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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/01/2024 TO 25/01/2024

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
2024/01/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/25	2025	01/02/2024		Bond Future	176.2308	176.2308	176.2266	0.002	0.0000	0.0000
2024/01/25	2025	02/05/2024		Bond Future	180.1305	180.1305	180.1260	0.003	0.0000	0.0000
2024/01/25	2025	01/08/2024		Bond Future	182.3122	182.3122	182.3079	0.002	0.0000	0.0000
2024/01/25	2025	07/11/2024		Bond Future	186.6006	186.6006	186.5970	0.002	0.0000	0.0000
2024/01/25	2029	01/02/2024		Bond Future	129.2282	129.2282	129.1259	0.079	0.0000	0.0000
2024/01/25	2029	02/05/2024		Bond Future	130.7237	130.7237	130.6190	0.080	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	
2024/01/25	2029	01/08/2024		Bond Future	133.6370	133.6370	133.5301	133.5301	0.080	0.0000	0.0000
2024/01/25	2029	07/11/2024		Bond Future	135.3821	135.3821	135.2734	135.2734	0.080	0.0000	0.0000
2024/01/25	2029	06/02/2025		Bond Future	138.3157	138.3157	138.2051	138.2051	0.080	0.0000	0.0000
2024/01/25	2029	06/02/2025	132.40 Call	Bond Future	5915.7400	5.9157	5805.1400	5.8051	1.870	0.0000	0.0000
2024/01/25	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2030	01/02/2024	11.85 Call	Bond Future	8530.9000	8.5309	8469.2700	8.4693	0.722	0.0000	0.0000
2024/01/25	2030	01/02/2024	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2030	01/02/2024	10.00 Put	Bond Future	48.2900	0.0483	43.4600	0.0435	10.002	0.0000	0.0000
2024/01/25	2030	01/02/2024	10.00 Call	Bond Future	1249.4300	1.2494	1182.9700	1.1830	5.319	0.0000	0.0000
2024/01/25	2030	01/02/2024	9.89 Put	Bond Future	110.6800	0.1107	106.4000	0.1064	3.867	0.0000	0.0000
2024/01/25	2030	01/02/2024	9.89 Call	Bond Future	851.2300	0.8512	785.3200	0.7853	7.743	0.0000	0.0000
2024/01/25	2030	01/02/2024	10.39 Put	Bond Future	1.4200	0.0014	0.8900	0.0009	37.324	0.0000	0.0000
2024/01/25	2030	01/02/2024	10.39 Call	Bond Future	2812.4800	2.8125	2750.3200	2.7503	2.210	0.0000	0.0000
2024/01/25	2030	01/02/2024	11.86 Call	Bond Future	8568.4700	8.5685	8506.8400	8.5068	0.719	0.0000	0.0000
2024/01/25	2030	01/02/2024	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2030	01/02/2024	10.16 Put	Bond Future	12.4800	0.0125	9.9100	0.0099	20.593	0.0000	0.0000
2024/01/25	2030	01/02/2024	10.16 Call	Bond Future	1878.4300	1.8784	1814.2300	1.8142	3.418	0.0000	0.0000
2024/01/25	2030	01/02/2024	11.00 Call	Bond Future	5258.5500	5.2586	5196.9200	5.1969	1.172	0.0000	0.0000
2024/01/25	2030	01/02/2024	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2030	01/02/2024	11.75 Call	Bond Future	8154.0300	8.1540	8092.4000	8.0924	0.756	0.0000	0.0000
2024/01/25	2030	01/02/2024	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2030	01/02/2024	11.36 Call	Bond Future	6663.7100	6.6637	6602.0800	6.6021	0.925	0.0000	0.0000
2024/01/25	2030	01/02/2024	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2030	01/02/2024	11.37 Call	Bond Future	6702.3400	6.7023	6640.7100	6.6407	0.920	0.0000	0.0000
2024/01/25	2030	01/02/2024	11.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2030	01/02/2024	11.35 Call	Bond Future	6625.0700	6.6251	6563.4400	6.5634	0.930	0.0000	0.0000
2024/01/25	2030	01/02/2024	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2030	01/02/2024		Bond Future	9.7146	92.4846	9.7291	92.4230	0.150	0.0000	0.0000
2024/01/25	2030	01/02/2024	11.31 Call	Bond Future	6470.2600	6.4703	6408.6300	6.4086	0.953	0.0000	0.0000
2024/01/25	2030	01/02/2024	11.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2030	01/02/2024	9.93 Put	Bond Future	82.6000	0.0826	77.6900	0.0777	5.944	0.0000	0.0000
2024/01/25	2030	01/02/2024	9.93 Call	Bond Future	990.9700	0.9910	924.4300	0.9244	6.715	0.0000	0.0000
2024/01/25	2030	01/02/2024	9.57 Put	Bond Future	721.3600	0.7214	755.3000	0.7553	4.705	0.0000	0.0000
2024/01/25	2030	01/02/2024	9.57 Call	Bond Future	105.4000	0.1054	77.7100	0.0777	26.271	0.0000	0.0000
2024/01/25	2030	01/02/2024	10.07 Put	Bond Future	27.1900	0.0272	23.2600	0.0233	14.454	0.0000	0.0000
2024/01/25	2030	01/02/2024	10.07 Call	Bond Future	1519.9300	1.5199	1454.3700	1.4544	4.313	0.0000	0.0000
2024/01/25	2030	01/02/2024	12.10 Call	Bond Future	9463.8500	9.4639	9402.2200	9.4022	0.651	0.0000	0.0000
2024/01/25	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	
2024/01/25	2030	02/05/2024		Bond Future	9.7622	94.5082	9.7776	94.4451	0.157	0.0000	0.0000
2024/01/25	2030	02/05/2024	9.82 Call	Bond Future	1425.0400	1.4250	1384.8800	1.3849	2.818	0.0000	0.0000
2024/01/25	2030	02/05/2024	9.82 Put	Bond Future	1188.0200	1.1880	1210.9800	1.2110	1.933	0.0000	0.0000
2024/01/25	2030	02/05/2024	9.83 Call	Bond Future	1447.6900	1.4477	1407.2100	1.4072	2.796	0.0000	0.0000
2024/01/25	2030	02/05/2024	9.83 Put	Bond Future	1169.7300	1.1697	1192.3700	1.1924	1.935	0.0000	0.0000
2024/01/25	2030	02/05/2024	9.81 Call	Bond Future	1402.3900	1.4024	1362.5500	1.3626	2.841	0.0000	0.0000
2024/01/25	2030	02/05/2024	9.81 Put	Bond Future	1206.3300	1.2063	1229.6100	1.2296	1.930	0.0000	0.0000
2024/01/25	2030	02/05/2024	10.62 Put	Bond Future	301.7700	0.3018	307.4700	0.3075	1.889	0.0000	0.0000
2024/01/25	2030	02/05/2024	10.62 Call	Bond Future	3743.6100	3.7436	3686.1900	3.6862	1.534	0.0000	0.0000
2024/01/25	2030	02/05/2024	11.12 Put	Bond Future	116.8900	0.1169	118.7200	0.1187	1.566	0.0000	0.0000
2024/01/25	2030	02/05/2024	11.12 Call	Bond Future	5491.4300	5.4914	5430.1400	5.4301	1.116	0.0000	0.0000
2024/01/25	2030	02/05/2024	13.15 Call	Bond Future	12702.5500	12.7026	12639.4300	12.6394	0.497	0.0000	0.0000
2024/01/25	2030	02/05/2024	13.15 Put	Bond Future	0.3700	0.0004	0.3700	0.0004	0.000	0.0000	0.0000
2024/01/25	2030	02/05/2024	9.66 Put	Bond Future	1512.3600	1.5124	1540.5400	1.5405	1.863	0.0000	0.0000
2024/01/25	2030	02/05/2024	9.66 Call	Bond Future	1091.3000	1.0913	1056.3600	1.0564	3.202	0.0000	0.0000
2024/01/25	2030	02/05/2024	10.16 Put	Bond Future	682.5600	0.6826	696.1700	0.6962	1.994	0.0000	0.0000
2024/01/25	2030	02/05/2024	10.16 Call	Bond Future	2298.8800	2.2989	2249.3700	2.2494	2.154	0.0000	0.0000
2024/01/25	2030	02/05/2024	11.94 Call	Bond Future	8452.0500	8.4521	8389.0800	8.3891	0.745	0.0000	0.0000
2024/01/25	2030	02/05/2024	11.94 Put	Bond Future	19.9700	0.0200	20.1200	0.0201	0.751	0.0000	0.0000
2024/01/25	2030	02/05/2024	12.38 Call	Bond Future	10022.6800	10.0227	9959.5700	9.9596	0.630	0.0000	0.0000
2024/01/25	2030	02/05/2024	12.38 Put	Bond Future	5.3600	0.0054	5.3700	0.0054	0.187	0.0000	0.0000
2024/01/25	2030	02/05/2024	10.82 Put	Bond Future	207.6500	0.2077	211.3500	0.2114	1.782	0.0000	0.0000
2024/01/25	2030	02/05/2024	10.82 Call	Bond Future	4428.9300	4.4289	4369.5100	4.3695	1.342	0.0000	0.0000
2024/01/25	2030	01/08/2024	10.38 Call	Bond Future	3213.8800	3.2139	3165.1800	3.1652	1.515	0.0000	0.0000
2024/01/25	2030	01/08/2024	10.38 Put	Bond Future	989.9800	0.9900	1005.6300	1.0056	1.581	0.0000	0.0000
2024/01/25	2030	01/08/2024	10.39 Call	Bond Future	3241.6200	3.2416	3192.7600	3.1928	1.507	0.0000	0.0000
2024/01/25	2030	01/08/2024	10.39 Put	Bond Future	979.2400	0.9792	994.7300	0.9947	1.582	0.0000	0.0000
2024/01/25	2030	01/08/2024	10.37 Call	Bond Future	3186.2400	3.1862	3137.7000	3.1377	1.523	0.0000	0.0000
2024/01/25	2030	01/08/2024	10.37 Put	Bond Future	1000.8300	1.0008	1016.6400	1.0166	1.580	0.0000	0.0000
2024/01/25	2030	01/08/2024		Bond Future	9.8109	92.5861	9.8271	92.5218	0.165	0.0000	0.0000
2024/01/25	2030	07/11/2024		Bond Future	9.8734	94.7390	9.8906	94.6735	0.174	0.0000	0.0000
2024/01/25	2030	07/11/2024	10.75 Call	Bond Future	4276.0700	4.2761	4225.2300	4.2252	1.189	0.0000	0.0000
2024/01/25	2030	07/11/2024	10.75 Put	Bond Future	1004.4500	1.0045	1019.0600	1.0191	1.455	0.0000	0.0000
2024/01/25	2030	07/11/2024	10.76 Call	Bond Future	4303.8300	4.3038	4252.8700	4.2529	1.184	0.0000	0.0000
2024/01/25	2030	07/11/2024	10.76 Put	Bond Future	995.7300	0.9957	1010.2200	1.0102	1.455	0.0000	0.0000
2024/01/25	2030	07/11/2024	10.74 Call	Bond Future	4248.3500	4.2484	4197.6400	4.1976	1.194	0.0000	0.0000
2024/01/25	2030	07/11/2024	10.74 Put	Bond Future	1013.2400	1.0132	1027.9800	1.0280	1.455	0.0000	0.0000
2024/01/25	2030	06/02/2025		Bond Future	9.9436	92.7589	9.9617	92.6924	0.183	0.0000	0.0000
