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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/01/2024 TO 22/01/2024

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
2024/01/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/22	2025	01/02/2024		Bond Future	176.3943	176.3943	176.4237	0.017	0.0000	0.0000
2024/01/22	2025	02/05/2024		Bond Future	180.2988	180.2988	180.3287	0.017	0.0000	0.0000
2024/01/22	2025	01/08/2024		Bond Future	182.4734	182.4734	182.5045	0.017	0.0000	0.0000
2024/01/22	2025	07/11/2024		Bond Future	186.7619	186.7619	186.7944	0.017	0.0000	0.0000
2024/01/22	2029	01/02/2024		Bond Future	129.2446	129.2446	129.3284	0.065	0.0000	0.0000
2024/01/22	2029	02/05/2024		Bond Future	130.7368	130.7368	130.8222	0.065	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	
2024/01/22	2029	01/08/2024		Bond Future	133.6492	133.6492	133.7368	133.7368	0.066	0.0000	0.0000
2024/01/22	2029	07/11/2024		Bond Future	135.3851	135.3851	135.4754	135.4754	0.067	0.0000	0.0000
2024/01/22	2029	06/02/2025		Bond Future	138.3163	138.3163	138.4091	138.4091	0.067	0.0000	0.0000
2024/01/22	2029	06/02/2025	132.40 Call	Bond Future	5916.3400	5.9163	6009.1300	6.0091	1.568	0.0000	0.0000
2024/01/22	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	2030	01/02/2024	11.85 Call	Bond Future	8348.8100	8.3488	8564.5900	8.5646	2.585	0.0000	0.0000
2024/01/22	2030	01/02/2024	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	2030	01/02/2024	10.00 Put	Bond Future	158.0500	0.1581	66.4300	0.0664	57.969	0.0000	0.0000
2024/01/22	2030	01/02/2024	10.00 Call	Bond Future	1177.1000	1.1771	1301.2600	1.3013	10.548	0.0000	0.0000
2024/01/22	2030	01/02/2024	9.89 Put	Bond Future	266.8600	0.2669	135.5700	0.1356	49.198	0.0000	0.0000
2024/01/22	2030	01/02/2024	9.89 Call	Bond Future	825.3200	0.8253	909.8100	0.9098	10.237	0.0000	0.0000
2024/01/22	2030	01/02/2024	10.39 Put	Bond Future	18.4700	0.0185	3.4400	0.0034	81.375	0.0000	0.0000
2024/01/22	2030	01/02/2024	10.39 Call	Bond Future	2647.4400	2.6474	2848.1900	2.8482	7.583	0.0000	0.0000
2024/01/22	2030	01/02/2024	11.86 Call	Bond Future	8386.3800	8.3864	8602.1600	8.6022	2.573	0.0000	0.0000
2024/01/22	2030	01/02/2024	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	2030	01/02/2024	10.16 Put	Bond Future	68.6600	0.0687	21.1300	0.0211	69.225	0.0000	0.0000
2024/01/22	2030	01/02/2024	10.16 Call	Bond Future	1752.5200	1.7525	1920.7700	1.9208	9.600	0.0000	0.0000
2024/01/22	2030	01/02/2024	11.00 Call	Bond Future	5076.8200	5.0768	5292.2500	5.2923	4.243	0.0000	0.0000
2024/01/22	2030	01/02/2024	11.00 Put	Bond Future	0.3600	0.0004	0.0100	0.0000	97.222	0.0000	0.0000
2024/01/22	2030	01/02/2024	11.75 Call	Bond Future	7971.9400	7.9719	8187.7200	8.1877	2.707	0.0000	0.0000
2024/01/22	2030	01/02/2024	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	2030	01/02/2024	11.36 Call	Bond Future	6481.6500	6.4817	6697.4000	6.6974	3.329	0.0000	0.0000
2024/01/22	2030	01/02/2024	11.36 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/22	2030	01/02/2024	11.37 Call	Bond Future	6520.2800	6.5203	6736.0300	6.7360	3.309	0.0000	0.0000
2024/01/22	2030	01/02/2024	11.37 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/22	2030	01/02/2024	11.35 Call	Bond Future	6443.0100	6.4430	6658.7600	6.6588	3.349	0.0000	0.0000
2024/01/22	2030	01/02/2024	11.35 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/22	2030	01/02/2024		Bond Future	9.7576	92.3025	9.7066	92.5183	0.522	0.0000	0.0000
2024/01/22	2030	01/02/2024	11.31 Call	Bond Future	6288.2100	6.2882	6503.9500	6.5040	3.431	0.0000	0.0000
2024/01/22	2030	01/02/2024	11.31 Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/22	2030	01/02/2024	9.93 Put	Bond Future	221.5100	0.2215	105.2700	0.1053	52.476	0.0000	0.0000
2024/01/22	2030	01/02/2024	9.93 Call	Bond Future	947.7900	0.9478	1047.3300	1.0473	10.502	0.0000	0.0000
2024/01/22	2030	01/02/2024	9.57 Put	Bond Future	950.3900	0.9504	725.9700	0.7260	23.613	0.0000	0.0000
2024/01/22	2030	01/02/2024	9.57 Call	Bond Future	152.3400	0.1523	143.7000	0.1437	5.672	0.0000	0.0000
2024/01/22	2030	01/02/2024	10.07 Put	Bond Future	110.6700	0.1107	40.7500	0.0408	63.179	0.0000	0.0000
2024/01/22	2030	01/02/2024	10.07 Call	Bond Future	1421.3200	1.4213	1567.1800	1.5672	10.262	0.0000	0.0000
2024/01/22	2030	01/02/2024	12.10 Call	Bond Future	9281.7600	9.2818	9497.5400	9.4975	2.325	0.0000	0.0000
2024/01/22	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	
2024/01/22	2030	02/05/2024		Bond Future	9.8074	94.3228	9.7537	94.5431	0.547	0.0000	0.0000
2024/01/22	2030	02/05/2024	9.82 Call	Bond Future	1437.9700	1.4380	1456.9000	1.4569	1.316	0.0000	0.0000
2024/01/22	2030	02/05/2024	9.82 Put	Bond Future	1386.3200	1.3863	1184.9200	1.1849	14.528	0.0000	0.0000
2024/01/22	2030	02/05/2024	9.83 Call	Bond Future	1459.6700	1.4597	1479.7100	1.4797	1.373	0.0000	0.0000
2024/01/22	2030	02/05/2024	9.83 Put	Bond Future	1367.0800	1.3671	1166.7900	1.1668	14.651	0.0000	0.0000
2024/01/22	2030	02/05/2024	9.81 Call	Bond Future	1416.4500	1.4165	1434.0800	1.4341	1.245	0.0000	0.0000
2024/01/22	2030	02/05/2024	9.81 Put	Bond Future	1405.7600	1.4058	1203.0600	1.2031	14.419	0.0000	0.0000
2024/01/22	2030	02/05/2024	10.62 Put	Bond Future	404.7400	0.4047	304.9000	0.3049	24.668	0.0000	0.0000
2024/01/22	2030	02/05/2024	10.62 Call	Bond Future	3661.2100	3.6612	3781.7000	3.7817	3.291	0.0000	0.0000
2024/01/22	2030	02/05/2024	11.12 Put	Bond Future	173.1800	0.1732	119.5300	0.1195	30.979	0.0000	0.0000
2024/01/22	2030	02/05/2024	11.12 Call	Bond Future	5362.3500	5.3624	5529.0300	5.5290	3.108	0.0000	0.0000
2024/01/22	2030	02/05/2024	13.15 Call	Bond Future	12517.8800	12.5179	12737.5500	12.7376	1.755	0.0000	0.0000
2024/01/22	2030	02/05/2024	13.15 Put	Bond Future	1.0700	0.0011	0.4100	0.0004	61.682	0.0000	0.0000
2024/01/22	2030	02/05/2024	9.66 Put	Bond Future	1723.8500	1.7239	1506.2700	1.5063	12.622	0.0000	0.0000
2024/01/22	2030	02/05/2024	9.66 Call	Bond Future	1117.4200	1.1174	1120.1700	1.1202	0.246	0.0000	0.0000
2024/01/22	2030	02/05/2024	10.16 Put	Bond Future	841.8400	0.8418	683.7700	0.6838	18.777	0.0000	0.0000
2024/01/22	2030	02/05/2024	10.16 Call	Bond Future	2272.7900	2.2728	2335.0500	2.3351	2.739	0.0000	0.0000
2024/01/22	2030	02/05/2024	11.94 Call	Bond Future	8282.4900	8.2825	8487.9800	8.4880	2.481	0.0000	0.0000
2024/01/22	2030	02/05/2024	11.94 Put	Bond Future	35.7800	0.0358	20.9400	0.0209	41.476	0.0000	0.0000
2024/01/22	2030	02/05/2024	12.38 Call	Bond Future	9843.1600	9.8432	10058.0000	10.0580	2.183	0.0000	0.0000
2024/01/22	2030	02/05/2024	12.38 Put	Bond Future	11.2100	0.0112	5.7200	0.0057	48.974	0.0000	0.0000
2024/01/22	2030	02/05/2024	10.82 Put	Bond Future	289.5400	0.2895	210.7500	0.2108	27.212	0.0000	0.0000
2024/01/22	2030	02/05/2024	10.82 Call	Bond Future	4325.4500	4.3255	4466.9900	4.4670	3.272	0.0000	0.0000
2024/01/22	2030	01/08/2024	10.38 Call	Bond Future	3131.1900	3.1312	3247.0700	3.2471	3.701	0.0000	0.0000
2024/01/22	2030	01/08/2024	10.38 Put	Bond Future	1097.4900	1.0975	988.0100	0.9880	9.975	0.0000	0.0000
2024/01/22	2030	01/08/2024	10.39 Call	Bond Future	3158.2700	3.1583	3274.8700	3.2749	3.692	0.0000	0.0000
2024/01/22	2030	01/08/2024	10.39 Put	Bond Future	1086.0900	1.0861	977.3300	0.9773	10.014	0.0000	0.0000
2024/01/22	2030	01/08/2024	10.37 Call	Bond Future	3104.2000	3.1042	3219.3500	3.2194	3.709	0.0000	0.0000
2024/01/22	2030	01/08/2024	10.37 Put	Bond Future	1108.9900	1.1090	998.7800	0.9988	9.938	0.0000	0.0000
2024/01/22	2030	01/08/2024		Bond Future	9.8589	92.3959	9.8020	92.6213	0.577	0.0000	0.0000
2024/01/22	2030	07/11/2024		Bond Future	9.9250	94.5425	9.8644	94.7735	0.610	0.0000	0.0000
2024/01/22	2030	07/11/2024	10.75 Call	Bond Future	4299.6200	4.2996	4307.8400	4.3078	0.191	0.0000	0.0000
2024/01/22	2030	07/11/2024	10.75 Put	Bond Future	1224.4900	1.2245	1001.7500	1.0018	18.190	0.0000	0.0000
2024/01/22	2030	07/11/2024	10.76 Call	Bond Future	4326.4800	4.3265	4335.6500	4.3357	0.212	0.0000	0.0000
2024/01/22	2030	07/11/2024	10.76 Put	Bond Future	1214.8700	1.2149	993.0800	0.9931	18.256	0.0000	0.0000
2024/01/22	2030	07/11/2024	10.74 Call	Bond Future	4272.8100	4.2728	4280.0700	4.2801	0.170	0.0000	0.0000
2024/01/22	2030	07/11/2024	10.74 Put	Bond Future	1234.1900	1.2342	1010.4900	1.0105	18.125	0.0000	0.0000
2024/01/22	2030	06/02/2025		Bond Future	9.9988	92.5566	9.9344	92.7928	0.645	0.0000	0.0000
