.3800	3.5114	2.092	0.0000	0.0000
2024/01/30	2030	02/05/2024	11.12 Put	Bond Future	108.8200	0.1088	112.0000	0.1120	2.922	0.0000	0.0000
2024/01/30	2030	02/05/2024	11.12 Call	Bond Future	5334.8800	5.3349	5253.8600	5.2539	1.519	0.0000	0.0000
2024/01/30	2030	02/05/2024	13.15 Call	Bond Future	12553.9600	12.5540	12469.7600	12.4698	0.671	0.0000	0.0000
2024/01/30	2030	02/05/2024	13.15 Put	Bond Future	0.2600	0.0003	0.2600	0.0003	0.000	0.0000	0.0000
2024/01/30	2030	02/05/2024	9.66 Put	Bond Future	1546.5200	1.5465	1588.1700	1.5882	2.693	0.0000	0.0000
2024/01/30	2030	02/05/2024	9.66 Call	Bond Future	976.9800	0.9770	934.4300	0.9344	4.355	0.0000	0.0000
2024/01/30	2030	02/05/2024	10.16 Put	Bond Future	684.3500	0.6844	705.3000	0.7053	3.061	0.0000	0.0000
2024/01/30	2030	02/05/2024	10.16 Call	Bond Future	2152.1900	2.1522	2088.9400	2.0889	2.939	0.0000	0.0000
2024/01/30	2030	02/05/2024	11.94 Call	Bond Future	8300.7300	8.3007	8216.9100	8.2169	1.010	0.0000	0.0000
2024/01/30	2030	02/05/2024	11.94 Put	Bond Future	17.1300	0.0171	17.5100	0.0175	2.218	0.0000	0.0000
2024/01/30	2030	02/05/2024	12.38 Call	Bond Future	9873.1400	9.8731	9789.0200	9.7890	0.852	0.0000	0.0000
2024/01/30	2030	02/05/2024	12.38 Put	Bond Future	4.3000	0.0043	4.3800	0.0044	1.860	0.0000	0.0000
2024/01/30	2030	02/05/2024	10.82 Put	Bond Future	198.2400	0.1982	204.3500	0.2044	3.082	0.0000	0.0000
2024/01/30	2030	02/05/2024	10.82 Call	Bond Future	4271.0400	4.2710	4192.9500	4.1930	1.828	0.0000	0.0000
2024/01/30	2030	01/08/2024	10.38 Call	Bond Future	3012.6200	3.0126	2949.6700	2.9497	2.090	0.0000	0.0000
2024/01/30	2030	01/08/2024	10.38 Put	Bond Future	950.3100	0.9503	973.2000	0.9732	2.409	0.0000	0.0000
2024/01/30	2030	01/08/2024	10.39 Call	Bond Future	3040.2300	3.0402	2977.0400	2.9770	2.078	0.0000	0.0000
2024/01/30	2030	01/08/2024	10.39 Put	Bond Future	939.4400	0.9394	962.0900	0.9621	2.411	0.0000	0.0000
2024/01/30	2030	01/08/2024	10.37 Call	Bond Future	2985.1000	2.9851	2922.3900	2.9224	2.101	0.0000	0.0000
2024/01/30	2030	01/08/2024	10.37 Put	Bond Future	961.2800	0.9613	984.4100	0.9844	2.406	0.0000	0.0000
2024/01/30	2030	01/08/2024		Bond Future	9.8516	92.4246	9.8733	92.3387	0.220	0.0000	0.0000
2024/01/30	2030	07/11/2024		Bond Future	9.9186	94.5668	9.9416	94.4794	0.232	0.0000	0.0000
2024/01/30	2030	07/11/2024	10.75 Call	Bond Future	4145.8900	4.1459	4079.8900	4.0799	1.592	0.0000	0.0000
2024/01/30	2030	07/11/2024	10.75 Put	Bond Future	1046.4700	1.0465	1067.9100	1.0679	2.049	0.0000	0.0000
2024/01/30	2030	07/11/2024	10.76 Call	Bond Future	4173.3100	4.1733	4107.1300	4.1071	1.586	0.0000	0.0000
2024/01/30	2030	07/11/2024	10.76 Put	Bond Future	1037.4100	1.0374	1058.6700	1.0587	2.049	0.0000	0.0000
2024/01/30	2030	07/11/2024	10.74 Call	Bond Future	4118.5200	4.1185	4052.6900	4.0527	1.598	0.0000	0.0000
2024/01/30	2030	07/11/2024	10.74 Put	Bond Future	1055.6100	1.0556	1077.2200	1.0772	2.047	0.0000	0.0000
2024/01/30	2030	06/02/2025		Bond Future	9.9916	92.5832	10.0159	92.4942	0.244	0.0000	0.0000
2024/01/30	2030	06/02/2025	10.68 Call	Bond Future	3906.4900	3.9065	3844.2200	3.8442	1.594	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/30	2030	06/02/2025	10.68 Put	Bond Future	1429.3700	1.4294	1456.1100	1.4561	1.871	0.0000	0.0000
2024/01/30	2032	01/02/2024	10.90 Put	Bond Future	9.3400	0.0093	4.2600	0.0043	54.390	0.0000	0.0000
2024/01/30	2032	01/02/2024	10.90 Call	Bond Future	1372.7600	1.3728	1249.2600	1.2493	8.996	0.0000	0.0000
2024/01/30	2032	01/02/2024	12.00 Call	Bond Future	6451.3700	6.4514	6332.9500	6.3330	1.836	0.0000	0.0000
2024/01/30	2032	01/02/2024	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2032	01/02/2024	11.55 Call	Bond Future	4418.8200	4.4188	4300.4000	4.3004	2.680	0.0000	0.0000
2024/01/30	2032	01/02/2024	11.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2032	01/02/2024	11.33 Call	Bond Future	3400.7800	3.4008	3282.3600	3.2824	3.482	0.0000	0.0000
2024/01/30	2032	01/02/2024	11.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2032	01/02/2024	11.35 Call	Bond Future	3494.0000	3.4940	3375.5800	3.3756	3.389	0.0000	0.0000
2024/01/30	2032	01/02/2024	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2032	01/02/2024	10.85 Call	Bond Future	1141.6700	1.1417	1015.0200	1.0150	11.093	0.0000	0.0000
2024/01/30	2032	01/02/2024	10.85 Put	Bond Future	19.3200	0.0193	11.0900	0.0111	42.598	0.0000	0.0000
2024/01/30	2032	01/02/2024	10.59 Put	Bond Future	345.9100	0.3459	374.6800	0.3747	8.317	0.0000	0.0000
2024/01/30	2032	01/02/2024	10.59 Call	Bond Future	200.4600	0.2005	110.8100	0.1108	44.722	0.0000	0.0000
2024/01/30	2032	01/02/2024	11.09 Put	Bond Future	0.3800	0.0004	0.0500	0.0001	86.842	0.0000	0.0000
2024/01/30	2032	01/02/2024	11.09 Call	Bond Future	2271.8800	2.2719	2153.1300	2.1531	5.227	0.0000	0.0000
2024/01/30	2032	01/02/2024	12.73 Call	Bond Future	9611.6200	9.6116	9493.2000	9.4932	1.232	0.0000	0.0000
2024/01/30	2032	01/02/2024	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2032	01/02/2024	10.78 Put	Bond Future	48.9900	0.0490	36.6000	0.0366	25.291	0.0000	0.0000
2024/01/30	2032	01/02/2024	10.78 Call	Bond Future	832.3700	0.8324	701.5600	0.7016	15.715	0.0000	0.0000
2024/01/30	2032	01/02/2024	11.75 Call	Bond Future	5330.3400	5.3303	5211.9200	5.2119	2.222	0.0000	0.0000
2024/01/30	2032	01/02/2024	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2032	01/02/2024	12.50 Call	Bond Future	8633.7500	8.6338	8515.3300	8.5153	1.372	0.0000	0.0000
2024/01/30	2032	01/02/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2032	01/02/2024		Bond Future	10.6196	90.1758	10.6437	90.0574	0.227	0.0000	0.0000
2024/01/30	2032	01/02/2024	11.84 Call	Bond Future	5736.2400	5.7362	5617.8200	5.6178	2.064	0.0000	0.0000
2024/01/30	2032	01/02/2024	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2032	01/02/2024	11.85 Call	Bond Future	5781.1800	5.7812	5662.7600	5.6628	2.048	0.0000	0.0000
2024/01/30	2032	01/02/2024	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2032	01/02/2024	11.83 Call	Bond Future	5691.2700	5.6913	5572.8500	5.5729	2.081	0.0000	0.0000
2024/01/30	2032	01/02/2024	11.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2032	01/02/2024	10.01 Put	Bond Future	3061.9600	3.0620	3180.3800	3.1804	3.867	0.0000	0.0000
2024/01/30	2032	01/02/2024	10.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2032	01/02/2024	10.76 Put	Bond Future	62.6400	0.0626	49.8100	0.0498	20.482	0.0000	0.0000
2024/01/30	2032	01/02/2024	10.76 Call	Bond Future	748.8600	0.7489	617.6100	0.6176	17.527	0.0000	0.0000
2024/01/30	2032	01/02/2024	12.62 Call	Bond Future	9145.9600	9.1460	9027.5400	9.0275	1.295	0.0000	0.0000
2024/01/30	2032	01/02/2024	12.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/30	2032	02/05/2024	10.55 Call	Bond Future	1188.9500	1.1890	1129.1700	1.1292	5.028	0.0000	0.0000
2024/01/30	2032	02/05/2024	10.55 Put	Bond Future	1898.8700	1.8989	1960.2900	1.9603	3.235	0.0000	0.0000
2024/01/30	2032	02/05/2024	10.56 Call	Bond Future	1211.0700	1.2111	1150.6400	1.1506	4.990	0.0000	0.0000
2024/01/30	2032	02/05/2024	10.56 Put	Bond Future	1872.5200	1.8725	1933.2900	1.9333	3.245	0.0000	0.0000
2024/01/30	2032	02/05/2024	10.54 Call	Bond Future	1167.2400	1.1672	1108.0900	1.1081	5.068	0.0000	0.0000
2024/01/30	2032	02/05/2024	10.54 Put	Bond Future	1925.6800	1.9257	1987.7300	1.9877	3.222	0.0000	0.0000
2024/01/30	2032	02/05/2024		Bond Future	10.6972	87.9841	10.7224	87.8629	0.236	0.0000	0.0000
2024/01/30	2032	02/05/2024	10.59 Put	Bond Future	1794.5300	1.7945	1853.3700	1.8534	3.279	0.0000	0.0000
2024/01/30	2032	02/05/2024	10.59 Call	Bond Future	1278.3100	1.2783	1215.9500	1.2160	4.878	0.0000	0.0000