2024/01/25	2030	06/02/2025	10.68 Call	Bond Future	3958.5900	3.9586	3910.4600	3.9105	1.216	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	
2024/01/25	2030	06/02/2025	10.68 Put	Bond Future	1305.7100	1.3057	1324.1100	1.3241	1.409	0.0000	0.0000
2024/01/25	2032	01/02/2024	10.90 Put	Bond Future	47.3100	0.0473	43.9400	0.0439	7.123	0.0000	0.0000
2024/01/25	2032	01/02/2024	10.90 Call	Bond Future	1545.8900	1.5459	1448.1900	1.4482	6.320	0.0000	0.0000
2024/01/25	2032	01/02/2024	12.00 Call	Bond Future	6586.5300	6.5865	6492.2000	6.4922	1.432	0.0000	0.0000
2024/01/25	2032	01/02/2024	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2032	01/02/2024	11.55 Call	Bond Future	4554.0900	4.5541	4459.7100	4.4597	2.072	0.0000	0.0000
2024/01/25	2032	01/02/2024	11.55 Put	Bond Future	0.1100	0.0001	0.0600	0.0001	45.455	0.0000	0.0000
2024/01/25	2032	01/02/2024	11.33 Call	Bond Future	3536.9600	3.5370	3442.2500	3.4423	2.678	0.0000	0.0000
2024/01/25	2032	01/02/2024	11.33 Put	Bond Future	1.0200	0.0010	0.6400	0.0006	37.255	0.0000	0.0000
2024/01/25	2032	01/02/2024	11.35 Call	Bond Future	3629.9900	3.6300	3535.3500	3.5354	2.607	0.0000	0.0000
2024/01/25	2032	01/02/2024	11.35 Put	Bond Future	0.8300	0.0008	0.5200	0.0005	37.349	0.0000	0.0000
2024/01/25	2032	01/02/2024	10.85 Call	Bond Future	1327.3700	1.3274	1230.1000	1.2301	7.328	0.0000	0.0000
2024/01/25	2032	01/02/2024	10.85 Put	Bond Future	69.8600	0.0699	66.9200	0.0669	4.208	0.0000	0.0000
2024/01/25	2032	01/02/2024	10.59 Put	Bond Future	402.9400	0.4029	426.5400	0.4265	5.857	0.0000	0.0000
2024/01/25	2032	01/02/2024	10.59 Call	Bond Future	392.6500	0.3927	321.9200	0.3219	18.013	0.0000	0.0000
2024/01/25	2032	01/02/2024	11.09 Put	Bond Future	9.5400	0.0095	7.6600	0.0077	19.706	0.0000	0.0000
2024/01/25	2032	01/02/2024	11.09 Call	Bond Future	2416.2000	2.4162	2319.9900	2.3200	3.982	0.0000	0.0000
2024/01/25	2032	01/02/2024	12.73 Call	Bond Future	9746.7800	9.7468	9652.4500	9.6525	0.968	0.0000	0.0000
2024/01/25	2032	01/02/2024	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2032	01/02/2024	10.78 Put	Bond Future	117.6600	0.1177	116.9700	0.1170	0.586	0.0000	0.0000
2024/01/25	2032	01/02/2024	10.78 Call	Bond Future	1036.2000	1.0362	941.1800	0.9412	9.170	0.0000	0.0000
2024/01/25	2032	01/02/2024	11.75 Call	Bond Future	5465.5100	5.4655	5371.1800	5.3712	1.726	0.0000	0.0000
2024/01/25	2032	01/02/2024	11.75 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/01/25	2032	01/02/2024	12.50 Call	Bond Future	8768.9100	8.7689	8674.5800	8.6746	1.076	0.0000	0.0000
2024/01/25	2032	01/02/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2032	01/02/2024		Bond Future	10.5921	90.3110	10.6113	90.2166	0.181	0.0000	0.0000
2024/01/25	2032	01/02/2024	11.84 Call	Bond Future	5871.4100	5.8714	5777.0700	5.7771	1.607	0.0000	0.0000
2024/01/25	2032	01/02/2024	11.84 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/25	2032	01/02/2024	11.85 Call	Bond Future	5916.3400	5.9163	5822.0100	5.8220	1.594	0.0000	0.0000
2024/01/25	2032	01/02/2024	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2032	01/02/2024	11.83 Call	Bond Future	5826.4400	5.8264	5732.1000	5.7321	1.619	0.0000	0.0000
2024/01/25	2032	01/02/2024	11.83 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/25	2032	01/02/2024	10.01 Put	Bond Future	2926.8100	2.9268	3021.1300	3.0211	3.223	0.0000	0.0000
2024/01/25	2032	01/02/2024	10.01 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/25	2032	01/02/2024	10.76 Put	Bond Future	135.7800	0.1358	136.2400	0.1362	0.339	0.0000	0.0000
2024/01/25	2032	01/02/2024	10.76 Call	Bond Future	957.1600	0.9572	863.2900	0.8633	9.807	0.0000	0.0000
2024/01/25	2032	01/02/2024	12.62 Call	Bond Future	9281.1200	9.2811	9186.7900	9.1868	1.016	0.0000	0.0000
2024/01/25	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	
2024/01/25	2032	02/05/2024	10.55 Call	Bond Future	1307.1200	1.3071	1256.1300	1.2561	3.901	0.0000	0.0000
2024/01/25	2032	02/05/2024	10.55 Put	Bond Future	1875.8500	1.8759	1921.4000	1.9214	2.428	0.0000	0.0000
2024/01/25	2032	02/05/2024	10.56 Call	Bond Future	1330.0900	1.3301	1278.6100	1.2786	3.870	0.0000	0.0000
2024/01/25	2032	02/05/2024	10.56 Put	Bond Future	1850.3500	1.8504	1895.4100	1.8954	2.435	0.0000	0.0000
2024/01/25	2032	02/05/2024	10.54 Call	Bond Future	1284.5500	1.2846	1234.0600	1.2341	3.931	0.0000	0.0000
2024/01/25	2032	02/05/2024	10.54 Put	Bond Future	1901.8000	1.9018	1947.8500	1.9479	2.421	0.0000	0.0000
2024/01/25	2032	02/05/2024		Bond Future	10.6678	88.1253	10.6879	88.0288	0.188	0.0000	0.0000
2024/01/25	2032	02/05/2024	10.59 Put	Bond Future	1774.8300	1.7748	1818.4100	1.8184	2.455	0.0000	0.0000
2024/01/25	2032	02/05/2024	10.59 Call	Bond Future	1399.8000	1.3998	1346.8400	1.3468	3.783	0.0000	0.0000
2024/01/25	2032	02/05/2024	11.09 Put	Bond Future	841.5100	0.8415	863.9400	0.8639	2.665	0.0000	0.0000
2024/01/25	2032	02/05/2024	11.09 Call	Bond Future	2841.8300	2.8418	2767.7200	2.7677	2.608	0.0000	0.0000
2024/01/25	2032	02/05/2024	13.18 Call	Bond Future	11085.3500	11.0854	10989.0600	10.9891	0.869	0.0000	0.0000
2024/01/25	2032	02/05/2024	13.18 Put	Bond Future	15.8900	0.0159	16.1400	0.0161	1.573	0.0000	0.0000
2024/01/25	2032	02/05/2024	10.36 Put	Bond Future	2416.7300	2.4167	2471.8500	2.4719	2.281	0.0000	0.0000
2024/01/25	2032	02/05/2024	10.36 Call	Bond Future	920.3300	0.9203	878.9100	0.8789	4.501	0.0000	0.0000
2024/01/25	2032	02/05/2024	10.86 Put	Bond Future	1199.3300	1.1993	1230.5200	1.2305	2.601	0.0000	0.0000
2024/01/25	2032	02/05/2024	10.86 Call	Bond Future	2117.4600	2.1175	2052.1100	2.0521	3.086	0.0000	0.0000
2024/01/25	2032	02/05/2024	12.90 Call	Bond Future	9963.2400	9.9632	9867.3000	9.8673	0.963	0.0000	0.0000
2024/01/25	2032	02/05/2024	12.90 Put	Bond Future	33.0700	0.0331	33.6700	0.0337	1.814	0.0000	0.0000
2024/01/25	2032	02/05/2024	13.35 Call	Bond Future	11760.3300	11.7603	11663.9400	11.6639	0.820	0.0000	0.0000
2024/01/25	2032	02/05/2024	13.35 Put	Bond Future	9.9300	0.0099	10.0800	0.0101	1.511	0.0000	0.0000
2024/01/25	2032	02/05/2024	11.35 Put	Bond Future	553.3000	0.5533	568.1300	0.5681	2.680	0.0000	0.0000
2024/01/25	2032	02/05/2024	11.35 Call	Bond Future	3755.8800	3.7559	3674.1700	3.6742	2.176	0.0000	0.0000
2024/01/25	2032	02/05/2024	10.65 Put	Bond Future	1630.8500	1.6309	1671.5200	1.6715	2.494	0.0000	0.0000
2024/01/25	2032	02/05/2024	10.65 Call	Bond Future	1545.3400	1.5453	1489.4700	1.4895	3.615	0.0000	0.0000
2024/01/25	2032	02/05/2024	11.81 Call	Bond Future	5530.7600	5.5308	5440.7300	5.4407	1.628	0.0000	0.0000
2024/01/25	2032	02/05/2024	11.81 Put	Bond Future	254.5000	0.2545	261.0100	0.2610	2.558	0.0000	0.0000
2024/01/25	2032	02/05/2024	11.21 Call	Bond Future	3252.6600	3.2527	3174.7400	3.1747	2.396	0.0000	0.0000
2024/01/25	2032	02/05/2024	11.21 Put	Bond Future	694.7000	0.6947	713.3200	0.7133	2.680	0.0000	0.0000
2024/01/25	2032	02/05/2024	10.57 Put	Bond Future	1824.9100	1.8249	1869.4800	1.8695	2.442	0.0000	0.0000
2024/01/25	2032	02/05/2024	10.57 Call	Bond Future	1353.1000	1.3531	1301.1300	1.3011	3.841	0.0000	0.0000
2024/01/25	2032	01/08/2024	11.14 Call	Bond Future	3360.0200	3.3600	3291.8800	3.2919	2.028	0.0000	0.0000
2024/01/25	2032	01/08/2024	11.14 Put	Bond Future	1530.7300	1.5307	1561.0900	1.5611	1.983	0.0000	0.0000
2024/01/25	2032	01/08/2024	11.15 Call	Bond Future	3390.4000	3.3904	3321.9900	3.3220	2.018	0.0000	0.0000
2024/01/25	2032	01/08/2024	11.15 Put	Bond Future	1515.4300	1.5154	1545.5200	1.5455	1.986	0.0000	0.0000
2024/01/25	2032	01/08/2024	11.13 Call	Bond Future	3329.7400	3.3297	3261.8800	3.2619	2.038	0.0000	0.0000
2024/01/25	2032	01/08/2024	11.13 Put	Bond Future	1546.1600	1.5462	1576.8000	1.5768	1.982	0.0000	0.0000
2024/01/25	2032	01/08/2024		Bond Future	10.7451	90.0680	10.7661	89.9695	0.195	0.0000	0.0000
2024/01/25	2032	07/11/2024		Bond Future	10.8460	87.9956	10.8680	87.8952	0.203	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	
2024/01/25	2032	07/11/2024	13.36 Call	Bond Future	10874.6700	10.8747	10780.1200	10.7801	0.869	0.0000	0.0000
2024/01/25	2032	07/11/2024	13.36 Put	Bond Future	304.4600	0.3045	310.3200	0.3103	1.925	0.0000	0.0000
2024/01/25	2032	07/11/2024	11.64 Put	Bond Future	1396.6600	1.3967	1422.1100	1.4221	1.822	0.0000	0.0000
2024/01/25	2032	07/11/2024	11.64 Call	Bond Future	4928.5400	4.9285	4853.5800	4.8536	1.521	0.0000	0.0000