2024/01/22	2030	06/02/2025	10.68 Call	Bond Future	4021.9100	4.0219	3987.4500	3.9875	0.857	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	
2024/01/22	2030	06/02/2025	10.68 Put	Bond Future	1571.3900	1.5714	1300.7100	1.3007	17.226	0.0000	0.0000
2024/01/22	2032	01/02/2024	10.90 Put	Bond Future	194.1600	0.1942	82.3100	0.0823	57.607	0.0000	0.0000
2024/01/22	2032	01/02/2024	10.90 Call	Bond Future	1497.6800	1.4977	1489.1100	1.4891	0.572	0.0000	0.0000
2024/01/22	2032	01/02/2024	12.00 Call	Bond Future	6391.8800	6.3919	6494.7600	6.4948	1.610	0.0000	0.0000
2024/01/22	2032	01/02/2024	12.00 Put	Bond Future	0.4100	0.0004	0.0100	0.0000	97.561	0.0000	0.0000
2024/01/22	2032	01/02/2024	11.55 Call	Bond Future	4365.3000	4.3653	4462.7900	4.4628	2.233	0.0000	0.0000
2024/01/22	2032	01/02/2024	11.55 Put	Bond Future	6.3800	0.0064	0.5900	0.0006	90.752	0.0000	0.0000
2024/01/22	2032	01/02/2024	11.33 Call	Bond Future	3362.7700	3.3628	3447.7100	3.4477	2.526	0.0000	0.0000
2024/01/22	2032	01/02/2024	11.33 Put	Bond Future	21.8900	0.0219	3.5500	0.0036	83.783	0.0000	0.0000
2024/01/22	2032	01/02/2024	11.35 Call	Bond Future	3453.7400	3.4537	3540.4000	3.5404	2.509	0.0000	0.0000
2024/01/22	2032	01/02/2024	11.35 Put	Bond Future	19.6400	0.0196	3.0200	0.0030	84.623	0.0000	0.0000
2024/01/22	2032	01/02/2024	10.85 Call	Bond Future	1305.8500	1.3059	1279.4400	1.2794	2.022	0.0000	0.0000
2024/01/22	2032	01/02/2024	10.85 Put	Bond Future	243.4000	0.2434	113.7100	0.1137	53.283	0.0000	0.0000
2024/01/22	2032	01/02/2024	10.59 Put	Bond Future	698.6800	0.6987	497.4000	0.4974	28.809	0.0000	0.0000
2024/01/22	2032	01/02/2024	10.59 Call	Bond Future	493.3300	0.4933	395.3300	0.3953	19.865	0.0000	0.0000
2024/01/22	2032	01/02/2024	11.09 Put	Bond Future	77.5900	0.0776	22.0500	0.0221	71.581	0.0000	0.0000
2024/01/22	2032	01/02/2024	11.09 Call	Bond Future	2289.1900	2.2892	2336.9300	2.3369	2.085	0.0000	0.0000
2024/01/22	2032	01/02/2024	12.73 Call	Bond Future	9551.7200	9.5517	9655.0000	9.6550	1.081	0.0000	0.0000
2024/01/22	2032	01/02/2024	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	2032	01/02/2024	10.78 Put	Bond Future	330.3800	0.3304	175.5800	0.1756	46.855	0.0000	0.0000
2024/01/22	2032	01/02/2024	10.78 Call	Bond Future	1053.8600	1.0539	1002.3400	1.0023	4.889	0.0000	0.0000
2024/01/22	2032	01/02/2024	11.75 Call	Bond Future	5272.3600	5.2724	5373.8300	5.3738	1.925	0.0000	0.0000
2024/01/22	2032	01/02/2024	11.75 Put	Bond Future	1.9200	0.0019	0.1100	0.0001	94.271	0.0000	0.0000
2024/01/22	2032	01/02/2024	12.50 Call	Bond Future	8573.8700	8.5739	8677.1300	8.6771	1.204	0.0000	0.0000
2024/01/22	2032	01/02/2024	12.50 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/22	2032	01/02/2024		Bond Future	10.6318	90.1159	10.6108	90.2192	0.198	0.0000	0.0000
2024/01/22	2032	01/02/2024	11.84 Call	Bond Future	5677.4500	5.6775	5779.6700	5.7797	1.800	0.0000	0.0000
2024/01/22	2032	01/02/2024	11.84 Put	Bond Future	1.1100	0.0011	0.0500	0.0001	95.495	0.0000	0.0000
2024/01/22	2032	01/02/2024	11.85 Call	Bond Future	5722.3200	5.7223	5824.6100	5.8246	1.788	0.0000	0.0000
2024/01/22	2032	01/02/2024	11.85 Put	Bond Future	1.0400	0.0010	0.0500	0.0001	95.192	0.0000	0.0000
2024/01/22	2032	01/02/2024	11.83 Call	Bond Future	5632.5500	5.6326	5734.7100	5.7347	1.814	0.0000	0.0000
2024/01/22	2032	01/02/2024	11.83 Put	Bond Future	1.1800	0.0012	0.0600	0.0001	94.915	0.0000	0.0000
2024/01/22	2032	01/02/2024	10.01 Put	Bond Future	3123.0700	3.1231	3018.6200	3.0186	3.344	0.0000	0.0000
2024/01/22	2032	01/02/2024	10.01 Call	Bond Future	1.2100	0.0012	0.0400	0.0000	96.694	0.0000	0.0000
2024/01/22	2032	01/02/2024	10.76 Put	Bond Future	359.5700	0.3596	197.9400	0.1979	44.951	0.0000	0.0000
2024/01/22	2032	01/02/2024	10.76 Call	Bond Future	985.8900	0.9859	927.5400	0.9275	5.919	0.0000	0.0000
2024/01/22	2032	01/02/2024	12.62 Call	Bond Future	9086.0700	9.0861	9189.3400	9.1893	1.137	0.0000	0.0000
2024/01/22	2032	01/02/2024	12.62 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/22	2032	02/05/2024	10.55 Call	Bond Future	1384.7500	1.3848	1281.0300	1.2810	7.490	0.0000	0.0000
2024/01/22	2032	02/05/2024	10.55 Put	Bond Future	2152.1300	2.1521	1943.0400	1.9430	9.715	0.0000	0.0000
2024/01/22	2032	02/05/2024	10.56 Call	Bond Future	1407.0900	1.4071	1303.5900	1.3036	7.356	0.0000	0.0000
2024/01/22	2032	02/05/2024	10.56 Put	Bond Future	2126.0000	2.1260	1917.1300	1.9171	9.825	0.0000	0.0000
2024/01/22	2032	02/05/2024	10.54 Call	Bond Future	1362.6000	1.3626	1258.8800	1.2589	7.612	0.0000	0.0000
2024/01/22	2032	02/05/2024	10.54 Put	Bond Future	2178.5000	2.1785	1969.4100	1.9694	9.598	0.0000	0.0000
2024/01/22	2032	02/05/2024		Bond Future	10.7091	87.9267	10.6872	88.0320	0.205	0.0000	0.0000
2024/01/22	2032	02/05/2024	10.59 Put	Bond Future	2049.3900	2.0494	1840.3500	1.8404	10.200	0.0000	0.0000
2024/01/22	2032	02/05/2024	10.59 Call	Bond Future	1475.7100	1.4757	1372.0400	1.3720	7.025	0.0000	0.0000
2024/01/22	2032	02/05/2024	11.09 Put	Bond Future	1063.1900	1.0632	885.3800	0.8854	16.724	0.0000	0.0000
2024/01/22	2032	02/05/2024	11.09 Call	Bond Future	2864.8600	2.8649	2792.4200	2.7924	2.529	0.0000	0.0000
2024/01/22	2032	02/05/2024	13.18 Call	Bond Future	10898.7300	10.8987	10994.2900	10.9943	0.877	0.0000	0.0000
2024/01/22	2032	02/05/2024	13.18 Put	Bond Future	27.9200	0.0279	18.1100	0.0181	35.136	0.0000	0.0000
2024/01/22	2032	02/05/2024	10.36 Put	Bond Future	2696.5900	2.6966	2491.3500	2.4914	7.611	0.0000	0.0000
2024/01/22	2032	02/05/2024	10.36 Call	Bond Future	1001.5400	1.0015	901.6700	0.9017	9.972	0.0000	0.0000
2024/01/22	2032	02/05/2024	10.86 Put	Bond Future	1451.1500	1.4512	1253.1000	1.2531	13.648	0.0000	0.0000
2024/01/22	2032	02/05/2024	10.86 Call	Bond Future	2170.6300	2.1706	2077.9500	2.0780	4.270	0.0000	0.0000
2024/01/22	2032	02/05/2024	12.90 Call	Bond Future	9785.3600	9.7854	9874.0100	9.8740	0.906	0.0000	0.0000
2024/01/22	2032	02/05/2024	12.90 Put	Bond Future	53.8400	0.0538	37.1200	0.0371	31.055	0.0000	0.0000
2024/01/22	2032	02/05/2024	13.35 Call	Bond Future	11570.0900	11.5701	11668.5600	11.6686	0.851	0.0000	0.0000
2024/01/22	2032	02/05/2024	13.35 Put	Bond Future	18.3400	0.0183	11.4400	0.0114	37.623	0.0000	0.0000
2024/01/22	2032	02/05/2024	11.35 Put	Bond Future	736.8700	0.7369	587.0000	0.5870	20.339	0.0000	0.0000
2024/01/22	2032	02/05/2024	11.35 Call	Bond Future	3740.8000	3.7408	3696.3000	3.6963	1.190	0.0000	0.0000
2024/01/22	2032	02/05/2024	10.65 Put	Bond Future	1902.0900	1.9021	1693.8100	1.6938	10.950	0.0000	0.0000
2024/01/22	2032	02/05/2024	10.65 Call	Bond Future	1617.9300	1.6179	1515.0200	1.5150	6.361	0.0000	0.0000
2024/01/22	2032	02/05/2024	11.81 Call	Bond Future	5450.1700	5.4502	5457.1700	5.4572	0.128	0.0000	0.0000
2024/01/22	2032	02/05/2024	11.81 Put	Bond Future	372.5600	0.3726	274.1900	0.2742	26.404	0.0000	0.0000
2024/01/22	2032	02/05/2024	11.21 Call	Bond Future	3258.7900	3.2588	3198.3700	3.1984	1.854	0.0000	0.0000
2024/01/22	2032	02/05/2024	11.21 Put	Bond Future	899.4800	0.8995	733.6900	0.7337	18.432	0.0000	0.0000
2024/01/22	2032	02/05/2024	10.57 Put	Bond Future	2100.2900	2.1003	1891.2800	1.8913	9.951	0.0000	0.0000
2024/01/22	2032	02/05/2024	10.57 Call	Bond Future	1429.8300	1.4298	1326.1900	1.3262	7.248	0.0000	0.0000
2024/01/22	2032	01/08/2024	11.14 Call	Bond Future	3304.7400	3.3047	3311.1100	3.3111	0.193	0.0000	0.0000
2024/01/22	2032	01/08/2024	11.14 Put	Bond Future	1679.1900	1.6792	1577.7000	1.5777	6.044	0.0000	0.0000
2024/01/22	2032	01/08/2024	11.15 Call	Bond Future	3334.4000	3.3344	3341.2000	3.3412	0.204	0.0000	0.0000
2024/01/22	2032	01/08/2024	11.15 Put	Bond Future	1663.1700	1.6632	1562.1100	1.5621	6.076	0.0000	0.0000
2024/01/22	2032	01/08/2024	11.13 Call	Bond Future	3275.4300	3.2754	3281.1300	3.2811	0.174	0.0000	0.0000
2024/01/22	2032	01/08/2024	11.13 Put	Bond Future	1695.5900	1.6956	1593.4300	1.5934	6.025	0.0000	0.0000
2024/01/22	2032	01/08/2024		Bond Future	10.7886	89.8642	10.7656	89.9721	0.213	0.0000	0.0000
2024/01/22	2032	07/11/2024		Bond Future	10.8921	87.7853	10.8678	87.8961	0.223	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	
2024/01/22	2032	07/11/2024	13.36 Call	Bond Future	10714.4100	10.7144	10787.2900	10.7873	0.680	0.0000	0.0000
2024/01/22	2032	07/11/2024	13.36 Put	Bond Future	354.5300	0.3545	316.6700	0.3167	10.679	0.0000	0.0000
2024/01/22	2032	07/11/2024	11.64 Put	Bond Future	1604.1800	1.6042	1434.8800	1.4349	10.554	0.0000	0.0000