2024/01/30	2032	02/05/2024	11.09 Put	Bond Future	832.1500	0.8322	862.9700	0.8630	3.704	0.0000	0.0000
2024/01/30	2032	02/05/2024	11.09 Call	Bond Future	2691.2800	2.6913	2600.9000	2.6009	3.358	0.0000	0.0000
2024/01/30	2032	02/05/2024	13.18 Call	Bond Future	10941.5100	10.9415	10820.7200	10.8207	1.104	0.0000	0.0000
2024/01/30	2032	02/05/2024	13.18 Put	Bond Future	13.2400	0.0132	13.6500	0.0137	3.097	0.0000	0.0000
2024/01/30	2032	02/05/2024	10.36 Put	Bond Future	2457.2000	2.4572	2530.8700	2.5309	2.998	0.0000	0.0000
2024/01/30	2032	02/05/2024	10.36 Call	Bond Future	819.6100	0.8196	772.0800	0.7721	5.799	0.0000	0.0000
2024/01/30	2032	02/05/2024	10.86 Put	Bond Future	1199.8900	1.1999	1242.4300	1.2424	3.545	0.0000	0.0000
2024/01/30	2032	02/05/2024	10.86 Call	Bond Future	1976.8300	1.9768	1898.1700	1.8982	3.979	0.0000	0.0000
2024/01/30	2032	02/05/2024	12.90 Call	Bond Future	9817.5100	9.8175	9697.2200	9.6972	1.225	0.0000	0.0000
2024/01/30	2032	02/05/2024	12.90 Put	Bond Future	28.5300	0.0285	29.4400	0.0294	3.190	0.0000	0.0000
2024/01/30	2032	02/05/2024	13.35 Call	Bond Future	11617.3000	11.6173	11496.3400	11.4963	1.041	0.0000	0.0000
2024/01/30	2032	02/05/2024	13.35 Put	Bond Future	8.0900	0.0081	8.3300	0.0083	2.967	0.0000	0.0000
2024/01/30	2032	02/05/2024	11.35 Put	Bond Future	539.4300	0.5394	559.9400	0.5599	3.802	0.0000	0.0000
2024/01/30	2032	02/05/2024	11.35 Call	Bond Future	3600.8200	3.6008	3500.1300	3.5001	2.796	0.0000	0.0000
2024/01/30	2032	02/05/2024	10.65 Put	Bond Future	1645.8500	1.6459	1700.9000	1.7009	3.345	0.0000	0.0000
2024/01/30	2032	02/05/2024	10.65 Call	Bond Future	1419.1500	1.4192	1353.0000	1.3530	4.661	0.0000	0.0000
2024/01/30	2032	02/05/2024	11.81 Call	Bond Future	5374.7200	5.3747	5262.6400	5.2626	2.085	0.0000	0.0000
2024/01/30	2032	02/05/2024	11.81 Put	Bond Future	239.6500	0.2397	248.7700	0.2488	3.806	0.0000	0.0000
2024/01/30	2032	02/05/2024	11.21 Call	Bond Future	3099.9600	3.1000	3004.4400	3.0044	3.081	0.0000	0.0000
2024/01/30	2032	02/05/2024	11.21 Put	Bond Future	683.1900	0.6832	708.8700	0.7089	3.759	0.0000	0.0000
2024/01/30	2032	02/05/2024	10.57 Put	Bond Future	1846.2600	1.8463	1906.3800	1.9064	3.256	0.0000	0.0000
2024/01/30	2032	02/05/2024	10.57 Call	Bond Future	1233.2600	1.2333	1172.1800	1.1722	4.953	0.0000	0.0000
2024/01/30	2032	01/08/2024	11.14 Call	Bond Future	3194.9000	3.1949	3111.8000	3.1118	2.601	0.0000	0.0000
2024/01/30	2032	01/08/2024	11.14 Put	Bond Future	1519.1400	1.5191	1559.7200	1.5597	2.671	0.0000	0.0000
2024/01/30	2032	01/08/2024	11.15 Call	Bond Future	3224.9800	3.2250	3141.5200	3.1415	2.588	0.0000	0.0000
2024/01/30	2032	01/08/2024	11.15 Put	Bond Future	1503.5400	1.5035	1543.7600	1.5438	2.675	0.0000	0.0000
2024/01/30	2032	01/08/2024	11.13 Call	Bond Future	3164.9300	3.1649	3082.1900	3.0822	2.614	0.0000	0.0000
2024/01/30	2032	01/08/2024	11.13 Put	Bond Future	1534.8800	1.5349	1575.8200	1.5758	2.667	0.0000	0.0000
2024/01/30	2032	01/08/2024		Bond Future	10.7779	89.9144	10.8043	89.7908	0.245	0.0000	0.0000
2024/01/30	2032	07/11/2024		Bond Future	10.8818	87.8320	10.9095	87.7059	0.255	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	
2024/01/30	2032	07/11/2024	13.36 Call	Bond Future	10720.3800	10.7204	10602.3600	10.6024	1.101	0.0000	0.0000
2024/01/30	2032	07/11/2024	13.36 Put	Bond Future	313.7700	0.3138	321.9300	0.3219	2.601	0.0000	0.0000
2024/01/30	2032	07/11/2024	11.64 Put	Bond Future	1504.9200	1.5049	1539.2700	1.5393	2.283	0.0000	0.0000
2024/01/30	2032	07/11/2024	11.64 Call	Bond Future	4873.2000	4.8732	4781.3700	4.7814	1.884	0.0000	0.0000
2024/01/30	2032	07/11/2024	11.48 Call	Bond Future	4379.4000	4.3794	4291.6600	4.2917	2.003	0.0000	0.0000
2024/01/30	2032	07/11/2024	11.48 Put	Bond Future	1707.7400	1.7077	1746.1800	1.7462	2.251	0.0000	0.0000
2024/01/30	2032	07/11/2024	11.49 Call	Bond Future	4409.8600	4.4099	4321.8500	4.3219	1.996	0.0000	0.0000
2024/01/30	2032	07/11/2024	11.49 Put	Bond Future	1694.4500	1.6945	1732.6200	1.7326	2.253	0.0000	0.0000
2024/01/30	2032	07/11/2024	11.47 Call	Bond Future	4349.0100	4.3490	4261.5400	4.2615	2.011	0.0000	0.0000
2024/01/30	2032	07/11/2024	11.47 Put	Bond Future	1721.1400	1.7211	1759.8500	1.7599	2.249	0.0000	0.0000
2024/01/30	2032	06/02/2025		Bond Future	10.9890	89.7129	11.0180	89.5844	0.264	0.0000	0.0000
2024/01/30	2032	06/02/2025	11.72 Call	Bond Future	4723.2700	4.7233	4632.1400	4.6321	1.929	0.0000	0.0000
2024/01/30	2032	06/02/2025	11.72 Put	Bond Future	1558.1700	1.5582	1595.5900	1.5956	2.402	0.0000	0.0000
2024/01/30	2033	01/02/2024		Bond Future	122.3309	122.3309	122.0701	122.0701	0.213	0.0000	0.0000
2024/01/30	2033	02/05/2024		Bond Future	123.5683	123.5683	123.3016	123.3016	0.216	0.0000	0.0000
2024/01/30	2033	01/08/2024		Bond Future	126.3093	126.3093	126.0370	126.0370	0.216	0.0000	0.0000
2024/01/30	2033	07/11/2024		Bond Future	127.7764	127.7764	127.4982	127.4982	0.218	0.0000	0.0000
2024/01/30	2033	06/02/2025		Bond Future	130.5454	130.5454	130.2616	130.2616	0.217	0.0000	0.0000
2024/01/30	2033	06/02/2025	124.94 Call	Bond Future	5605.3500	5.6054	5321.5500	5.3216	5.063	0.0000	0.0000
2024/01/30	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2037	01/02/2024	13.93 Call	Bond Future	10207.9700	10.2080	10159.7800	10.1598	0.472	0.0000	0.0000
2024/01/30	2037	01/02/2024	13.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2037	01/02/2024	12.93 Call	Bond Future	5538.3300	5.5383	5490.1400	5.4901	0.870	0.0000	0.0000
2024/01/30	2037	01/02/2024	12.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2037	01/02/2024	12.09 Put	Bond Future	79.4100	0.0794	43.6700	0.0437	45.007	0.0000	0.0000
2024/01/30	2037	01/02/2024	12.09 Call	Bond Future	1316.9200	1.3169	1232.9900	1.2330	6.373	0.0000	0.0000
2024/01/30	2037	01/02/2024		Bond Future	11.8610	78.1476	11.8698	78.0994	0.074	0.0000	0.0000
2024/01/30	2037	01/02/2024	12.32 Call	Bond Future	2457.5200	2.4575	2404.7400	2.4047	2.148	0.0000	0.0000
2024/01/30	2037	01/02/2024	12.32 Put	Bond Future	5.8700	0.0059	1.2800	0.0013	78.194	0.0000	0.0000
2024/01/30	2037	01/02/2024	12.33 Call	Bond Future	2508.9400	2.5089	2456.6800	2.4567	2.083	0.0000	0.0000
2024/01/30	2037	01/02/2024	12.33 Put	Bond Future	5.1400	0.0051	1.0700	0.0011	79.183	0.0000	0.0000
2024/01/30	2037	01/02/2024	12.31 Call	Bond Future	2406.1600	2.4062	2352.8000	2.3528	2.218	0.0000	0.0000
2024/01/30	2037	01/02/2024	12.31 Put	Bond Future	6.7100	0.0067	1.5400	0.0015	77.049	0.0000	0.0000
2024/01/30	2037	02/05/2024		Bond Future	11.9676	79.8548	11.9768	79.8054	0.077	0.0000	0.0000
2024/01/30	2037	02/05/2024	11.44 Call	Bond Future	650.9900	0.6510	630.9700	0.6310	3.075	0.0000	0.0000
2024/01/30	2037	02/05/2024	11.44 Put	Bond Future	3565.7700	3.5658	3595.1100	3.5951	0.823	0.0000	0.0000
2024/01/30	2037	02/05/2024	11.45 Call	Bond Future	666.3200	0.6663	646.0000	0.6460	3.050	0.0000	0.0000
2024/01/30	2037	02/05/2024	11.45 Put	Bond Future	3524.4000	3.5244	3553.4400	3.5534	0.824	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	
2024/01/30	2037	02/05/2024	11.43 Call	Bond Future	635.9000	0.6359	616.1700	0.6162	3.103	0.0000	0.0000
2024/01/30	2037	02/05/2024	11.43 Put	Bond Future	3607.4300	3.6074	3637.0600	3.6371	0.821	0.0000	0.0000
2024/01/30	2037	01/08/2024		Bond Future	12.0803	77.3510	12.0898	77.3007	0.079	0.0000	0.0000
2024/01/30	2037	01/08/2024	12.10 Call	Bond Future	2706.8200	2.7068	2673.4000	2.6734	1.235	0.0000	0.0000
2024/01/30	2037	01/08/2024	12.10 Put	Bond Future	2602.5500	2.6026	2619.4100	2.6194	0.648	0.0000	0.0000
2024/01/30	2037	01/08/2024	12.11 Call	Bond Future	2735.9800	2.7360	2702.3900	2.7024	1.228	0.0000	0.0000