2024/01/25	2032	07/11/2024	11.48 Call	Bond Future	4426.8000	4.4268	4355.0600	4.3551	1.621	0.0000	0.0000
2024/01/25	2032	07/11/2024	11.48 Put	Bond Future	1591.5400	1.5915	1620.2100	1.6202	1.801	0.0000	0.0000
2024/01/25	2032	07/11/2024	11.49 Call	Bond Future	4457.5100	4.4575	4385.5600	4.3856	1.614	0.0000	0.0000
2024/01/25	2032	07/11/2024	11.49 Put	Bond Future	1578.5000	1.5785	1606.9600	1.6070	1.803	0.0000	0.0000
2024/01/25	2032	07/11/2024	11.47 Call	Bond Future	4396.1500	4.3962	4324.6300	4.3246	1.627	0.0000	0.0000
2024/01/25	2032	07/11/2024	11.47 Put	Bond Future	1604.6800	1.6047	1633.5700	1.6336	1.800	0.0000	0.0000
2024/01/25	2032	06/02/2025		Bond Future	10.9514	89.8798	10.9744	89.7775	0.210	0.0000	0.0000
2024/01/25	2032	06/02/2025	11.72 Call	Bond Future	4874.7700	4.8748	4800.8900	4.8009	1.516	0.0000	0.0000
2024/01/25	2032	06/02/2025	11.72 Put	Bond Future	1542.7600	1.5428	1571.1600	1.5712	1.841	0.0000	0.0000
2024/01/25	2033	01/02/2024		Bond Future	122.0204	122.0204	122.1403	122.1403	0.098	0.0000	0.0000
2024/01/25	2033	02/05/2024		Bond Future	123.2552	123.2552	123.3775	123.3775	0.099	0.0000	0.0000
2024/01/25	2033	01/08/2024		Bond Future	126.0021	126.0021	126.1275	126.1275	0.099	0.0000	0.0000
2024/01/25	2033	07/11/2024		Bond Future	127.4709	127.4709	127.5998	127.5998	0.101	0.0000	0.0000
2024/01/25	2033	06/02/2025		Bond Future	130.2333	130.2333	130.3654	130.3654	0.101	0.0000	0.0000
2024/01/25	2033	06/02/2025	124.94 Call	Bond Future	5293.2600	5.2933	5425.3900	5.4254	2.496	0.0000	0.0000
2024/01/25	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2037	01/02/2024	13.93 Call	Bond Future	10409.1500	10.4092	10360.2800	10.3603	0.469	0.0000	0.0000
2024/01/25	2037	01/02/2024	13.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2037	01/02/2024	12.93 Call	Bond Future	5739.5300	5.7395	5690.6500	5.6907	0.852	0.0000	0.0000
2024/01/25	2037	01/02/2024	12.93 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/01/25	2037	01/02/2024	12.09 Put	Bond Future	97.9000	0.0979	85.4000	0.0854	12.768	0.0000	0.0000
2024/01/25	2037	01/02/2024	12.09 Call	Bond Future	1536.5900	1.5366	1475.2200	1.4752	3.994	0.0000	0.0000
2024/01/25	2037	01/02/2024		Bond Future	11.8243	78.3488	11.8332	78.2999	0.075	0.0000	0.0000
2024/01/25	2037	01/02/2024	12.32 Call	Bond Future	2667.1500	2.6672	2614.3500	2.6144	1.980	0.0000	0.0000
2024/01/25	2037	01/02/2024	12.32 Put	Bond Future	14.3200	0.0143	10.3900	0.0104	27.444	0.0000	0.0000
2024/01/25	2037	01/02/2024	12.33 Call	Bond Future	2718.0300	2.7180	2665.4900	2.6655	1.933	0.0000	0.0000
2024/01/25	2037	01/02/2024	12.33 Put	Bond Future	13.0500	0.0131	9.3800	0.0094	28.123	0.0000	0.0000
2024/01/25	2037	01/02/2024	12.31 Call	Bond Future	2616.3300	2.6163	2563.2600	2.5633	2.028	0.0000	0.0000
2024/01/25	2037	01/02/2024	12.31 Put	Bond Future	15.7000	0.0157	11.5000	0.0115	26.752	0.0000	0.0000
2024/01/25	2037	02/05/2024		Bond Future	11.9290	80.0631	11.9383	80.0130	0.078	0.0000	0.0000
2024/01/25	2037	02/05/2024	11.43 Put	Bond Future	3487.1200	3.4871	3516.0900	3.5161	0.831	0.0000	0.0000
2024/01/25	2037	02/05/2024	11.44 Call	Bond Future	740.1900	0.7402	718.8500	0.7189	2.883	0.0000	0.0000
2024/01/25	2037	02/05/2024	11.44 Put	Bond Future	3446.6800	3.4467	3475.3700	3.4754	0.832	0.0000	0.0000
2024/01/25	2037	02/05/2024	11.45 Call	Bond Future	756.7500	0.7568	735.1200	0.7351	2.858	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	
2024/01/25	2037	02/05/2024	11.45 Put	Bond Future	3406.5400	3.4065	3434.9400	3.4349	0.834	0.0000	0.0000
2024/01/25	2037	02/05/2024	11.43 Call	Bond Future	723.8800	0.7239	702.8200	0.7028	2.909	0.0000	0.0000
2024/01/25	2037	01/08/2024		Bond Future	12.0385	77.5722	12.0481	77.5212	0.080	0.0000	0.0000
2024/01/25	2037	01/08/2024	12.10 Call	Bond Future	2846.3400	2.8463	2811.9800	2.8120	1.207	0.0000	0.0000
2024/01/25	2037	01/08/2024	12.10 Put	Bond Future	2520.8600	2.5209	2537.5300	2.5375	0.661	0.0000	0.0000
2024/01/25	2037	01/08/2024	12.11 Call	Bond Future	2876.2200	2.8762	2841.7000	2.8417	1.200	0.0000	0.0000
2024/01/25	2037	01/08/2024	12.11 Put	Bond Future	2498.0200	2.4980	2514.5300	2.5145	0.661	0.0000	0.0000
2024/01/25	2037	01/08/2024	12.09 Call	Bond Future	2816.8200	2.8168	2782.6200	2.7826	1.214	0.0000	0.0000
2024/01/25	2037	01/08/2024	12.09 Put	Bond Future	2544.1100	2.5441	2560.9400	2.5609	0.662	0.0000	0.0000
2024/01/25	2037	01/08/2024	13.82 Call	Bond Future	9168.7400	9.1687	9119.5100	9.1195	0.537	0.0000	0.0000
2024/01/25	2037	01/08/2024	13.82 Put	Bond Future	495.0300	0.4950	496.8300	0.4968	0.364	0.0000	0.0000
2024/01/25	2037	01/08/2024	13.17 Call	Bond Future	6602.2600	6.6023	6556.0100	6.5560	0.701	0.0000	0.0000
2024/01/25	2037	01/08/2024	13.17 Put	Bond Future	919.9900	0.9200	924.7700	0.9248	0.520	0.0000	0.0000
2024/01/25	2037	07/11/2024		Bond Future	12.1625	79.3753	12.1724	79.3234	0.082	0.0000	0.0000
2024/01/25	2037	07/11/2024	12.58 Call	Bond Future	4553.1000	4.5531	4515.3100	4.5153	0.830	0.0000	0.0000
2024/01/25	2037	07/11/2024	12.58 Put	Bond Future	2421.0900	2.4211	2435.1700	2.4352	0.582	0.0000	0.0000
2024/01/25	2037	07/11/2024	12.59 Call	Bond Future	4585.5600	4.5856	4547.6600	4.5477	0.827	0.0000	0.0000
2024/01/25	2037	07/11/2024	12.59 Put	Bond Future	2403.5400	2.4035	2417.5100	2.4175	0.581	0.0000	0.0000
2024/01/25	2037	07/11/2024	12.57 Call	Bond Future	4520.9900	4.5210	4483.3100	4.4833	0.833	0.0000	0.0000
2024/01/25	2037	07/11/2024	12.57 Put	Bond Future	2439.0300	2.4390	2453.2200	2.4532	0.582	0.0000	0.0000
2024/01/25	2037	06/02/2025		Bond Future	12.2892	76.8146	12.2995	76.7619	0.084	0.0000	0.0000
2024/01/25	2037	06/02/2025	12.76 Call	Bond Future	5171.1200	5.1711	5133.5200	5.1335	0.727	0.0000	0.0000
2024/01/25	2037	06/02/2025	12.76 Put	Bond Future	2817.2500	2.8173	2832.3400	2.8323	0.536	0.0000	0.0000
2024/01/25	2038	01/02/2024		Bond Future	131.0300	131.0300	131.2034	131.2034	0.132	0.0000	0.0000
2024/01/25	2038	02/05/2024		Bond Future	133.9294	133.9294	134.1066	134.1066	0.132	0.0000	0.0000
2024/01/25	2038	01/08/2024		Bond Future	134.8524	134.8524	135.0337	135.0337	0.134	0.0000	0.0000
2024/01/25	2038	07/11/2024		Bond Future	138.0239	138.0239	138.2099	138.2099	0.135	0.0000	0.0000
2024/01/25	2038	06/02/2025		Bond Future	138.9000	138.9000	139.0910	139.0910	0.137	0.0000	0.0000
2024/01/25	2038	06/02/2025	135.23 Call	Bond Future	3670.0300	3.6700	3860.9800	3.8610	5.203	0.0000	0.0000
2024/01/25	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2040	01/02/2024	12.30 Put	Bond Future	238.7900	0.2388	214.3400	0.2143	10.239	0.0000	0.0000
2024/01/25	2040	01/02/2024	12.30 Call	Bond Future	1097.8400	1.0978	1051.2500	1.0513	4.244	0.0000	0.0000
2024/01/25	2040	01/02/2024	12.90 Put	Bond Future	1.4500	0.0015	0.7600	0.0008	47.586	0.0000	0.0000
2024/01/25	2040	01/02/2024	12.90 Call	Bond Future	4145.9800	4.1460	4123.1500	4.1232	0.551	0.0000	0.0000
2024/01/25	2040	01/02/2024	13.90 Call	Bond Future	9148.5000	9.1485	9126.3600	9.1264	0.242	0.0000	0.0000
2024/01/25	2040	01/02/2024	13.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2040	01/02/2024	12.34 Call	Bond Future	1269.8900	1.2699	1225.2800	1.2253	3.513	0.0000	0.0000
2024/01/25	2040	01/02/2024	12.34 Put	Bond Future	184.7300	0.1847	162.2600	0.1623	12.164	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	
2024/01/25	2040	01/02/2024	12.35 Call	Bond Future	1314.4100	1.3144	1270.3700	1.2704	3.351	0.0000	0.0000
2024/01/25	2040	01/02/2024	12.35 Put	Bond Future	172.8800	0.1729	150.9800	0.1510	12.668	0.0000	0.0000
2024/01/25	2040	01/02/2024	12.33 Call	Bond Future	1225.9200	1.2259	1180.7700	1.1808	3.683	0.0000	0.0000
2024/01/25	2040	01/02/2024	12.33 Put	Bond Future	197.1900	0.1972	174.1800	0.1742	11.669	0.0000	0.0000
2024/01/25	2040	01/02/2024		Bond Future	12.1497	78.1552	12.1535	78.1330	0.032	0.0000	0.0000
2024/01/25	2040	02/05/2024	11.61 Call	Bond Future	554.0000	0.5540	542.3000	0.5423	2.112	0.0000	0.0000
2024/01/25	2040	02/05/2024	11.61 Put	Bond Future	4382.7100	4.3827	4393.7100	4.3937	0.251	0.0000	0.0000
2024/01/25	2040	02/05/2024	11.62 Call	Bond Future	567.8200	0.5678	555.9500	0.5560	2.090	0.0000	0.0000
2024/01/25	2040	02/05/2024	11.62 Put	Bond Future	4335.4200	4.3354	4346.2500	4.3463	0.250	0.0000	0.0000
2024/01/25	2040	02/05/2024	11.60 Call	Bond Future	540.5400	0.5405	529.0100	0.5290	2.133	0.0000	0.0000
2024/01/25	2040	02/05/2024	11.60 Put	Bond Future	4430.4400	4.4304	4441.6100	4.4416	0.252	0.0000	0.0000
