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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/01/2024 TO 09/01/2024

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
2024/01/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/09	2025	01/02/2024		Bond Future	176.3234	176.3234	176.3703	0.027	0.0000	0.0000
2024/01/09	2025	02/05/2024		Bond Future	180.2619	180.2619	180.3098	0.027	0.0000	0.0000
2024/01/09	2025	01/08/2024		Bond Future	182.4677	182.4677	182.5167	0.027	0.0000	0.0000
2024/01/09	2025	07/11/2024		Bond Future	186.7761	186.7761	186.8271	0.027	0.0000	0.0000
2024/01/09	2029	01/02/2024		Bond Future	129.4733	129.4733	129.5572	0.065	0.0000	0.0000
2024/01/09	2029	02/05/2024		Bond Future	130.9964	130.9964	131.0822	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	
2024/01/09	2029	01/08/2024		Bond Future	133.9381	133.9381	134.0260	134.0260	0.066	0.0000	0.0000
2024/01/09	2029	07/11/2024		Bond Future	135.6952	135.6952	135.7856	135.7856	0.067	0.0000	0.0000
2024/01/09	2029	06/02/2025		Bond Future	138.6110	138.6110	138.7038	138.7038	0.067	0.0000	0.0000
2024/01/09	2029	06/02/2025	132.40 Call	Bond Future	6210.9700	6.2110	6303.8400	6.3038	1.495	0.0000	0.0000
2024/01/09	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	2030	01/02/2024	11.36 Call	Bond Future	6071.6500	6.0717	6651.5500	6.6516	9.551	0.0000	0.0000
2024/01/09	2030	01/02/2024	11.36 Put	Bond Future	2.2100	0.0022	0.7400	0.0007	66.516	0.0000	0.0000
2024/01/09	2030	01/02/2024	11.37 Call	Bond Future	6110.1900	6.1102	6690.1400	6.6901	9.492	0.0000	0.0000
2024/01/09	2030	01/02/2024	11.37 Put	Bond Future	2.1200	0.0021	0.7000	0.0007	66.981	0.0000	0.0000
2024/01/09	2030	01/02/2024	11.35 Call	Bond Future	6033.1000	6.0331	6612.9400	6.6129	9.611	0.0000	0.0000
2024/01/09	2030	01/02/2024	11.35 Put	Bond Future	2.3000	0.0023	0.7700	0.0008	66.522	0.0000	0.0000
2024/01/09	2030	01/02/2024		Bond Future	9.8552	91.8903	9.7176	92.4717	1.396	0.0000	0.0000
2024/01/09	2030	01/02/2024	11.31 Call	Bond Future	5878.7000	5.8787	6458.2800	6.4583	9.859	0.0000	0.0000
2024/01/09	2030	01/02/2024	11.31 Put	Bond Future	2.7100	0.0027	0.9200	0.0009	66.052	0.0000	0.0000
2024/01/09	2030	01/02/2024	9.93 Put	Bond Future	481.7300	0.4817	268.2400	0.2682	44.317	0.0000	0.0000
2024/01/09	2030	01/02/2024	9.93 Call	Bond Future	795.8300	0.7958	1163.7100	1.1637	46.226	0.0000	0.0000
2024/01/09	2030	01/02/2024	9.57 Put	Bond Future	1341.9100	1.3419	895.4400	0.8954	33.271	0.0000	0.0000
2024/01/09	2030	01/02/2024	9.57 Call	Bond Future	131.6800	0.1317	266.5800	0.2666	102.445	0.0000	0.0000
2024/01/09	2030	01/02/2024	10.07 Put	Bond Future	304.9900	0.3050	159.3600	0.1594	47.749	0.0000	0.0000
2024/01/09	2030	01/02/2024	10.07 Call	Bond Future	1203.4600	1.2035	1639.2000	1.6392	36.207	0.0000	0.0000
2024/01/09	2030	01/02/2024	12.10 Call	Bond Future	8869.6700	8.8697	9450.9700	9.4510	6.554	0.0000	0.0000
2024/01/09	2030	01/02/2024	12.10 Put	Bond Future	0.0900	0.0001	0.0200	0.0000	77.778	0.0000	0.0000
2024/01/09	2030	01/02/2024	9.89 Put	Bond Future	545.9700	0.5460	309.7600	0.3098	43.264	0.0000	0.0000
2024/01/09	2030	01/02/2024	9.89 Call	Bond Future	692.2500	0.6923	1037.4100	1.0374	49.861	0.0000	0.0000
2024/01/09	2030	01/02/2024	10.39 Put	Bond Future	98.8800	0.0989	45.3400	0.0453	54.146	0.0000	0.0000
2024/01/09	2030	01/02/2024	10.39 Call	Bond Future	2315.6700	2.3157	2843.5000	2.8435	22.794	0.0000	0.0000
2024/01/09	2030	01/02/2024	11.86 Call	Bond Future	7974.4900	7.9745	8555.6600	8.5557	7.288	0.0000	0.0000
2024/01/09	2030	01/02/2024	11.86 Put	Bond Future	0.2900	0.0003	0.0900	0.0001	68.966	0.0000	0.0000
2024/01/09	2030	01/02/2024	10.16 Put	Bond Future	224.2900	0.2243	112.7100	0.1127	49.748	0.0000	0.0000
2024/01/09	2030	01/02/2024	10.16 Call	Bond Future	1495.9700	1.4960	1965.7600	1.9658	31.404	0.0000	0.0000
2024/01/09	2030	01/02/2024	11.00 Call	Bond Future	4673.9700	4.6740	5249.2700	5.2493	12.309	0.0000	0.0000
2024/01/09	2030	01/02/2024	11.00 Put	Bond Future	9.6900	0.0097	3.6200	0.0036	62.642	0.0000	0.0000
2024/01/09	2030	01/02/2024	11.75 Call	Bond Future	7560.2100	7.5602	8141.2700	8.1413	7.686	0.0000	0.0000
2024/01/09	2030	01/02/2024	11.75 Put	Bond Future	0.4500	0.0005	0.1400	0.0001	68.889	0.0000	0.0000
2024/01/09	2030	01/02/2024	11.85 Call	Bond Future	7936.9300	7.9369	8518.0900	8.5181	7.322	0.0000	0.0000
2024/01/09	2030	01/02/2024	11.85 Put	Bond Future	0.3000	0.0003	0.0900	0.0001	70.000	0.0000	0.0000
2024/01/09	2030	01/02/2024	10.00 Put	Bond Future	385.2200	0.3852	207.8400	0.2078	46.046	0.0000	0.0000
2024/01/09	2030	01/02/2024	10.00 Call	Bond Future	992.0900	0.9921	1396.0800	1.3961	40.721	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	
2024/01/09	2030	02/05/2024	10.62 Put	Bond Future	521.1800	0.5212	396.0700	0.3961	24.005	0.0000	0.0000
2024/01/09	2030	02/05/2024	10.62 Call	Bond Future	3375.1600	3.3752	3844.1900	3.8442	13.897	0.0000	0.0000
2024/01/09	2030	02/05/2024	11.12 Put	Bond Future	236.8400	0.2368	173.5400	0.1735	26.727	0.0000	0.0000
2024/01/09	2030	02/05/2024	11.12 Call	Bond Future	5023.5200	5.0235	5554.3600	5.5544	10.567	0.0000	0.0000
2024/01/09	2030	02/05/2024	13.15 Call	Bond Future	12117.1800	12.1172	12710.2000	12.7102	4.894	0.0000	0.0000
2024/01/09	2030	02/05/2024	13.15 Put	Bond Future	2.8600	0.0029	1.7400	0.0017	39.161	0.0000	0.0000
2024/01/09	2030	02/05/2024	9.66 Put	Bond Future	2014.6400	2.0146	1669.8800	1.6699	17.113	0.0000	0.0000
2024/01/09	2030	02/05/2024	9.66 Call	Bond Future	1005.7200	1.0057	1255.1000	1.2551	24.796	0.0000	0.0000
2024/01/09	2030	02/05/2024	10.16 Put	Bond Future	1033.4900	1.0335	817.0100	0.8170	20.947	0.0000	0.0000
2024/01/09	2030	02/05/2024	10.16 Call	Bond Future	2061.9500	2.0620	2439.6100	2.4396	18.316	0.0000	0.0000
2024/01/09	2030	02/05/2024	11.94 Call	Bond Future	7905.8000	7.9058	8481.3700	8.4814	7.280	0.0000	0.0000
2024/01/09	2030	02/05/2024	11.94 Put	Bond Future	61.5800	0.0616	43.0100	0.0430	30.156	0.0000	0.0000
2024/01/09	2030	02/05/2024	12.38 Call	Bond Future	9452.2500	9.4523	10038.8200	10.0388	6.206	0.0000	0.0000
2024/01/09	2030	02/05/2024	12.38 Put	Bond Future	22.7900	0.0228	15.2200	0.0152	33.216	0.0000	0.0000
2024/01/09	2030	02/05/2024	10.82 Put	Bond Future	382.0700	0.3821	285.9600	0.2860	25.155	0.0000	0.0000
2024/01/09	2030	02/05/2024	10.82 Call	Bond Future	4015.4900	4.0155	4513.5200	4.5135	12.403	0.0000	0.0000
2024/01/09	2030	02/05/2024		Bond Future	9.9059	93.9203	9.7607	94.5145	1.466	0.0000	0.0000