2024/01/30	2037	01/08/2024	12.11 Put	Bond Future	2578.9900	2.5790	2595.6800	2.5957	0.647	0.0000	0.0000
2024/01/30	2037	01/08/2024	12.09 Call	Bond Future	2678.0200	2.6780	2644.7700	2.6448	1.242	0.0000	0.0000
2024/01/30	2037	01/08/2024	12.09 Put	Bond Future	2626.5200	2.6265	2643.5500	2.6436	0.648	0.0000	0.0000
2024/01/30	2037	01/08/2024	13.82 Call	Bond Future	8960.3000	8.9603	8911.7600	8.9118	0.542	0.0000	0.0000
2024/01/30	2037	01/08/2024	13.82 Put	Bond Future	507.8000	0.5078	509.5400	0.5095	0.343	0.0000	0.0000
2024/01/30	2037	01/08/2024	13.17 Call	Bond Future	6409.3100	6.4093	6363.7900	6.3638	0.710	0.0000	0.0000
2024/01/30	2037	01/08/2024	13.17 Put	Bond Future	948.2500	0.9483	953.0100	0.9530	0.502	0.0000	0.0000
2024/01/30	2037	07/11/2024		Bond Future	12.2071	79.1432	12.2170	79.0920	0.081	0.0000	0.0000
2024/01/30	2037	07/11/2024	12.58 Call	Bond Future	4403.1500	4.4032	4366.1900	4.3662	0.839	0.0000	0.0000
2024/01/30	2037	07/11/2024	12.58 Put	Bond Future	2503.1700	2.5032	2517.3900	2.5174	0.568	0.0000	0.0000
2024/01/30	2037	07/11/2024	12.59 Call	Bond Future	4435.0800	4.4351	4398.0100	4.3980	0.836	0.0000	0.0000
2024/01/30	2037	07/11/2024	12.59 Put	Bond Future	2485.0900	2.4851	2499.2000	2.4992	0.568	0.0000	0.0000
2024/01/30	2037	07/11/2024	12.57 Call	Bond Future	4371.5800	4.3716	4334.7300	4.3347	0.843	0.0000	0.0000
2024/01/30	2037	07/11/2024	12.57 Put	Bond Future	2521.6500	2.5217	2535.9800	2.5360	0.568	0.0000	0.0000
2024/01/30	2037	06/02/2025		Bond Future	12.3356	76.5777	12.3458	76.5257	0.083	0.0000	0.0000
2024/01/30	2037	06/02/2025	12.76 Call	Bond Future	5062.6900	5.0627	5025.8600	5.0259	0.727	0.0000	0.0000
2024/01/30	2037	06/02/2025	12.76 Put	Bond Future	2945.6800	2.9457	2960.8900	2.9609	0.516	0.0000	0.0000
2024/01/30	2038	01/02/2024		Bond Future	131.5503	131.5503	131.3835	131.3835	0.127	0.0000	0.0000
2024/01/30	2038	02/05/2024		Bond Future	134.4568	134.4568	134.2861	134.2861	0.127	0.0000	0.0000
2024/01/30	2038	01/08/2024		Bond Future	135.3776	135.3776	135.2034	135.2034	0.129	0.0000	0.0000
2024/01/30	2038	07/11/2024		Bond Future	138.5515	138.5515	138.3738	138.3738	0.128	0.0000	0.0000
2024/01/30	2038	06/02/2025		Bond Future	139.4396	139.4396	139.2585	139.2585	0.130	0.0000	0.0000
2024/01/30	2038	06/02/2025	135.23 Call	Bond Future	4209.6400	4.2096	4028.5200	4.0285	4.303	0.0000	0.0000
2024/01/30	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2040	01/02/2024	12.30 Put	Bond Future	215.5200	0.2155	141.2000	0.1412	34.484	0.0000	0.0000
2024/01/30	2040	01/02/2024	12.30 Call	Bond Future	893.0200	0.8930	825.8800	0.8259	7.518	0.0000	0.0000
2024/01/30	2040	01/02/2024	12.90 Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/30	2040	01/02/2024	12.90 Call	Bond Future	3963.1000	3.9631	3970.1600	3.9702	0.178	0.0000	0.0000
2024/01/30	2040	01/02/2024	13.90 Call	Bond Future	8966.9500	8.9670	8974.1300	8.9741	0.080	0.0000	0.0000
2024/01/30	2040	01/02/2024	13.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2040	01/02/2024	12.34 Call	Bond Future	1060.7300	1.0607	1004.3600	1.0044	5.314	0.0000	0.0000
2024/01/30	2040	01/02/2024	12.34 Put	Bond Future	157.1200	0.1571	93.5700	0.0936	40.447	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	
2024/01/30	2040	01/02/2024	12.35 Call	Bond Future	1104.6200	1.1046	1051.1000	1.0511	4.845	0.0000	0.0000
2024/01/30	2040	01/02/2024	12.35 Put	Bond Future	144.6400	0.1446	83.9400	0.0839	41.966	0.0000	0.0000
2024/01/30	2040	01/02/2024	12.33 Call	Bond Future	1017.6000	1.0176	958.4300	0.9584	5.815	0.0000	0.0000
2024/01/30	2040	01/02/2024	12.33 Put	Bond Future	170.4200	0.1704	104.0700	0.1041	38.933	0.0000	0.0000
2024/01/30	2040	01/02/2024		Bond Future	12.1812	77.9736	12.1800	77.9808	0.010	0.0000	0.0000
2024/01/30	2040	02/05/2024	11.61 Call	Bond Future	484.3500	0.4844	479.1100	0.4791	1.082	0.0000	0.0000
2024/01/30	2040	02/05/2024	11.61 Put	Bond Future	4501.2600	4.5013	4488.8300	4.4888	0.276	0.0000	0.0000
2024/01/30	2040	02/05/2024	11.62 Call	Bond Future	497.0500	0.4971	491.7500	0.4918	1.066	0.0000	0.0000
2024/01/30	2040	02/05/2024	11.62 Put	Bond Future	4452.8500	4.4529	4440.3600	4.4404	0.280	0.0000	0.0000
2024/01/30	2040	02/05/2024	11.60 Call	Bond Future	472.0000	0.4720	466.8100	0.4668	1.100	0.0000	0.0000
2024/01/30	2040	02/05/2024	11.60 Put	Bond Future	4550.1000	4.5501	4537.7200	4.5377	0.272	0.0000	0.0000
2024/01/30	2040	02/05/2024		Bond Future	12.2930	79.6770	12.2918	79.6842	0.010	0.0000	0.0000
2024/01/30	2040	01/08/2024		Bond Future	12.4109	76.9189	12.4096	76.9264	0.011	0.0000	0.0000
2024/01/30	2040	01/08/2024	12.33 Call	Bond Future	2519.0500	2.5191	2515.3200	2.5153	0.148	0.0000	0.0000
2024/01/30	2040	01/08/2024	12.33 Put	Bond Future	2970.8600	2.9709	2959.6800	2.9597	0.376	0.0000	0.0000
2024/01/30	2040	01/08/2024	12.34 Call	Bond Future	2547.9800	2.5480	2544.2700	2.5443	0.146	0.0000	0.0000
2024/01/30	2040	01/08/2024	12.34 Put	Bond Future	2943.7300	2.9437	2932.5700	2.9326	0.379	0.0000	0.0000
2024/01/30	2040	01/08/2024	12.32 Call	Bond Future	2490.4800	2.4905	2486.7300	2.4867	0.151	0.0000	0.0000
2024/01/30	2040	01/08/2024	12.32 Put	Bond Future	2998.4200	2.9984	2987.2200	2.9872	0.374	0.0000	0.0000
2024/01/30	2040	07/11/2024		Bond Future	12.5426	78.7009	12.5412	78.7089	0.012	0.0000	0.0000
2024/01/30	2040	07/11/2024	12.85 Call	Bond Future	4475.5600	4.4756	4474.0800	4.4741	0.033	0.0000	0.0000
2024/01/30	2040	07/11/2024	12.85 Put	Bond Future	2825.4200	2.8254	2815.9600	2.8160	0.335	0.0000	0.0000
2024/01/30	2040	07/11/2024	12.86 Call	Bond Future	4508.1200	4.5081	4506.6500	4.5067	0.033	0.0000	0.0000
2024/01/30	2040	07/11/2024	12.86 Put	Bond Future	2805.2300	2.8052	2795.7800	2.7958	0.337	0.0000	0.0000
2024/01/30	2040	07/11/2024	12.84 Call	Bond Future	4443.0900	4.4431	4441.5800	4.4416	0.034	0.0000	0.0000
2024/01/30	2040	07/11/2024	12.84 Put	Bond Future	2845.7600	2.8458	2836.2700	2.8363	0.333	0.0000	0.0000
2024/01/30	2040	06/02/2025		Bond Future	12.6755	75.8751	12.6739	75.8835	0.012	0.0000	0.0000
2024/01/30	2040	06/02/2025	12.95 Call	Bond Future	4842.5200	4.8425	4842.0400	4.8420	0.010	0.0000	0.0000
2024/01/30	2040	06/02/2025	12.95 Put	Bond Future	3392.8000	3.3928	3383.9000	3.3839	0.262	0.0000	0.0000
2024/01/30	2044	01/02/2024	13.00 Call	Bond Future	3900.5600	3.9006	3878.6000	3.8786	0.563	0.0000	0.0000
2024/01/30	2044	01/02/2024	13.00 Put	Bond Future	0.1500	0.0002	0.0100	0.0000	93.333	0.0000	0.0000
2024/01/30	2044	01/02/2024	13.25 Call	Bond Future	5193.4900	5.1935	5171.6700	5.1717	0.420	0.0000	0.0000
2024/01/30	2044	01/02/2024	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2044	01/02/2024		Bond Future	12.2911	73.9865	12.2949	73.9647	0.031	0.0000	0.0000
2024/01/30	2044	01/02/2024	12.28 Call	Bond Future	452.2000	0.4522	353.3200	0.3533	21.866	0.0000	0.0000
2024/01/30	2044	01/02/2024	12.28 Put	Bond Future	516.1000	0.5161	439.0400	0.4390	14.931	0.0000	0.0000
2024/01/30	2044	01/02/2024	12.29 Call	Bond Future	480.1600	0.4802	380.6600	0.3807	20.722	0.0000	0.0000
2024/01/30	2044	01/02/2024	12.29 Put	Bond Future	486.4300	0.4864	408.7500	0.4088	15.969	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	
2024/01/30	2044	01/02/2024	12.27 Call	Bond Future	425.2900	0.4253	327.2800	0.3273	23.045	0.0000	0.0000
2024/01/30	2044	01/02/2024	12.27 Put	Bond Future	546.9000	0.5469	470.7100	0.4707	13.931	0.0000	0.0000
2024/01/30	2044	02/05/2024	11.66 Call	Bond Future	401.2400	0.4012	391.3600	0.3914	2.462	0.0000	0.0000
2024/01/30	2044	02/05/2024	11.66 Put	Bond Future	4808.7900	4.8088	4821.3600	4.8214	0.261	0.0000	0.0000
2024/01/30	2044	02/05/2024	11.67 Call	Bond Future	412.5600	0.4126	402.5100	0.4025	2.436	0.0000	0.0000