2024/01/25	2040	02/05/2024		Bond Future	12.2598	79.8652	12.2638	79.8425	0.033	0.0000	0.0000
2024/01/25	2040	01/08/2024		Bond Future	12.3749	77.1196	12.3790	77.0965	0.033	0.0000	0.0000
2024/01/25	2040	01/08/2024	12.33 Call	Bond Future	2644.5000	2.6445	2625.6000	2.6256	0.715	0.0000	0.0000
2024/01/25	2040	01/08/2024	12.33 Put	Bond Future	2895.6800	2.8957	2899.8800	2.8999	0.145	0.0000	0.0000
2024/01/25	2040	01/08/2024	12.34 Call	Bond Future	2674.1400	2.6741	2655.1600	2.6552	0.710	0.0000	0.0000
2024/01/25	2040	01/08/2024	12.34 Put	Bond Future	2869.2600	2.8693	2873.3800	2.8734	0.144	0.0000	0.0000
2024/01/25	2040	01/08/2024	12.32 Call	Bond Future	2615.2300	2.6152	2596.4200	2.5964	0.719	0.0000	0.0000
2024/01/25	2040	01/08/2024	12.32 Put	Bond Future	2922.5400	2.9225	2926.8300	2.9268	0.147	0.0000	0.0000
2024/01/25	2040	07/11/2024		Bond Future	12.5041	78.9119	12.5083	78.8886	0.034	0.0000	0.0000
2024/01/25	2040	07/11/2024	12.85 Call	Bond Future	4622.2200	4.6222	4602.0200	4.6020	0.437	0.0000	0.0000
2024/01/25	2040	07/11/2024	12.85 Put	Bond Future	2761.0800	2.7611	2764.1800	2.7642	0.112	0.0000	0.0000
2024/01/25	2040	07/11/2024	12.86 Call	Bond Future	4655.2500	4.6553	4635.0000	4.6350	0.435	0.0000	0.0000
2024/01/25	2040	07/11/2024	12.86 Put	Bond Future	2741.3600	2.7414	2744.4100	2.7444	0.111	0.0000	0.0000
2024/01/25	2040	07/11/2024	12.84 Call	Bond Future	4589.2800	4.5893	4569.1200	4.5691	0.439	0.0000	0.0000
2024/01/25	2040	07/11/2024	12.84 Put	Bond Future	2780.9500	2.7810	2784.0900	2.7841	0.113	0.0000	0.0000
2024/01/25	2040	06/02/2025		Bond Future	12.6354	76.0904	12.6398	76.0670	0.035	0.0000	0.0000
2024/01/25	2040	06/02/2025	12.95 Call	Bond Future	4971.6600	4.9717	4952.4800	4.9525	0.386	0.0000	0.0000
2024/01/25	2040	06/02/2025	12.95 Put	Bond Future	3306.6000	3.3066	3310.8900	3.3109	0.130	0.0000	0.0000
2024/01/25	2044	01/02/2024	13.00 Call	Bond Future	4113.7300	4.1137	4032.7200	4.0327	1.969	0.0000	0.0000
2024/01/25	2044	01/02/2024	13.00 Put	Bond Future	1.8300	0.0018	1.1200	0.0011	38.798	0.0000	0.0000
2024/01/25	2044	01/02/2024	13.25 Call	Bond Future	5405.1100	5.4051	5324.7400	5.3247	1.487	0.0000	0.0000
2024/01/25	2044	01/02/2024	13.25 Put	Bond Future	0.1300	0.0001	0.0600	0.0001	53.846	0.0000	0.0000
2024/01/25	2044	01/02/2024		Bond Future	12.2545	74.1980	12.2683	74.1177	0.113	0.0000	0.0000
2024/01/25	2044	01/02/2024	12.28 Call	Bond Future	648.0500	0.6481	568.3600	0.5684	12.297	0.0000	0.0000
2024/01/25	2044	01/02/2024	12.28 Put	Bond Future	500.4600	0.5005	501.0700	0.5011	0.122	0.0000	0.0000
2024/01/25	2044	01/02/2024	12.29 Call	Bond Future	680.2900	0.6803	599.3900	0.5994	11.892	0.0000	0.0000
2024/01/25	2044	01/02/2024	12.29 Put	Bond Future	475.0700	0.4751	474.4700	0.4745	0.126	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/01/25	2044	01/02/2024	12.27 Call	Bond Future		616.6400	0.6166	538.2400	0.5382	12.714	0.0000	0.0000
2024/01/25	2044	01/02/2024	12.27 Put	Bond Future		526.7600	0.5268	528.6600	0.5287	0.361	0.0000	0.0000
2024/01/25	2044	02/05/2024	11.66 Call	Bond Future		467.8400	0.4678	446.0900	0.4461	4.649	0.0000	0.0000
2024/01/25	2044	02/05/2024	11.66 Put	Bond Future		4656.6800	4.6567	4717.1100	4.7171	1.298	0.0000	0.0000
2024/01/25	2044	02/05/2024	11.67 Call	Bond Future		480.3800	0.4804	458.2300	0.4582	4.611	0.0000	0.0000
2024/01/25	2044	02/05/2024	11.67 Put	Bond Future		4606.7800	4.6068	4666.8100	4.6668	1.303	0.0000	0.0000
2024/01/25	2044	02/05/2024	11.65 Call	Bond Future		455.6400	0.4556	434.2900	0.4343	4.686	0.0000	0.0000
2024/01/25	2044	02/05/2024	11.65 Put	Bond Future		4707.0000	4.7070	4767.8300	4.7678	1.292	0.0000	0.0000
2024/01/25	2044	02/05/2024		Bond Future		12.3617	75.8215	12.3762	75.7393	0.117	0.0000	0.0000
2024/01/25	2044	01/08/2024		Bond Future		12.4737	73.1119	12.4886	73.0280	0.120	0.0000	0.0000
2024/01/25	2044	01/08/2024	12.29 Call	Bond Future		2300.0300	2.3000	2254.4200	2.2544	1.983	0.0000	0.0000
2024/01/25	2044	01/08/2024	12.29 Put	Bond Future		3342.5900	3.3426	3380.8800	3.3809	1.146	0.0000	0.0000
2024/01/25	2044	01/08/2024	12.30 Call	Bond Future		2327.4900	2.3275	2281.5900	2.2816	1.972	0.0000	0.0000
2024/01/25	2044	01/08/2024	12.30 Put	Bond Future		3312.6400	3.3126	3350.6400	3.3506	1.147	0.0000	0.0000
2024/01/25	2044	01/08/2024	12.28 Call	Bond Future		2272.7200	2.2727	2227.4100	2.2274	1.994	0.0000	0.0000
2024/01/25	2044	01/08/2024	12.28 Put	Bond Future		3372.7500	3.3728	3411.3400	3.4113	1.144	0.0000	0.0000
2024/01/25	2044	07/11/2024		Bond Future		12.5987	74.8110	12.6142	74.7255	0.123	0.0000	0.0000
2024/01/25	2044	07/11/2024	12.91 Call	Bond Future		4485.1600	4.4852	4428.0900	4.4281	1.272	0.0000	0.0000
2024/01/25	2044	07/11/2024	12.91 Put	Bond Future		2801.2600	2.8013	2829.6600	2.8297	1.014	0.0000	0.0000
2024/01/25	2044	07/11/2024	12.92 Call	Bond Future		4517.7400	4.5177	4460.4800	4.4605	1.267	0.0000	0.0000
2024/01/25	2044	07/11/2024	12.92 Put	Bond Future		2780.8400	2.7808	2809.0500	2.8091	1.014	0.0000	0.0000
2024/01/25	2044	07/11/2024	12.90 Call	Bond Future		4452.4100	4.4524	4395.5300	4.3955	1.278	0.0000	0.0000
2024/01/25	2044	07/11/2024	12.90 Put	Bond Future		2821.5800	2.8216	2850.1700	2.8502	1.013	0.0000	0.0000
2024/01/25	2044	06/02/2025		Bond Future		12.7254	72.0269	12.7415	71.9399	0.126	0.0000	0.0000
2024/01/25	2044	06/02/2025	13.02 Call	Bond Future		4981.9300	4.9819	4925.4200	4.9254	1.134	0.0000	0.0000
2024/01/25	2044	06/02/2025	13.02 Put	Bond Future		3414.1200	3.4141	3444.6700	3.4447	0.895	0.0000	0.0000
2024/01/25	2046	01/02/2024		Bond Future		115.7269	115.7269	115.3962	115.3962	0.286	0.0000	0.0000
2024/01/25	2046	02/05/2024		Bond Future		116.1444	116.1444	115.8061	115.8061	0.291	0.0000	0.0000
2024/01/25	2046	01/08/2024		Bond Future		118.7326	118.7326	118.3872	118.3872	0.291	0.0000	0.0000
2024/01/25	2046	07/11/2024		Bond Future		119.3275	119.3275	118.9746	118.9746	0.296	0.0000	0.0000
2024/01/25	2046	06/02/2025		Bond Future		121.9121	121.9121	121.5521	121.5521	0.295	0.0000	0.0000
2024/01/25	2046	06/02/2025	114.01 Call	Bond Future		7902.1000	7.9021	7542.0600	7.5421	4.556	0.0000	0.0000
2024/01/25	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	2050	01/02/2024		Bond Future		115.2686	115.2686	114.8962	114.8962	0.323	0.0000	0.0000
2024/01/25	2050	02/05/2024		Bond Future		117.8194	117.8194	117.4387	117.4387	0.323	0.0000	0.0000
2024/01/25	2050	01/08/2024		Bond Future		118.1483	118.1483	117.7594	117.7594	0.329	0.0000	0.0000
2024/01/25	2050	07/11/2024		Bond Future		120.9268	120.9268	120.5293	120.5293	0.329	0.0000	0.0000
2024/01/25	2050	06/02/2025		Bond Future		121.1901	121.1901	120.7846	120.7846	0.335	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	
2024/01/25	2050	06/02/2025	115.60 Call	Bond Future	5590.1300	5.5901	5184.5800	5.1846	7.255	0.0000	0.0000
2024/01/25	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	AL37	01/02/2024		Index Future	947.0600	947.0600	946.4670	946.4670	0.063	0.0000	0.0000
2024/01/25	AL37	02/05/2024		Index Future	967.7820	967.7820	967.1740	967.1740	0.063	0.0000	0.0000
2024/01/25	AL37	01/08/2024		Index Future	989.1210	989.1210	988.5010	988.5010	0.063	0.0000	0.0000
2024/01/25	AL37	07/11/2024		Index Future	1012.1530	1012.1530	1011.5230	1011.5230	0.062	0.0000	0.0000
2024/01/25	AL37	06/02/2025		Index Future	1033.8780	1033.8780	1033.2370	1033.2370	0.062	0.0000	0.0000
2024/01/25	AL7T	01/02/2024		Index Future	1097.0450	1097.0450	1096.1520	1096.1520	0.081	0.0000	0.0000
2024/01/25	AL7T	02/05/2024		Index Future	1121.0480	1121.0480	1120.1340	1120.1340	0.082	0.0000	0.0000
2024/01/25	AL7T	01/08/2024		Index Future	1145.7670	1145.7670	1144.8340	1144.8340	0.081	0.0000	0.0000
2024/01/25	AL7T	07/11/2024		Index Future	1172.4460	1172.4460	1171.4960	1171.4960	0.081	0.0000	0.0000
2024/01/25	AL7T	06/02/2025		Index Future	1197.6110	1197.6110	1196.6450	1196.6450	0.081	0.0000	0.0000
2024/01/25	ALBI	01/02/2024		Index Future	949.3580	949.3580	948.7640	948.7640	0.063	0.0000	0.0000
2024/01/25	ALBI	02/05/2024		Index Future	970.1300	970.1300	969.5220	969.5220	0.063	0.0000	0.0000
2024/01/25	ALBI	01/08/2024		Index Future	991.5210	991.5210	990.9010	990.9010	0.063	0.0000	0.0000
2024/01/25	ALBI	07/11/2024		Index Future	1014.6090	1014.6090	1013.9780	1013.9780	0.062	0.0000	0.0000