2024/01/22	2032	07/11/2024	11.64 Call	Bond Future	4925.7300	4.9257	4867.1700	4.8672	1.189	0.0000	0.0000
2024/01/22	2032	07/11/2024	11.48 Call	Bond Future	4437.1400	4.4371	4369.0000	4.3690	1.536	0.0000	0.0000
2024/01/22	2032	07/11/2024	11.48 Put	Bond Future	1812.2100	1.8122	1633.3300	1.6333	9.871	0.0000	0.0000
2024/01/22	2032	07/11/2024	11.49 Call	Bond Future	4467.3400	4.4673	4399.4800	4.3995	1.519	0.0000	0.0000
2024/01/22	2032	07/11/2024	11.49 Put	Bond Future	1798.6600	1.7987	1620.0600	1.6201	9.930	0.0000	0.0000
2024/01/22	2032	07/11/2024	11.47 Call	Bond Future	4407.3000	4.4073	4338.5900	4.3386	1.559	0.0000	0.0000
2024/01/22	2032	07/11/2024	11.47 Put	Bond Future	1826.1600	1.8262	1646.7100	1.6467	9.827	0.0000	0.0000
2024/01/22	2032	06/02/2025		Bond Future	11.0002	89.6633	10.9746	89.7768	0.233	0.0000	0.0000
2024/01/22	2032	06/02/2025	11.72 Call	Bond Future	4914.1900	4.9142	4810.7900	4.8108	2.104	0.0000	0.0000
2024/01/22	2032	06/02/2025	11.72 Put	Bond Future	1798.6500	1.7987	1581.8200	1.5818	12.055	0.0000	0.0000
2024/01/22	2033	01/02/2024		Bond Future	122.3498	122.3498	122.3721	122.3721	0.018	0.0000	0.0000
2024/01/22	2033	02/05/2024		Bond Future	123.5928	123.5928	123.6153	123.6153	0.018	0.0000	0.0000
2024/01/22	2033	01/08/2024		Bond Future	126.3461	126.3461	126.3694	126.3694	0.018	0.0000	0.0000
2024/01/22	2033	07/11/2024		Bond Future	127.8129	127.8129	127.8374	127.8374	0.019	0.0000	0.0000
2024/01/22	2033	06/02/2025		Bond Future	130.5805	130.5805	130.6059	130.6059	0.019	0.0000	0.0000
2024/01/22	2033	06/02/2025	124.94 Call	Bond Future	5640.4800	5.6405	5665.9300	5.6659	0.451	0.0000	0.0000
2024/01/22	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	2037	01/02/2024	13.93 Call	Bond Future	10103.3300	10.1033	10329.3600	10.3294	2.237	0.0000	0.0000
2024/01/22	2037	01/02/2024	13.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	2037	01/02/2024	12.93 Call	Bond Future	5435.6900	5.4357	5659.8400	5.6598	4.124	0.0000	0.0000
2024/01/22	2037	01/02/2024	12.93 Put	Bond Future	2.0000	0.0020	0.1200	0.0001	94.000	0.0000	0.0000
2024/01/22	2037	01/02/2024	12.09 Put	Bond Future	305.3800	0.3054	149.7200	0.1497	50.973	0.0000	0.0000
2024/01/22	2037	01/02/2024	12.09 Call	Bond Future	1438.2500	1.4383	1508.6200	1.5086	4.893	0.0000	0.0000
2024/01/22	2037	01/02/2024		Bond Future	11.8801	78.0430	11.8388	78.2690	0.348	0.0000	0.0000
2024/01/22	2037	01/02/2024	12.32 Call	Bond Future	2444.5500	2.4446	2603.3600	2.6034	6.496	0.0000	0.0000
2024/01/22	2037	01/02/2024	12.32 Put	Bond Future	97.5400	0.0975	30.3200	0.0303	68.915	0.0000	0.0000
2024/01/22	2037	01/02/2024	12.33 Call	Bond Future	2491.5600	2.4916	2653.2700	2.6533	6.490	0.0000	0.0000
2024/01/22	2037	01/02/2024	12.33 Put	Bond Future	92.4000	0.0924	28.0800	0.0281	69.610	0.0000	0.0000
2024/01/22	2037	01/02/2024	12.31 Call	Bond Future	2397.7100	2.3977	2553.5400	2.5535	6.499	0.0000	0.0000
2024/01/22	2037	01/02/2024	12.31 Put	Bond Future	102.9000	0.1029	32.7000	0.0327	68.222	0.0000	0.0000
2024/01/22	2037	02/05/2024		Bond Future	11.9869	79.7512	11.9440	79.9820	0.358	0.0000	0.0000
2024/01/22	2037	02/05/2024	11.44 Call	Bond Future	818.0200	0.8180	732.3800	0.7324	10.469	0.0000	0.0000
2024/01/22	2037	02/05/2024	11.44 Put	Bond Future	3836.4000	3.8364	3519.9100	3.5199	8.250	0.0000	0.0000
2024/01/22	2037	02/05/2024	11.45 Call	Bond Future	834.7800	0.8348	748.7000	0.7487	10.312	0.0000	0.0000
2024/01/22	2037	02/05/2024	11.45 Put	Bond Future	3796.4600	3.7965	3479.5300	3.4795	8.348	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	
2024/01/22	2037	02/05/2024	11.43 Call	Bond Future	801.3400	0.8013	716.2900	0.7163	10.613	0.0000	0.0000
2024/01/22	2037	02/05/2024	11.43 Put	Bond Future	3876.4700	3.8765	3560.5700	3.5606	8.149	0.0000	0.0000
2024/01/22	2037	01/08/2024		Bond Future	12.0989	77.2528	12.0542	77.4888	0.369	0.0000	0.0000
2024/01/22	2037	01/08/2024	12.10 Call	Bond Future	2831.2800	2.8313	2815.8600	2.8159	0.545	0.0000	0.0000
2024/01/22	2037	01/08/2024	12.10 Put	Bond Future	2825.2100	2.8252	2573.7400	2.5737	8.901	0.0000	0.0000
2024/01/22	2037	01/08/2024	12.11 Call	Bond Future	2859.9200	2.8599	2845.4900	2.8455	0.505	0.0000	0.0000
2024/01/22	2037	01/08/2024	12.11 Put	Bond Future	2801.1300	2.8011	2550.6500	2.5507	8.942	0.0000	0.0000
2024/01/22	2037	01/08/2024	12.09 Call	Bond Future	2802.7700	2.8028	2786.5900	2.7866	0.577	0.0000	0.0000
2024/01/22	2037	01/08/2024	12.09 Put	Bond Future	2849.4700	2.8495	2597.2400	2.5972	8.852	0.0000	0.0000
2024/01/22	2037	01/08/2024	13.82 Call	Bond Future	8969.2400	8.9692	9103.9300	9.1039	1.502	0.0000	0.0000
2024/01/22	2037	01/08/2024	13.82 Put	Bond Future	614.9400	0.6149	513.5800	0.5136	16.483	0.0000	0.0000
2024/01/22	2037	01/08/2024	13.17 Call	Bond Future	6463.2600	6.4633	6547.5800	6.5476	1.305	0.0000	0.0000
2024/01/22	2037	01/08/2024	13.17 Put	Bond Future	1100.4000	1.1004	948.6700	0.9487	13.789	0.0000	0.0000
2024/01/22	2037	07/11/2024		Bond Future	12.2257	79.0468	12.1791	79.2887	0.381	0.0000	0.0000
2024/01/22	2037	07/11/2024	12.58 Call	Bond Future	4609.1900	4.6092	4510.9500	4.5110	2.131	0.0000	0.0000
2024/01/22	2037	07/11/2024	12.58 Put	Bond Future	2805.6100	2.8056	2465.5200	2.4655	12.122	0.0000	0.0000
2024/01/22	2037	07/11/2024	12.59 Call	Bond Future	4640.2900	4.6403	4543.2100	4.5432	2.092	0.0000	0.0000
2024/01/22	2037	07/11/2024	12.59 Put	Bond Future	2786.7000	2.7867	2447.7700	2.4478	12.162	0.0000	0.0000
2024/01/22	2037	07/11/2024	12.57 Call	Bond Future	4578.1500	4.5782	4479.0400	4.4790	2.165	0.0000	0.0000
2024/01/22	2037	07/11/2024	12.57 Put	Bond Future	2824.6200	2.8246	2483.6600	2.4837	12.071	0.0000	0.0000
2024/01/22	2037	06/02/2025		Bond Future	12.3553	76.4777	12.3067	76.7250	0.393	0.0000	0.0000
2024/01/22	2037	06/02/2025	12.76 Call	Bond Future	5167.3700	5.1674	5125.6600	5.1257	0.807	0.0000	0.0000
2024/01/22	2037	06/02/2025	12.76 Put	Bond Future	3150.3800	3.1504	2861.3400	2.8613	9.175	0.0000	0.0000
2024/01/22	2038	01/02/2024		Bond Future	131.3574	131.3574	131.5315	131.5315	0.133	0.0000	0.0000
2024/01/22	2038	02/05/2024		Bond Future	134.2651	134.2651	134.4428	134.4428	0.132	0.0000	0.0000
2024/01/22	2038	01/08/2024		Bond Future	135.1839	135.1839	135.3661	135.3661	0.135	0.0000	0.0000
2024/01/22	2038	07/11/2024		Bond Future	138.3604	138.3604	138.5473	138.5473	0.135	0.0000	0.0000
2024/01/22	2038	06/02/2025		Bond Future	139.2312	139.2312	139.4230	139.4230	0.138	0.0000	0.0000
2024/01/22	2038	06/02/2025	135.23 Call	Bond Future	4001.2100	4.0012	4192.9800	4.1930	4.793	0.0000	0.0000
2024/01/22	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	2040	01/02/2024	12.30 Put	Bond Future	600.1100	0.6001	339.5800	0.3396	43.414	0.0000	0.0000
2024/01/22	2040	01/02/2024	12.30 Call	Bond Future	992.6700	0.9927	1055.7500	1.0558	6.355	0.0000	0.0000
2024/01/22	2040	01/02/2024	12.90 Put	Bond Future	31.4800	0.0315	5.1900	0.0052	83.513	0.0000	0.0000
2024/01/22	2040	01/02/2024	12.90 Call	Bond Future	3709.5200	3.7095	4006.8400	4.0068	8.015	0.0000	0.0000
2024/01/22	2040	01/02/2024	13.90 Call	Bond Future	8682.0400	8.6820	9005.6200	9.0056	3.727	0.0000	0.0000
2024/01/22	2040	01/02/2024	13.90 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/22	2040	01/02/2024	12.34 Call	Bond Future	1131.7800	1.1318	1216.1600	1.2162	7.456	0.0000	0.0000
2024/01/22	2040	01/02/2024	12.34 Put	Bond Future	513.1100	0.5131	273.8800	0.2739	46.624	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	
2024/01/22	2040	01/02/2024	12.35 Call	Bond Future	1167.9500	1.1680	1257.7800	1.2578	7.691	0.0000	0.0000
2024/01/22	2040	01/02/2024	12.35 Put	Bond Future	492.9100	0.4929	259.1300	0.2591	47.429	0.0000	0.0000
2024/01/22	2040	01/02/2024	12.33 Call	Bond Future	1096.1100	1.0961	1175.1000	1.1751	7.206	0.0000	0.0000
2024/01/22	2040	01/02/2024	12.33 Put	Bond Future	533.8700	0.5339	289.2500	0.2893	45.820	0.0000	0.0000
2024/01/22	2040	01/02/2024		Bond Future	12.2310	77.6887	12.1745	78.0123	0.462	0.0000	0.0000
2024/01/22	2040	02/05/2024	11.61 Call	Bond Future	561.7800	0.5618	536.4000	0.5364	4.518	0.0000	0.0000
2024/01/22	2040	02/05/2024	11.61 Put	Bond Future	4866.5700	4.8666	4510.6500	4.5107	7.314	0.0000	0.0000
2024/01/22	2040	02/05/2024	11.62 Call	Bond Future	574.9600	0.5750	549.8100	0.5498	4.374	0.0000	0.0000
2024/01/22	2040	02/05/2024	11.62 Put	Bond Future	4818.6400	4.8186	4462.9500	4.4630	7.382	0.0000	0.0000