2024/01/30	2044	02/05/2024	11.67 Put	Bond Future	4757.6700	4.7577	4770.0700	4.7701	0.261	0.0000	0.0000
2024/01/30	2044	02/05/2024	11.65 Call	Bond Future	390.2400	0.3902	380.5300	0.3805	2.488	0.0000	0.0000
2024/01/30	2044	02/05/2024	11.65 Put	Bond Future	4860.3100	4.8603	4873.0500	4.8731	0.262	0.0000	0.0000
2024/01/30	2044	02/05/2024		Bond Future	12.4002	75.6028	12.4042	75.5803	0.032	0.0000	0.0000
2024/01/30	2044	01/08/2024		Bond Future	12.5150	72.8805	12.5191	72.8577	0.033	0.0000	0.0000
2024/01/30	2044	01/08/2024	12.29 Call	Bond Future	2173.5100	2.1735	2156.0300	2.1560	0.804	0.0000	0.0000
2024/01/30	2044	01/08/2024	12.29 Put	Bond Future	3447.4800	3.4475	3452.7600	3.4528	0.153	0.0000	0.0000
2024/01/30	2044	01/08/2024	12.30 Call	Bond Future	2200.3400	2.2003	2182.7800	2.1828	0.798	0.0000	0.0000
2024/01/30	2044	01/08/2024	12.30 Put	Bond Future	3416.9000	3.4169	3422.1000	3.4221	0.152	0.0000	0.0000
2024/01/30	2044	01/08/2024	12.28 Call	Bond Future	2147.0400	2.1470	2129.6600	2.1297	0.809	0.0000	0.0000
2024/01/30	2044	01/08/2024	12.28 Put	Bond Future	3478.4800	3.4785	3483.8600	3.4839	0.155	0.0000	0.0000
2024/01/30	2044	07/11/2024		Bond Future	12.6427	74.5688	12.6469	74.5459	0.033	0.0000	0.0000
2024/01/30	2044	07/11/2024	12.91 Call	Bond Future	4414.6700	4.4147	4394.8300	4.3948	0.449	0.0000	0.0000
2024/01/30	2044	07/11/2024	12.91 Put	Bond Future	2972.9200	2.9729	2976.0500	2.9761	0.105	0.0000	0.0000
2024/01/30	2044	07/11/2024	12.92 Call	Bond Future	4446.8200	4.4468	4426.9400	4.4269	0.447	0.0000	0.0000
2024/01/30	2044	07/11/2024	12.92 Put	Bond Future	2952.0700	2.9521	2955.1600	2.9552	0.105	0.0000	0.0000
2024/01/30	2044	07/11/2024	12.90 Call	Bond Future	4382.5900	4.3826	4362.8100	4.3628	0.451	0.0000	0.0000
2024/01/30	2044	07/11/2024	12.90 Put	Bond Future	2993.9100	2.9939	2997.1000	2.9971	0.107	0.0000	0.0000
2024/01/30	2044	06/02/2025		Bond Future	12.7711	71.7797	12.7754	71.7565	0.034	0.0000	0.0000
2024/01/30	2044	06/02/2025	13.02 Call	Bond Future	4838.8400	4.8388	4819.9100	4.8199	0.391	0.0000	0.0000
2024/01/30	2044	06/02/2025	13.02 Put	Bond Future	3518.2300	3.5182	3522.5300	3.5225	0.122	0.0000	0.0000
2024/01/30	2046	01/02/2024		Bond Future	115.6142	115.6142	115.5989	115.5989	0.013	0.0000	0.0000
2024/01/30	2046	02/05/2024		Bond Future	116.0250	116.0250	116.0092	116.0092	0.014	0.0000	0.0000
2024/01/30	2046	01/08/2024		Bond Future	118.5986	118.5986	118.5827	118.5827	0.013	0.0000	0.0000
2024/01/30	2046	07/11/2024		Bond Future	119.1821	119.1821	119.1662	119.1662	0.013	0.0000	0.0000
2024/01/30	2046	06/02/2025		Bond Future	121.7636	121.7636	121.7479	121.7479	0.013	0.0000	0.0000
2024/01/30	2046	06/02/2025	114.01 Call	Bond Future	7753.5600	7.7536	7737.9000	7.7379	0.202	0.0000	0.0000
2024/01/30	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	2050	01/02/2024		Bond Future	114.5464	114.5464	115.3169	115.3169	0.673	0.0000	0.0000
2024/01/30	2050	02/05/2024		Bond Future	117.0772	117.0772	117.8645	117.8645	0.672	0.0000	0.0000
2024/01/30	2050	01/08/2024		Bond Future	117.3778	117.3778	118.1826	118.1826	0.686	0.0000	0.0000
2024/01/30	2050	07/11/2024		Bond Future	120.1296	120.1296	120.9539	120.9539	0.686	0.0000	0.0000
2024/01/30	2050	06/02/2025		Bond Future	120.3762	120.3762	121.2185	121.2185	0.700	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	
2024/01/30	2050	06/02/2025	115.60 Call	Bond Future	4776.1600	4.7762	5618.5200	5.6185	17.637	0.0000	0.0000
2024/01/30	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	AL37	01/02/2024		Index Future	907.8420	907.8420	944.9100	944.9100	4.083	0.0000	0.0000
2024/01/30	AL37	02/05/2024		Index Future	927.6710	927.6710	965.5460	965.5460	4.083	0.0000	0.0000
2024/01/30	AL37	01/08/2024		Index Future	948.0320	948.0320	986.7410	986.7410	4.083	0.0000	0.0000
2024/01/30	AL37	07/11/2024		Index Future	970.0440	970.0440	1009.6560	1009.6560	4.084	0.0000	0.0000
2024/01/30	AL37	06/02/2025		Index Future	990.8700	990.8700	1031.3350	1031.3350	4.084	0.0000	0.0000
2024/01/30	AL7T	01/02/2024		Index Future	1094.8420	1094.8420	1094.1820	1094.1820	0.060	0.0000	0.0000
2024/01/30	AL7T	02/05/2024		Index Future	1118.7550	1118.7550	1118.0780	1118.0780	0.061	0.0000	0.0000
2024/01/30	AL7T	01/08/2024		Index Future	1143.3100	1143.3100	1142.6210	1142.6210	0.060	0.0000	0.0000
2024/01/30	AL7T	07/11/2024		Index Future	1169.8560	1169.8560	1169.1560	1169.1560	0.060	0.0000	0.0000
2024/01/30	AL7T	06/02/2025		Index Future	1194.9720	1194.9720	1194.2600	1194.2600	0.060	0.0000	0.0000
2024/01/30	ALBI	01/02/2024		Index Future	930.6810	930.6810	947.3240	947.3240	1.788	0.0000	0.0000
2024/01/30	ALBI	02/05/2024		Index Future	951.0090	951.0090	968.0130	968.0130	1.788	0.0000	0.0000
2024/01/30	ALBI	01/08/2024		Index Future	971.8820	971.8820	989.2620	989.2620	1.788	0.0000	0.0000
2024/01/30	ALBI	07/11/2024		Index Future	994.4480	994.4480	1012.2350	1012.2350	1.789	0.0000	0.0000
2024/01/30	ALBI	06/02/2025		Index Future	1015.7980	1015.7980	1033.9710	1033.9710	1.789	0.0000	0.0000
2024/01/30	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	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	
2024/01/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/30	ES33	01/02/2024		Bond Future	12.2076	76.7426	12.2161	76.7041	0.070	0.0000	0.0000
2024/01/30	ES33	02/05/2024		Bond Future	12.3374	74.6400	12.3463	74.6004	0.072	0.0000	0.0000
2024/01/30	ES33	01/08/2024		Bond Future	12.4715	76.2953	12.4808	76.2550	0.074	0.0000	0.0000
2024/01/30	ES33	07/11/2024		Bond Future	12.6385	74.2804	12.6481	74.2395	0.076	0.0000	0.0000
2024/01/30	ES33	06/02/2025		Bond Future	12.8102	75.8873	12.8202	75.8457	0.078	0.0000	0.0000
2024/01/30	ES33	06/02/2025	13.34 Call	Bond Future	2155.6700	2.1557	2114.1500	2.1142	1.926	0.0000	0.0000
2024/01/30	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	ES42	01/02/2024		Bond Future	12.7470	72.5736	12.7456	72.5810	0.011	0.0000	0.0000
2024/01/30	ES42	02/05/2024		Bond Future	12.8723	69.9147	12.8709	69.9221	0.011	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	
2024/01/30	ES42	01/08/2024		Bond Future	12.9990	71.4648	12.9975	71.4726	0.012	0.0000	0.0000
2024/01/30	ES42	07/11/2024		Bond Future	13.1515	68.8707	13.1499	68.8789	0.012	0.0000	0.0000
2024/01/30	ES42	06/02/2025		Bond Future	13.3008	70.3585	13.2990	70.3672	0.013	0.0000	0.0000
2024/01/30	ES42	06/02/2025	13.71 Call	Bond Future	1965.0400	1.9650	1973.7500	1.9738	0.443	0.0000	0.0000
2024/01/30	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	GOVI	01/02/2024		GOVI	916.1390	916.1390	933.7070	933.7070	1.918	0.0000	0.0000
2024/01/30	GOVI	01/02/2024	879.99 Call	GOVI	361490.0000	36.1490	537170.0000	53.7170	48.599	0.0000	0.0000
2024/01/30	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	GOVI	01/02/2024	880.00 Call	GOVI	361390.0000	36.1390	537070.0000	53.7070	48.612	0.0000	0.0000
2024/01/30	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	GOVI	01/02/2024	879.98 Call	GOVI	361590.0000	36.1590	537270.0000	53.7270	48.585	0.0000	0.0000
2024/01/30	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	GOVI	02/05/2024		GOVI	936.1480	936.1480	954.0990	954.0990	1.918	0.0000	0.0000
2024/01/30	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	31190.0000	3.1190	100.000	0.0000	0.0000
2024/01/30	GOVI	02/05/2024	950.98 Put	GOVI	148320.0000	14.8320	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/30	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	31090.0000	3.1090	100.000	0.0000	0.0000
2024/01/30	GOVI	02/05/2024	950.99 Put	GOVI	148420.0000	14.8420	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/30	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	31290.0000	3.1290	100.000	0.0000	0.0000