2024/01/25	ALBI	06/02/2025		Index Future	1036.3860	1036.3860	1035.7450	1035.7450	0.062	0.0000	0.0000
2024/01/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	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	
2024/01/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/25	ES33	01/02/2024		Bond Future	12.1870	76.8364	12.1905	76.8204	0.029	0.0000	0.0000
2024/01/25	ES33	02/05/2024		Bond Future	12.3153	74.7384	12.3190	74.7219	0.030	0.0000	0.0000
2024/01/25	ES33	01/08/2024		Bond Future	12.4467	76.4038	12.4505	76.3871	0.031	0.0000	0.0000
2024/01/25	ES33	07/11/2024		Bond Future	12.6111	74.3969	12.6151	74.3801	0.031	0.0000	0.0000
2024/01/25	ES33	06/02/2025		Bond Future	12.7816	76.0060	12.7857	75.9891	0.032	0.0000	0.0000
2024/01/25	ES33	06/02/2025	13.34 Call	Bond Future	2274.3700	2.2744	2257.5300	2.2575	0.740	0.0000	0.0000
2024/01/25	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	ES42	01/02/2024		Bond Future	12.7561	72.5254	12.7598	72.5063	0.028	0.0000	0.0000
2024/01/25	ES42	02/05/2024		Bond Future	12.8814	69.8679	12.8851	69.8483	0.029	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	
2024/01/25	ES42	01/08/2024		Bond Future	13.0069	71.4243	13.0108	71.4044	0.030	0.0000	0.0000
2024/01/25	ES42	07/11/2024		Bond Future	13.1588	68.8344	13.1628	68.8143	0.030	0.0000	0.0000
2024/01/25	ES42	06/02/2025		Bond Future	13.3084	70.3212	13.3125	70.3009	0.031	0.0000	0.0000
2024/01/25	ES42	06/02/2025	13.71 Call	Bond Future	1927.6800	1.9277	1907.4400	1.9074	1.050	0.0000	0.0000
2024/01/25	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	GOVI	01/02/2024		GOVI	935.8150	935.8150	935.2030	935.2030	0.065	0.0000	0.0000
2024/01/25	GOVI	01/02/2024	879.99 Call	GOVI	558250.0000	55.8250	552130.0000	55.2130	1.096	0.0000	0.0000
2024/01/25	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	GOVI	01/02/2024	880.00 Call	GOVI	558150.0000	55.8150	552030.0000	55.2030	1.096	0.0000	0.0000
2024/01/25	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	GOVI	01/02/2024	879.98 Call	GOVI	558350.0000	55.8350	552230.0000	55.2230	1.096	0.0000	0.0000
2024/01/25	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	GOVI	02/05/2024		GOVI	956.2900	956.2900	955.6640	955.6640	0.065	0.0000	0.0000
2024/01/25	GOVI	02/05/2024	950.98 Call	GOVI	53100.0000	5.3100	46840.0000	4.6840	11.789	0.0000	0.0000
2024/01/25	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	GOVI	02/05/2024	950.99 Call	GOVI	53000.0000	5.3000	46740.0000	4.6740	11.811	0.0000	0.0000
2024/01/25	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	GOVI	02/05/2024	950.97 Call	GOVI	53200.0000	5.3200	46940.0000	4.6940	11.767	0.0000	0.0000
2024/01/25	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	GOVI	01/08/2024	943.38 Call	GOVI	339960.0000	33.9960	333570.0000	33.3570	1.880	0.0000	0.0000
2024/01/25	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	GOVI	01/08/2024	943.39 Call	GOVI	339860.0000	33.9860	333470.0000	33.3470	1.880	0.0000	0.0000
2024/01/25	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	GOVI	01/08/2024	943.37 Call	GOVI	340060.0000	34.0060	333670.0000	33.3670	1.879	0.0000	0.0000
2024/01/25	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	GOVI	01/08/2024		GOVI	977.3760	977.3760	976.7370	976.7370	0.065	0.0000	0.0000
2024/01/25	GOVI	07/11/2024		GOVI	1000.1340	1000.1340	999.4850	999.4850	0.065	0.0000	0.0000
2024/01/25	GOVI	07/11/2024	948.79 Call	GOVI	513440.0000	51.3440	506950.0000	50.6950	1.264	0.0000	0.0000
2024/01/25	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	GOVI	07/11/2024	948.80 Call	GOVI	513340.0000	51.3340	506850.0000	50.6850	1.264	0.0000	0.0000
2024/01/25	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	GOVI	07/11/2024	948.78 Call	GOVI	513540.0000	51.3540	507050.0000	50.7050	1.264	0.0000	0.0000
2024/01/25	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	GOVI	06/02/2025		GOVI	1021.6010	1021.6010	1020.9410	1020.9410	0.065	0.0000	0.0000
2024/01/25	GOVI	06/02/2025	972.00 Call	GOVI	496010.0000	49.6010	489410.0000	48.9410	1.331	0.0000	0.0000
2024/01/25	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	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	
2024/01/25	IGOV	01/02/2024		Index Future	345.4740	345.4740	345.1160	345.1160	0.104	0.0000	0.0000
2024/01/25	IGOV	02/05/2024		Index Future	353.1180	353.1180	352.7520	352.7520	0.104	0.0000	0.0000
2024/01/25	IGOV	01/08/2024		Index Future	360.9880	360.9880	360.6150	360.6150	0.103	0.0000	0.0000
2024/01/25	IGOV	07/11/2024		Index Future	369.4820	369.4820	369.1010	369.1010	0.103	0.0000	0.0000
2024/01/25	IGOV	06/02/2025		Index Future	377.4930	377.4930	377.1050	377.1050	0.103	0.0000	0.0000
2024/01/25	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/25	JBAF	17/01/2024		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000	0.0000
2024/01/25	JBAF	21/02/2024		Jibar Tradeable Future	8.3540	91.6460	8.3500	91.6500	0.048	0.0000	0.0000
2024/01/25	JBAF	20/03/2024		Jibar Tradeable Future	8.3500	91.6500	8.3400	91.6600	0.120	0.0000	0.0000
2024/01/25	JBAF	17/04/2024		Jibar Tradeable Future	8.2680	91.7320	8.2700	91.7300	0.024	0.0000	0.0000
2024/01/25	JBAF	15/05/2024		Jibar Tradeable Future	8.2300	91.7700	8.2400	91.7600	0.122	0.0000	0.0000
2024/01/25	JBAF	19/06/2024		Jibar Tradeable Future	8.1000	91.9000	8.1500	91.8500	0.617	0.0000	0.0000
2024/01/25	JBAF	17/07/2024		Jibar Tradeable Future	8.1000	91.9000	8.1500	91.8500	0.617	0.0000	0.0000
2024/01/25	JBAF	18/09/2024		Jibar Tradeable Future	7.9000	92.1000	7.9400	92.0600	0.506	0.0000	0.0000
2024/01/25	JBAF	18/12/2024		Jibar Tradeable Future	7.6080	92.3920	7.5900	92.4100	0.237	0.0000	0.0000
2024/01/25	JBAF	19/03/2025		Jibar Tradeable Future	7.5600	92.4400	7.5400	92.4600	0.265	0.0000	0.0000
2024/01/25	JBAF	18/06/2025		Jibar Tradeable Future	7.3790	92.6210	7.3500	92.6500	0.393	0.0000	0.0000
2024/01/25	JBAF	17/09/2025		Jibar Tradeable Future	7.4110	92.5890	7.3900	92.6100	0.283	0.0000	0.0000
2024/01/25	JBAF	17/12/2025		Jibar Tradeable Future	7.4800	92.5200	7.4500	92.5500	0.401	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	
2024/01/25	R035	01/02/2024	10.62 Put	Bond Future	4365.2300	4.3652	4441.7400	4.4417	1.753	0.0000	0.0000
2024/01/25	R035	01/02/2024	10.62 Call	Bond Future	0.0500	0.0001	0.0100	0.0000	80.000	0.0000	0.0000
2024/01/25	R035	01/02/2024	11.12 Put	Bond Future	1550.5100	1.5505	1603.6100	1.6036	3.425	0.0000	0.0000
2024/01/25	R035	01/02/2024	11.12 Call	Bond Future	75.6300	0.0756	52.1800	0.0522	31.006	0.0000	0.0000
2024/01/25	R035	01/02/2024	13.46 Call	Bond Future	10437.9100	10.4379	10361.3600	10.3614	0.733	0.0000	0.0000
2024/01/25	R035	01/02/2024	13.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	R035	01/02/2024		Bond Future	11.3842	88.3207	11.3981	88.2441	0.122	0.0000	0.0000
2024/01/25	R035	01/02/2024	12.19 Call	Bond Future	4285.2800	4.2853	4208.4900	4.2085	1.792	0.0000	0.0000
2024/01/25	R035	01/02/2024	12.19 Put	Bond Future	0.5200	0.0005	0.2800	0.0003	46.154	0.0000	0.0000
2024/01/25	R035	01/02/2024	12.20 Call	Bond Future	4336.4500	4.3365	4259.6800	4.2597	1.770	0.0000	0.0000
2024/01/25	R035	01/02/2024	12.20 Put	Bond Future	0.4600	0.0005	0.2400	0.0002	47.826	0.0000	0.0000
2024/01/25	R035	01/02/2024	12.18 Call	Bond Future	4234.0500	4.2341	4157.2400	4.1572	1.814	0.0000	0.0000
2024/01/25	R035	01/02/2024	12.18 Put	Bond Future	0.5800	0.0006	0.3200	0.0003	44.828	0.0000	0.0000
2024/01/25	R035	02/05/2024		Bond Future	11.4761	85.7421	11.4906	85.6637	0.126	0.0000	0.0000
2024/01/25	R035	02/05/2024	11.20 Call	Bond Future	1136.1500	1.1362	1098.2900	1.0983	3.332	0.0000	0.0000
2024/01/25	R035	02/05/2024	11.20 Put	Bond Future	2650.9100	2.6509	2691.4100	2.6914	1.528	0.0000	0.0000
2024/01/25	R035	02/05/2024	11.21 Call	Bond Future	1158.2100	1.1582	1119.9300	1.1199	3.305	0.0000	0.0000
2024/01/25	R035	02/05/2024	11.21 Put	Bond Future	2617.4600	2.6175	2657.5400	2.6575	1.531	0.0000	0.0000
2024/01/25	R035	02/05/2024	11.19 Call	Bond Future	1114.1700	1.1142	1076.7400	1.0767	3.359	0.0000	0.0000
2024/01/25	R035	02/05/2024	11.19 Put	Bond Future	2684.5000	2.6845	2725.4300	2.7254	1.525	0.0000	0.0000
2024/01/25	R035	01/08/2024		Bond Future	11.5688	87.6324	11.5839	87.5524	0.130	0.0000	0.0000
2024/01/25	R035	01/08/2024	11.80 Call	Bond Future	3263.7100	3.2637	3210.0700	3.2101	1.644	0.0000	0.0000