2024/01/09	2030	02/05/2024	9.82 Call	Bond Future	1294.3300	1.2943	1586.1600	1.5862	22.547	0.0000	0.0000
2024/01/09	2030	02/05/2024	9.82 Put	Bond Future	1645.1700	1.6452	1342.8600	1.3429	18.376	0.0000	0.0000
2024/01/09	2030	02/05/2024	9.83 Call	Bond Future	1313.8600	1.3139	1608.3300	1.6083	22.413	0.0000	0.0000
2024/01/09	2030	02/05/2024	9.83 Put	Bond Future	1623.7600	1.6238	1324.0900	1.3241	18.455	0.0000	0.0000
2024/01/09	2030	02/05/2024	9.81 Call	Bond Future	1274.7700	1.2748	1563.9600	1.5640	22.686	0.0000	0.0000
2024/01/09	2030	02/05/2024	9.81 Put	Bond Future	1666.5700	1.6666	1361.6200	1.3616	18.298	0.0000	0.0000
2024/01/09	2030	01/08/2024		Bond Future	9.9588	92.0014	9.8051	92.6089	1.544	0.0000	0.0000
2024/01/09	2030	01/08/2024	10.38 Call	Bond Future	2896.9100	2.8969	3295.1000	3.2951	13.745	0.0000	0.0000
2024/01/09	2030	01/08/2024	10.38 Put	Bond Future	1257.7500	1.2578	1048.4600	1.0485	16.640	0.0000	0.0000
2024/01/09	2030	01/08/2024	10.39 Call	Bond Future	2922.6200	2.9226	3322.4900	3.3225	13.682	0.0000	0.0000
2024/01/09	2030	01/08/2024	10.39 Put	Bond Future	1244.9800	1.2450	1037.3700	1.0374	16.676	0.0000	0.0000
2024/01/09	2030	01/08/2024	10.37 Call	Bond Future	2871.0400	2.8710	3267.5600	3.2676	13.811	0.0000	0.0000
2024/01/09	2030	01/08/2024	10.37 Put	Bond Future	1270.3700	1.2704	1059.4100	1.0594	16.606	0.0000	0.0000
2024/01/09	2030	07/11/2024	10.75 Call	Bond Future	4030.3800	4.0304	4460.7600	4.4608	10.678	0.0000	0.0000
2024/01/09	2030	07/11/2024	10.75 Put	Bond Future	1349.2600	1.3493	1157.5300	1.1575	14.210	0.0000	0.0000
2024/01/09	2030	07/11/2024	10.76 Call	Bond Future	4056.4900	4.0565	4488.0900	4.4881	10.640	0.0000	0.0000
2024/01/09	2030	07/11/2024	10.76 Put	Bond Future	1338.8900	1.3389	1148.3800	1.1484	14.229	0.0000	0.0000
2024/01/09	2030	07/11/2024	10.74 Call	Bond Future	4004.3100	4.0043	4433.4800	4.4335	10.718	0.0000	0.0000
2024/01/09	2030	07/11/2024	10.74 Put	Bond Future	1359.7000	1.3597	1166.7600	1.1668	14.190	0.0000	0.0000
2024/01/09	2030	07/11/2024		Bond Future	10.0288	94.1485	9.8651	94.7706	1.632	0.0000	0.0000
2024/01/09	2030	06/02/2025		Bond Future	10.1136	92.1379	9.9396	92.7737	1.721	0.0000	0.0000
2024/01/09	2030	06/02/2025	10.68 Call	Bond Future	3750.2800	3.7503	4162.5800	4.1626	10.994	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	
2024/01/09	2030	06/02/2025	10.68 Put	Bond Future	1718.4100	1.7184	1494.9500	1.4950	13.004	0.0000	0.0000
2024/01/09	2032	01/02/2024	11.55 Call	Bond Future	4057.6800	4.0577	4705.7800	4.7058	15.972	0.0000	0.0000
2024/01/09	2032	01/02/2024	11.55 Put	Bond Future	48.3500	0.0484	21.4400	0.0214	55.657	0.0000	0.0000
2024/01/09	2032	01/02/2024	11.33 Call	Bond Future	3095.3100	3.0953	3715.7900	3.7158	20.046	0.0000	0.0000
2024/01/09	2032	01/02/2024	11.33 Put	Bond Future	104.0200	0.1040	49.4900	0.0495	52.423	0.0000	0.0000
2024/01/09	2032	01/02/2024	11.35 Call	Bond Future	3181.5800	3.1816	3805.3900	3.8054	19.607	0.0000	0.0000
2024/01/09	2032	01/02/2024	11.35 Put	Bond Future	97.0700	0.0971	45.8700	0.0459	52.745	0.0000	0.0000
2024/01/09	2032	01/02/2024	10.85 Call	Bond Future	1206.8200	1.2068	1667.6500	1.6677	38.185	0.0000	0.0000
2024/01/09	2032	01/02/2024	10.85 Put	Bond Future	493.9600	0.4940	279.7800	0.2798	43.360	0.0000	0.0000
2024/01/09	2032	01/02/2024	12.00 Call	Bond Future	6051.3300	6.0513	6720.5600	6.7206	11.059	0.0000	0.0000
2024/01/09	2032	01/02/2024	12.00 Put	Bond Future	9.4500	0.0095	3.6700	0.0037	61.164	0.0000	0.0000
2024/01/09	2032	01/02/2024	11.84 Call	Bond Future	5343.9300	5.3439	6008.7600	6.0088	12.441	0.0000	0.0000
2024/01/09	2032	01/02/2024	11.84 Put	Bond Future	17.1800	0.0172	7.0000	0.0070	59.255	0.0000	0.0000
2024/01/09	2032	01/02/2024	11.85 Call	Bond Future	5388.2400	5.3882	6053.4300	6.0534	12.345	0.0000	0.0000
2024/01/09	2032	01/02/2024	11.85 Put	Bond Future	16.5500	0.0166	6.7300	0.0067	59.335	0.0000	0.0000
2024/01/09	2032	01/02/2024	11.83 Call	Bond Future	5299.6100	5.2996	5964.0800	5.9641	12.538	0.0000	0.0000
2024/01/09	2032	01/02/2024	11.83 Put	Bond Future	17.8300	0.0178	7.2900	0.0073	59.114	0.0000	0.0000
2024/01/09	2032	01/02/2024	10.78 Put	Bond Future	609.1700	0.6092	355.1100	0.3551	41.706	0.0000	0.0000
2024/01/09	2032	01/02/2024	10.78 Call	Bond Future	983.0600	0.9831	1404.0100	1.4040	42.820	0.0000	0.0000
2024/01/09	2032	01/02/2024	11.75 Call	Bond Future	4944.8700	4.9449	5605.9300	5.6059	13.369	0.0000	0.0000
2024/01/09	2032	01/02/2024	11.75 Put	Bond Future	24.0200	0.0240	10.0700	0.0101	58.077	0.0000	0.0000
2024/01/09	2032	01/02/2024	12.50 Call	Bond Future	8225.7400	8.2257	8899.7800	8.8998	8.194	0.0000	0.0000
2024/01/09	2032	01/02/2024	12.50 Put	Bond Future	1.4800	0.0015	0.5100	0.0005	65.541	0.0000	0.0000
2024/01/09	2032	01/02/2024	10.59 Put	Bond Future	1038.3100	1.0383	656.3300	0.6563	36.789	0.0000	0.0000
2024/01/09	2032	01/02/2024	10.59 Call	Bond Future	483.3700	0.4834	776.4000	0.7764	60.622	0.0000	0.0000
2024/01/09	2032	01/02/2024	11.09 Put	Bond Future	232.1400	0.2321	120.0200	0.1200	48.298	0.0000	0.0000
2024/01/09	2032	01/02/2024	11.09 Call	Bond Future	2094.1500	2.0942	2657.0400	2.6570	26.879	0.0000	0.0000
2024/01/09	2032	01/02/2024	12.73 Call	Bond Future	9202.7800	9.2028	9877.3500	9.8774	7.330	0.0000	0.0000
2024/01/09	2032	01/02/2024	12.73 Put	Bond Future	0.6500	0.0007	0.2100	0.0002	67.692	0.0000	0.0000
2024/01/09	2032	01/02/2024		Bond Future	10.7032	89.7663	10.5656	90.4413	1.285	0.0000	0.0000
2024/01/09	2032	01/02/2024	10.01 Put	Bond Future	3473.1900	3.4732	2803.5800	2.8036	19.279	0.0000	0.0000
2024/01/09	2032	01/02/2024	10.01 Call	Bond Future	1.7400	0.0017	7.1400	0.0071	310.345	0.0000	0.0000
2024/01/09	2032	01/02/2024	10.76 Put	Bond Future	646.1400	0.6461	379.8600	0.3799	41.211	0.0000	0.0000
2024/01/09	2032	01/02/2024	10.76 Call	Bond Future	922.8700	0.9229	1331.6000	1.3316	44.289	0.0000	0.0000
2024/01/09	2032	01/02/2024	12.62 Call	Bond Future	8737.4300	8.7374	9411.8000	9.4118	7.718	0.0000	0.0000
2024/01/09	2032	01/02/2024	12.62 Put	Bond Future	0.9600	0.0010	0.3200	0.0003	66.667	0.0000	0.0000
2024/01/09	2032	01/02/2024	10.90 Put	Bond Future	424.0100	0.4240	235.4500	0.2355	44.471	0.0000	0.0000
2024/01/09	2032	01/02/2024	10.90 Call	Bond Future	1377.9400	1.3779	1864.3900	1.8644	35.303	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	
2024/01/09	2032	02/05/2024		Bond Future	10.7801	87.5873	10.6362	88.2771	1.334	0.0000	0.0000
2024/01/09	2032	02/05/2024	10.59 Put	Bond Future	2288.6200	2.2886	1908.3200	1.9083	16.617	0.0000	0.0000