2024/01/22	2040	02/05/2024	11.60 Call	Bond Future	548.9400	0.5489	523.3500	0.5234	4.662	0.0000	0.0000
2024/01/22	2040	02/05/2024	11.60 Put	Bond Future	4914.9200	4.9149	4558.7900	4.5588	7.246	0.0000	0.0000
2024/01/22	2040	02/05/2024		Bond Future	12.3441	79.3891	12.2855	79.7196	0.475	0.0000	0.0000
2024/01/22	2040	01/08/2024		Bond Future	12.4626	76.6324	12.4017	76.9703	0.489	0.0000	0.0000
2024/01/22	2040	01/08/2024	12.33 Call	Bond Future	2648.7300	2.6487	2584.4800	2.5845	2.426	0.0000	0.0000
2024/01/22	2040	01/08/2024	12.33 Put	Bond Future	3387.0900	3.3871	2984.9000	2.9849	11.874	0.0000	0.0000
2024/01/22	2040	01/08/2024	12.34 Call	Bond Future	2676.9200	2.6769	2613.6500	2.6137	2.364	0.0000	0.0000
2024/01/22	2040	01/08/2024	12.34 Put	Bond Future	3359.2200	3.3592	2958.0100	2.9580	11.944	0.0000	0.0000
2024/01/22	2040	01/08/2024	12.32 Call	Bond Future	2620.4600	2.6205	2555.6800	2.5557	2.472	0.0000	0.0000
2024/01/22	2040	01/08/2024	12.32 Put	Bond Future	3414.9500	3.4150	3012.2300	3.0122	11.793	0.0000	0.0000
2024/01/22	2040	07/11/2024		Bond Future	12.5957	78.4118	12.5322	78.7579	0.504	0.0000	0.0000
2024/01/22	2040	07/11/2024	12.85 Call	Bond Future	4503.3200	4.5033	4542.0100	4.5420	0.859	0.0000	0.0000
2024/01/22	2040	07/11/2024	12.85 Put	Bond Future	3142.3200	3.1423	2834.8800	2.8349	9.784	0.0000	0.0000
2024/01/22	2040	07/11/2024	12.86 Call	Bond Future	4535.0500	4.5351	4574.6900	4.5747	0.874	0.0000	0.0000
2024/01/22	2040	07/11/2024	12.86 Put	Bond Future	3121.3000	3.1213	2814.8100	2.8148	9.819	0.0000	0.0000
2024/01/22	2040	07/11/2024	12.84 Call	Bond Future	4471.6700	4.4717	4509.4100	4.5094	0.844	0.0000	0.0000
2024/01/22	2040	07/11/2024	12.84 Put	Bond Future	3163.4800	3.1635	2855.0900	2.8551	9.748	0.0000	0.0000
2024/01/22	2040	06/02/2025		Bond Future	12.7311	75.5782	12.6649	75.9320	0.520	0.0000	0.0000
2024/01/22	2040	06/02/2025	12.95 Call	Bond Future	4936.4700	4.9365	4889.1000	4.8891	0.960	0.0000	0.0000
2024/01/22	2040	06/02/2025	12.95 Put	Bond Future	3783.6900	3.7837	3382.4600	3.3825	10.604	0.0000	0.0000
2024/01/22	2044	01/02/2024	13.00 Call	Bond Future	3703.2300	3.7032	4004.1900	4.0042	8.127	0.0000	0.0000
2024/01/22	2044	01/02/2024	13.00 Put	Bond Future	29.5200	0.0295	5.9600	0.0060	79.810	0.0000	0.0000
2024/01/22	2044	01/02/2024	13.25 Call	Bond Future	4972.9500	4.9730	5291.9900	5.2920	6.416	0.0000	0.0000
2024/01/22	2044	01/02/2024	13.25 Put	Bond Future	6.1600	0.0062	0.6800	0.0007	88.961	0.0000	0.0000
2024/01/22	2044	01/02/2024		Bond Future	12.3306	73.7598	12.2741	74.0843	0.458	0.0000	0.0000
2024/01/22	2044	01/02/2024	12.28 Call	Bond Future	624.5700	0.6246	655.2600	0.6553	4.914	0.0000	0.0000
2024/01/22	2044	01/02/2024	12.28 Put	Bond Future	915.1700	0.9152	621.3400	0.6213	32.107	0.0000	0.0000
2024/01/22	2044	01/02/2024	12.29 Call	Bond Future	651.0000	0.6510	685.6500	0.6857	5.323	0.0000	0.0000
2024/01/22	2044	01/02/2024	12.29 Put	Bond Future	883.9700	0.8840	594.1000	0.5941	32.792	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	
2024/01/22	2044	01/02/2024	12.27 Call	Bond Future	598.7500	0.5988	625.6000	0.6256	4.484	0.0000	0.0000
2024/01/22	2044	01/02/2024	12.27 Put	Bond Future	947.0600	0.9471	649.3900	0.6494	31.431	0.0000	0.0000
2024/01/22	2044	02/05/2024	11.66 Call	Bond Future	522.0700	0.5221	458.1900	0.4582	12.236	0.0000	0.0000
2024/01/22	2044	02/05/2024	11.66 Put	Bond Future	5158.1900	5.1582	4762.8300	4.7628	7.665	0.0000	0.0000
2024/01/22	2044	02/05/2024	11.67 Call	Bond Future	534.5100	0.5345	470.4400	0.4704	11.987	0.0000	0.0000
2024/01/22	2044	02/05/2024	11.67 Put	Bond Future	5108.1900	5.1082	4712.6400	4.7126	7.743	0.0000	0.0000
2024/01/22	2044	02/05/2024	11.65 Call	Bond Future	509.8400	0.5098	446.2600	0.4463	12.471	0.0000	0.0000
2024/01/22	2044	02/05/2024	11.65 Put	Bond Future	5208.4800	5.2085	4813.4200	4.8134	7.585	0.0000	0.0000
2024/01/22	2044	02/05/2024		Bond Future	12.4406	75.3742	12.3821	75.7057	0.470	0.0000	0.0000
2024/01/22	2044	01/08/2024		Bond Future	12.5557	72.6542	12.4949	72.9931	0.484	0.0000	0.0000
2024/01/22	2044	01/08/2024	12.29 Call	Bond Future	2267.1700	2.2672	2260.2700	2.2603	0.304	0.0000	0.0000
2024/01/22	2044	01/08/2024	12.29 Put	Bond Future	3767.4400	3.7674	3421.6000	3.4216	9.180	0.0000	0.0000
2024/01/22	2044	01/08/2024	12.30 Call	Bond Future	2293.3700	2.2934	2287.3700	2.2874	0.262	0.0000	0.0000
2024/01/22	2044	01/08/2024	12.30 Put	Bond Future	3736.2300	3.7362	3391.2900	3.3913	9.232	0.0000	0.0000
2024/01/22	2044	01/08/2024	12.28 Call	Bond Future	2241.1100	2.2411	2233.3300	2.2333	0.347	0.0000	0.0000
2024/01/22	2044	01/08/2024	12.28 Put	Bond Future	3798.8500	3.7989	3452.1300	3.4521	9.127	0.0000	0.0000
2024/01/22	2044	07/11/2024		Bond Future	12.6843	74.3411	12.6210	74.6883	0.500	0.0000	0.0000
2024/01/22	2044	07/11/2024	12.91 Call	Bond Future	4492.3900	4.4924	4424.2900	4.4243	1.516	0.0000	0.0000
2024/01/22	2044	07/11/2024	12.91 Put	Bond Future	3278.4000	3.2784	2863.1200	2.8631	12.667	0.0000	0.0000
2024/01/22	2044	07/11/2024	12.92 Call	Bond Future	4523.6000	4.5236	4456.5800	4.4566	1.482	0.0000	0.0000
2024/01/22	2044	07/11/2024	12.92 Put	Bond Future	3256.6100	3.2566	2842.4100	2.8424	12.719	0.0000	0.0000
2024/01/22	2044	07/11/2024	12.90 Call	Bond Future	4460.9900	4.4610	4391.8200	4.3918	1.551	0.0000	0.0000
2024/01/22	2044	07/11/2024	12.90 Put	Bond Future	3300.0700	3.3001	2883.7200	2.8837	12.616	0.0000	0.0000
2024/01/22	2044	06/02/2025		Bond Future	12.8147	71.5457	12.7487	71.9005	0.514	0.0000	0.0000
2024/01/22	2044	06/02/2025	13.02 Call	Bond Future	4894.3000	4.8943	4918.6300	4.9186	0.497	0.0000	0.0000
2024/01/22	2044	06/02/2025	13.02 Put	Bond Future	3807.7500	3.8078	3477.2500	3.4773	8.680	0.0000	0.0000
2024/01/22	2046	01/02/2024		Bond Future	114.9177	114.9177	115.5535	115.5535	0.553	0.0000	0.0000
2024/01/22	2046	02/05/2024		Bond Future	115.3109	115.3109	115.9605	115.9605	0.563	0.0000	0.0000
2024/01/22	2046	01/08/2024		Bond Future	117.8795	117.8795	118.5438	118.5438	0.564	0.0000	0.0000
2024/01/22	2046	07/11/2024		Bond Future	118.4411	118.4411	119.1219	119.1219	0.575	0.0000	0.0000
2024/01/22	2046	06/02/2025		Bond Future	121.0045	121.0045	121.7004	121.7004	0.575	0.0000	0.0000
2024/01/22	2046	06/02/2025	114.01 Call	Bond Future	6994.5100	6.9945	7690.4200	7.6904	9.949	0.0000	0.0000
2024/01/22	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	2050	01/02/2024		Bond Future	114.5722	114.5722	115.1833	115.1833	0.533	0.0000	0.0000
2024/01/22	2050	02/05/2024		Bond Future	117.1083	117.1083	117.7328	117.7328	0.533	0.0000	0.0000
2024/01/22	2050	01/08/2024		Bond Future	117.4097	117.4097	118.0484	118.0484	0.544	0.0000	0.0000
2024/01/22	2050	07/11/2024		Bond Future	120.1686	120.1686	120.8226	120.8226	0.544	0.0000	0.0000
2024/01/22	2050	06/02/2025		Bond Future	120.4018	120.4018	121.0709	121.0709	0.556	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	
2024/01/22	2050	06/02/2025	115.60 Call	Bond Future	4801.7800	4.8018	5470.8700	5.4709	13.934	0.0000	0.0000
2024/01/22	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	AL37	01/02/2024		Index Future	945.2570	945.2570	947.4030	947.4030	0.227	0.0000	0.0000
2024/01/22	AL37	02/05/2024		Index Future	965.9470	965.9470	968.1350	968.1350	0.227	0.0000	0.0000
2024/01/22	AL37	01/08/2024		Index Future	987.2380	987.2380	989.4780	989.4780	0.227	0.0000	0.0000
2024/01/22	AL37	07/11/2024		Index Future	1010.2060	1010.2060	1012.5110	1012.5110	0.228	0.0000	0.0000
2024/01/22	AL37	06/02/2025		Index Future	1031.8720	1031.8720	1034.2360	1034.2360	0.229	0.0000	0.0000
2024/01/22	AL7T	01/02/2024		Index Future	1094.1960	1094.1960	1096.4060	1096.4060	0.202	0.0000	0.0000
2024/01/22	AL7T	02/05/2024		Index Future	1118.1450	1118.1450	1120.3990	1120.3990	0.202	0.0000	0.0000
2024/01/22	AL7T	01/08/2024		Index Future	1142.7910	1142.7910	1145.0990	1145.0990	0.202	0.0000	0.0000
2024/01/22	AL7T	07/11/2024		Index Future	1169.3790	1169.3790	1171.7540	1171.7540	0.203	0.0000	0.0000
2024/01/22	AL7T	06/02/2025		Index Future	1194.4580	1194.4580	1196.8970	1196.8970	0.204	0.0000	0.0000
2024/01/22	ALBI	01/02/2024		Index Future	946.1070	946.1070	948.5400	948.5400	0.257	0.0000	0.0000
2024/01/22	ALBI	02/05/2024		Index Future	966.8150	966.8150	969.2970	969.2970	0.257	0.0000	0.0000
2024/01/22	ALBI	01/08/2024		Index Future	988.1250	988.1250	990.6660	990.6660	0.257	0.0000	0.0000
2024/01/22	ALBI	07/11/2024		Index Future	1011.1140	1011.1140	1013.7260	1013.7260	0.258	0.0000	0.0000