2024/01/25	R035	01/08/2024	11.80 Put	Bond Future	2046.1700	2.0462	2072.5000	2.0725	1.287	0.0000	0.0000
2024/01/25	R035	01/08/2024	11.81 Call	Bond Future	3295.8700	3.2959	3241.9900	3.2420	1.635	0.0000	0.0000
2024/01/25	R035	01/08/2024	11.81 Put	Bond Future	2026.2100	2.0262	2052.3000	2.0523	1.288	0.0000	0.0000
2024/01/25	R035	01/08/2024	11.79 Call	Bond Future	3231.6700	3.2317	3178.2800	3.1783	1.652	0.0000	0.0000
2024/01/25	R035	01/08/2024	11.79 Put	Bond Future	2066.2900	2.0663	2092.8700	2.0929	1.286	0.0000	0.0000
2024/01/25	R035	07/11/2024		Bond Future	11.6895	85.1553	11.7052	85.0739	0.134	0.0000	0.0000
2024/01/25	R035	07/11/2024	12.18 Call	Bond Future	4685.6600	4.6857	4628.3900	4.6284	1.222	0.0000	0.0000
2024/01/25	R035	07/11/2024	12.18 Put	Bond Future	2183.8800	2.1839	2208.0700	2.2081	1.108	0.0000	0.0000
2024/01/25	R035	07/11/2024	12.19 Call	Bond Future	4718.8100	4.7188	4661.3700	4.6614	1.217	0.0000	0.0000
2024/01/25	R035	07/11/2024	12.19 Put	Bond Future	2167.1100	2.1671	2191.1300	2.1911	1.108	0.0000	0.0000
2024/01/25	R035	07/11/2024	12.17 Call	Bond Future	4652.5900	4.6526	4595.5000	4.5955	1.227	0.0000	0.0000
2024/01/25	R035	07/11/2024	12.17 Put	Bond Future	2200.7700	2.2008	2225.1400	2.2251	1.107	0.0000	0.0000
2024/01/25	R035	06/02/2025		Bond Future	11.8150	86.9792	11.8313	86.8963	0.138	0.0000	0.0000
2024/01/25	R035	06/02/2025	12.41 Call	Bond Future	5081.7800	5.0818	5023.4700	5.0235	1.147	0.0000	0.0000
2024/01/25	R035	06/02/2025	12.41 Put	Bond Future	2123.7200	2.1237	2148.2900	2.1483	1.157	0.0000	0.0000
2024/01/25	R053	01/02/2024	12.93 Call	Bond Future	5353.2000	5.3532	5284.5400	5.2845	1.283	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	
2024/01/25	R053	01/02/2024	12.93 Put	Bond Future	2.8700	0.0029	1.6700	0.0017	41.812	0.0000	0.0000
2024/01/25	R053	01/02/2024	12.94 Call	Bond Future	5421.3700	5.4214	5352.8000	5.3528	1.265	0.0000	0.0000
2024/01/25	R053	01/02/2024	12.94 Put	Bond Future	2.6100	0.0026	1.5000	0.0015	42.529	0.0000	0.0000
2024/01/25	R053	01/02/2024	12.92 Call	Bond Future	5284.9800	5.2850	5216.2100	5.2162	1.301	0.0000	0.0000
2024/01/25	R053	01/02/2024	12.92 Put	Bond Future	3.1700	0.0032	1.8600	0.0019	41.325	0.0000	0.0000
2024/01/25	R053	01/02/2024		Bond Future	12.1894	99.5786	12.1982	99.5112	0.073	0.0000	0.0000
2024/01/25	R053	02/05/2024		Bond Future	12.2921	95.8932	12.3013	95.8242	0.075	0.0000	0.0000
2024/01/25	R053	02/05/2024	13.03 Call	Bond Future	6177.9400	6.1779	6113.1600	6.1132	1.049	0.0000	0.0000
2024/01/25	R053	02/05/2024	13.03 Put	Bond Future	928.5300	0.9285	932.7600	0.9328	0.456	0.0000	0.0000
2024/01/25	R053	02/05/2024	13.04 Call	Bond Future	6232.0900	6.2321	6167.1900	6.1672	1.041	0.0000	0.0000
2024/01/25	R053	02/05/2024	13.04 Put	Bond Future	915.2600	0.9153	919.3700	0.9194	0.449	0.0000	0.0000
2024/01/25	R053	02/05/2024	13.02 Call	Bond Future	6123.7300	6.1237	6059.0800	6.0591	1.056	0.0000	0.0000
2024/01/25	R053	02/05/2024	13.02 Put	Bond Future	941.8400	0.9418	946.2000	0.9462	0.463	0.0000	0.0000
2024/01/25	R053	01/08/2024	13.14 Call	Bond Future	7120.3200	7.1203	7060.7200	7.0607	0.837	0.0000	0.0000
2024/01/25	R053	01/08/2024	13.14 Put	Bond Future	1910.9200	1.9109	1921.7600	1.9218	0.567	0.0000	0.0000
2024/01/25	R053	01/08/2024	13.15 Call	Bond Future	7169.6000	7.1696	7109.8800	7.1099	0.833	0.0000	0.0000
2024/01/25	R053	01/08/2024	13.15 Put	Bond Future	1893.8400	1.8938	1904.5600	1.9046	0.566	0.0000	0.0000
2024/01/25	R053	01/08/2024	13.13 Call	Bond Future	7071.1000	7.0711	7011.6300	7.0116	0.841	0.0000	0.0000
2024/01/25	R053	01/08/2024	13.13 Put	Bond Future	1928.1600	1.9282	1939.1300	1.9391	0.569	0.0000	0.0000
2024/01/25	R053	01/08/2024		Bond Future	12.3960	98.0071	12.4056	97.9366	0.077	0.0000	0.0000
2024/01/25	R053	07/11/2024	12.80 Call	Bond Future	5909.2400	5.9092	5858.7200	5.8587	0.855	0.0000	0.0000
2024/01/25	R053	07/11/2024	12.80 Put	Bond Future	3928.0300	3.9280	3949.1600	3.9492	0.538	0.0000	0.0000
2024/01/25	R053	07/11/2024	12.81 Call	Bond Future	5951.6900	5.9517	5901.0100	5.9010	0.852	0.0000	0.0000
2024/01/25	R053	07/11/2024	12.81 Put	Bond Future	3900.9200	3.9009	3921.8900	3.9219	0.538	0.0000	0.0000
2024/01/25	R053	07/11/2024	12.79 Call	Bond Future	5866.9000	5.8669	5816.5300	5.8165	0.859	0.0000	0.0000
2024/01/25	R053	07/11/2024	12.79 Put	Bond Future	3955.3400	3.9553	3976.6200	3.9766	0.538	0.0000	0.0000
2024/01/25	R053	07/11/2024		Bond Future	12.5210	94.4138	12.5309	94.3422	0.079	0.0000	0.0000
2024/01/25	R053	06/02/2025		Bond Future	12.6451	96.4339	12.6554	96.3611	0.081	0.0000	0.0000
2024/01/25	R053	06/02/2025	12.94 Call	Bond Future	6593.9400	6.5939	6544.0600	6.5441	0.756	0.0000	0.0000
2024/01/25	R053	06/02/2025	12.94 Put	Bond Future	4540.3600	4.5404	4563.3000	4.5633	0.505	0.0000	0.0000
2024/01/25	R186	01/02/2024		Bond Future	8.6796	105.8680	8.6846	105.8550	0.059	0.0000	0.0000
2024/01/25	R186	01/02/2024	9.51 Call	Bond Future	2105.1400	2.1051	2092.0700	2.0921	0.621	0.0000	0.0000
2024/01/25	R186	01/02/2024	9.51 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/01/25	R186	01/02/2024	9.52 Call	Bond Future	2130.1600	2.1302	2117.0900	2.1171	0.614	0.0000	0.0000
2024/01/25	R186	01/02/2024	9.52 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/01/25	R186	01/02/2024	9.50 Call	Bond Future	2080.1200	2.0801	2067.0400	2.0670	0.629	0.0000	0.0000
2024/01/25	R186	01/02/2024	9.50 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/01/25	R186	02/05/2024		Bond Future	8.6558	108.1844	8.6615	108.1709	0.066	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	
2024/01/25	R186	02/05/2024	8.00 Call	Bond Future	97.1400	0.0971	93.7600	0.0938	3.480	0.0000	0.0000
2024/01/25	R186	02/05/2024	8.00 Put	Bond Future	1663.8900	1.6639	1674.0200	1.6740	0.609	0.0000	0.0000
2024/01/25	R186	02/05/2024	8.01 Call	Bond Future	100.7800	0.1008	97.3200	0.0973	3.433	0.0000	0.0000
2024/01/25	R186	02/05/2024	8.01 Put	Bond Future	1643.4100	1.6434	1653.4600	1.6535	0.612	0.0000	0.0000
2024/01/25	R186	02/05/2024	7.99 Call	Bond Future	93.5900	0.0936	90.3000	0.0903	3.515	0.0000	0.0000
2024/01/25	R186	02/05/2024	7.99 Put	Bond Future	1684.4600	1.6845	1694.6800	1.6947	0.607	0.0000	0.0000
2024/01/25	R186	02/05/2024	10.40 Call	Bond Future	4044.3900	4.0444	4030.6100	4.0306	0.341	0.0000	0.0000
2024/01/25	R186	02/05/2024	10.40 Put	Bond Future	18.7300	0.0187	18.4600	0.0185	1.442	0.0000	0.0000
2024/01/25	R186	02/05/2024	9.73 Put	Bond Future	76.6800	0.0767	76.3500	0.0764	0.430	0.0000	0.0000
2024/01/25	R186	02/05/2024	9.73 Call	Bond Future	2579.7400	2.5797	2565.9000	2.5659	0.536	0.0000	0.0000
2024/01/25	R186	01/08/2024	8.69 Call	Bond Future	921.5500	0.9216	912.0800	0.9121	1.028	0.0000	0.0000
2024/01/25	R186	01/08/2024	8.69 Put	Bond Future	768.5800	0.7686	772.7500	0.7728	0.543	0.0000	0.0000
2024/01/25	R186	01/08/2024	8.70 Call	Bond Future	934.7300	0.9347	925.2100	0.9252	1.018	0.0000	0.0000
2024/01/25	R186	01/08/2024	8.70 Put	Bond Future	760.1800	0.7602	764.3000	0.7643	0.542	0.0000	0.0000
2024/01/25	R186	01/08/2024	8.68 Call	Bond Future	908.4500	0.9085	899.0500	0.8991	1.035	0.0000	0.0000
2024/01/25	R186	01/08/2024	8.68 Put	Bond Future	777.0600	0.7771	781.3000	0.7813	0.546	0.0000	0.0000
2024/01/25	R186	01/08/2024		Bond Future	8.6192	105.2609	8.6255	105.2472	0.073	0.0000	0.0000
2024/01/25	R186	07/11/2024		Bond Future	8.5972	107.7088	8.6042	107.6953	0.081	0.0000	0.0000
2024/01/25	R186	07/11/2024	9.14 Call	Bond Future	1677.6200	1.6776	1667.0300	1.6670	0.631	0.0000	0.0000
2024/01/25	R186	07/11/2024	9.14 Put	Bond Future	633.6900	0.6337	636.6300	0.6366	0.464	0.0000	0.0000
2024/01/25	R186	07/11/2024	9.15 Call	Bond Future	1691.7400	1.6917	1681.1200	1.6811	0.628	0.0000	0.0000
2024/01/25	R186	07/11/2024	9.15 Put	Bond Future	628.7100	0.6287	631.6200	0.6316	0.463	0.0000	0.0000
2024/01/25	R186	07/11/2024	9.13 Call	Bond Future	1663.5300	1.6635	1652.9700	1.6530	0.635	0.0000	0.0000
2024/01/25	R186	07/11/2024	9.13 Put	Bond Future	638.7100	0.6387	641.6800	0.6417	0.465	0.0000	0.0000
2024/01/25	R186	06/02/2025		Bond Future	8.5857	104.7004	8.5935	104.6870	0.091	0.0000	0.0000
2024/01/25	R186	06/02/2025	9.03 Call	Bond Future	1525.6300	1.5256	1516.0000	1.5160	0.631	0.0000	0.0000
2024/01/25	R186	06/02/2025	9.03 Put	Bond Future	764.3000	0.7643	768.1000	0.7681	0.497	0.0000	0.0000
2024/01/25	R202	01/02/2024		Bond Future	259.1431	259.1431	258.7705	258.7705	0.144	0.0000	0.0000