2024/01/09	2032	02/05/2024	10.59 Call	Bond Future	1375.6000	1.3756	1685.0900	1.6851	22.499	0.0000	0.0000
2024/01/09	2032	02/05/2024	11.09 Put	Bond Future	1229.3000	1.2293	987.1100	0.9871	19.701	0.0000	0.0000
2024/01/09	2032	02/05/2024	11.09 Call	Bond Future	2691.6300	2.6916	3139.2300	3.1392	16.629	0.0000	0.0000
2024/01/09	2032	02/05/2024	13.18 Call	Bond Future	10579.4100	10.5794	11254.9000	11.2549	6.385	0.0000	0.0000
2024/01/09	2032	02/05/2024	13.18 Put	Bond Future	47.9400	0.0479	33.6400	0.0336	29.829	0.0000	0.0000
2024/01/09	2032	02/05/2024	13.35 Call	Bond Future	11245.3000	11.2453	11924.9000	11.9249	6.043	0.0000	0.0000
2024/01/09	2032	02/05/2024	13.35 Put	Bond Future	32.8900	0.0329	22.7000	0.0227	30.982	0.0000	0.0000
2024/01/09	2032	02/05/2024	11.35 Put	Bond Future	868.9800	0.8690	685.3100	0.6853	21.136	0.0000	0.0000
2024/01/09	2032	02/05/2024	11.35 Call	Bond Future	3533.5700	3.5336	4039.6900	4.0397	14.323	0.0000	0.0000
2024/01/09	2032	02/05/2024	10.65 Put	Bond Future	2132.4400	2.1324	1769.8200	1.7698	17.005	0.0000	0.0000
2024/01/09	2032	02/05/2024	10.65 Call	Bond Future	1508.9400	1.5089	1836.1100	1.8361	21.682	0.0000	0.0000
2024/01/09	2032	02/05/2024	10.36 Put	Bond Future	2969.5200	2.9695	2521.6000	2.5216	15.084	0.0000	0.0000
2024/01/09	2032	02/05/2024	10.36 Call	Bond Future	935.1300	0.9351	1177.0000	1.1770	25.865	0.0000	0.0000
2024/01/09	2032	02/05/2024	10.86 Put	Bond Future	1650.5500	1.6506	1348.0500	1.3481	18.327	0.0000	0.0000
2024/01/09	2032	02/05/2024	10.86 Call	Bond Future	2030.6900	2.0307	2417.9800	2.4180	19.072	0.0000	0.0000
2024/01/09	2032	02/05/2024	12.90 Call	Bond Future	9478.6100	9.4786	10144.2600	10.1443	7.023	0.0000	0.0000
2024/01/09	2032	02/05/2024	12.90 Put	Bond Future	86.4300	0.0864	62.2900	0.0623	27.930	0.0000	0.0000
2024/01/09	2032	02/05/2024	10.55 Call	Bond Future	1290.4000	1.2904	1588.0200	1.5880	23.064	0.0000	0.0000
2024/01/09	2032	02/05/2024	10.55 Put	Bond Future	2397.1200	2.3971	2004.9500	2.0050	16.360	0.0000	0.0000
2024/01/09	2032	02/05/2024	10.56 Call	Bond Future	1311.4500	1.3115	1612.0500	1.6121	22.921	0.0000	0.0000
2024/01/09	2032	02/05/2024	10.56 Put	Bond Future	2369.7000	2.3697	1980.5100	1.9805	16.424	0.0000	0.0000
2024/01/09	2032	02/05/2024	10.54 Call	Bond Future	1269.7200	1.2697	1564.3900	1.5644	23.207	0.0000	0.0000
2024/01/09	2032	02/05/2024	10.54 Put	Bond Future	2424.9600	2.4250	2029.8400	2.0298	16.294	0.0000	0.0000
2024/01/09	2032	02/05/2024	11.81 Call	Bond Future	5197.2000	5.1972	5779.8400	5.7798	11.211	0.0000	0.0000
2024/01/09	2032	02/05/2024	11.81 Put	Bond Future	458.9300	0.4589	351.7800	0.3518	23.348	0.0000	0.0000
2024/01/09	2032	02/05/2024	11.21 Call	Bond Future	3068.6400	3.0686	3544.6600	3.5447	15.512	0.0000	0.0000
2024/01/09	2032	02/05/2024	11.21 Put	Bond Future	1048.6700	1.0487	834.9000	0.8349	20.385	0.0000	0.0000
2024/01/09	2032	02/05/2024	10.57 Put	Bond Future	2342.5100	2.3425	1956.2800	1.9563	16.488	0.0000	0.0000
2024/01/09	2032	02/05/2024	10.57 Call	Bond Future	1332.7100	1.3327	1636.2700	1.6363	22.778	0.0000	0.0000
2024/01/09	2032	01/08/2024		Bond Future	10.8595	89.5331	10.7089	90.2384	1.387	0.0000	0.0000
2024/01/09	2032	01/08/2024	11.14 Call	Bond Future	3135.8800	3.1359	3567.0100	3.5670	13.748	0.0000	0.0000
2024/01/09	2032	01/08/2024	11.14 Put	Bond Future	1841.4300	1.8414	1567.2700	1.5673	14.888	0.0000	0.0000
2024/01/09	2032	01/08/2024	11.15 Call	Bond Future	3164.3500	3.1644	3597.4400	3.5974	13.687	0.0000	0.0000
2024/01/09	2032	01/08/2024	11.15 Put	Bond Future	1824.2200	1.8242	1552.0200	1.5520	14.921	0.0000	0.0000
2024/01/09	2032	01/08/2024	11.13 Call	Bond Future	3107.5200	3.1075	3536.6700	3.5367	13.810	0.0000	0.0000
2024/01/09	2032	01/08/2024	11.13 Put	Bond Future	1858.7800	1.8588	1582.6400	1.5826	14.856	0.0000	0.0000
2024/01/09	2032	07/11/2024	11.48 Call	Bond Future	4202.8500	4.2029	4673.1500	4.6732	11.190	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	
2024/01/09	2032	07/11/2024	11.48 Put	Bond Future	1907.2400	1.9072	1655.3500	1.6554	13.207	0.0000	0.0000
2024/01/09	2032	07/11/2024	11.49 Call	Bond Future	4232.1500	4.2322	4703.9800	4.7040	11.149	0.0000	0.0000
2024/01/09	2032	07/11/2024	11.49 Put	Bond Future	1892.7900	1.8928	1642.4300	1.6424	13.227	0.0000	0.0000
2024/01/09	2032	07/11/2024	11.47 Call	Bond Future	4173.6100	4.1736	4642.3800	4.6424	11.232	0.0000	0.0000
2024/01/09	2032	07/11/2024	11.47 Put	Bond Future	1921.7900	1.9218	1668.3700	1.6684	13.187	0.0000	0.0000
2024/01/09	2032	07/11/2024		Bond Future	10.9646	87.4560	10.8060	88.1782	1.446	0.0000	0.0000
2024/01/09	2032	07/11/2024	13.36 Call	Bond Future	10441.5800	10.4416	11096.0000	11.0960	6.267	0.0000	0.0000
2024/01/09	2032	07/11/2024	13.36 Put	Bond Future	411.0200	0.4110	343.2500	0.3433	16.488	0.0000	0.0000
2024/01/09	2032	07/11/2024	11.64 Put	Bond Future	1689.6300	1.6896	1461.3900	1.4614	13.508	0.0000	0.0000
2024/01/09	2032	07/11/2024	11.64 Call	Bond Future	4681.8600	4.6819	5175.8100	5.1758	10.550	0.0000	0.0000
2024/01/09	2032	06/02/2025		Bond Future	11.0798	89.3116	10.9133	90.0496	1.503	0.0000	0.0000
2024/01/09	2032	06/02/2025	11.72 Call	Bond Future	4630.3300	4.6303	5124.4500	5.1245	10.671	0.0000	0.0000
2024/01/09	2032	06/02/2025	11.72 Put	Bond Future	1866.5000	1.8665	1622.7000	1.6227	13.062	0.0000	0.0000
2024/01/09	2033	01/02/2024		Bond Future	122.4132	122.4132	122.5833	122.5833	0.139	0.0000	0.0000
2024/01/09	2033	02/05/2024		Bond Future	123.6820	123.6820	123.8558	123.8558	0.141	0.0000	0.0000
2024/01/09	2033	01/08/2024		Bond Future	126.4595	126.4595	126.6374	126.6374	0.141	0.0000	0.0000
2024/01/09	2033	07/11/2024		Bond Future	127.9426	127.9426	128.1250	128.1250	0.143	0.0000	0.0000
2024/01/09	2033	06/02/2025		Bond Future	130.6919	130.6919	130.8788	130.8788	0.143	0.0000	0.0000
2024/01/09	2033	06/02/2025	124.94 Call	Bond Future	5751.8800	5.7519	5938.8300	5.9388	3.250	0.0000	0.0000
2024/01/09	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	2037	01/02/2024		Bond Future	11.9712	77.5487	11.8032	78.4645	1.403	0.0000	0.0000
2024/01/09	2037	01/02/2024	12.32 Call	Bond Future	2185.6700	2.1857	2929.3400	2.9293	34.025	0.0000	0.0000
2024/01/09	2037	01/02/2024	12.32 Put	Bond Future	332.9200	0.3329	160.8300	0.1608	51.691	0.0000	0.0000
2024/01/09	2037	01/02/2024	12.33 Call	Bond Future	2226.7600	2.2268	2975.3200	2.9753	33.617	0.0000	0.0000
2024/01/09	2037	01/02/2024	12.33 Put	Bond Future	321.8600	0.3219	154.6600	0.1547	51.948	0.0000	0.0000