2024/01/30	GOVI	02/05/2024	950.97 Put	GOVI	148220.0000	14.8220	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/30	GOVI	01/08/2024	943.38 Call	GOVI	133160.0000	13.3160	316620.0000	31.6620	137.774	0.0000	0.0000
2024/01/30	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	GOVI	01/08/2024	943.39 Call	GOVI	133060.0000	13.3060	316520.0000	31.6520	137.878	0.0000	0.0000
2024/01/30	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	GOVI	01/08/2024	943.37 Call	GOVI	133260.0000	13.3260	316720.0000	31.6720	137.671	0.0000	0.0000
2024/01/30	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	GOVI	01/08/2024		GOVI	956.6960	956.6960	975.0420	975.0420	1.918	0.0000	0.0000
2024/01/30	GOVI	07/11/2024		GOVI	978.9090	978.9090	997.6850	997.6850	1.918	0.0000	0.0000
2024/01/30	GOVI	07/11/2024	948.79 Call	GOVI	301190.0000	30.1190	488950.0000	48.8950	62.339	0.0000	0.0000
2024/01/30	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	GOVI	07/11/2024	948.80 Call	GOVI	301090.0000	30.1090	488850.0000	48.8850	62.360	0.0000	0.0000
2024/01/30	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	GOVI	07/11/2024	948.78 Call	GOVI	301290.0000	30.1290	489050.0000	48.9050	62.319	0.0000	0.0000
2024/01/30	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	GOVI	06/02/2025		GOVI	999.9260	999.9260	1019.1080	1019.1080	1.918	0.0000	0.0000
2024/01/30	GOVI	06/02/2025	972.00 Call	GOVI	279260.0000	27.9260	471080.0000	47.1080	68.689	0.0000	0.0000
2024/01/30	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	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
2024/01/30	IGOV	01/02/2024		Index Future	344.5210	344.5210	345.6290	0.322	0.0000	0.0000
2024/01/30	IGOV	02/05/2024		Index Future	352.1310	352.1310	353.2640	0.322	0.0000	0.0000
2024/01/30	IGOV	01/08/2024		Index Future	359.9440	359.9440	361.1020	0.322	0.0000	0.0000
2024/01/30	IGOV	07/11/2024		Index Future	368.3900	368.3900	369.5770	0.322	0.0000	0.0000
2024/01/30	IGOV	06/02/2025		Index Future	376.3790	376.3790	377.5930	0.323	0.0000	0.0000
2024/01/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/30	JBAF	17/01/2024		Jibar Tradeable Future	8.4000	8.4000	8.4000	0.000	0.0000	0.0000
2024/01/30	JBAF	21/02/2024		Jibar Tradeable Future	8.3500	91.6500	8.3470	0.036	0.0000	0.0000
2024/01/30	JBAF	20/03/2024		Jibar Tradeable Future	8.3400	91.6600	8.3520	0.144	0.0000	0.0000
2024/01/30	JBAF	17/04/2024		Jibar Tradeable Future	8.2700	91.7300	8.2700	0.000	0.0000	0.0000
2024/01/30	JBAF	15/05/2024		Jibar Tradeable Future	8.2400	91.7600	8.2280	0.146	0.0000	0.0000
2024/01/30	JBAF	19/06/2024		Jibar Tradeable Future	8.1500	91.8500	8.1000	0.613	0.0000	0.0000
2024/01/30	JBAF	17/07/2024		Jibar Tradeable Future	8.1500	91.8500	8.1000	0.613	0.0000	0.0000
2024/01/30	JBAF	18/09/2024		Jibar Tradeable Future	7.9390	92.0610	7.9040	0.441	0.0000	0.0000
2024/01/30	JBAF	18/12/2024		Jibar Tradeable Future	7.5900	92.4100	7.6080	0.237	0.0000	0.0000
2024/01/30	JBAF	19/03/2025		Jibar Tradeable Future	7.5400	92.4600	7.5560	0.212	0.0000	0.0000
2024/01/30	JBAF	18/06/2025		Jibar Tradeable Future	7.3500	92.6500	7.3820	0.435	0.0000	0.0000
2024/01/30	JBAF	17/09/2025		Jibar Tradeable Future	7.3890	92.6110	7.4100	0.284	0.0000	0.0000
2024/01/30	JBAF	17/12/2025		Jibar Tradeable Future	7.4500	92.5500	7.4680	0.242	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	
2024/01/30	R035	01/02/2024	10.62 Put	Bond Future	4539.5800	4.5396	4643.1300	4.6431	2.281	0.0000	0.0000
2024/01/30	R035	01/02/2024	10.62 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/30	R035	01/02/2024	11.12 Put	Bond Future	1688.1600	1.6882	1764.0200	1.7640	4.494	0.0000	0.0000
2024/01/30	R035	01/02/2024	11.12 Call	Bond Future	38.8900	0.0389	11.1900	0.0112	71.227	0.0000	0.0000
2024/01/30	R035	01/02/2024	13.46 Call	Bond Future	10263.5200	10.2635	10159.9600	10.1600	1.009	0.0000	0.0000
2024/01/30	R035	01/02/2024	13.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	R035	01/02/2024		Bond Future	11.4159	88.1463	11.4348	88.0427	0.165	0.0000	0.0000
2024/01/30	R035	01/02/2024	12.19 Call	Bond Future	4110.4000	4.1104	4006.8100	4.0068	2.520	0.0000	0.0000
2024/01/30	R035	01/02/2024	12.19 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/30	R035	01/02/2024	12.20 Call	Bond Future	4161.6200	4.1616	4058.0400	4.0580	2.489	0.0000	0.0000
2024/01/30	R035	01/02/2024	12.20 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/30	R035	01/02/2024	12.18 Call	Bond Future	4059.1200	4.0591	3955.5200	3.9555	2.552	0.0000	0.0000
2024/01/30	R035	01/02/2024	12.18 Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/30	R035	02/05/2024		Bond Future	11.5096	85.5609	11.5292	85.4549	0.171	0.0000	0.0000
2024/01/30	R035	02/05/2024	11.20 Call	Bond Future	1032.6900	1.0327	986.5300	0.9865	4.470	0.0000	0.0000
2024/01/30	R035	02/05/2024	11.20 Put	Bond Future	2728.6500	2.7287	2788.4900	2.7885	2.193	0.0000	0.0000
2024/01/30	R035	02/05/2024	11.21 Call	Bond Future	1053.8200	1.0538	1007.0900	1.0071	4.434	0.0000	0.0000
2024/01/30	R035	02/05/2024	11.21 Put	Bond Future	2694.2700	2.6943	2753.5400	2.7535	2.200	0.0000	0.0000
2024/01/30	R035	02/05/2024	11.19 Call	Bond Future	1011.6400	1.0116	966.0500	0.9661	4.507	0.0000	0.0000
2024/01/30	R035	02/05/2024	11.19 Put	Bond Future	2763.1700	2.7632	2823.5800	2.8236	2.186	0.0000	0.0000
2024/01/30	R035	01/08/2024		Bond Future	11.6054	87.4383	11.6258	87.3301	0.176	0.0000	0.0000
2024/01/30	R035	01/08/2024	11.80 Call	Bond Future	3207.1400	3.2071	3138.0500	3.1381	2.154	0.0000	0.0000
2024/01/30	R035	01/08/2024	11.80 Put	Bond Future	2183.7600	2.1838	2222.8200	2.2228	1.789	0.0000	0.0000
2024/01/30	R035	01/08/2024	11.81 Call	Bond Future	3238.8300	3.2388	3169.4200	3.1694	2.143	0.0000	0.0000
2024/01/30	R035	01/08/2024	11.81 Put	Bond Future	2163.3300	2.1633	2202.0700	2.2021	1.791	0.0000	0.0000
2024/01/30	R035	01/08/2024	11.79 Call	Bond Future	3175.8300	3.1758	3107.0700	3.1071	2.165	0.0000	0.0000
2024/01/30	R035	01/08/2024	11.79 Put	Bond Future	2204.6100	2.2046	2244.0000	2.2440	1.787	0.0000	0.0000
2024/01/30	R035	07/11/2024		Bond Future	11.7289	84.9505	11.7502	84.8402	0.181	0.0000	0.0000
2024/01/30	R035	07/11/2024	12.18 Call	Bond Future	4565.2000	4.5652	4490.5700	4.4906	1.635	0.0000	0.0000
2024/01/30	R035	07/11/2024	12.18 Put	Bond Future	2268.2900	2.2683	2303.9200	2.3039	1.571	0.0000	0.0000
2024/01/30	R035	07/11/2024	12.19 Call	Bond Future	4597.8500	4.5979	4522.9800	4.5230	1.628	0.0000	0.0000
2024/01/30	R035	07/11/2024	12.19 Put	Bond Future	2251.0200	2.2510	2286.4100	2.2864	1.572	0.0000	0.0000
2024/01/30	R035	07/11/2024	12.17 Call	Bond Future	4532.6300	4.5326	4458.2500	4.4583	1.641	0.0000	0.0000
2024/01/30	R035	07/11/2024	12.17 Put	Bond Future	2285.6800	2.2857	2321.5600	2.3216	1.570	0.0000	0.0000
2024/01/30	R035	06/02/2025		Bond Future	11.8561	86.7701	11.8782	86.6578	0.187	0.0000	0.0000
2024/01/30	R035	06/02/2025	12.41 Call	Bond Future	5009.3700	5.0094	4932.9300	4.9329	1.526	0.0000	0.0000
2024/01/30	R035	06/02/2025	12.41 Put	Bond Future	2260.3400	2.2603	2296.2600	2.2963	1.589	0.0000	0.0000
2024/01/30	R053	01/02/2024	12.93 Call	Bond Future	4996.5900	4.9966	5005.3100	5.0053	0.175	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	
2024/01/30	R053	01/02/2024	12.93 Put	Bond Future	0.3800	0.0004	0.0200	0.0000	94.737	0.0000	0.0000
2024/01/30	R053	01/02/2024	12.94 Call	Bond Future	5064.9700	5.0650	5073.7300	5.0737	0.173	0.0000	0.0000
2024/01/30	R053	01/02/2024	12.94 Put	Bond Future	0.3300	0.0003	0.0100	0.0000	96.970	0.0000	0.0000
2024/01/30	R053	01/02/2024	12.92 Call	Bond Future	4928.1400	4.9281	4936.7900	4.9368	0.176	0.0000	0.0000