2024/01/25	R202	02/05/2024		Bond Future	264.8774	264.8774	264.4964	264.4964	0.144	0.0000	0.0000
2024/01/25	R202	01/08/2024		Bond Future	265.7022	265.7022	265.3132	265.3132	0.146	0.0000	0.0000
2024/01/25	R202	07/11/2024		Bond Future	271.9516	271.9516	271.5544	271.5544	0.146	0.0000	0.0000
2024/01/25	R202	06/02/2025		Bond Future	272.6313	272.6313	272.2271	272.2271	0.148	0.0000	0.0000
2024/01/25	R202	06/02/2025	266.79 Call	Bond Future	5841.3000	5.8413	5437.1400	5.4371	6.919	0.0000	0.0000
2024/01/25	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	R209	01/02/2024		Bond Future	11.5332	68.1088	11.5372	68.0895	0.035	0.0000	0.0000
2024/01/25	R209	01/02/2024	12.13 Call	Bond Future	2810.9700	2.8110	2789.6800	2.7897	0.757	0.0000	0.0000
2024/01/25	R209	01/02/2024	12.13 Put	Bond Future	5.1700	0.0052	3.2000	0.0032	38.104	0.0000	0.0000
2024/01/25	R209	01/02/2024	12.14 Call	Bond Future	2856.0600	2.8561	2834.9300	2.8349	0.740	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	
2024/01/25	R209	01/02/2024	12.14 Put	Bond Future	4.6800	0.0047	2.8700	0.0029	38.675	0.0000	0.0000
2024/01/25	R209	01/02/2024	12.12 Call	Bond Future	2765.8600	2.7659	2744.4100	2.7444	0.776	0.0000	0.0000
2024/01/25	R209	01/02/2024	12.12 Put	Bond Future	5.7000	0.0057	3.5700	0.0036	37.368	0.0000	0.0000
2024/01/25	R209	02/05/2024		Bond Future	11.6223	66.4463	11.6264	66.4264	0.036	0.0000	0.0000
2024/01/25	R209	02/05/2024	11.18 Call	Bond Future	692.8300	0.6928	680.3200	0.6803	1.806	0.0000	0.0000
2024/01/25	R209	02/05/2024	11.18 Put	Bond Future	2852.8300	2.8528	2860.1900	2.8602	0.258	0.0000	0.0000
2024/01/25	R209	02/05/2024	11.19 Call	Bond Future	708.1400	0.7081	695.4700	0.6955	1.789	0.0000	0.0000
2024/01/25	R209	02/05/2024	11.19 Put	Bond Future	2818.2400	2.8182	2825.4400	2.8254	0.255	0.0000	0.0000
2024/01/25	R209	02/05/2024	11.17 Call	Bond Future	677.6300	0.6776	665.2600	0.6653	1.825	0.0000	0.0000
2024/01/25	R209	02/05/2024	11.17 Put	Bond Future	2887.5900	2.8876	2895.0900	2.8951	0.260	0.0000	0.0000
2024/01/25	R209	01/08/2024		Bond Future	11.7127	67.9110	11.7170	67.8909	0.037	0.0000	0.0000
2024/01/25	R209	01/08/2024	11.79 Call	Bond Future	2500.7300	2.5007	2483.7400	2.4837	0.679	0.0000	0.0000
2024/01/25	R209	01/08/2024	11.79 Put	Bond Future	2138.0700	2.1381	2141.2400	2.1412	0.148	0.0000	0.0000
2024/01/25	R209	01/08/2024	11.80 Call	Bond Future	2527.2600	2.5273	2510.1900	2.5102	0.675	0.0000	0.0000
2024/01/25	R209	01/08/2024	11.80 Put	Bond Future	2117.8700	2.1179	2120.9600	2.1210	0.146	0.0000	0.0000
2024/01/25	R209	01/08/2024	11.78 Call	Bond Future	2474.1400	2.4741	2457.2100	2.4572	0.684	0.0000	0.0000
2024/01/25	R209	01/08/2024	11.78 Put	Bond Future	2158.2500	2.1583	2161.4800	2.1615	0.150	0.0000	0.0000
2024/01/25	R209	07/11/2024		Bond Future	11.8237	66.3335	11.8281	66.3132	0.037	0.0000	0.0000
2024/01/25	R209	07/11/2024	12.22 Call	Bond Future	3884.6700	3.8847	3867.1800	3.8672	0.450	0.0000	0.0000
2024/01/25	R209	07/11/2024	12.22 Put	Bond Future	2083.1400	2.0831	2086.0300	2.0860	0.139	0.0000	0.0000
2024/01/25	R209	07/11/2024	12.23 Call	Bond Future	3913.3300	3.9133	3895.8000	3.8958	0.448	0.0000	0.0000
2024/01/25	R209	07/11/2024	12.23 Put	Bond Future	2067.2200	2.0672	2070.0700	2.0701	0.138	0.0000	0.0000
2024/01/25	R209	07/11/2024	12.21 Call	Bond Future	3856.3000	3.8563	3838.8600	3.8389	0.452	0.0000	0.0000
2024/01/25	R209	07/11/2024	12.21 Put	Bond Future	2099.4000	2.0994	2102.3400	2.1023	0.140	0.0000	0.0000
2024/01/25	R209	06/02/2025		Bond Future	11.9355	67.7539	11.9400	67.7333	0.038	0.0000	0.0000
2024/01/25	R209	06/02/2025	12.44 Call	Bond Future	4471.7400	4.4717	4454.6600	4.4547	0.382	0.0000	0.0000
2024/01/25	R209	06/02/2025	12.44 Put	Bond Future	2225.8200	2.2258	2229.2900	2.2293	0.156	0.0000	0.0000
2024/01/25	R210	01/02/2024		Bond Future	233.2904	233.2904	233.1954	233.1954	0.041	0.0000	0.0000
2024/01/25	R210	02/05/2024		Bond Future	235.2035	235.2035	235.1061	235.1061	0.041	0.0000	0.0000
2024/01/25	R210	01/08/2024		Bond Future	240.4451	240.4451	240.3458	240.3458	0.041	0.0000	0.0000
2024/01/25	R210	07/11/2024		Bond Future	242.7695	242.7695	242.6692	242.6692	0.041	0.0000	0.0000
2024/01/25	R210	06/02/2025		Bond Future	248.0292	248.0292	247.9275	247.9275	0.041	0.0000	0.0000
2024/01/25	R210	06/02/2025	239.61 Call	Bond Future	8419.1700	8.4192	8317.5300	8.3175	1.207	0.0000	0.0000
2024/01/25	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	R213	01/02/2024	11.71 Call	Bond Future	6242.4500	6.2425	6201.6500	6.2017	0.654	0.0000	0.0000
2024/01/25	R213	01/02/2024	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	R213	01/02/2024	11.72 Call	Bond Future	6282.6500	6.2827	6241.8500	6.2419	0.649	0.0000	0.0000
2024/01/25	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	
2024/01/25	R213	01/02/2024	11.70 Call	Bond Future	6202.2200	6.2022	6161.4200	6.1614	0.658	0.0000	0.0000
2024/01/25	R213	01/02/2024	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	R213	01/02/2024		Bond Future	10.2316	87.0938	10.2408	87.0530	0.090	0.0000	0.0000
2024/01/25	R213	02/05/2024		Bond Future	10.2922	85.4414	10.3019	85.3996	0.094	0.0000	0.0000
2024/01/25	R213	02/05/2024	10.29 Call	Bond Future	1410.8500	1.4109	1382.5700	1.3826	2.004	0.0000	0.0000
2024/01/25	R213	02/05/2024	10.29 Put	Bond Future	1420.2300	1.4202	1433.7700	1.4338	0.953	0.0000	0.0000
2024/01/25	R213	02/05/2024	10.30 Call	Bond Future	1433.5800	1.4336	1405.0900	1.4051	1.987	0.0000	0.0000
2024/01/25	R213	02/05/2024	10.30 Put	Bond Future	1399.7500	1.3998	1413.0800	1.4131	0.952	0.0000	0.0000
2024/01/25	R213	02/05/2024	10.28 Call	Bond Future	1388.1400	1.3881	1360.0800	1.3601	2.021	0.0000	0.0000
2024/01/25	R213	02/05/2024	10.28 Put	Bond Future	1440.7500	1.4408	1454.5100	1.4545	0.955	0.0000	0.0000
2024/01/25	R213	01/08/2024		Bond Future	10.3518	87.3251	10.3619	87.2825	0.098	0.0000	0.0000
2024/01/25	R213	01/08/2024	10.87 Call	Bond Future	3257.8400	3.2578	3224.2900	3.2243	1.030	0.0000	0.0000
2024/01/25	R213	01/08/2024	10.87 Put	Bond Future	1111.5900	1.1116	1120.6200	1.1206	0.812	0.0000	0.0000
2024/01/25	R213	01/08/2024	10.88 Call	Bond Future	3286.6000	3.2866	3252.9400	3.2529	1.024	0.0000	0.0000
2024/01/25	R213	01/08/2024	10.88 Put	Bond Future	1099.6100	1.0996	1108.5300	1.1085	0.811	0.0000	0.0000
2024/01/25	R213	01/08/2024	10.86 Call	Bond Future	3229.1600	3.2292	3195.7200	3.1957	1.036	0.0000	0.0000
2024/01/25	R213	01/08/2024	10.86 Put	Bond Future	1123.6800	1.1237	1132.8200	1.1328	0.813	0.0000	0.0000
2024/01/25	R213	07/11/2024		Bond Future	10.4406	85.7953	10.4512	85.7521	0.102	0.0000	0.0000
2024/01/25	R213	07/11/2024	11.22 Call	Bond Future	4363.0700	4.3631	4328.8800	4.3289	0.784	0.0000	0.0000
2024/01/25	R213	07/11/2024	11.22 Put	Bond Future	1255.9900	1.2560	1265.0400	1.2650	0.721	0.0000	0.0000
2024/01/25	R213	07/11/2024	11.23 Call	Bond Future	4391.8000	4.3918	4357.5300	4.3575	0.780	0.0000	0.0000
2024/01/25	R213	07/11/2024	11.23 Put	Bond Future	1245.7900	1.2458	1254.7600	1.2548	0.720	0.0000	0.0000
2024/01/25	R213	07/11/2024	11.21 Call	Bond Future	4334.6600	4.3347	4300.5500	4.3006	0.787	0.0000	0.0000
2024/01/25	R213	07/11/2024	11.21 Put	Bond Future	1266.5400	1.2665	1275.6700	1.2757	0.721	0.0000	0.0000
2024/01/25	R213	06/02/2025		Bond Future	10.5377	87.6338	10.5488	87.5899	0.105	0.0000	0.0000
2024/01/25	R213	06/02/2025	11.35 Call	Bond Future	4532.5600	4.5326	4499.0300	4.4990	0.740	0.0000	0.0000
2024/01/25	R213	06/02/2025	11.35 Put	Bond Future	1395.4200	1.3954	1405.7200	1.4057	0.738	0.0000	0.0000
2024/01/25	R214	01/02/2024	12.15 Call	Bond Future	917.9700	0.9180	878.0600	0.8781	4.348	0.0000	0.0000
2024/01/25	R214	01/02/2024	12.15 Put	Bond Future	209.0200	0.2090	188.0800	0.1881	10.018	0.0000	0.0000
2024/01/25	R214	01/02/2024	12.16 Call	Bond Future	953.4400	0.9534	913.9000	0.9139	4.147	0.0000	0.0000
2024/01/25	R214	01/02/2024	12.16 Put	Bond Future	196.3600	0.1964	175.7900	0.1758	10.476	0.0000	0.0000
2024/01/25	R214	01/02/2024	12.14 Call	Bond Future	883.1100	0.8831	842.8700	0.8429	4.557	0.0000	0.0000
2024/01/25	R214	01/02/2024	12.14 Put	Bond Future	222.3400	0.2223	201.0700	0.2011	9.566	0.0000	0.0000
2024/01/25	R214	01/02/2024		Bond Future	12.0041	63.2676	12.0080	63.2487	0.032	0.0000	0.0000
2024/01/25	R214	02/05/2024		Bond Future	12.0961	61.3480	12.1001	61.3286	0.033	0.0000	0.0000