2024/01/09	2037	01/02/2024	12.31 Call	Bond Future	2144.7800	2.1448	2883.5000	2.8835	34.443	0.0000	0.0000
2024/01/09	2037	01/02/2024	12.31 Put	Bond Future	344.2300	0.3442	167.1900	0.1672	51.431	0.0000	0.0000
2024/01/09	2037	01/02/2024	13.93 Call	Bond Future	9609.3800	9.6094	10524.9000	10.5249	9.527	0.0000	0.0000
2024/01/09	2037	01/02/2024	13.93 Put	Bond Future	0.3100	0.0003	0.0700	0.0001	77.419	0.0000	0.0000
2024/01/09	2037	01/02/2024	12.93 Call	Bond Future	4971.8400	4.9718	5866.5600	5.8666	17.996	0.0000	0.0000
2024/01/09	2037	01/02/2024	12.93 Put	Bond Future	32.4100	0.0324	11.3700	0.0114	64.918	0.0000	0.0000
2024/01/09	2037	01/02/2024	12.09 Put	Bond Future	687.5200	0.6875	375.4400	0.3754	45.392	0.0000	0.0000
2024/01/09	2037	01/02/2024	12.09 Call	Bond Future	1326.1300	1.3261	1929.8100	1.9298	45.522	0.0000	0.0000
2024/01/09	2037	02/05/2024	11.44 Call	Bond Future	695.0800	0.6951	949.9600	0.9500	36.669	0.0000	0.0000
2024/01/09	2037	02/05/2024	11.44 Put	Bond Future	4202.7400	4.2027	3521.7200	3.5217	16.204	0.0000	0.0000
2024/01/09	2037	02/05/2024	11.45 Call	Bond Future	709.7600	0.7098	968.3400	0.9683	36.432	0.0000	0.0000
2024/01/09	2037	02/05/2024	11.45 Put	Bond Future	4160.7200	4.1607	3483.4000	3.4834	16.279	0.0000	0.0000
2024/01/09	2037	02/05/2024	11.43 Call	Bond Future	680.6100	0.6806	931.8100	0.9318	36.908	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	
2024/01/09	2037	02/05/2024	11.43 Put	Bond Future	4245.0200	4.2450	3560.3200	3.5603	16.129	0.0000	0.0000
2024/01/09	2037	02/05/2024		Bond Future	12.0785	79.2619	11.9041	80.1978	1.444	0.0000	0.0000
2024/01/09	2037	01/08/2024		Bond Future	12.1914	76.7668	12.0100	77.7237	1.488	0.0000	0.0000
2024/01/09	2037	01/08/2024	12.10 Call	Bond Future	2620.8400	2.6208	3109.9300	3.1099	18.662	0.0000	0.0000
2024/01/09	2037	01/08/2024	12.10 Put	Bond Future	3100.7100	3.1007	2632.9400	2.6329	15.086	0.0000	0.0000
2024/01/09	2037	01/08/2024	12.11 Call	Bond Future	2647.8900	2.6479	3139.7900	3.1398	18.577	0.0000	0.0000
2024/01/09	2037	01/08/2024	12.11 Put	Bond Future	3075.0400	3.0750	2610.0800	2.6101	15.120	0.0000	0.0000
2024/01/09	2037	01/08/2024	12.09 Call	Bond Future	2593.9300	2.5939	3080.2000	3.0802	18.746	0.0000	0.0000
2024/01/09	2037	01/08/2024	12.09 Put	Bond Future	3126.5700	3.1266	2655.9800	2.6560	15.051	0.0000	0.0000
2024/01/09	2037	01/08/2024	13.82 Call	Bond Future	8581.2000	8.5812	9399.9800	9.4000	9.542	0.0000	0.0000
2024/01/09	2037	01/08/2024	13.82 Put	Bond Future	712.8400	0.7128	574.7600	0.5748	19.370	0.0000	0.0000
2024/01/09	2037	01/08/2024	13.17 Call	Bond Future	6125.1300	6.1251	6856.4400	6.8564	11.940	0.0000	0.0000
2024/01/09	2037	01/08/2024	13.17 Put	Bond Future	1248.2100	1.2482	1022.6600	1.0227	18.070	0.0000	0.0000
2024/01/09	2037	07/11/2024		Bond Future	12.3206	78.5575	12.1314	79.5371	1.535	0.0000	0.0000
2024/01/09	2037	07/11/2024	12.58 Call	Bond Future	4236.3100	4.2363	4820.6900	4.8207	13.795	0.0000	0.0000
2024/01/09	2037	07/11/2024	12.58 Put	Bond Future	2922.0500	2.9221	2526.8200	2.5268	13.526	0.0000	0.0000
2024/01/09	2037	07/11/2024	12.59 Call	Bond Future	4266.2700	4.2663	4852.7400	4.8527	13.747	0.0000	0.0000
2024/01/09	2037	07/11/2024	12.59 Put	Bond Future	2902.0000	2.9020	2508.8600	2.5089	13.547	0.0000	0.0000
2024/01/09	2037	07/11/2024	12.57 Call	Bond Future	4206.1700	4.2062	4788.4400	4.7884	13.843	0.0000	0.0000
2024/01/09	2037	07/11/2024	12.57 Put	Bond Future	2941.9600	2.9420	2544.6200	2.5446	13.506	0.0000	0.0000
2024/01/09	2037	06/02/2025		Bond Future	12.4569	75.9641	12.2598	76.9649	1.582	0.0000	0.0000
2024/01/09	2037	06/02/2025	12.76 Call	Bond Future	4853.9800	4.8540	5453.4700	5.4535	12.350	0.0000	0.0000
2024/01/09	2037	06/02/2025	12.76 Put	Bond Future	3350.5700	3.3506	2949.2300	2.9492	11.978	0.0000	0.0000
2024/01/09	2038	01/02/2024		Bond Future	131.2686	131.2686	131.5185	131.5185	0.190	0.0000	0.0000
2024/01/09	2038	02/05/2024		Bond Future	134.2007	134.2007	134.4561	134.4561	0.190	0.0000	0.0000
2024/01/09	2038	01/08/2024		Bond Future	135.1417	135.1417	135.4029	135.4029	0.193	0.0000	0.0000
2024/01/09	2038	07/11/2024		Bond Future	138.3320	138.3320	138.5999	138.5999	0.194	0.0000	0.0000
2024/01/09	2038	06/02/2025		Bond Future	139.1786	139.1786	139.4525	139.4525	0.197	0.0000	0.0000
2024/01/09	2038	06/02/2025	135.23 Call	Bond Future	3948.5800	3.9486	4222.5300	4.2225	6.938	0.0000	0.0000
2024/01/09	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	2040	01/02/2024	12.34 Call	Bond Future	1032.2800	1.0323	1599.3800	1.5994	54.937	0.0000	0.0000
2024/01/09	2040	01/02/2024	12.34 Put	Bond Future	965.1800	0.9652	545.0000	0.5450	43.534	0.0000	0.0000
2024/01/09	2040	01/02/2024	12.35 Call	Bond Future	1062.3700	1.0624	1638.0700	1.6381	54.190	0.0000	0.0000
2024/01/09	2040	01/02/2024	12.35 Put	Bond Future	938.9000	0.9389	527.3200	0.5273	43.836	0.0000	0.0000
2024/01/09	2040	01/02/2024	12.33 Call	Bond Future	1002.7400	1.0027	1561.1700	1.5612	55.690	0.0000	0.0000
2024/01/09	2040	01/02/2024	12.33 Put	Bond Future	992.0700	0.9921	563.2200	0.5632	43.228	0.0000	0.0000
2024/01/09	2040	01/02/2024		Bond Future	12.3281	77.1371	12.1550	78.1244	1.404	0.0000	0.0000
2024/01/09	2040	01/02/2024	12.30 Put	Bond Future	1075.8300	1.0758	620.6500	0.6207	42.310	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	
2024/01/09	2040	01/02/2024	12.30 Call	Bond Future	916.8200	0.9168	1448.9200	1.4489	58.038	0.0000	0.0000
2024/01/09	2040	01/02/2024	12.90 Put	Bond Future	154.8900	0.1549	64.2300	0.0642	58.532	0.0000	0.0000
2024/01/09	2040	01/02/2024	12.90 Call	Bond Future	3281.3600	3.2814	4177.9800	4.1780	27.325	0.0000	0.0000
2024/01/09	2040	01/02/2024	13.90 Call	Bond Future	8132.6100	8.1326	9118.2700	9.1183	12.120	0.0000	0.0000
2024/01/09	2040	01/02/2024	13.90 Put	Bond Future	2.1700	0.0022	0.5500	0.0006	74.654	0.0000	0.0000
2024/01/09	2040	02/05/2024		Bond Future	12.4421	78.8412	12.2624	79.8502	1.444	0.0000	0.0000
2024/01/09	2040	02/05/2024	11.61 Call	Bond Future	498.3200	0.4983	706.3500	0.7064	41.746	0.0000	0.0000
2024/01/09	2040	02/05/2024	11.61 Put	Bond Future	5350.9800	5.3510	4550.0400	4.5500	14.968	0.0000	0.0000
2024/01/09	2040	02/05/2024	11.62 Call	Bond Future	510.1300	0.5101	721.7000	0.7217	41.474	0.0000	0.0000
2024/01/09	2040	02/05/2024	11.62 Put	Bond Future	5301.6800	5.3017	4504.2800	4.5043	15.041	0.0000	0.0000
2024/01/09	2040	02/05/2024	11.60 Call	Bond Future	486.8100	0.4868	691.3600	0.6914	42.018	0.0000	0.0000