2024/01/22	ALBI	06/02/2025		Index Future	1032.8000	1032.8000	1035.4780	1035.4780	0.259	0.0000	0.0000
2024/01/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	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	
2024/01/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/22	ES33	01/02/2024		Bond Future	12.2448	76.5742	12.2080	76.7406	0.300	0.0000	0.0000
2024/01/22	ES33	02/05/2024		Bond Future	12.3755	74.4708	12.3372	74.6409	0.309	0.0000	0.0000
2024/01/22	ES33	01/08/2024		Bond Future	12.5096	76.1296	12.4696	76.3036	0.320	0.0000	0.0000
2024/01/22	ES33	07/11/2024		Bond Future	12.6775	74.1146	12.6355	74.2930	0.331	0.0000	0.0000
2024/01/22	ES33	06/02/2025		Bond Future	12.8515	75.7162	12.8074	75.8987	0.343	0.0000	0.0000
2024/01/22	ES33	06/02/2025	13.34 Call	Bond Future	1984.5800	1.9846	2167.1300	2.1671	9.198	0.0000	0.0000
2024/01/22	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	ES42	01/02/2024		Bond Future	12.9190	71.6745	12.8673	71.9429	0.400	0.0000	0.0000
2024/01/22	ES42	02/05/2024		Bond Future	13.0506	68.9986	12.9968	69.2729	0.412	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	
2024/01/22	ES42	01/08/2024		Bond Future	13.1829	70.5351	13.1270	70.8156	0.424	0.0000	0.0000
2024/01/22	ES42	07/11/2024		Bond Future	13.3429	67.9228	13.2844	68.2102	0.438	0.0000	0.0000
2024/01/22	ES42	06/02/2025		Bond Future	13.5003	69.3884	13.4394	69.6823	0.452	0.0000	0.0000
2024/01/22	ES42	06/02/2025	13.71 Call	Bond Future	994.9300	0.9949	1288.8300	1.2888	29.540	0.0000	0.0000
2024/01/22	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	GOVI	01/02/2024		GOVI	932.6350	932.6350	935.0450	935.0450	0.258	0.0000	0.0000
2024/01/22	GOVI	01/02/2024	879.99 Call	GOVI	526450.0000	52.6450	550550.0000	55.0550	4.578	0.0000	0.0000
2024/01/22	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	GOVI	01/02/2024	880.00 Call	GOVI	526350.0000	52.6350	550450.0000	55.0450	4.579	0.0000	0.0000
2024/01/22	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	GOVI	01/02/2024	879.98 Call	GOVI	526550.0000	52.6550	550650.0000	55.0650	4.577	0.0000	0.0000
2024/01/22	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	GOVI	02/05/2024		GOVI	953.0480	953.0480	955.5070	955.5070	0.258	0.0000	0.0000
2024/01/22	GOVI	02/05/2024	950.98 Call	GOVI	20680.0000	2.0680	45270.0000	4.5270	118.907	0.0000	0.0000
2024/01/22	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	GOVI	02/05/2024	950.99 Call	GOVI	20580.0000	2.0580	45170.0000	4.5170	119.485	0.0000	0.0000
2024/01/22	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	GOVI	02/05/2024	950.97 Call	GOVI	20780.0000	2.0780	45370.0000	4.5370	118.335	0.0000	0.0000
2024/01/22	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	GOVI	01/08/2024	943.38 Call	GOVI	306750.0000	30.6750	331920.0000	33.1920	8.205	0.0000	0.0000
2024/01/22	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	GOVI	01/08/2024	943.39 Call	GOVI	306650.0000	30.6650	331820.0000	33.1820	8.208	0.0000	0.0000
2024/01/22	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	GOVI	01/08/2024	943.37 Call	GOVI	306850.0000	30.6850	332020.0000	33.2020	8.203	0.0000	0.0000
2024/01/22	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	GOVI	01/08/2024		GOVI	974.0550	974.0550	976.5720	976.5720	0.258	0.0000	0.0000
2024/01/22	GOVI	07/11/2024		GOVI	996.7170	996.7170	999.3040	999.3040	0.260	0.0000	0.0000
2024/01/22	GOVI	07/11/2024	948.79 Call	GOVI	479270.0000	47.9270	505140.0000	50.5140	5.398	0.0000	0.0000
2024/01/22	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	GOVI	07/11/2024	948.80 Call	GOVI	479170.0000	47.9170	505040.0000	50.5040	5.399	0.0000	0.0000
2024/01/22	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	GOVI	07/11/2024	948.78 Call	GOVI	479370.0000	47.9370	505240.0000	50.5240	5.397	0.0000	0.0000
2024/01/22	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	GOVI	06/02/2025		GOVI	1018.0940	1018.0940	1020.7460	1020.7460	0.260	0.0000	0.0000
2024/01/22	GOVI	06/02/2025	972.00 Call	GOVI	460940.0000	46.0940	487460.0000	48.7460	5.753	0.0000	0.0000
2024/01/22	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	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	
2024/01/22	IGOV	01/02/2024		Index Future	345.2350	345.2350	346.0100	346.0100	0.224	0.0000	0.0000
2024/01/22	IGOV	02/05/2024		Index Future	352.8770	352.8770	353.6670	353.6670	0.224	0.0000	0.0000
2024/01/22	IGOV	01/08/2024		Index Future	360.7390	360.7390	361.5480	361.5480	0.224	0.0000	0.0000
2024/01/22	IGOV	07/11/2024		Index Future	369.2200	369.2200	370.0530	370.0530	0.226	0.0000	0.0000
2024/01/22	IGOV	06/02/2025		Index Future	377.2180	377.2180	378.0730	378.0730	0.227	0.0000	0.0000
2024/01/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/22	JBAF	17/01/2024		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000	0.0000
2024/01/22	JBAF	21/02/2024		Jibar Tradeable Future	8.3590	91.6410	8.3500	91.6500	0.108	0.0000	0.0000
2024/01/22	JBAF	20/03/2024		Jibar Tradeable Future	8.3400	91.6600	8.3500	91.6500	0.120	0.0000	0.0000
2024/01/22	JBAF	17/04/2024		Jibar Tradeable Future	8.2700	91.7300	8.2700	91.7300	0.000	0.0000	0.0000
2024/01/22	JBAF	15/05/2024		Jibar Tradeable Future	8.2600	91.7400	8.2300	91.7700	0.363	0.0000	0.0000
2024/01/22	JBAF	19/06/2024		Jibar Tradeable Future	8.1310	91.8690	8.1000	91.9000	0.381	0.0000	0.0000
2024/01/22	JBAF	17/07/2024		Jibar Tradeable Future	8.1310	91.8690	8.1000	91.9000	0.381	0.0000	0.0000
2024/01/22	JBAF	18/09/2024		Jibar Tradeable Future	7.9120	92.0880	7.9000	92.1000	0.152	0.0000	0.0000
2024/01/22	JBAF	18/12/2024		Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000
2024/01/22	JBAF	19/03/2025		Jibar Tradeable Future	7.5840	92.4160	7.5600	92.4400	0.316	0.0000	0.0000
2024/01/22	JBAF	18/06/2025		Jibar Tradeable Future	7.3500	92.6500	7.3800	92.6200	0.408	0.0000	0.0000
2024/01/22	JBAF	17/09/2025		Jibar Tradeable Future	7.3840	92.6160	7.4100	92.5900	0.352	0.0000	0.0000
2024/01/22	JBAF	17/12/2025		Jibar Tradeable Future	7.4630	92.5370	7.4700	92.5300	0.094	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	
2024/01/22	R035	01/02/2024	10.62 Put	Bond Future	4674.9200	4.6749	4390.9700	4.3910	6.074	0.0000	0.0000
2024/01/22	R035	01/02/2024	10.62 Call	Bond Future	1.2200	0.0012	0.2100	0.0002	82.787	0.0000	0.0000
2024/01/22	R035	01/02/2024	11.12 Put	Bond Future	1922.4800	1.9225	1604.6400	1.6046	16.533	0.0000	0.0000
2024/01/22	R035	01/02/2024	11.12 Call	Bond Future	139.0800	0.1391	104.1800	0.1042	25.093	0.0000	0.0000
2024/01/22	R035	01/02/2024	13.46 Call	Bond Future	10129.3900	10.1294	10412.3300	10.4123	2.793	0.0000	0.0000
2024/01/22	R035	01/02/2024	13.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	R035	01/02/2024		Bond Future	11.4403	88.0121	11.3889	88.2951	0.450	0.0000	0.0000
2024/01/22	R035	01/02/2024	12.19 Call	Bond Future	3990.8700	3.9909	4260.9800	4.2610	6.768	0.0000	0.0000
2024/01/22	R035	01/02/2024	12.19 Put	Bond Future	14.6300	0.0146	1.8000	0.0018	87.697	0.0000	0.0000
2024/01/22	R035	01/02/2024	12.20 Call	Bond Future	4041.1700	4.0412	4312.0400	4.3120	6.703	0.0000	0.0000
2024/01/22	R035	01/02/2024	12.20 Put	Bond Future	13.7000	0.0137	1.6300	0.0016	88.102	0.0000	0.0000
2024/01/22	R035	01/02/2024	12.18 Call	Bond Future	3940.5700	3.9406	4209.8600	4.2099	6.834	0.0000	0.0000
2024/01/22	R035	01/02/2024	12.18 Put	Bond Future	15.6200	0.0156	1.9700	0.0020	87.388	0.0000	0.0000
2024/01/22	R035	02/05/2024		Bond Future	11.5343	85.4274	11.4808	85.7164	0.464	0.0000	0.0000
2024/01/22	R035	02/05/2024	11.20 Call	Bond Future	1152.9500	1.1530	1143.4900	1.1435	0.821	0.0000	0.0000
2024/01/22	R035	02/05/2024	11.20 Put	Bond Future	2982.3600	2.9824	2683.8700	2.6839	10.009	0.0000	0.0000
2024/01/22	R035	02/05/2024	11.21 Call	Bond Future	1174.1400	1.1741	1165.5200	1.1655	0.734	0.0000	0.0000
2024/01/22	R035	02/05/2024	11.21 Put	Bond Future	2948.0400	2.9480	2650.3900	2.6504	10.097	0.0000	0.0000
2024/01/22	R035	02/05/2024	11.19 Call	Bond Future	1131.8200	1.1318	1121.5500	1.1216	0.907	0.0000	0.0000
2024/01/22	R035	02/05/2024	11.19 Put	Bond Future	3016.8000	3.0168	2717.5000	2.7175	9.921	0.0000	0.0000
2024/01/22	R035	01/08/2024		Bond Future	11.6296	87.3101	11.5739	87.6057	0.479	0.0000	0.0000
2024/01/22	R035	01/08/2024	11.80 Call	Bond Future	3304.0500	3.3041	3261.4500	3.2615	1.289	0.0000	0.0000
2024/01/22	R035	01/08/2024	11.80 Put	Bond Future	2408.8300	2.4088	2070.6600	2.0707	14.039	0.0000	0.0000