2024/01/30	R053	01/02/2024	12.92 Put	Bond Future	0.4500	0.0005	0.0200	0.0000	95.556	0.0000	0.0000
2024/01/30	R053	01/02/2024		Bond Future	12.2360	99.2245	12.2348	99.2336	0.010	0.0000	0.0000
2024/01/30	R053	02/05/2024		Bond Future	12.3410	95.5280	12.3397	95.5371	0.010	0.0000	0.0000
2024/01/30	R053	02/05/2024	13.03 Call	Bond Future	5916.1500	5.9162	5911.2400	5.9112	0.083	0.0000	0.0000
2024/01/30	R053	02/05/2024	13.03 Put	Bond Future	1031.9500	1.0320	1017.9600	1.0180	1.356	0.0000	0.0000
2024/01/30	R053	02/05/2024	13.04 Call	Bond Future	5969.1100	5.9691	5964.2900	5.9643	0.081	0.0000	0.0000
2024/01/30	R053	02/05/2024	13.04 Put	Bond Future	1017.4900	1.0175	1003.5900	1.0036	1.366	0.0000	0.0000
2024/01/30	R053	02/05/2024	13.02 Call	Bond Future	5863.1400	5.8631	5858.1500	5.8582	0.085	0.0000	0.0000
2024/01/30	R053	02/05/2024	13.02 Put	Bond Future	1046.4600	1.0465	1032.3900	1.0324	1.345	0.0000	0.0000
2024/01/30	R053	01/08/2024	13.14 Call	Bond Future	6816.2200	6.8162	6813.4800	6.8135	0.040	0.0000	0.0000
2024/01/30	R053	01/08/2024	13.14 Put	Bond Future	1990.2700	1.9903	1978.0100	1.9780	0.616	0.0000	0.0000
2024/01/30	R053	01/08/2024	13.15 Call	Bond Future	6864.7300	6.8647	6862.0400	6.8620	0.039	0.0000	0.0000
2024/01/30	R053	01/08/2024	13.15 Put	Bond Future	1972.4200	1.9724	1960.2100	1.9602	0.619	0.0000	0.0000
2024/01/30	R053	01/08/2024	13.13 Call	Bond Future	6767.7700	6.7678	6764.9900	6.7650	0.041	0.0000	0.0000
2024/01/30	R053	01/08/2024	13.13 Put	Bond Future	2008.2800	2.0083	1995.9800	1.9960	0.612	0.0000	0.0000
2024/01/30	R053	01/08/2024		Bond Future	12.4482	97.6236	12.4469	97.6332	0.010	0.0000	0.0000
2024/01/30	R053	07/11/2024	12.80 Call	Bond Future	5650.5300	5.6505	5647.9500	5.6480	0.046	0.0000	0.0000
2024/01/30	R053	07/11/2024	12.80 Put	Bond Future	4068.6000	4.0686	4055.8800	4.0559	0.313	0.0000	0.0000
2024/01/30	R053	07/11/2024	12.81 Call	Bond Future	5692.0700	5.6921	5689.5200	5.6895	0.045	0.0000	0.0000
2024/01/30	R053	07/11/2024	12.81 Put	Bond Future	4040.5800	4.0406	4027.8900	4.0279	0.314	0.0000	0.0000
2024/01/30	R053	07/11/2024	12.79 Call	Bond Future	5609.0800	5.6091	5606.4800	5.6065	0.046	0.0000	0.0000
2024/01/30	R053	07/11/2024	12.79 Put	Bond Future	4096.8000	4.0968	4084.0600	4.0841	0.311	0.0000	0.0000
2024/01/30	R053	07/11/2024		Bond Future	12.5763	94.0145	12.5749	94.0247	0.011	0.0000	0.0000
2024/01/30	R053	06/02/2025		Bond Future	12.7027	96.0264	12.7011	96.0370	0.012	0.0000	0.0000
2024/01/30	R053	06/02/2025	12.94 Call	Bond Future	6358.1400	6.3581	6356.9900	6.3570	0.018	0.0000	0.0000
2024/01/30	R053	06/02/2025	12.94 Put	Bond Future	4712.0600	4.7121	4700.2600	4.7003	0.250	0.0000	0.0000
2024/01/30	R186	01/02/2024		Bond Future	8.6899	105.8414	8.7000	105.8156	0.116	0.0000	0.0000
2024/01/30	R186	01/02/2024	9.51 Call	Bond Future	2078.4800	2.0785	2052.6800	2.0527	1.241	0.0000	0.0000
2024/01/30	R186	01/02/2024	9.51 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	R186	01/02/2024	9.52 Call	Bond Future	2103.5000	2.1035	2077.7000	2.0777	1.227	0.0000	0.0000
2024/01/30	R186	01/02/2024	9.52 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	R186	01/02/2024	9.50 Call	Bond Future	2053.4500	2.0535	2027.6500	2.0277	1.256	0.0000	0.0000
2024/01/30	R186	01/02/2024	9.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	R186	02/05/2024		Bond Future	8.6689	108.1535	8.6801	108.1269	0.130	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	
2024/01/30	R186	02/05/2024	8.00 Call	Bond Future	84.8400	0.0848	80.0900	0.0801	5.599	0.0000	0.0000
2024/01/30	R186	02/05/2024	8.00 Put	Bond Future	1682.4900	1.6825	1704.3200	1.7043	1.297	0.0000	0.0000
2024/01/30	R186	02/05/2024	8.01 Call	Bond Future	88.0700	0.0881	83.1900	0.0832	5.541	0.0000	0.0000
2024/01/30	R186	02/05/2024	8.01 Put	Bond Future	1661.6000	1.6616	1683.3000	1.6833	1.306	0.0000	0.0000
2024/01/30	R186	02/05/2024	7.99 Call	Bond Future	81.7000	0.0817	77.0900	0.0771	5.643	0.0000	0.0000
2024/01/30	R186	02/05/2024	7.99 Put	Bond Future	1703.4700	1.7035	1725.4400	1.7254	1.290	0.0000	0.0000
2024/01/30	R186	02/05/2024	10.40 Call	Bond Future	4011.0300	4.0110	3984.4600	3.9845	0.662	0.0000	0.0000
2024/01/30	R186	02/05/2024	10.40 Put	Bond Future	16.2700	0.0163	16.2800	0.0163	0.061	0.0000	0.0000
2024/01/30	R186	02/05/2024	9.73 Put	Bond Future	70.9200	0.0709	71.6600	0.0717	1.043	0.0000	0.0000
2024/01/30	R186	02/05/2024	9.73 Call	Bond Future	2543.0800	2.5431	2517.2400	2.5172	1.016	0.0000	0.0000
2024/01/30	R186	01/08/2024	8.69 Call	Bond Future	917.0600	0.9171	900.6700	0.9007	1.787	0.0000	0.0000
2024/01/30	R186	01/08/2024	8.69 Put	Bond Future	806.7800	0.8068	817.3300	0.8173	1.308	0.0000	0.0000
2024/01/30	R186	01/08/2024	8.70 Call	Bond Future	930.0300	0.9300	913.5300	0.9135	1.774	0.0000	0.0000
2024/01/30	R186	01/08/2024	8.70 Put	Bond Future	798.1700	0.7982	808.6100	0.8086	1.308	0.0000	0.0000
2024/01/30	R186	01/08/2024	8.68 Call	Bond Future	903.8700	0.9039	887.5900	0.8876	1.801	0.0000	0.0000
2024/01/30	R186	01/08/2024	8.68 Put	Bond Future	815.1700	0.8152	825.8300	0.8258	1.308	0.0000	0.0000
2024/01/30	R186	01/08/2024		Bond Future	8.6389	105.2182	8.6514	105.1912	0.144	0.0000	0.0000
2024/01/30	R186	07/11/2024		Bond Future	8.6238	107.6574	8.6379	107.6302	0.163	0.0000	0.0000
2024/01/30	R186	07/11/2024	9.14 Call	Bond Future	1675.4900	1.6755	1656.2100	1.6562	1.151	0.0000	0.0000
2024/01/30	R186	07/11/2024	9.14 Put	Bond Future	683.0000	0.6830	690.8600	0.6909	1.151	0.0000	0.0000
2024/01/30	R186	07/11/2024	9.15 Call	Bond Future	1689.4000	1.6894	1670.0500	1.6701	1.145	0.0000	0.0000
2024/01/30	R186	07/11/2024	9.15 Put	Bond Future	677.8100	0.6778	685.6000	0.6856	1.149	0.0000	0.0000
2024/01/30	R186	07/11/2024	9.13 Call	Bond Future	1661.9700	1.6620	1642.7500	1.6428	1.156	0.0000	0.0000
2024/01/30	R186	07/11/2024	9.13 Put	Bond Future	688.5900	0.6886	696.5100	0.6965	1.150	0.0000	0.0000
2024/01/30	R186	06/02/2025		Bond Future	8.6161	104.6481	8.6320	104.6208	0.185	0.0000	0.0000
2024/01/30	R186	06/02/2025	9.03 Call	Bond Future	1522.9700	1.5230	1505.0200	1.5050	1.179	0.0000	0.0000
2024/01/30	R186	06/02/2025	9.03 Put	Bond Future	813.9300	0.8139	823.3400	0.8233	1.156	0.0000	0.0000
2024/01/30	R202	01/02/2024		Bond Future	259.1772	259.1772	258.8280	258.8280	0.135	0.0000	0.0000
2024/01/30	R202	02/05/2024		Bond Future	264.9035	264.9035	264.5461	264.5461	0.135	0.0000	0.0000
2024/01/30	R202	01/08/2024		Bond Future	265.7017	265.7017	265.3370	265.3370	0.137	0.0000	0.0000
2024/01/30	R202	07/11/2024		Bond Future	271.9315	271.9315	271.5592	271.5592	0.137	0.0000	0.0000
2024/01/30	R202	06/02/2025		Bond Future	272.6120	272.6120	272.2326	272.2326	0.139	0.0000	0.0000
2024/01/30	R202	06/02/2025	266.79 Call	Bond Future	5822.0000	5.8220	5442.5900	5.4426	6.517	0.0000	0.0000
2024/01/30	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	R209	01/02/2024		Bond Future	11.5552	68.0021	11.5642	67.9588	0.078	0.0000	0.0000
2024/01/30	R209	01/02/2024	12.13 Call	Bond Future	2699.9500	2.7000	2655.8900	2.6559	1.632	0.0000	0.0000
2024/01/30	R209	01/02/2024	12.13 Put	Bond Future	0.8000	0.0008	0.0800	0.0001	90.000	0.0000	0.0000
2024/01/30	R209	01/02/2024	12.14 Call	Bond Future	2745.4100	2.7454	2701.4600	2.7015	1.601	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	
2024/01/30	R209	01/02/2024	12.14 Put	Bond Future	0.6800	0.0007	0.0700	0.0001	89.706	0.0000	0.0000
2024/01/30	R209	01/02/2024	12.12 Call	Bond Future	2654.4500	2.6545	2610.2800	2.6103	1.664	0.0000	0.0000
2024/01/30	R209	01/02/2024	12.12 Put	Bond Future	0.9400	0.0009	0.1100	0.0001	88.298	0.0000	0.0000