2024/01/09	2040	02/05/2024	11.60 Put	Bond Future	5400.6600	5.4007	4596.2400	4.5962	14.895	0.0000	0.0000
2024/01/09	2040	01/08/2024		Bond Future	12.5620	76.0864	12.3752	77.1180	1.487	0.0000	0.0000
2024/01/09	2040	01/08/2024	12.33 Call	Bond Future	2354.1400	2.3541	2839.9600	2.8400	20.637	0.0000	0.0000
2024/01/09	2040	01/08/2024	12.33 Put	Bond Future	3638.4600	3.6385	3092.7600	3.0928	14.998	0.0000	0.0000
2024/01/09	2040	01/08/2024	12.34 Call	Bond Future	2380.2700	2.3803	2869.2400	2.8692	20.543	0.0000	0.0000
2024/01/09	2040	01/08/2024	12.34 Put	Bond Future	3608.5300	3.6085	3065.9800	3.0660	15.035	0.0000	0.0000
2024/01/09	2040	01/08/2024	12.32 Call	Bond Future	2328.1400	2.3281	2810.8200	2.8108	20.732	0.0000	0.0000
2024/01/09	2040	01/08/2024	12.32 Put	Bond Future	3668.5900	3.6686	3119.7500	3.1198	14.961	0.0000	0.0000
2024/01/09	2040	07/11/2024	12.85 Call	Bond Future	4188.0800	4.1881	4794.4600	4.7945	14.479	0.0000	0.0000
2024/01/09	2040	07/11/2024	12.85 Put	Bond Future	3377.9100	3.3779	2928.2700	2.9283	13.311	0.0000	0.0000
2024/01/09	2040	07/11/2024	12.86 Call	Bond Future	4218.3900	4.2184	4827.0600	4.8271	14.429	0.0000	0.0000
2024/01/09	2040	07/11/2024	12.86 Put	Bond Future	3355.4700	3.3555	2908.1200	2.9081	13.332	0.0000	0.0000
2024/01/09	2040	07/11/2024	12.84 Call	Bond Future	4157.8400	4.1578	4761.9300	4.7619	14.529	0.0000	0.0000
2024/01/09	2040	07/11/2024	12.84 Put	Bond Future	3400.4800	3.4005	2948.5500	2.9486	13.290	0.0000	0.0000
2024/01/09	2040	07/11/2024		Bond Future	12.6978	77.8610	12.5031	78.9170	1.533	0.0000	0.0000
2024/01/09	2040	06/02/2025		Bond Future	12.8399	75.0018	12.6372	76.0807	1.578	0.0000	0.0000
2024/01/09	2040	06/02/2025	12.95 Call	Bond Future	4519.6800	4.5197	5129.0100	5.1290	13.482	0.0000	0.0000
2024/01/09	2040	06/02/2025	12.95 Put	Bond Future	3943.2300	3.9432	3473.7000	3.4737	11.907	0.0000	0.0000
2024/01/09	2044	01/02/2024	13.00 Call	Bond Future	3312.1900	3.3122	4154.7800	4.1548	25.439	0.0000	0.0000
2024/01/09	2044	01/02/2024	13.00 Put	Bond Future	160.5800	0.1606	71.1100	0.0711	55.717	0.0000	0.0000
2024/01/09	2044	01/02/2024		Bond Future	12.4222	73.2377	12.2593	74.1698	1.311	0.0000	0.0000
2024/01/09	2044	01/02/2024	12.28 Call	Bond Future	645.7900	0.6458	1046.0200	1.0460	61.975	0.0000	0.0000
2024/01/09	2044	01/02/2024	12.28 Put	Bond Future	1458.4900	1.4585	926.6600	0.9267	36.464	0.0000	0.0000
2024/01/09	2044	01/02/2024	12.29 Call	Bond Future	668.5200	0.6685	1077.2400	1.0772	61.138	0.0000	0.0000
2024/01/09	2044	01/02/2024	12.29 Put	Bond Future	1423.5900	1.4236	900.2500	0.9003	36.762	0.0000	0.0000
2024/01/09	2044	01/02/2024	12.27 Call	Bond Future	623.6100	0.6236	1015.3700	1.0154	62.821	0.0000	0.0000
2024/01/09	2044	01/02/2024	12.27 Put	Bond Future	1494.0200	1.4940	953.7200	0.9537	36.164	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	
2024/01/09	2044	01/02/2024	13.25 Call	Bond Future	4507.0400	4.5070	5401.1600	5.4012	19.838	0.0000	0.0000
2024/01/09	2044	01/02/2024	13.25 Put	Bond Future	62.3500	0.0624	24.4100	0.0244	60.850	0.0000	0.0000
2024/01/09	2044	02/05/2024	11.66 Call	Bond Future	465.5500	0.4656	648.6100	0.6486	39.321	0.0000	0.0000
2024/01/09	2044	02/05/2024	11.66 Put	Bond Future	5620.2700	5.6203	4850.7300	4.8507	13.692	0.0000	0.0000
2024/01/09	2044	02/05/2024	11.67 Call	Bond Future	476.7500	0.4768	663.0300	0.6630	39.073	0.0000	0.0000
2024/01/09	2044	02/05/2024	11.67 Put	Bond Future	5569.0300	5.5690	4802.7100	4.8027	13.760	0.0000	0.0000
2024/01/09	2044	02/05/2024	11.65 Call	Bond Future	454.5300	0.4545	634.4000	0.6344	39.573	0.0000	0.0000
2024/01/09	2044	02/05/2024	11.65 Put	Bond Future	5671.7700	5.6718	4899.0400	4.8990	13.624	0.0000	0.0000
2024/01/09	2044	02/05/2024		Bond Future	12.5330	74.8556	12.3641	75.8082	1.348	0.0000	0.0000
2024/01/09	2044	01/08/2024		Bond Future	12.6493	72.1375	12.4738	73.1113	1.388	0.0000	0.0000
2024/01/09	2044	01/08/2024	12.29 Call	Bond Future	2076.0600	2.0761	2496.4900	2.4965	20.251	0.0000	0.0000
2024/01/09	2044	01/08/2024	12.29 Put	Bond Future	4093.0700	4.0931	3539.6100	3.5396	13.522	0.0000	0.0000
2024/01/09	2044	01/08/2024	12.30 Call	Bond Future	2100.5700	2.1006	2524.0000	2.5240	20.158	0.0000	0.0000
2024/01/09	2044	01/08/2024	12.30 Put	Bond Future	4060.1700	4.0602	3509.7100	3.5097	13.558	0.0000	0.0000
2024/01/09	2044	01/08/2024	12.28 Call	Bond Future	2051.9100	2.0519	2469.3400	2.4693	20.343	0.0000	0.0000
2024/01/09	2044	01/08/2024	12.28 Put	Bond Future	4126.3900	4.1264	3569.9300	3.5699	13.485	0.0000	0.0000
2024/01/09	2044	07/11/2024	12.91 Call	Bond Future	4181.8500	4.1819	4748.7700	4.7488	13.557	0.0000	0.0000
2024/01/09	2044	07/11/2024	12.91 Put	Bond Future	3489.1200	3.4891	3059.0800	3.0591	12.325	0.0000	0.0000
2024/01/09	2044	07/11/2024	12.92 Call	Bond Future	4212.0100	4.2120	4781.0800	4.7811	13.511	0.0000	0.0000
2024/01/09	2044	07/11/2024	12.92 Put	Bond Future	3466.2800	3.4663	3038.3900	3.0384	12.344	0.0000	0.0000
2024/01/09	2044	07/11/2024	12.90 Call	Bond Future	4151.7700	4.1518	4716.5300	4.7165	13.603	0.0000	0.0000
2024/01/09	2044	07/11/2024	12.90 Put	Bond Future	3512.1100	3.5121	3079.9100	3.0799	12.306	0.0000	0.0000
2024/01/09	2044	07/11/2024		Bond Future	12.7805	73.8198	12.5976	74.8168	1.430	0.0000	0.0000
2024/01/09	2044	06/02/2025		Bond Future	12.9171	71.0001	12.7269	72.0186	1.472	0.0000	0.0000
2024/01/09	2044	06/02/2025	13.02 Call	Bond Future	4567.6700	4.5677	5141.5500	5.1416	12.564	0.0000	0.0000
2024/01/09	2044	06/02/2025	13.02 Put	Bond Future	4026.6900	4.0267	3582.0300	3.5820	11.043	0.0000	0.0000
2024/01/09	2046	01/02/2024		Bond Future	115.7030	115.7030	115.7241	115.7241	0.018	0.0000	0.0000
2024/01/09	2046	02/05/2024		Bond Future	116.1364	116.1364	116.1581	116.1581	0.019	0.0000	0.0000
2024/01/09	2046	01/08/2024		Bond Future	118.7443	118.7443	118.7665	118.7665	0.019	0.0000	0.0000
2024/01/09	2046	07/11/2024		Bond Future	119.3387	119.3387	119.3617	119.3617	0.019	0.0000	0.0000
2024/01/09	2046	06/02/2025		Bond Future	121.9015	121.9015	121.9256	121.9256	0.020	0.0000	0.0000
2024/01/09	2046	06/02/2025	114.01 Call	Bond Future	7891.5400	7.8915	7915.5500	7.9156	0.304	0.0000	0.0000
2024/01/09	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	2050	01/02/2024		Bond Future	115.0887	115.0887	115.3078	115.3078	0.190	0.0000	0.0000
2024/01/09	2050	02/05/2024		Bond Future	117.6596	117.6596	117.8834	117.8834	0.190	0.0000	0.0000
2024/01/09	2050	01/08/2024		Bond Future	117.9938	117.9938	118.2228	118.2228	0.194	0.0000	0.0000