2024/01/22	R035	01/08/2024	11.81 Call	Bond Future	3335.2200	3.3352	3293.5300	3.2935	1.250	0.0000	0.0000
2024/01/22	R035	01/08/2024	11.81 Put	Bond Future	2387.8800	2.3879	2050.6200	2.0506	14.124	0.0000	0.0000
2024/01/22	R035	01/08/2024	11.79 Call	Bond Future	3273.2700	3.2733	3229.5100	3.2295	1.337	0.0000	0.0000
2024/01/22	R035	01/08/2024	11.79 Put	Bond Future	2430.2100	2.4302	2090.8800	2.0909	13.963	0.0000	0.0000
2024/01/22	R035	07/11/2024		Bond Future	11.7533	84.8237	11.6950	85.1265	0.496	0.0000	0.0000
2024/01/22	R035	07/11/2024	12.18 Call	Bond Future	4611.8100	4.6118	4678.1600	4.6782	1.439	0.0000	0.0000
2024/01/22	R035	07/11/2024	12.18 Put	Bond Future	2441.6400	2.4416	2205.2200	2.2052	9.683	0.0000	0.0000
2024/01/22	R035	07/11/2024	12.19 Call	Bond Future	4644.0000	4.6440	4711.2300	4.7112	1.448	0.0000	0.0000
2024/01/22	R035	07/11/2024	12.19 Put	Bond Future	2423.9100	2.4239	2188.3700	2.1884	9.717	0.0000	0.0000
2024/01/22	R035	07/11/2024	12.17 Call	Bond Future	4579.7000	4.5797	4645.1600	4.6452	1.429	0.0000	0.0000
2024/01/22	R035	07/11/2024	12.17 Put	Bond Future	2459.4900	2.4595	2222.1800	2.2222	9.649	0.0000	0.0000
2024/01/22	R035	06/02/2025		Bond Future	11.8820	86.6389	11.8210	86.9485	0.513	0.0000	0.0000
2024/01/22	R035	06/02/2025	12.41 Call	Bond Future	5119.5400	5.1195	5070.1700	5.0702	0.964	0.0000	0.0000
2024/01/22	R035	06/02/2025	12.41 Put	Bond Future	2501.7800	2.5018	2142.7900	2.1428	14.349	0.0000	0.0000
2024/01/22	R053	01/02/2024	12.93 Call	Bond Future	4744.0300	4.7440	5208.9800	5.2090	9.801	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	
2024/01/22	R053	01/02/2024	12.93 Put	Bond Future	47.1300	0.0471	9.0500	0.0091	80.798	0.0000	0.0000
2024/01/22	R053	01/02/2024	12.94 Call	Bond Future	4809.8400	4.8098	5276.7200	5.2767	9.707	0.0000	0.0000
2024/01/22	R053	01/02/2024	12.94 Put	Bond Future	44.5100	0.0445	8.3600	0.0084	81.218	0.0000	0.0000
2024/01/22	R053	01/02/2024	12.92 Call	Bond Future	4678.2400	4.6782	5141.2100	5.1412	9.896	0.0000	0.0000
2024/01/22	R053	01/02/2024	12.92 Put	Bond Future	49.8600	0.0499	9.8000	0.0098	80.345	0.0000	0.0000
2024/01/22	R053	01/02/2024		Bond Future	12.2757	98.9252	12.2091	99.4282	0.542	0.0000	0.0000
2024/01/22	R053	02/05/2024		Bond Future	12.3816	95.2262	12.3125	95.7401	0.558	0.0000	0.0000
2024/01/22	R053	02/05/2024	13.03 Call	Bond Future	5922.8100	5.9228	6080.1800	6.0802	2.657	0.0000	0.0000
2024/01/22	R053	02/05/2024	13.03 Put	Bond Future	1340.4400	1.3404	983.8800	0.9839	26.600	0.0000	0.0000
2024/01/22	R053	02/05/2024	13.04 Call	Bond Future	5973.7500	5.9738	6133.8100	6.1338	2.679	0.0000	0.0000
2024/01/22	R053	02/05/2024	13.04 Put	Bond Future	1323.9600	1.3240	970.0900	0.9701	26.728	0.0000	0.0000
2024/01/22	R053	02/05/2024	13.02 Call	Bond Future	5871.9700	5.8720	6026.4900	6.0265	2.631	0.0000	0.0000
2024/01/22	R053	02/05/2024	13.02 Put	Bond Future	1357.1200	1.3571	997.7100	0.9977	26.483	0.0000	0.0000
2024/01/22	R053	01/08/2024	13.14 Call	Bond Future	6965.6300	6.9656	7026.4300	7.0264	0.873	0.0000	0.0000
2024/01/22	R053	01/08/2024	13.14 Put	Bond Future	2438.7700	2.4388	1974.2200	1.9742	19.049	0.0000	0.0000
2024/01/22	R053	01/08/2024	13.15 Call	Bond Future	7012.5000	7.0125	7075.3400	7.0753	0.896	0.0000	0.0000
2024/01/22	R053	01/08/2024	13.15 Put	Bond Future	2419.2800	2.4193	1956.7700	1.9568	19.118	0.0000	0.0000
2024/01/22	R053	01/08/2024	13.13 Call	Bond Future	6918.8200	6.9188	6977.5900	6.9776	0.849	0.0000	0.0000
2024/01/22	R053	01/08/2024	13.13 Put	Bond Future	2458.4200	2.4584	1991.8400	1.9918	18.979	0.0000	0.0000
2024/01/22	R053	01/08/2024		Bond Future	12.4891	97.3245	12.4174	97.8499	0.575	0.0000	0.0000
2024/01/22	R053	07/11/2024	12.80 Call	Bond Future	5782.9400	5.7829	5830.4200	5.8304	0.821	0.0000	0.0000
2024/01/22	R053	07/11/2024	12.80 Put	Bond Future	4502.1700	4.5022	4011.6100	4.0116	10.896	0.0000	0.0000
2024/01/22	R053	07/11/2024	12.81 Call	Bond Future	5823.6000	5.8236	5872.5100	5.8725	0.840	0.0000	0.0000
2024/01/22	R053	07/11/2024	12.81 Put	Bond Future	4473.2700	4.4733	3984.1400	3.9841	10.935	0.0000	0.0000
2024/01/22	R053	07/11/2024	12.79 Call	Bond Future	5742.3800	5.7424	5788.4400	5.7884	0.802	0.0000	0.0000
2024/01/22	R053	07/11/2024	12.79 Put	Bond Future	4531.2600	4.5313	4039.2800	4.0393	10.857	0.0000	0.0000
2024/01/22	R053	07/11/2024		Bond Future	12.6184	93.7134	12.5434	94.2514	0.594	0.0000	0.0000
2024/01/22	R053	06/02/2025		Bond Future	12.7467	95.7166	12.6687	96.2665	0.612	0.0000	0.0000
2024/01/22	R053	06/02/2025	12.94 Call	Bond Future	6584.7800	6.5848	6510.3500	6.5104	1.130	0.0000	0.0000
2024/01/22	R053	06/02/2025	12.94 Put	Bond Future	5248.4400	5.2484	4624.1300	4.6241	11.895	0.0000	0.0000
2024/01/22	R186	01/02/2024		Bond Future	8.7351	105.7255	8.7098	105.7905	0.290	0.0000	0.0000
2024/01/22	R186	01/02/2024	9.51 Call	Bond Future	1963.7700	1.9638	2027.7500	2.0278	3.258	0.0000	0.0000
2024/01/22	R186	01/02/2024	9.51 Put	Bond Future	1.2100	0.0012	0.1800	0.0002	85.124	0.0000	0.0000
2024/01/22	R186	01/02/2024	9.52 Call	Bond Future	1988.6900	1.9887	2052.7500	2.0528	3.221	0.0000	0.0000
2024/01/22	R186	01/02/2024	9.52 Put	Bond Future	1.1100	0.0011	0.1600	0.0002	85.586	0.0000	0.0000
2024/01/22	R186	01/02/2024	9.50 Call	Bond Future	1938.8400	1.9388	2002.7400	2.0027	3.296	0.0000	0.0000
2024/01/22	R186	01/02/2024	9.50 Put	Bond Future	1.3100	0.0013	0.2000	0.0002	84.733	0.0000	0.0000
2024/01/22	R186	02/05/2024		Bond Future	8.7171	108.0395	8.6891	108.1058	0.322	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	
2024/01/22	R186	02/05/2024	8.00 Call	Bond Future	99.0300	0.0990	89.8000	0.0898	9.320	0.0000	0.0000
2024/01/22	R186	02/05/2024	8.00 Put	Bond Future	1810.6700	1.8107	1735.1700	1.7352	4.170	0.0000	0.0000
2024/01/22	R186	02/05/2024	8.01 Call	Bond Future	102.5500	0.1026	93.2100	0.0932	9.108	0.0000	0.0000
2024/01/22	R186	02/05/2024	8.01 Put	Bond Future	1790.0700	1.7901	1714.4600	1.7145	4.224	0.0000	0.0000
2024/01/22	R186	02/05/2024	7.99 Call	Bond Future	95.6100	0.0956	86.4900	0.0865	9.539	0.0000	0.0000
2024/01/22	R186	02/05/2024	7.99 Put	Bond Future	1831.3700	1.8314	1755.9800	1.7560	4.117	0.0000	0.0000
2024/01/22	R186	02/05/2024	10.40 Call	Bond Future	3911.4000	3.9114	3969.0100	3.9690	1.473	0.0000	0.0000
2024/01/22	R186	02/05/2024	10.40 Put	Bond Future	30.6300	0.0306	21.9700	0.0220	28.273	0.0000	0.0000
2024/01/22	R186	02/05/2024	9.73 Put	Bond Future	110.6600	0.1107	87.0500	0.0871	21.336	0.0000	0.0000
2024/01/22	R186	02/05/2024	9.73 Call	Bond Future	2468.8300	2.4688	2511.4900	2.5115	1.728	0.0000	0.0000
2024/01/22	R186	01/08/2024	8.69 Call	Bond Future	946.6300	0.9466	883.4100	0.8834	6.678	0.0000	0.0000
2024/01/22	R186	01/08/2024	8.69 Put	Bond Future	942.5800	0.9426	811.4800	0.8115	13.909	0.0000	0.0000
2024/01/22	R186	01/08/2024	8.70 Call	Bond Future	959.2200	0.9592	896.2700	0.8963	6.563	0.0000	0.0000
2024/01/22	R186	01/08/2024	8.70 Put	Bond Future	933.5900	0.9336	802.7600	0.8028	14.014	0.0000	0.0000
2024/01/22	R186	01/08/2024	8.68 Call	Bond Future	933.8200	0.9338	870.6300	0.8706	6.767	0.0000	0.0000
2024/01/22	R186	01/08/2024	8.68 Put	Bond Future	951.3500	0.9514	820.2800	0.8203	13.777	0.0000	0.0000
2024/01/22	R186	01/08/2024		Bond Future	8.6881	105.1120	8.6567	105.1798	0.362	0.0000	0.0000
2024/01/22	R186	07/11/2024		Bond Future	8.6772	107.5542	8.6410	107.6241	0.417	0.0000	0.0000
2024/01/22	R186	07/11/2024	9.14 Call	Bond Future	1642.0900	1.6421	1626.1300	1.6261	0.972	0.0000	0.0000
2024/01/22	R186	07/11/2024	9.14 Put	Bond Future	752.7200	0.7527	666.8600	0.6669	11.407	0.0000	0.0000
2024/01/22	R186	07/11/2024	9.15 Call	Bond Future	1655.3500	1.6554	1640.0500	1.6401	0.924	0.0000	0.0000
2024/01/22	R186	07/11/2024	9.15 Put	Bond Future	746.8800	0.7469	661.6800	0.6617	11.407	0.0000	0.0000
2024/01/22	R186	07/11/2024	9.13 Call	Bond Future	1628.5000	1.6285	1612.2500	1.6123	0.998	0.0000	0.0000
2024/01/22	R186	07/11/2024	9.13 Put	Bond Future	758.2400	0.7582	672.0900	0.6721	11.362	0.0000	0.0000
2024/01/22	R186	06/02/2025		Bond Future	8.6786	104.5406	8.6368	104.6124	0.481	0.0000	0.0000
2024/01/22	R186	06/02/2025	9.03 Call	Bond Future	1481.9100	1.4819	1474.9900	1.4750	0.467	0.0000	0.0000
2024/01/22	R186	06/02/2025	9.03 Put	Bond Future	880.3600	0.8804	801.6600	0.8017	8.940	0.0000	0.0000
2024/01/22	R202	01/02/2024		Bond Future	259.5398	259.5398	259.1659	259.1659	0.144	0.0000	0.0000