2024/01/30	R209	02/05/2024		Bond Future	11.6456	66.3349	11.6549	66.2905	0.080	0.0000	0.0000
2024/01/30	R209	02/05/2024	11.18 Call	Bond Future	630.8400	0.6308	611.7600	0.6118	3.025	0.0000	0.0000
2024/01/30	R209	02/05/2024	11.18 Put	Bond Future	2902.1600	2.9022	2927.5300	2.9275	0.874	0.0000	0.0000
2024/01/30	R209	02/05/2024	11.19 Call	Bond Future	645.3700	0.6454	626.0300	0.6260	2.997	0.0000	0.0000
2024/01/30	R209	02/05/2024	11.19 Put	Bond Future	2866.7900	2.8668	2891.9000	2.8919	0.876	0.0000	0.0000
2024/01/30	R209	02/05/2024	11.17 Call	Bond Future	616.4100	0.6164	597.6000	0.5976	3.052	0.0000	0.0000
2024/01/30	R209	02/05/2024	11.17 Put	Bond Future	2937.6900	2.9377	2963.3300	2.9633	0.873	0.0000	0.0000
2024/01/30	R209	01/08/2024		Bond Future	11.7384	67.7903	11.7480	67.7450	0.082	0.0000	0.0000
2024/01/30	R209	01/08/2024	11.79 Call	Bond Future	2416.3500	2.4164	2386.0600	2.3861	1.254	0.0000	0.0000
2024/01/30	R209	01/08/2024	11.79 Put	Bond Future	2174.4100	2.1744	2189.4000	2.1894	0.689	0.0000	0.0000
2024/01/30	R209	01/08/2024	11.80 Call	Bond Future	2442.4600	2.4425	2412.0200	2.4120	1.246	0.0000	0.0000
2024/01/30	R209	01/08/2024	11.80 Put	Bond Future	2153.7900	2.1538	2168.6300	2.1686	0.689	0.0000	0.0000
2024/01/30	R209	01/08/2024	11.78 Call	Bond Future	2390.3600	2.3904	2360.2200	2.3602	1.261	0.0000	0.0000
2024/01/30	R209	01/08/2024	11.78 Put	Bond Future	2195.1900	2.1952	2210.3300	2.2103	0.690	0.0000	0.0000
2024/01/30	R209	07/11/2024		Bond Future	11.8515	66.2051	11.8614	66.1590	0.084	0.0000	0.0000
2024/01/30	R209	07/11/2024	12.22 Call	Bond Future	3874.3800	3.8744	3841.1900	3.8412	0.857	0.0000	0.0000
2024/01/30	R209	07/11/2024	12.22 Put	Bond Future	2201.2900	2.2013	2214.1500	2.2142	0.584	0.0000	0.0000
2024/01/30	R209	07/11/2024	12.23 Call	Bond Future	3902.6000	3.9026	3869.3100	3.8693	0.853	0.0000	0.0000
2024/01/30	R209	07/11/2024	12.23 Put	Bond Future	2184.9300	2.1849	2197.6900	2.1977	0.584	0.0000	0.0000
2024/01/30	R209	07/11/2024	12.21 Call	Bond Future	3846.2200	3.8462	3813.1300	3.8131	0.860	0.0000	0.0000
2024/01/30	R209	07/11/2024	12.21 Put	Bond Future	2217.7600	2.2178	2230.7200	2.2307	0.584	0.0000	0.0000
2024/01/30	R209	06/02/2025		Bond Future	11.9643	67.6229	11.9746	67.5760	0.086	0.0000	0.0000
2024/01/30	R209	06/02/2025	12.44 Call	Bond Future	4399.8100	4.3998	4366.3700	4.3664	0.760	0.0000	0.0000
2024/01/30	R209	06/02/2025	12.44 Put	Bond Future	2284.9000	2.2849	2298.2700	2.2983	0.585	0.0000	0.0000
2024/01/30	R210	01/02/2024		Bond Future	233.1393	233.1393	233.1053	233.1053	0.015	0.0000	0.0000
2024/01/30	R210	02/05/2024		Bond Future	235.0410	235.0410	235.0059	235.0059	0.015	0.0000	0.0000
2024/01/30	R210	01/08/2024		Bond Future	240.2545	240.2545	240.2191	240.2191	0.015	0.0000	0.0000
2024/01/30	R210	07/11/2024		Bond Future	242.5573	242.5573	242.5220	242.5220	0.015	0.0000	0.0000
2024/01/30	R210	06/02/2025		Bond Future	247.8125	247.8125	247.7773	247.7773	0.014	0.0000	0.0000
2024/01/30	R210	06/02/2025	239.61 Call	Bond Future	8202.4800	8.2025	8167.2800	8.1673	0.429	0.0000	0.0000
2024/01/30	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	R213	01/02/2024	11.71 Call	Bond Future	6164.2900	6.1643	6057.2700	6.0573	1.736	0.0000	0.0000
2024/01/30	R213	01/02/2024	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	R213	01/02/2024	11.72 Call	Bond Future	6204.4900	6.2045	6097.4700	6.0975	1.725	0.0000	0.0000
2024/01/30	R213	01/02/2024	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/30	R213	01/02/2024	11.70 Call	Bond Future	6124.0600	6.1241	6017.0400	6.0170	1.748	0.0000	0.0000
2024/01/30	R213	01/02/2024	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	R213	01/02/2024		Bond Future	10.2493	87.0156	10.2735	86.9086	0.236	0.0000	0.0000
2024/01/30	R213	02/05/2024		Bond Future	10.3114	85.3585	10.3368	85.2490	0.246	0.0000	0.0000
2024/01/30	R213	02/05/2024	10.29 Call	Bond Future	1319.2200	1.3192	1258.1900	1.2582	4.626	0.0000	0.0000
2024/01/30	R213	02/05/2024	10.29 Put	Bond Future	1411.4300	1.4114	1459.9300	1.4599	3.436	0.0000	0.0000
2024/01/30	R213	02/05/2024	10.30 Call	Bond Future	1341.5100	1.3415	1279.9200	1.2799	4.591	0.0000	0.0000
2024/01/30	R213	02/05/2024	10.30 Put	Bond Future	1390.5100	1.3905	1438.4500	1.4385	3.448	0.0000	0.0000
2024/01/30	R213	02/05/2024	10.28 Call	Bond Future	1296.9700	1.2970	1236.5100	1.2365	4.662	0.0000	0.0000
2024/01/30	R213	02/05/2024	10.28 Put	Bond Future	1432.4100	1.4324	1481.4800	1.4815	3.426	0.0000	0.0000
2024/01/30	R213	01/08/2024		Bond Future	10.3741	87.2315	10.4007	87.1198	0.257	0.0000	0.0000
2024/01/30	R213	01/08/2024	10.87 Call	Bond Future	3194.5800	3.1946	3115.1800	3.1152	2.485	0.0000	0.0000
2024/01/30	R213	01/08/2024	10.87 Put	Bond Future	1141.9100	1.1419	1174.3000	1.1743	2.836	0.0000	0.0000
2024/01/30	R213	01/08/2024	10.88 Call	Bond Future	3223.0600	3.2231	3143.3500	3.1434	2.473	0.0000	0.0000
2024/01/30	R213	01/08/2024	10.88 Put	Bond Future	1129.6500	1.1297	1161.7300	1.1617	2.840	0.0000	0.0000
2024/01/30	R213	01/08/2024	10.86 Call	Bond Future	3165.9700	3.1660	3086.8800	3.0869	2.498	0.0000	0.0000
2024/01/30	R213	01/08/2024	10.86 Put	Bond Future	1154.0700	1.1541	1186.7700	1.1868	2.833	0.0000	0.0000
2024/01/30	R213	07/11/2024		Bond Future	10.4656	85.6934	10.4936	85.5794	0.268	0.0000	0.0000
2024/01/30	R213	07/11/2024	11.22 Call	Bond Future	4282.7900	4.2828	4199.6600	4.1997	1.941	0.0000	0.0000
2024/01/30	R213	07/11/2024	11.22 Put	Bond Future	1277.6800	1.2777	1308.5600	1.3086	2.417	0.0000	0.0000
2024/01/30	R213	07/11/2024	11.23 Call	Bond Future	4311.3100	4.3113	4227.9700	4.2280	1.933	0.0000	0.0000
2024/01/30	R213	07/11/2024	11.23 Put	Bond Future	1267.2700	1.2673	1297.9400	1.2979	2.420	0.0000	0.0000
2024/01/30	R213	07/11/2024	11.21 Call	Bond Future	4254.5800	4.2546	4171.6800	4.1717	1.948	0.0000	0.0000
2024/01/30	R213	07/11/2024	11.21 Put	Bond Future	1288.4300	1.2884	1319.5400	1.3195	2.415	0.0000	0.0000
2024/01/30	R213	06/02/2025		Bond Future	10.5640	87.5297	10.5935	87.4136	0.279	0.0000	0.0000
2024/01/30	R213	06/02/2025	11.35 Call	Bond Future	4453.1400	4.4531	4370.2500	4.3703	1.861	0.0000	0.0000
2024/01/30	R213	06/02/2025	11.35 Put	Bond Future	1420.0500	1.4201	1453.3100	1.4533	2.342	0.0000	0.0000
2024/01/30	R214	01/02/2024	12.15 Call	Bond Future	772.6300	0.7726	717.8900	0.7179	7.085	0.0000	0.0000
2024/01/30	R214	01/02/2024	12.15 Put	Bond Future	169.8600	0.1699	109.4400	0.1094	35.570	0.0000	0.0000
2024/01/30	R214	01/02/2024	12.16 Call	Bond Future	807.8000	0.8078	755.3100	0.7553	6.498	0.0000	0.0000
2024/01/30	R214	01/02/2024	12.16 Put	Bond Future	156.9000	0.1569	98.7300	0.0987	37.075	0.0000	0.0000
2024/01/30	R214	01/02/2024	12.14 Call	Bond Future	738.1900	0.7382	681.3000	0.6813	7.707	0.0000	0.0000
2024/01/30	R214	01/02/2024	12.14 Put	Bond Future	183.6000	0.1836	121.0300	0.1210	34.080	0.0000	0.0000
2024/01/30	R214	01/02/2024		Bond Future	12.0258	63.1615	12.0246	63.1671	0.010	0.0000	0.0000
2024/01/30	R214	02/05/2024		Bond Future	12.1190	61.2374	12.1178	61.2431	0.010	0.0000	0.0000
2024/01/30	R214	02/05/2024	11.47 Call	Bond Future	444.2700	0.4443	439.5700	0.4396	1.058	0.0000	0.0000
2024/01/30	R214	02/05/2024	11.47 Put	Bond Future	3710.8000	3.7108	3700.4500	3.7005	0.279	0.0000	0.0000
2024/01/30	R214	02/05/2024	11.48 Call	Bond Future	455.6900	0.4557	450.9500	0.4510	1.040	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	
2024/01/30	R214	02/05/2024	11.48 Put	Bond Future	3669.8400	3.6698	3659.4500	3.6595	0.283	0.0000	0.0000
2024/01/30	R214	02/05/2024	11.46 Call	Bond Future	433.0500	0.4331	428.4000	0.4284	1.074	0.0000	0.0000
2024/01/30	R214	02/05/2024	11.46 Put	Bond Future	3752.0200	3.7520	3741.7200	3.7417	0.275	0.0000	0.0000