2024/01/09	2050	07/11/2024		Bond Future	120.7793	120.7793	121.0141	121.0141	0.194	0.0000	0.0000
2024/01/09	2050	06/02/2025		Bond Future	121.0050	121.0050	121.2450	121.2450	0.198	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	
2024/01/09	2050	06/02/2025	115.60 Call	Bond Future	5404.9900	5.4050	5645.0200	5.6450	4.441	0.0000	0.0000
2024/01/09	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	AL37	01/02/2024		Index Future	941.3560	941.3560	946.9900	946.9900	0.598	0.0000	0.0000
2024/01/09	AL37	02/05/2024		Index Future	962.1490	962.1490	967.9070	967.9070	0.598	0.0000	0.0000
2024/01/09	AL37	01/08/2024		Index Future	983.5330	983.5330	989.4200	989.4200	0.599	0.0000	0.0000
2024/01/09	AL37	07/11/2024		Index Future	1006.5350	1006.5350	1012.5640	1012.5640	0.599	0.0000	0.0000
2024/01/09	AL37	06/02/2025		Index Future	1027.9710	1027.9710	1034.1320	1034.1320	0.599	0.0000	0.0000
2024/01/09	AL7T	01/02/2024		Index Future	1089.6180	1089.6180	1098.8360	1098.8360	0.846	0.0000	0.0000
2024/01/09	AL7T	02/05/2024		Index Future	1113.6860	1113.6860	1123.1070	1123.1070	0.846	0.0000	0.0000
2024/01/09	AL7T	01/08/2024		Index Future	1138.4380	1138.4380	1148.0710	1148.0710	0.846	0.0000	0.0000
2024/01/09	AL7T	07/11/2024		Index Future	1165.0630	1165.0630	1174.9260	1174.9260	0.847	0.0000	0.0000
2024/01/09	AL7T	06/02/2025		Index Future	1189.8750	1189.8750	1199.9520	1199.9520	0.847	0.0000	0.0000
2024/01/09	ALBI	01/02/2024		Index Future	942.0720	942.0720	950.0920	950.0920	0.851	0.0000	0.0000
2024/01/09	ALBI	02/05/2024		Index Future	962.8820	962.8820	971.0770	971.0770	0.851	0.0000	0.0000
2024/01/09	ALBI	01/08/2024		Index Future	984.2820	984.2820	992.6610	992.6610	0.851	0.0000	0.0000
2024/01/09	ALBI	07/11/2024		Index Future	1007.3020	1007.3020	1015.8810	1015.8810	0.852	0.0000	0.0000
2024/01/09	ALBI	06/02/2025		Index Future	1028.7540	1028.7540	1037.5200	1037.5200	0.852	0.0000	0.0000
2024/01/09	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	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	
2024/01/09	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/09	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/09	ES33	01/02/2024		Bond Future	12.3394	76.1474	12.1760	76.8863	1.324	0.0000	0.0000
2024/01/09	ES33	02/05/2024		Bond Future	12.4709	74.0495	12.3004	74.8049	1.367	0.0000	0.0000
2024/01/09	ES33	01/08/2024		Bond Future	12.6061	75.7121	12.4282	76.4845	1.411	0.0000	0.0000
2024/01/09	ES33	07/11/2024		Bond Future	12.7769	73.6950	12.5902	74.4860	1.461	0.0000	0.0000
2024/01/09	ES33	06/02/2025		Bond Future	12.9587	75.2744	12.7631	76.0828	1.509	0.0000	0.0000
2024/01/09	ES33	06/02/2025	13.34 Call	Bond Future	1542.8500	1.5429	2351.2000	2.3512	52.393	0.0000	0.0000
2024/01/09	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	ES42	01/02/2024		Bond Future	13.0029	71.2428	12.8397	72.0867	1.255	0.0000	0.0000
2024/01/09	ES42	02/05/2024		Bond Future	13.1350	68.5716	12.9653	69.4343	1.292	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	
2024/01/09	ES42	01/08/2024		Bond Future	13.2683	70.1108	13.0918	70.9930	1.330	0.0000	0.0000
2024/01/09	ES42	07/11/2024		Bond Future	13.4305	67.4958	13.2462	68.3992	1.373	0.0000	0.0000
2024/01/09	ES42	06/02/2025		Bond Future	13.5943	68.9397	13.4022	69.8628	1.413	0.0000	0.0000
2024/01/09	ES42	06/02/2025	13.71 Call	Bond Future	546.2200	0.5462	1469.3200	1.4693	168.998	0.0000	0.0000
2024/01/09	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	GOVI	01/02/2024		GOVI	928.6570	928.6570	936.5260	936.5260	0.847	0.0000	0.0000
2024/01/09	GOVI	01/02/2024	879.99 Call	GOVI	486670.0000	48.6670	565360.0000	56.5360	16.169	0.0000	0.0000
2024/01/09	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	GOVI	01/02/2024	880.00 Call	GOVI	486570.0000	48.6570	565260.0000	56.5260	16.172	0.0000	0.0000
2024/01/09	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	GOVI	01/02/2024	879.98 Call	GOVI	486770.0000	48.6770	565460.0000	56.5460	16.166	0.0000	0.0000
2024/01/09	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	GOVI	02/05/2024		GOVI	949.1700	949.1700	957.2120	957.2120	0.847	0.0000	0.0000
2024/01/09	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	62320.0000	6.2320	100.000	0.0000	0.0000
2024/01/09	GOVI	02/05/2024	950.98 Put	GOVI	18100.0000	1.8100	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/09	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	62220.0000	6.2220	100.000	0.0000	0.0000
2024/01/09	GOVI	02/05/2024	950.99 Put	GOVI	18200.0000	1.8200	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/09	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	62420.0000	6.2420	100.000	0.0000	0.0000
2024/01/09	GOVI	02/05/2024	950.97 Put	GOVI	18000.0000	1.8000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/09	GOVI	01/08/2024	943.38 Call	GOVI	268850.0000	26.8850	351080.0000	35.1080	30.586	0.0000	0.0000
2024/01/09	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	GOVI	01/08/2024	943.39 Call	GOVI	268750.0000	26.8750	350980.0000	35.0980	30.597	0.0000	0.0000
2024/01/09	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	GOVI	01/08/2024	943.37 Call	GOVI	268950.0000	26.8950	351180.0000	35.1180	30.574	0.0000	0.0000
2024/01/09	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	GOVI	01/08/2024		GOVI	970.2650	970.2650	978.4880	978.4880	0.848	0.0000	0.0000
2024/01/09	GOVI	07/11/2024		GOVI	992.9570	992.9570	1001.3760	1001.3760	0.848	0.0000	0.0000
2024/01/09	GOVI	07/11/2024	948.79 Call	GOVI	441670.0000	44.1670	525860.0000	52.5860	19.062	0.0000	0.0000
2024/01/09	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	GOVI	07/11/2024	948.80 Call	GOVI	441570.0000	44.1570	525760.0000	52.5760	19.066	0.0000	0.0000
2024/01/09	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	GOVI	07/11/2024	948.78 Call	GOVI	441770.0000	44.1770	525960.0000	52.5960	19.057	0.0000	0.0000
2024/01/09	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	GOVI	06/02/2025		GOVI	1014.1040	1014.1040	1022.7060	1022.7060	0.848	0.0000	0.0000
2024/01/09	GOVI	06/02/2025	972.00 Call	GOVI	421040.0000	42.1040	507060.0000	50.7060	20.430	0.0000	0.0000
2024/01/09	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/01/09	IGOV	01/02/2024		Index Future	346.0590	346.0590	346.4280	346.4280	0.107	0.0000	0.0000
2024/01/09	IGOV	02/05/2024		Index Future	353.7890	353.7890	354.1650	354.1650	0.106	0.0000	0.0000
2024/01/09	IGOV	01/08/2024		Index Future	361.7350	361.7350	362.1210	362.1210	0.107	0.0000	0.0000