2024/01/22	R202	02/05/2024		Bond Future	265.2848	265.2848	264.9022	264.9022	0.144	0.0000	0.0000
2024/01/22	R202	01/08/2024		Bond Future	266.0944	266.0944	265.7042	265.7042	0.147	0.0000	0.0000
2024/01/22	R202	07/11/2024		Bond Future	272.3475	272.3475	271.9491	271.9491	0.146	0.0000	0.0000
2024/01/22	R202	06/02/2025		Bond Future	273.0056	273.0056	272.6003	272.6003	0.148	0.0000	0.0000
2024/01/22	R202	06/02/2025	266.79 Call	Bond Future	6215.6000	6.2156	5810.2700	5.8103	6.521	0.0000	0.0000
2024/01/22	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	R209	01/02/2024		Bond Future	11.5886	67.8412	11.5523	68.0160	0.313	0.0000	0.0000
2024/01/22	R209	01/02/2024	12.13 Call	Bond Future	2582.2800	2.5823	2726.3900	2.7264	5.581	0.0000	0.0000
2024/01/22	R209	01/02/2024	12.13 Put	Bond Future	44.0600	0.0441	13.3700	0.0134	69.655	0.0000	0.0000
2024/01/22	R209	01/02/2024	12.14 Call	Bond Future	2625.3000	2.6253	2770.9300	2.7709	5.547	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	
2024/01/22	R209	01/02/2024	12.14 Put	Bond Future	41.5000	0.0415	12.3300	0.0123	70.289	0.0000	0.0000
2024/01/22	R209	01/02/2024	12.12 Call	Bond Future	2539.3400	2.5393	2681.8700	2.6819	5.613	0.0000	0.0000
2024/01/22	R209	01/02/2024	12.12 Put	Bond Future	46.7600	0.0468	14.4900	0.0145	69.012	0.0000	0.0000
2024/01/22	R209	02/05/2024		Bond Future	11.6796	66.1733	11.6420	66.3518	0.321	0.0000	0.0000
2024/01/22	R209	02/05/2024	11.18 Call	Bond Future	760.2300	0.7602	678.1800	0.6782	10.793	0.0000	0.0000
2024/01/22	R209	02/05/2024	11.18 Put	Bond Future	3193.1800	3.1932	2932.6300	2.9326	8.160	0.0000	0.0000
2024/01/22	R209	02/05/2024	11.19 Call	Bond Future	775.8500	0.7759	693.1500	0.6932	10.659	0.0000	0.0000
2024/01/22	R209	02/05/2024	11.19 Put	Bond Future	3158.9000	3.1589	2897.7000	2.8977	8.269	0.0000	0.0000
2024/01/22	R209	02/05/2024	11.17 Call	Bond Future	744.8000	0.7448	663.2900	0.6633	10.944	0.0000	0.0000
2024/01/22	R209	02/05/2024	11.17 Put	Bond Future	3227.7100	3.2277	2967.7000	2.9677	8.056	0.0000	0.0000
2024/01/22	R209	01/08/2024		Bond Future	11.7722	67.6315	11.7333	67.8141	0.330	0.0000	0.0000
2024/01/22	R209	01/08/2024	11.79 Call	Bond Future	2487.6600	2.4877	2460.6400	2.4606	1.086	0.0000	0.0000
2024/01/22	R209	01/08/2024	11.79 Put	Bond Future	2404.4700	2.4045	2194.9200	2.1949	8.715	0.0000	0.0000
2024/01/22	R209	01/08/2024	11.80 Call	Bond Future	2513.2500	2.5133	2486.8600	2.4869	1.050	0.0000	0.0000
2024/01/22	R209	01/08/2024	11.80 Put	Bond Future	2383.3300	2.3833	2174.4100	2.1744	8.766	0.0000	0.0000
2024/01/22	R209	01/08/2024	11.78 Call	Bond Future	2462.3800	2.4624	2434.3500	2.4344	1.138	0.0000	0.0000
2024/01/22	R209	01/08/2024	11.78 Put	Bond Future	2425.9600	2.4260	2215.4000	2.2154	8.679	0.0000	0.0000
2024/01/22	R209	07/11/2024		Bond Future	11.8859	66.0462	11.8454	66.2332	0.341	0.0000	0.0000
2024/01/22	R209	07/11/2024	12.22 Call	Bond Future	3922.5400	3.9225	3832.5700	3.8326	2.294	0.0000	0.0000
2024/01/22	R209	07/11/2024	12.22 Put	Bond Future	2408.3700	2.4084	2131.3300	2.1313	11.503	0.0000	0.0000
2024/01/22	R209	07/11/2024	12.23 Call	Bond Future	3950.2300	3.9502	3860.9900	3.8610	2.259	0.0000	0.0000
2024/01/22	R209	07/11/2024	12.23 Put	Bond Future	2391.4800	2.3915	2115.1700	2.1152	11.554	0.0000	0.0000
2024/01/22	R209	07/11/2024	12.21 Call	Bond Future	3895.1400	3.8951	3804.4400	3.8044	2.329	0.0000	0.0000
2024/01/22	R209	07/11/2024	12.21 Put	Bond Future	2425.6000	2.4256	2147.8300	2.1478	11.452	0.0000	0.0000
2024/01/22	R209	06/02/2025		Bond Future	12.0004	67.4591	11.9582	67.6504	0.351	0.0000	0.0000
2024/01/22	R209	06/02/2025	12.44 Call	Bond Future	4458.3900	4.4584	4414.7400	4.4147	0.979	0.0000	0.0000
2024/01/22	R209	06/02/2025	12.44 Put	Bond Future	2507.2300	2.5072	2272.2800	2.2723	9.371	0.0000	0.0000
2024/01/22	R210	01/02/2024		Bond Future	234.4473	234.4473	234.3052	234.3052	0.061	0.0000	0.0000
2024/01/22	R210	02/05/2024		Bond Future	236.3765	236.3765	236.2310	236.2310	0.062	0.0000	0.0000
2024/01/22	R210	01/08/2024		Bond Future	241.6423	241.6423	241.4939	241.4939	0.061	0.0000	0.0000
2024/01/22	R210	07/11/2024		Bond Future	243.9736	243.9736	243.8231	243.8231	0.062	0.0000	0.0000
2024/01/22	R210	06/02/2025		Bond Future	249.2551	249.2551	249.1022	249.1022	0.061	0.0000	0.0000
2024/01/22	R210	06/02/2025	239.61 Call	Bond Future	9645.0500	9.6451	9492.1700	9.4922	1.585	0.0000	0.0000
2024/01/22	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/22	R213	01/02/2024	11.71 Call	Bond Future	6090.5200	6.0905	6183.2000	6.1832	1.522	0.0000	0.0000
2024/01/22	R213	01/02/2024	11.71 Put	Bond Future	0.1500	0.0002	0.0100	0.0000	93.333	0.0000	0.0000
2024/01/22	R213	01/02/2024	11.72 Call	Bond Future	6130.7100	6.1307	6223.4000	6.2234	1.512	0.0000	0.0000
2024/01/22	R213	01/02/2024	11.72 Put	Bond Future	0.1400	0.0001	0.0100	0.0000	92.857	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	
2024/01/22	R213	01/02/2024	11.70 Call	Bond Future	6050.3000	6.0503	6142.9700	6.1430	1.532	0.0000	0.0000
2024/01/22	R213	01/02/2024	11.70 Put	Bond Future	0.1600	0.0002	0.0100	0.0000	93.750	0.0000	0.0000
2024/01/22	R213	01/02/2024		Bond Future	10.2660	86.9417	10.2450	87.0345	0.204	0.0000	0.0000
2024/01/22	R213	02/05/2024		Bond Future	10.3280	85.2866	10.3061	85.3813	0.213	0.0000	0.0000
2024/01/22	R213	02/05/2024	10.29 Call	Bond Future	1452.4400	1.4524	1394.7900	1.3948	3.969	0.0000	0.0000
2024/01/22	R213	02/05/2024	10.29 Put	Bond Future	1616.6000	1.6166	1464.2500	1.4643	9.424	0.0000	0.0000
2024/01/22	R213	02/05/2024	10.30 Call	Bond Future	1474.4700	1.4745	1417.2400	1.4172	3.881	0.0000	0.0000
2024/01/22	R213	02/05/2024	10.30 Put	Bond Future	1595.4200	1.5954	1443.4900	1.4435	9.523	0.0000	0.0000
2024/01/22	R213	02/05/2024	10.28 Call	Bond Future	1430.4100	1.4304	1372.3600	1.3724	4.058	0.0000	0.0000
2024/01/22	R213	02/05/2024	10.28 Put	Bond Future	1637.8000	1.6378	1485.0500	1.4851	9.327	0.0000	0.0000
2024/01/22	R213	01/08/2024		Bond Future	10.3896	87.1662	10.3665	87.2632	0.222	0.0000	0.0000
2024/01/22	R213	01/08/2024	10.87 Call	Bond Future	3291.0100	3.2910	3225.7400	3.2257	1.983	0.0000	0.0000
2024/01/22	R213	01/08/2024	10.87 Put	Bond Future	1303.6600	1.3037	1141.4600	1.1415	12.442	0.0000	0.0000
2024/01/22	R213	01/08/2024	10.88 Call	Bond Future	3318.9200	3.3189	3254.3100	3.2543	1.947	0.0000	0.0000
2024/01/22	R213	01/08/2024	10.88 Put	Bond Future	1290.8300	1.2908	1129.2900	1.1293	12.514	0.0000	0.0000
2024/01/22	R213	01/08/2024	10.86 Call	Bond Future	3263.1900	3.2632	3197.2600	3.1973	2.020	0.0000	0.0000
2024/01/22	R213	01/08/2024	10.86 Put	Bond Future	1316.6100	1.3166	1153.7500	1.1538	12.370	0.0000	0.0000
2024/01/22	R213	07/11/2024		Bond Future	10.4809	85.6309	10.4565	85.7305	0.233	0.0000	0.0000
2024/01/22	R213	07/11/2024	11.22 Call	Bond Future	4349.0300	4.3490	4325.3800	4.3254	0.544	0.0000	0.0000
2024/01/22	R213	07/11/2024	11.22 Put	Bond Future	1406.3400	1.4063	1283.1400	1.2831	8.760	0.0000	0.0000
2024/01/22	R213	07/11/2024	11.23 Call	Bond Future	4377.1600	4.3772	4353.9600	4.3540	0.530	0.0000	0.0000
2024/01/22	R213	07/11/2024	11.23 Put	Bond Future	1395.5400	1.3955	1272.7900	1.2728	8.796	0.0000	0.0000
2024/01/22	R213	07/11/2024	11.21 Call	Bond Future	4321.2300	4.3212	4297.1200	4.2971	0.558	0.0000	0.0000
2024/01/22	R213	07/11/2024	11.21 Put	Bond Future	1417.5000	1.4175	1293.8400	1.2938	8.724	0.0000	0.0000
2024/01/22	R213	06/02/2025		Bond Future	10.5806	87.4643	10.5547	87.5663	0.244	0.0000	0.0000
2024/01/22	R213	06/02/2025	11.35 Call	Bond Future	4569.6000	4.5696	4492.2300	4.4922	1.693	0.0000	0.0000
2024/01/22	R213	06/02/2025	11.35 Put	Bond Future	1601.9200	1.6019	1422.5400	1.4225	11.198	0.0000	0.0000
2024/01/22	R214	01/02/2024	12.15 Call	Bond Future	867.6300	0.8676	934.0900	0.9341	7.660	0.0000	0.0000
2024/01/22	R214	01/02/2024	12.15 Put	Bond Future	456.6900	0.4567	272.1400	0.2721	40.410	0.0000	0.0000
2024/01/22	R214	01/02/2024	12.16 Call	Bond Future	897.4600	0.8975	968.0300	0.9680	7.863	0.0000	0.0000
2024/01/22	R214	01/02/2024	12.16 Put	Bond Future	438.3900	0.4384	257.9500	0.2580	41.160	0.0000	0.0000
2024/01/22	R214	01/02/2024	12.14 Call	Bond Future	838.3700	0.8384	900.7300	0.9007	7.438	0.0000	0.0000
2024/01/22	R214	01/02/2024	12.14 Put	Bond Future	475.6100	0.4756	286.9600	0.2870	39.665	0.0000	0.0000
2024/01/22	R214	01/02/2024		Bond Future	12.0651	62.9696	12.0137	63.2206	0.426	0.0000	0.0000