2024/01/30	R214	02/05/2024	13.52 Call	Bond Future	6424.7500	6.4248	6425.7200	6.4257	0.015	0.0000	0.0000
2024/01/30	R214	02/05/2024	13.52 Put	Bond Future	206.8800	0.2069	202.2000	0.2022	2.262	0.0000	0.0000
2024/01/30	R214	02/05/2024	12.87 Call	Bond Future	4028.6000	4.0286	4026.0400	4.0260	0.064	0.0000	0.0000
2024/01/30	R214	02/05/2024	12.87 Put	Bond Future	563.1700	0.5632	554.9600	0.5550	1.458	0.0000	0.0000
2024/01/30	R214	02/05/2024	12.12 Put	Bond Future	1660.4200	1.6604	1648.8100	1.6488	0.699	0.0000	0.0000
2024/01/30	R214	02/05/2024	12.12 Call	Bond Future	1665.4000	1.6654	1659.4400	1.6594	0.358	0.0000	0.0000
2024/01/30	R214	02/05/2024	12.14 Put	Bond Future	1616.0500	1.6161	1604.4700	1.6045	0.717	0.0000	0.0000
2024/01/30	R214	02/05/2024	12.14 Call	Bond Future	1717.5400	1.7175	1711.6100	1.7116	0.345	0.0000	0.0000
2024/01/30	R214	01/08/2024		Bond Future	12.2136	62.5811	12.2124	62.5870	0.010	0.0000	0.0000
2024/01/30	R214	01/08/2024	12.17 Call	Bond Future	2230.0300	2.2300	2226.7200	2.2267	0.148	0.0000	0.0000
2024/01/30	R214	01/08/2024	12.17 Put	Bond Future	2438.7300	2.4387	2429.5000	2.4295	0.378	0.0000	0.0000
2024/01/30	R214	01/08/2024	12.18 Call	Bond Future	2255.3500	2.2554	2252.0500	2.2521	0.146	0.0000	0.0000
2024/01/30	R214	01/08/2024	12.18 Put	Bond Future	2416.1100	2.4161	2406.8900	2.4069	0.382	0.0000	0.0000
2024/01/30	R214	01/08/2024	12.16 Call	Bond Future	2205.0200	2.2050	2201.6900	2.2017	0.151	0.0000	0.0000
2024/01/30	R214	01/08/2024	12.16 Put	Bond Future	2461.7200	2.4617	2452.4700	2.4525	0.376	0.0000	0.0000
2024/01/30	R214	07/11/2024	12.61 Call	Bond Future	3727.4300	3.7274	3725.8600	3.7259	0.042	0.0000	0.0000
2024/01/30	R214	07/11/2024	12.61 Put	Bond Future	2438.8300	2.4388	2430.9600	2.4310	0.323	0.0000	0.0000
2024/01/30	R214	07/11/2024	12.62 Call	Bond Future	3755.2100	3.7552	3753.6700	3.7537	0.041	0.0000	0.0000
2024/01/30	R214	07/11/2024	12.62 Put	Bond Future	2421.1800	2.4212	2413.3400	2.4133	0.324	0.0000	0.0000
2024/01/30	R214	07/11/2024	12.60 Call	Bond Future	3699.7100	3.6997	3698.1400	3.6981	0.042	0.0000	0.0000
2024/01/30	R214	07/11/2024	12.60 Put	Bond Future	2456.5800	2.4566	2448.7100	2.4487	0.320	0.0000	0.0000
2024/01/30	R214	07/11/2024		Bond Future	12.3312	60.7253	12.3299	60.7316	0.011	0.0000	0.0000
2024/01/30	R214	06/02/2025		Bond Future	12.4500	62.0260	12.4485	62.0326	0.011	0.0000	0.0000
2024/01/30	R214	06/02/2025	12.71 Call	Bond Future	4083.7500	4.0838	4083.0300	4.0830	0.018	0.0000	0.0000
2024/01/30	R214	06/02/2025	12.71 Put	Bond Future	2898.4200	2.8984	2891.0800	2.8911	0.253	0.0000	0.0000
2024/01/30	R248	01/02/2024	13.10 Call	Bond Future	4931.3500	4.9314	4938.6600	4.9387	0.148	0.0000	0.0000
2024/01/30	R248	01/02/2024	13.10 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/30	R248	01/02/2024	13.90 Call	Bond Future	8883.6000	8.8836	8890.9200	8.8909	0.082	0.0000	0.0000
2024/01/30	R248	01/02/2024	13.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/30	R248	01/02/2024	11.50 Put	Bond Future	4418.4100	4.4184	4411.0000	4.4110	0.168	0.0000	0.0000
2024/01/30	R248	01/02/2024	11.50 Call	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/30	R248	01/02/2024	12.30 Put	Bond Future	276.8700	0.2769	193.2800	0.1933	30.191	0.0000	0.0000
2024/01/30	R248	01/02/2024	12.30 Call	Bond Future	797.7400	0.7977	721.4700	0.7215	9.561	0.0000	0.0000
2024/01/30	R248	01/02/2024	13.37 Call	Bond Future	6313.2600	6.3133	6320.5800	6.3206	0.116	0.0000	0.0000
2024/01/30	R248	01/02/2024	13.37 Put	Bond Future	0.0000	0.0000	0.0000	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	
2024/01/30	R248	01/02/2024	12.15 Call	Bond Future	336.6900	0.3367	252.7500	0.2528	24.931	0.0000	0.0000
2024/01/30	R248	01/02/2024	12.15 Put	Bond Future	699.3200	0.6993	608.0600	0.6081	13.050	0.0000	0.0000
2024/01/30	R248	01/02/2024	12.16 Call	Bond Future	359.9800	0.3600	274.8800	0.2749	23.640	0.0000	0.0000
2024/01/30	R248	01/02/2024	12.16 Put	Bond Future	663.1200	0.6631	570.7000	0.5707	13.937	0.0000	0.0000
2024/01/30	R248	01/02/2024	12.14 Call	Bond Future	314.4500	0.3145	231.8900	0.2319	26.255	0.0000	0.0000
2024/01/30	R248	01/02/2024	12.14 Put	Bond Future	736.6500	0.7367	646.7700	0.6468	12.201	0.0000	0.0000
2024/01/30	R248	01/02/2024		Bond Future	12.2112	77.1214	12.2099	77.1287	0.010	0.0000	0.0000
2024/01/30	R248	02/05/2024		Bond Future	12.3108	74.3587	12.3095	74.3661	0.010	0.0000	0.0000
2024/01/30	R248	02/05/2024	11.47 Call	Bond Future	321.1000	0.3211	316.7000	0.3167	1.370	0.0000	0.0000
2024/01/30	R248	02/05/2024	11.47 Put	Bond Future	5517.1100	5.5171	5505.3800	5.5054	0.213	0.0000	0.0000
2024/01/30	R248	02/05/2024	11.48 Call	Bond Future	330.7400	0.3307	326.2700	0.3263	1.352	0.0000	0.0000
2024/01/30	R248	02/05/2024	11.48 Put	Bond Future	5461.1900	5.4612	5449.3900	5.4494	0.216	0.0000	0.0000
2024/01/30	R248	02/05/2024	11.46 Call	Bond Future	311.6800	0.3117	307.3400	0.3073	1.392	0.0000	0.0000
2024/01/30	R248	02/05/2024	11.46 Put	Bond Future	5573.3500	5.5734	5561.6800	5.5617	0.209	0.0000	0.0000
2024/01/30	R248	02/05/2024	11.40 Put	Bond Future	5916.9700	5.9170	5905.7200	5.9057	0.190	0.0000	0.0000
2024/01/30	R248	02/05/2024	11.40 Call	Bond Future	259.3200	0.2593	255.4000	0.2554	1.512	0.0000	0.0000
2024/01/30	R248	02/05/2024	12.40 Put	Bond Future	1789.6800	1.7897	1775.6100	1.7756	0.786	0.0000	0.0000
2024/01/30	R248	02/05/2024	12.40 Call	Bond Future	2305.4100	2.3054	2298.6700	2.2987	0.292	0.0000	0.0000
2024/01/30	R248	02/05/2024	13.16 Call	Bond Future	5265.4000	5.2654	5263.2200	5.2632	0.041	0.0000	0.0000
2024/01/30	R248	02/05/2024	13.16 Put	Bond Future	606.2000	0.6062	596.6900	0.5967	1.569	0.0000	0.0000
2024/01/30	R248	01/08/2024		Bond Future	12.4123	75.9903	12.4109	75.9979	0.011	0.0000	0.0000
2024/01/30	R248	01/08/2024	12.31 Call	Bond Future	2539.1700	2.5392	2535.2600	2.5353	0.154	0.0000	0.0000
2024/01/30	R248	01/08/2024	12.31 Put	Bond Future	3129.4900	3.1295	3117.9500	3.1180	0.369	0.0000	0.0000
2024/01/30	R248	01/08/2024	12.32 Call	Bond Future	2568.5500	2.5686	2564.6500	2.5647	0.152	0.0000	0.0000
2024/01/30	R248	01/08/2024	12.32 Put	Bond Future	3100.7700	3.1008	3089.2400	3.0892	0.372	0.0000	0.0000
2024/01/30	R248	01/08/2024	12.30 Call	Bond Future	2509.9400	2.5099	2506.0100	2.5060	0.157	0.0000	0.0000
2024/01/30	R248	01/08/2024	12.30 Put	Bond Future	3158.4400	3.1584	3146.8800	3.1469	0.366	0.0000	0.0000
2024/01/30	R248	07/11/2024		Bond Future	12.5375	73.3004	12.5361	73.3085	0.011	0.0000	0.0000
2024/01/30	R248	07/11/2024	12.79 Call	Bond Future	4433.3400	4.4333	4431.6400	4.4316	0.038	0.0000	0.0000
2024/01/30	R248	07/11/2024	12.79 Put	Bond Future	3035.8900	3.0359	3026.0800	3.0261	0.323	0.0000	0.0000
2024/01/30	R248	07/11/2024	12.80 Call	Bond Future	4466.2300	4.4662	4464.5500	4.4646	0.038	0.0000	0.0000
2024/01/30	R248	07/11/2024	12.80 Put	Bond Future	3014.4300	3.0144	3004.6400	3.0046	0.325	0.0000	0.0000
2024/01/30	R248	07/11/2024	12.78 Call	Bond Future	4400.5200	4.4005	4398.8000	4.3988	0.039	0.0000	0.0000
2024/01/30	R248	07/11/2024	12.78 Put	Bond Future	3057.5000	3.0575	3047.6700	3.0477	0.322	0.0000	0.0000
2024/01/30	R248	06/02/2025		Bond Future	12.6640	74.8701	12.6624	74.8787	0.012	0.0000	0.0000
2024/01/30	R248	06/02/2025	12.71 Call	Bond Future	4298.1700	4.2982	4297.2100	4.2972	0.022	0.0000	0.0000
2024/01/30	R248	06/02/2025	12.71 Put	Bond Future	4044.4700	4.0445	4034.9400	4.0349	0.236	0.0000	0.0000
2024/01/30	X038	31/01/2038		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
2024/01/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
<b>Total</b>										

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