2024/01/09	IGOV	07/11/2024		Index Future	370.2830	370.2830	370.6790	370.6790	0.107	0.0000	0.0000
2024/01/09	IGOV	06/02/2025		Index Future	378.2480	378.2480	378.6550	378.6550	0.108	0.0000	0.0000
2024/01/09	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/09	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/09	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/09	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/09	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/09	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/09	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/09	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/09	JBAF	17/01/2024		Jibar Tradeable Future	8.3700	91.6300	8.3770	91.6230	0.084	0.0000	0.0000
2024/01/09	JBAF	21/02/2024		Jibar Tradeable Future	8.3500	91.6500	8.3450	91.6550	0.060	0.0000	0.0000
2024/01/09	JBAF	20/03/2024		Jibar Tradeable Future	8.3200	91.6800	8.3300	91.6700	0.120	0.0000	0.0000
2024/01/09	JBAF	17/04/2024		Jibar Tradeable Future	8.2900	91.7100	8.2460	91.7540	0.531	0.0000	0.0000
2024/01/09	JBAF	15/05/2024		Jibar Tradeable Future	8.2000	91.8000	8.2160	91.7840	0.195	0.0000	0.0000
2024/01/09	JBAF	19/06/2024		Jibar Tradeable Future	8.1800	91.8200	8.0880	91.9120	1.125	0.0000	0.0000
2024/01/09	JBAF	18/09/2024		Jibar Tradeable Future	8.0300	91.9700	7.8580	92.1420	2.142	0.0000	0.0000
2024/01/09	JBAF	18/12/2024		Jibar Tradeable Future	7.8200	92.1800	7.5390	92.4610	3.593	0.0000	0.0000
2024/01/09	JBAF	19/03/2025		Jibar Tradeable Future	7.5100	92.4900	7.4300	92.5700	1.065	0.0000	0.0000
2024/01/09	JBAF	18/06/2025		Jibar Tradeable Future	7.3700	92.6300	7.3460	92.6540	0.326	0.0000	0.0000
2024/01/09	JBAF	17/09/2025		Jibar Tradeable Future	7.2800	92.7200	7.2950	92.7050	0.206	0.0000	0.0000
2024/01/09	JBAF	17/12/2025		Jibar Tradeable Future	7.3550	92.6450	7.4070	92.5930	0.707	0.0000	0.0000
2024/01/09	R035	01/02/2024	12.19 Call	Bond Future	3713.8900	3.7139	4554.2300	4.5542	22.627	0.0000	0.0000
2024/01/09	R035	01/02/2024	12.19 Put	Bond Future	92.9500	0.0930	37.6900	0.0377	59.451	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	
2024/01/09	R035	01/02/2024	12.20 Call	Bond Future	3761.4800	3.7615	4603.7900	4.6038	22.393	0.0000	0.0000
2024/01/09	R035	01/02/2024	12.20 Put	Bond Future	89.3100	0.0893	36.0200	0.0360	59.669	0.0000	0.0000
2024/01/09	R035	01/02/2024	12.18 Call	Bond Future	3666.3800	3.6664	4504.6800	4.5047	22.865	0.0000	0.0000
2024/01/09	R035	01/02/2024	12.18 Put	Bond Future	96.7300	0.0967	39.4300	0.0394	59.237	0.0000	0.0000
2024/01/09	R035	01/02/2024		Bond Future	11.5053	87.6568	11.3423	88.5524	1.417	0.0000	0.0000
2024/01/09	R035	01/02/2024	10.62 Put	Bond Future	5037.6700	5.0377	4157.3400	4.1573	17.475	0.0000	0.0000
2024/01/09	R035	01/02/2024	10.62 Call	Bond Future	8.6700	0.0087	23.9400	0.0239	176.125	0.0000	0.0000
2024/01/09	R035	01/02/2024	11.12 Put	Bond Future	2357.7900	2.3578	1657.8600	1.6579	29.686	0.0000	0.0000
2024/01/09	R035	01/02/2024	11.12 Call	Bond Future	219.0900	0.2191	414.7600	0.4148	89.310	0.0000	0.0000
2024/01/09	R035	01/02/2024	13.46 Call	Bond Future	9774.3300	9.7743	10669.7400	10.6697	9.161	0.0000	0.0000
2024/01/09	R035	01/02/2024	13.46 Put	Bond Future	0.2400	0.0002	0.0500	0.0001	79.167	0.0000	0.0000
2024/01/09	R035	02/05/2024	11.20 Call	Bond Future	1080.7200	1.0807	1416.5700	1.4166	31.077	0.0000	0.0000
2024/01/09	R035	02/05/2024	11.20 Put	Bond Future	3256.0500	3.2561	2676.6100	2.6766	17.796	0.0000	0.0000
2024/01/09	R035	02/05/2024	11.21 Call	Bond Future	1100.5500	1.1006	1440.3400	1.4403	30.875	0.0000	0.0000
2024/01/09	R035	02/05/2024	11.21 Put	Bond Future	3220.3700	3.2204	2644.8700	2.6449	17.871	0.0000	0.0000
2024/01/09	R035	02/05/2024	11.19 Call	Bond Future	1061.2900	1.0613	1393.2100	1.3932	31.275	0.0000	0.0000
2024/01/09	R035	02/05/2024	11.19 Put	Bond Future	3292.1900	3.2922	2708.8200	2.7088	17.720	0.0000	0.0000
2024/01/09	R035	02/05/2024		Bond Future	11.5987	85.0815	11.4292	85.9968	1.461	0.0000	0.0000
2024/01/09	R035	01/08/2024		Bond Future	11.6937	86.9719	11.5172	87.9076	1.509	0.0000	0.0000
2024/01/09	R035	01/08/2024	11.80 Call	Bond Future	3144.9100	3.1449	3674.1700	3.6742	16.829	0.0000	0.0000
2024/01/09	R035	01/08/2024	11.80 Put	Bond Future	2587.9300	2.5879	2181.4500	2.1815	15.707	0.0000	0.0000
2024/01/09	R035	01/08/2024	11.81 Call	Bond Future	3174.9000	3.1749	3706.8000	3.7068	16.753	0.0000	0.0000
2024/01/09	R035	01/08/2024	11.81 Put	Bond Future	2565.8000	2.5658	2161.9600	2.1620	15.739	0.0000	0.0000
2024/01/09	R035	01/08/2024	11.79 Call	Bond Future	3115.0400	3.1150	3641.6500	3.6417	16.905	0.0000	0.0000
2024/01/09	R035	01/08/2024	11.79 Put	Bond Future	2610.2200	2.6102	2201.0900	2.2011	15.674	0.0000	0.0000
2024/01/09	R035	07/11/2024	12.18 Call	Bond Future	4379.4300	4.3794	4974.1600	4.9742	13.580	0.0000	0.0000
2024/01/09	R035	07/11/2024	12.18 Put	Bond Future	2546.4700	2.5465	2183.2300	2.1832	14.264	0.0000	0.0000
2024/01/09	R035	07/11/2024	12.19 Call	Bond Future	4410.6900	4.4107	5007.5100	5.0075	13.531	0.0000	0.0000
2024/01/09	R035	07/11/2024	12.19 Put	Bond Future	2527.8100	2.5278	2166.6600	2.1667	14.287	0.0000	0.0000
2024/01/09	R035	07/11/2024	12.17 Call	Bond Future	4347.9600	4.3480	4940.6000	4.9406	13.630	0.0000	0.0000
2024/01/09	R035	07/11/2024	12.17 Put	Bond Future	2564.9600	2.5650	2199.6300	2.1996	14.243	0.0000	0.0000
2024/01/09	R035	07/11/2024		Bond Future	11.8186	84.4865	11.6341	85.4445	1.561	0.0000	0.0000
2024/01/09	R035	06/02/2025		Bond Future	11.9531	86.2796	11.7604	87.2584	1.612	0.0000	0.0000
2024/01/09	R035	06/02/2025	12.41 Call	Bond Future	4906.5900	4.9066	5526.1700	5.5262	12.628	0.0000	0.0000
2024/01/09	R035	06/02/2025	12.41 Put	Bond Future	2648.0700	2.6481	2288.8600	2.2889	13.565	0.0000	0.0000
2024/01/09	R053	01/02/2024		Bond Future	12.3714	98.2098	12.1984	99.5097	1.398	0.0000	0.0000
2024/01/09	R053	01/02/2024	12.93 Call	Bond Future	4220.2700	4.2203	5384.8300	5.3848	27.594	0.0000	0.0000
2024/01/09	R053	01/02/2024	12.93 Put	Bond Future	238.7700	0.2388	103.4800	0.1035	56.661	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	
2024/01/09	R053	01/02/2024	12.94 Call	Bond Future	4280.4700	4.2805	5449.1800	5.4492	27.303	0.0000	0.0000
2024/01/09	R053	01/02/2024	12.94 Put	Bond Future	230.5400	0.2305	99.4000	0.0994	56.884	0.0000	0.0000
2024/01/09	R053	01/02/2024	12.92 Call	Bond Future	4160.1800	4.1602	5320.5000	5.3205	27.891	0.0000	0.0000