2024/01/22	R214	02/05/2024		Bond Future	12.1591	61.0440	12.1060	61.3003	0.437	0.0000	0.0000
2024/01/22	R214	02/05/2024	11.47 Call	Bond Future	519.8900	0.5199	464.5900	0.4646	10.637	0.0000	0.0000
2024/01/22	R214	02/05/2024	11.47 Put	Bond Future	3979.8500	3.9799	3668.2100	3.6682	7.830	0.0000	0.0000
2024/01/22	R214	02/05/2024	11.48 Call	Bond Future	531.7400	0.5317	476.3800	0.4764	10.411	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	
2024/01/22	R214	02/05/2024	11.48 Put	Bond Future	3939.3200	3.9393	3627.6200	3.6276	7.913	0.0000	0.0000
2024/01/22	R214	02/05/2024	11.46 Call	Bond Future	508.1300	0.5081	452.9900	0.4530	10.852	0.0000	0.0000
2024/01/22	R214	02/05/2024	11.46 Put	Bond Future	4020.5300	4.0205	3709.0500	3.7091	7.747	0.0000	0.0000
2024/01/22	R214	02/05/2024	13.52 Call	Bond Future	6327.4000	6.3274	6485.5100	6.4855	2.499	0.0000	0.0000
2024/01/22	R214	02/05/2024	13.52 Put	Bond Future	302.9600	0.3030	204.7300	0.2047	32.423	0.0000	0.0000
2024/01/22	R214	02/05/2024	12.87 Call	Bond Future	4005.6700	4.0057	4079.0900	4.0791	1.833	0.0000	0.0000
2024/01/22	R214	02/05/2024	12.87 Put	Bond Future	733.6700	0.7337	550.7500	0.5508	24.932	0.0000	0.0000
2024/01/22	R214	02/05/2024	12.12 Put	Bond Future	1919.5100	1.9195	1626.6000	1.6266	15.260	0.0000	0.0000
2024/01/22	R214	02/05/2024	12.12 Call	Bond Future	1731.0600	1.7311	1694.4900	1.6945	2.113	0.0000	0.0000
2024/01/22	R214	02/05/2024	12.14 Put	Bond Future	1873.4500	1.8735	1582.7300	1.5827	15.518	0.0000	0.0000
2024/01/22	R214	02/05/2024	12.14 Call	Bond Future	1781.5100	1.7815	1747.1300	1.7471	1.930	0.0000	0.0000
2024/01/22	R214	01/08/2024		Bond Future	12.2539	62.3893	12.1989	62.6514	0.449	0.0000	0.0000
2024/01/22	R214	01/08/2024	12.17 Call	Bond Future	2361.6400	2.3616	2297.4100	2.2974	2.720	0.0000	0.0000
2024/01/22	R214	01/08/2024	12.17 Put	Bond Future	2762.1600	2.7622	2435.8100	2.4358	11.815	0.0000	0.0000
2024/01/22	R214	01/08/2024	12.18 Call	Bond Future	2386.2400	2.3862	2322.6400	2.3226	2.665	0.0000	0.0000
2024/01/22	R214	01/08/2024	12.18 Put	Bond Future	2738.8200	2.7388	2413.1000	2.4131	11.893	0.0000	0.0000
2024/01/22	R214	01/08/2024	12.16 Call	Bond Future	2336.9700	2.3370	2272.1200	2.2721	2.775	0.0000	0.0000
2024/01/22	R214	01/08/2024	12.16 Put	Bond Future	2785.4900	2.7855	2458.5200	2.4585	11.738	0.0000	0.0000
2024/01/22	R214	07/11/2024	12.61 Call	Bond Future	3779.0900	3.7791	3797.5700	3.7976	0.489	0.0000	0.0000
2024/01/22	R214	07/11/2024	12.61 Put	Bond Future	2683.6400	2.6836	2433.6300	2.4336	9.316	0.0000	0.0000
2024/01/22	R214	07/11/2024	12.62 Call	Bond Future	3806.0800	3.8061	3825.3300	3.8253	0.506	0.0000	0.0000
2024/01/22	R214	07/11/2024	12.62 Put	Bond Future	2665.2000	2.6652	2415.9600	2.4160	9.352	0.0000	0.0000
2024/01/22	R214	07/11/2024	12.60 Call	Bond Future	3752.1800	3.7522	3769.6900	3.7697	0.467	0.0000	0.0000
2024/01/22	R214	07/11/2024	12.60 Put	Bond Future	2702.2000	2.7022	2451.2200	2.4512	9.288	0.0000	0.0000
2024/01/22	R214	07/11/2024		Bond Future	12.3724	60.5321	12.3152	60.8006	0.462	0.0000	0.0000
2024/01/22	R214	06/02/2025		Bond Future	12.4930	61.8273	12.4336	62.1018	0.475	0.0000	0.0000
2024/01/22	R214	06/02/2025	12.71 Call	Bond Future	4193.1400	4.1931	4137.6300	4.1376	1.324	0.0000	0.0000
2024/01/22	R214	06/02/2025	12.71 Put	Bond Future	3206.4300	3.2064	2876.4400	2.8764	10.292	0.0000	0.0000
2024/01/22	R248	01/02/2024	13.10 Call	Bond Future	4677.0200	4.6770	5000.9100	5.0009	6.925	0.0000	0.0000
2024/01/22	R248	01/02/2024	13.10 Put	Bond Future	10.1600	0.0102	1.2900	0.0013	87.303	0.0000	0.0000
2024/01/22	R248	01/02/2024	13.90 Call	Bond Future	8619.1600	8.6192	8951.8800	8.9519	3.860	0.0000	0.0000
2024/01/22	R248	01/02/2024	13.90 Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/22	R248	01/02/2024	11.50 Put	Bond Future	4685.7900	4.6858	4350.9600	4.3510	7.146	0.0000	0.0000
2024/01/22	R248	01/02/2024	11.50 Call	Bond Future	2.9900	0.0030	0.9200	0.0009	69.231	0.0000	0.0000
2024/01/22	R248	01/02/2024	12.30 Put	Bond Future	659.2700	0.6593	399.9600	0.4000	39.333	0.0000	0.0000
2024/01/22	R248	01/02/2024	12.30 Call	Bond Future	915.6600	0.9157	989.1100	0.9891	8.022	0.0000	0.0000
2024/01/22	R248	01/02/2024	13.37 Call	Bond Future	6050.4600	6.0505	6381.6500	6.3817	5.474	0.0000	0.0000
2024/01/22	R248	01/02/2024	13.37 Put	Bond Future	1.6800	0.0017	0.1100	0.0001	93.452	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	
2024/01/22	R248	01/02/2024	12.15 Call	Bond Future	496.0100	0.4960	505.7500	0.5058	1.964	0.0000	0.0000
2024/01/22	R248	01/02/2024	12.15 Put	Bond Future	1123.1200	1.1231	800.1000	0.8001	28.761	0.0000	0.0000
2024/01/22	R248	01/02/2024	12.16 Call	Bond Future	519.2400	0.5192	532.2800	0.5323	2.511	0.0000	0.0000
2024/01/22	R248	01/02/2024	12.16 Put	Bond Future	1086.8600	1.0869	767.1400	0.7671	29.417	0.0000	0.0000
2024/01/22	R248	01/02/2024	12.14 Call	Bond Future	473.4600	0.4735	480.0600	0.4801	1.394	0.0000	0.0000
2024/01/22	R248	01/02/2024	12.14 Put	Bond Future	1160.1400	1.1601	833.9800	0.8340	28.114	0.0000	0.0000
2024/01/22	R248	01/02/2024		Bond Future	12.2561	76.8569	12.1996	77.1897	0.461	0.0000	0.0000
2024/01/22	R248	02/05/2024		Bond Future	12.3569	74.0915	12.2983	74.4315	0.474	0.0000	0.0000
2024/01/22	R248	02/05/2024	11.47 Call	Bond Future	402.3800	0.4024	367.1500	0.3672	8.755	0.0000	0.0000
2024/01/22	R248	02/05/2024	11.47 Put	Bond Future	5865.5900	5.8656	5490.3800	5.4904	6.397	0.0000	0.0000
2024/01/22	R248	02/05/2024	11.48 Call	Bond Future	412.8600	0.4129	377.6000	0.3776	8.540	0.0000	0.0000
2024/01/22	R248	02/05/2024	11.48 Put	Bond Future	5810.5100	5.8105	5435.2700	5.4353	6.458	0.0000	0.0000
2024/01/22	R248	02/05/2024	11.46 Call	Bond Future	392.0000	0.3920	356.9100	0.3569	8.952	0.0000	0.0000
2024/01/22	R248	02/05/2024	11.46 Put	Bond Future	5920.8700	5.9209	5545.8000	5.5458	6.335	0.0000	0.0000
2024/01/22	R248	02/05/2024	11.40 Put	Bond Future	6258.8400	6.2588	5884.7800	5.8848	5.977	0.0000	0.0000
2024/01/22	R248	02/05/2024	11.40 Call	Bond Future	333.9900	0.3340	299.9100	0.2999	10.204	0.0000	0.0000
2024/01/22	R248	02/05/2024	12.40 Put	Bond Future	2126.0500	2.1261	1823.7100	1.8237	14.221	0.0000	0.0000
2024/01/22	R248	02/05/2024	12.40 Call	Bond Future	2374.5800	2.3746	2412.2200	2.4122	1.585	0.0000	0.0000
2024/01/22	R248	02/05/2024	13.16 Call	Bond Future	5211.5300	5.2115	5375.3400	5.3753	3.143	0.0000	0.0000
2024/01/22	R248	02/05/2024	13.16 Put	Bond Future	819.5300	0.8195	643.3600	0.6434	21.496	0.0000	0.0000
2024/01/22	R248	01/08/2024		Bond Future	12.4588	75.7244	12.3980	76.0720	0.488	0.0000	0.0000
2024/01/22	R248	01/08/2024	12.31 Call	Bond Future	2707.7700	2.7078	2618.1600	2.6182	3.309	0.0000	0.0000
2024/01/22	R248	01/08/2024	12.31 Put	Bond Future	3563.9600	3.5640	3126.7800	3.1268	12.267	0.0000	0.0000
2024/01/22	R248	01/08/2024	12.32 Call	Bond Future	2736.5000	2.7365	2647.8800	2.6479	3.238	0.0000	0.0000
2024/01/22	R248	01/08/2024	12.32 Put	Bond Future	3534.5900	3.5346	3098.4000	3.0984	12.341	0.0000	0.0000
2024/01/22	R248	01/08/2024	12.30 Call	Bond Future	2678.9500	2.6790	2588.5900	2.5886	3.373	0.0000	0.0000
2024/01/22	R248	01/08/2024	12.30 Put	Bond Future	3593.3200	3.5933	3155.3900	3.1554	12.187	0.0000	0.0000
2024/01/22	R248	07/11/2024		Bond Future	12.5853	73.0321	12.5219	73.3881	0.503	0.0000	0.0000
2024/01/22	R248	07/11/2024	12.79 Call	Bond Future	4508.4500	4.5085	4516.5800	4.5166	0.180	0.0000	0.0000
2024/01/22	R248	07/11/2024	12.79 Put	Bond Future	3379.3400	3.3793	3031.4700	3.0315	10.294	0.0000	0.0000
2024/01/22	R248	07/11/2024	12.80 Call	Bond Future	4540.2900	4.5403	4549.4200	4.5494	0.201	0.0000	0.0000
2024/01/22	R248	07/11/2024	12.80 Put	Bond Future	3356.8300	3.3568	3009.9600	3.0100	10.333	0.0000	0.0000
2024/01/22	R248	07/11/2024	12.78 Call	Bond Future	4476.4200	4.4764	4483.5500	4.4836	0.159	0.0000	0.0000
2024/01/22	R248	07/11/2024	12.78 Put	Bond Future	3401.7400	3.4017	3052.8700	3.0529	10.256	0.0000	0.0000
2024/01/22	R248	06/02/2025		Bond Future	12.7140	74.5944	12.6481	74.9583	0.519	0.0000	0.0000
2024/01/22	R248	06/02/2025	12.71 Call	Bond Future	4454.7600	4.4548	4354.1100	4.3541	2.259	0.0000	0.0000
2024/01/22	R248	06/02/2025	12.71 Put	Bond Future	4476.7300	4.4767	4012.2200	4.0122	10.376	0.0000	0.0000
2024/01/22	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
2024/01/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

Open Interest

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