2024/01/25	R214	02/05/2024	11.47 Call	Bond Future	463.7100	0.4637	453.8000	0.4538	2.137	0.0000	0.0000
2024/01/25	R214	02/05/2024	11.47 Put	Bond Future	3619.6300	3.6196	3629.1900	3.6292	0.264	0.0000	0.0000
2024/01/25	R214	02/05/2024	11.48 Call	Bond Future	475.5700	0.4756	465.5100	0.4655	2.115	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	
2024/01/25	R214	02/05/2024	11.48 Put	Bond Future	3579.1100	3.5791	3588.5200	3.5885	0.263	0.0000	0.0000
2024/01/25	R214	02/05/2024	11.46 Call	Bond Future	452.0600	0.4521	442.3000	0.4423	2.159	0.0000	0.0000
2024/01/25	R214	02/05/2024	11.46 Put	Bond Future	3660.4200	3.6604	3670.1300	3.6701	0.265	0.0000	0.0000
2024/01/25	R214	02/05/2024	13.52 Call	Bond Future	6521.4800	6.5215	6499.8000	6.4998	0.332	0.0000	0.0000
2024/01/25	R214	02/05/2024	13.52 Put	Bond Future	193.0000	0.1930	190.7900	0.1908	1.145	0.0000	0.0000
2024/01/25	R214	02/05/2024	12.87 Call	Bond Future	4104.1900	4.1042	4082.1400	4.0821	0.537	0.0000	0.0000
2024/01/25	R214	02/05/2024	12.87 Put	Bond Future	528.1500	0.5282	525.5700	0.5256	0.488	0.0000	0.0000
2024/01/25	R214	02/05/2024	12.12 Put	Bond Future	1587.3000	1.5873	1588.2500	1.5883	0.060	0.0000	0.0000
2024/01/25	R214	02/05/2024	12.12 Call	Bond Future	1702.8900	1.7029	1684.3700	1.6844	1.088	0.0000	0.0000
2024/01/25	R214	02/05/2024	12.14 Put	Bond Future	1543.8500	1.5439	1544.6100	1.5446	0.049	0.0000	0.0000
2024/01/25	R214	02/05/2024	12.14 Call	Bond Future	1755.9500	1.7560	1737.2400	1.7372	1.066	0.0000	0.0000
2024/01/25	R214	01/08/2024		Bond Future	12.1886	62.7006	12.1928	62.6807	0.034	0.0000	0.0000
2024/01/25	R214	01/08/2024	12.17 Call	Bond Future	2310.1800	2.3102	2293.8300	2.2938	0.708	0.0000	0.0000
2024/01/25	R214	01/08/2024	12.17 Put	Bond Future	2399.4500	2.3995	2402.9100	2.4029	0.144	0.0000	0.0000
2024/01/25	R214	01/08/2024	12.18 Call	Bond Future	2335.5600	2.3356	2319.1500	2.3192	0.703	0.0000	0.0000
2024/01/25	R214	01/08/2024	12.18 Put	Bond Future	2376.8900	2.3769	2380.2900	2.3803	0.143	0.0000	0.0000
2024/01/25	R214	01/08/2024	12.16 Call	Bond Future	2284.7400	2.2847	2268.4600	2.2685	0.713	0.0000	0.0000
2024/01/25	R214	01/08/2024	12.16 Put	Bond Future	2422.0100	2.4220	2425.5400	2.4255	0.146	0.0000	0.0000
2024/01/25	R214	07/11/2024	12.61 Call	Bond Future	3817.7800	3.8178	3800.5900	3.8006	0.450	0.0000	0.0000
2024/01/25	R214	07/11/2024	12.61 Put	Bond Future	2402.5200	2.4025	2405.3700	2.4054	0.119	0.0000	0.0000
2024/01/25	R214	07/11/2024	12.62 Call	Bond Future	3845.6600	3.8457	3828.4200	3.8284	0.448	0.0000	0.0000
2024/01/25	R214	07/11/2024	12.62 Put	Bond Future	2384.9700	2.3850	2387.7700	2.3878	0.117	0.0000	0.0000
2024/01/25	R214	07/11/2024	12.60 Call	Bond Future	3789.7800	3.7898	3772.6300	3.7726	0.453	0.0000	0.0000
2024/01/25	R214	07/11/2024	12.60 Put	Bond Future	2419.9900	2.4200	2422.8800	2.4229	0.119	0.0000	0.0000
2024/01/25	R214	07/11/2024		Bond Future	12.3043	60.8519	12.3086	60.8319	0.035	0.0000	0.0000
2024/01/25	R214	06/02/2025		Bond Future	12.4221	62.1552	12.4265	62.1350	0.035	0.0000	0.0000
2024/01/25	R214	06/02/2025	12.71 Call	Bond Future	4159.9100	4.1599	4143.5300	4.1435	0.394	0.0000	0.0000
2024/01/25	R214	06/02/2025	12.71 Put	Bond Future	2845.3800	2.8454	2849.2000	2.8492	0.134	0.0000	0.0000
2024/01/25	R248	01/02/2024	13.10 Call	Bond Future	5177.4000	5.1774	5095.2600	5.0953	1.587	0.0000	0.0000
2024/01/25	R248	01/02/2024	13.10 Put	Bond Future	0.2400	0.0002	0.1200	0.0001	50.000	0.0000	0.0000
2024/01/25	R248	01/02/2024	13.90 Call	Bond Future	9129.4200	9.1294	9047.4000	9.0474	0.898	0.0000	0.0000
2024/01/25	R248	01/02/2024	13.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/25	R248	01/02/2024	11.50 Put	Bond Future	4172.9000	4.1729	4254.6500	4.2547	1.959	0.0000	0.0000
2024/01/25	R248	01/02/2024	11.50 Call	Bond Future	0.4000	0.0004	0.1300	0.0001	67.500	0.0000	0.0000
2024/01/25	R248	01/02/2024	12.30 Put	Bond Future	279.3500	0.2794	270.9500	0.2710	3.007	0.0000	0.0000
2024/01/25	R248	01/02/2024	12.30 Call	Bond Future	1046.0400	1.0460	955.6200	0.9556	8.644	0.0000	0.0000
2024/01/25	R248	01/02/2024	13.37 Call	Bond Future	6559.0900	6.5591	6477.0600	6.4771	1.251	0.0000	0.0000
2024/01/25	R248	01/02/2024	13.37 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	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	
2024/01/25	R248	01/02/2024	12.15 Call	Bond Future	518.5600	0.5186	444.0800	0.4441	14.363	0.0000	0.0000
2024/01/25	R248	01/02/2024	12.15 Put	Bond Future	635.3700	0.6354	642.9100	0.6429	1.187	0.0000	0.0000
2024/01/25	R248	01/02/2024	12.16 Call	Bond Future	547.4800	0.5475	471.4200	0.4714	13.893	0.0000	0.0000
2024/01/25	R248	01/02/2024	12.16 Put	Bond Future	604.8000	0.6048	610.7600	0.6108	0.985	0.0000	0.0000
2024/01/25	R248	01/02/2024	12.14 Call	Bond Future	490.5900	0.4906	417.7500	0.4178	14.847	0.0000	0.0000
2024/01/25	R248	01/02/2024	12.14 Put	Bond Future	666.9700	0.6670	676.1500	0.6762	1.376	0.0000	0.0000
2024/01/25	R248	01/02/2024		Bond Future	12.1697	77.3672	12.1835	77.2852	0.114	0.0000	0.0000
2024/01/25	R248	02/05/2024		Bond Future	12.2673	74.6124	12.2817	74.5285	0.117	0.0000	0.0000
2024/01/25	R248	02/05/2024	11.47 Call	Bond Future	384.3000	0.3843	365.3700	0.3654	4.926	0.0000	0.0000
2024/01/25	R248	02/05/2024	11.47 Put	Bond Future	5326.6000	5.3266	5391.5700	5.3916	1.220	0.0000	0.0000
2024/01/25	R248	02/05/2024	11.48 Call	Bond Future	395.2000	0.3952	375.8900	0.3759	4.886	0.0000	0.0000
2024/01/25	R248	02/05/2024	11.48 Put	Bond Future	5271.9400	5.2719	5336.5300	5.3365	1.225	0.0000	0.0000
2024/01/25	R248	02/05/2024	11.46 Call	Bond Future	373.6100	0.3736	355.0600	0.3551	4.965	0.0000	0.0000
2024/01/25	R248	02/05/2024	11.46 Put	Bond Future	5381.5700	5.3816	5446.9200	5.4469	1.214	0.0000	0.0000
2024/01/25	R248	02/05/2024	11.40 Put	Bond Future	5718.0600	5.7181	5785.5900	5.7856	1.181	0.0000	0.0000
2024/01/25	R248	02/05/2024	11.40 Call	Bond Future	314.1200	0.3141	297.7500	0.2978	5.211	0.0000	0.0000
2024/01/25	R248	02/05/2024	12.40 Put	Bond Future	1724.3000	1.7243	1749.9800	1.7500	1.489	0.0000	0.0000
2024/01/25	R248	02/05/2024	12.40 Call	Bond Future	2493.7400	2.4937	2435.5200	2.4355	2.335	0.0000	0.0000
2024/01/25	R248	02/05/2024	13.16 Call	Bond Future	5506.9100	5.5069	5430.5100	5.4305	1.387	0.0000	0.0000
2024/01/25	R248	02/05/2024	13.16 Put	Bond Future	594.0000	0.5940	601.5000	0.6015	1.263	0.0000	0.0000
2024/01/25	R248	01/08/2024		Bond Future	12.3658	76.2574	12.3807	76.1717	0.120	0.0000	0.0000
2024/01/25	R248	01/08/2024	12.31 Call	Bond Future	2695.1100	2.6951	2644.9400	2.6449	1.862	0.0000	0.0000
2024/01/25	R248	01/08/2024	12.31 Put	Bond Future	3018.3300	3.0183	3053.8000	3.0538	1.175	0.0000	0.0000
2024/01/25	R248	01/08/2024	12.32 Call	Bond Future	2725.4200	2.7254	2674.9500	2.6750	1.852	0.0000	0.0000
2024/01/25	R248	01/08/2024	12.32 Put	Bond Future	2990.5400	2.9905	3025.7100	3.0257	1.176	0.0000	0.0000
2024/01/25	R248	01/08/2024	12.30 Call	Bond Future	2664.9500	2.6650	2615.0700	2.6151	1.872	0.0000	0.0000
2024/01/25	R248	01/08/2024	12.30 Put	Bond Future	3046.3500	3.0464	3082.1100	3.0821	1.174	0.0000	0.0000
2024/01/25	R248	07/11/2024		Bond Future	12.4882	73.5791	12.5036	73.4918	0.123	0.0000	0.0000
2024/01/25	R248	07/11/2024	12.79 Call	Bond Future	4617.0400	4.6170	4558.7600	4.5588	1.262	0.0000	0.0000
2024/01/25	R248	07/11/2024	12.79 Put	Bond Future	2940.9100	2.9409	2969.9700	2.9700	0.988	0.0000	0.0000
2024/01/25	R248	07/11/2024	12.80 Call	Bond Future	4650.3200	4.6503	4591.8400	4.5918	1.258	0.0000	0.0000
2024/01/25	R248	07/11/2024	12.80 Put	Bond Future	2919.8400	2.9198	2948.7000	2.9487	0.988	0.0000	0.0000
2024/01/25	R248	07/11/2024	12.78 Call	Bond Future	4583.5800	4.5836	4525.5000	4.5255	1.267	0.0000	0.0000
2024/01/25	R248	07/11/2024	12.78 Put	Bond Future	2961.8800	2.9619	2991.1400	2.9911	0.988	0.0000	0.0000
2024/01/25	R248	06/02/2025		Bond Future	12.6127	75.1545	12.6287	75.0656	0.127	0.0000	0.0000
2024/01/25	R248	06/02/2025	12.71 Call	Bond Future	4450.0100	4.4500	4395.9200	4.3959	1.216	0.0000	0.0000
2024/01/25	R248	06/02/2025	12.71 Put	Bond Future	3911.8900	3.9119	3946.7000	3.9467	0.890	0.0000	0.0000
2024/01/25	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
2024/01/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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