2024/01/09	R053	01/02/2024	12.92 Put	Bond Future	247.2000	0.2472	107.6700	0.1077	56.444	0.0000	0.0000
2024/01/09	R053	02/05/2024	13.03 Call	Bond Future	5463.1200	5.4631	6421.6800	6.4217	17.546	0.0000	0.0000
2024/01/09	R053	02/05/2024	13.03 Put	Bond Future	1592.2600	1.5923	1222.4100	1.2224	23.228	0.0000	0.0000
2024/01/09	R053	02/05/2024	13.04 Call	Bond Future	5512.0300	5.5120	6474.1500	6.4742	17.455	0.0000	0.0000
2024/01/09	R053	02/05/2024	13.04 Put	Bond Future	1573.7500	1.5738	1207.4600	1.2075	23.275	0.0000	0.0000
2024/01/09	R053	02/05/2024	13.02 Call	Bond Future	5414.3300	5.4143	6369.2900	6.3693	17.638	0.0000	0.0000
2024/01/09	R053	02/05/2024	13.02 Put	Bond Future	1610.9900	1.6110	1237.5400	1.2375	23.181	0.0000	0.0000
2024/01/09	R053	02/05/2024		Bond Future	12.4784	94.5147	12.2988	95.8431	1.440	0.0000	0.0000
2024/01/09	R053	01/08/2024		Bond Future	12.5874	96.6142	12.4007	97.9724	1.483	0.0000	0.0000
2024/01/09	R053	01/08/2024	13.14 Call	Bond Future	6392.7800	6.3928	7312.8800	7.3129	14.393	0.0000	0.0000
2024/01/09	R053	01/08/2024	13.14 Put	Bond Future	2576.2200	2.5762	2138.1600	2.1382	17.004	0.0000	0.0000
2024/01/09	R053	01/08/2024	13.15 Call	Bond Future	6438.2400	6.4382	7361.2600	7.3613	14.337	0.0000	0.0000
2024/01/09	R053	01/08/2024	13.15 Put	Bond Future	2555.3200	2.5553	2120.1800	2.1202	17.029	0.0000	0.0000
2024/01/09	R053	01/08/2024	13.13 Call	Bond Future	6347.1300	6.3471	7264.3200	7.2643	14.450	0.0000	0.0000
2024/01/09	R053	01/08/2024	13.13 Put	Bond Future	2597.0300	2.5970	2156.0600	2.1561	16.980	0.0000	0.0000
2024/01/09	R053	07/11/2024		Bond Future	12.7194	92.9966	12.5247	94.3869	1.531	0.0000	0.0000
2024/01/09	R053	07/11/2024	12.80 Call	Bond Future	5349.7900	5.3498	6128.8800	6.1289	14.563	0.0000	0.0000
2024/01/09	R053	07/11/2024	12.80 Put	Bond Future	4785.7800	4.7858	4174.6000	4.1746	12.771	0.0000	0.0000
2024/01/09	R053	07/11/2024	12.81 Call	Bond Future	5388.6800	5.3887	6170.7600	6.1708	14.513	0.0000	0.0000
2024/01/09	R053	07/11/2024	12.81 Put	Bond Future	4755.1100	4.7551	4146.9200	4.1469	12.790	0.0000	0.0000
2024/01/09	R053	07/11/2024	12.79 Call	Bond Future	5310.9900	5.3110	6087.0900	6.0871	14.613	0.0000	0.0000
2024/01/09	R053	07/11/2024	12.79 Put	Bond Future	4816.6300	4.8166	4202.4600	4.2025	12.751	0.0000	0.0000
2024/01/09	R053	06/02/2025		Bond Future	12.8544	94.9676	12.6516	96.3880	1.578	0.0000	0.0000
2024/01/09	R053	06/02/2025	12.94 Call	Bond Future	5995.3600	5.9954	6791.8500	6.7919	13.285	0.0000	0.0000
2024/01/09	R053	06/02/2025	12.94 Put	Bond Future	5408.0300	5.4080	4784.1700	4.7842	11.536	0.0000	0.0000
2024/01/09	R186	01/02/2024		Bond Future	8.6864	105.8504	8.6198	106.0216	0.767	0.0000	0.0000
2024/01/09	R186	01/02/2024	9.51 Call	Bond Future	2098.5400	2.0985	2265.0000	2.2650	7.932	0.0000	0.0000
2024/01/09	R186	01/02/2024	9.51 Put	Bond Future	11.0800	0.0111	6.2900	0.0063	43.231	0.0000	0.0000
2024/01/09	R186	01/02/2024	9.52 Call	Bond Future	2123.0600	2.1231	2289.7200	2.2897	7.850	0.0000	0.0000
2024/01/09	R186	01/02/2024	9.52 Put	Bond Future	10.5800	0.0106	5.9900	0.0060	43.384	0.0000	0.0000
2024/01/09	R186	01/02/2024	9.50 Call	Bond Future	2074.0200	2.0740	2240.2800	2.2403	8.016	0.0000	0.0000
2024/01/09	R186	01/02/2024	9.50 Put	Bond Future	11.5900	0.0116	6.6000	0.0066	43.054	0.0000	0.0000
2024/01/09	R186	02/05/2024	8.00 Call	Bond Future	157.7700	0.1578	189.1700	0.1892	19.902	0.0000	0.0000
2024/01/09	R186	02/05/2024	8.00 Put	Bond Future	1720.3100	1.7203	1576.7500	1.5768	8.345	0.0000	0.0000
2024/01/09	R186	02/05/2024	8.01 Call	Bond Future	162.4700	0.1625	194.5800	0.1946	19.764	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
2024/01/09	R186	02/05/2024	8.01 Put	Bond Future		1700.8900	1.7009	1558.0400	1.5580	8.399	0.0000	0.0000
2024/01/09	R186	02/05/2024	7.99 Call	Bond Future		153.1700	0.1532	183.8700	0.1839	20.043	0.0000	0.0000
2024/01/09	R186	02/05/2024	7.99 Put	Bond Future		1739.8300	1.7398	1595.5700	1.5956	8.292	0.0000	0.0000
2024/01/09	R186	02/05/2024	10.40 Call	Bond Future		4071.3300	4.0713	4238.6400	4.2386	4.109	0.0000	0.0000
2024/01/09	R186	02/05/2024	10.40 Put	Bond Future		41.4600	0.0415	33.8100	0.0338	18.452	0.0000	0.0000
2024/01/09	R186	02/05/2024	9.73 Put	Bond Future		130.0600	0.1301	108.6700	0.1087	16.446	0.0000	0.0000
2024/01/09	R186	02/05/2024	9.73 Call	Bond Future		2637.3300	2.6373	2790.9000	2.7909	5.823	0.0000	0.0000
2024/01/09	R186	02/05/2024		Bond Future		8.6540	108.1886	8.5802	108.3636	0.853	0.0000	0.0000
2024/01/09	R186	01/08/2024	8.69 Call	Bond Future		1021.6700	1.0217	1117.8000	1.1178	9.409	0.0000	0.0000
2024/01/09	R186	01/08/2024	8.69 Put	Bond Future		846.2200	0.8462	763.3400	0.7633	9.794	0.0000	0.0000
2024/01/09	R186	01/08/2024	8.70 Call	Bond Future		1034.9300	1.0349	1131.7000	1.1317	9.350	0.0000	0.0000
2024/01/09	R186	01/08/2024	8.70 Put	Bond Future		837.9000	0.8379	755.6600	0.7557	9.815	0.0000	0.0000
2024/01/09	R186	01/08/2024	8.68 Call	Bond Future		1008.4800	1.0085	1103.9700	1.1040	9.469	0.0000	0.0000
2024/01/09	R186	01/08/2024	8.68 Put	Bond Future		854.6100	0.8546	771.0900	0.7711	9.773	0.0000	0.0000
2024/01/09	R186	01/08/2024		Bond Future		8.6088	105.2834	8.5261	105.4624	0.960	0.0000	0.0000
2024/01/09	R186	07/11/2024	9.14 Call	Bond Future		1763.9000	1.7639	1883.8800	1.8839	6.802	0.0000	0.0000
2024/01/09	R186	07/11/2024	9.14 Put	Bond Future		687.6500	0.6877	623.9800	0.6240	9.259	0.0000	0.0000
2024/01/09	R186	07/11/2024	9.15 Call	Bond Future		1777.9800	1.7780	1898.3700	1.8984	6.771	0.0000	0.0000
2024/01/09	R186	07/11/2024	9.15 Put	Bond Future		682.6300	0.6826	619.3700	0.6194	9.267	0.0000	0.0000
2024/01/09	R186	07/11/2024	9.13 Call	Bond Future		1749.8500	1.7499	1869.4200	1.8694	6.833	0.0000	0.0000
2024/01/09	R186	07/11/2024	9.13 Put	Bond Future		692.7100	0.6927	628.6300	0.6286	9.251	0.0000	0.0000
2024/01/09	R186	07/11/2024		Bond Future		8.5806	107.7411	8.4858	107.9248	1.104	0.0000	0.0000
2024/01/09	R186	06/02/2025		Bond Future		8.5783	104.7132	8.4692	104.9012	1.271	0.0000	0.0000
2024/01/09	R186	06/02/2025	9.03 Call	Bond Future		1584.8500	1.5849	1700.5800	1.7006	7.302	0.0000	0.0000
2024/01/09	R186	06/02/2025	9.03 Put	Bond Future		810.7800	0.8108	738.5000	0.7385	8.915	0.0000	0.0000
2024/01/09	R202	01/02/2024		Bond Future		259.5817	259.5817	259.6281	259.6281	0.018	0.0000	0.0000
2024/01/09	R202	02/05/2024		Bond Future		265.3799	265.3799	265.4271	265.4271	0.018	0.0000	0.0000
2024/01/09	R202	01/08/2024		Bond Future		266.2379	266.2379	266.2864	266.2864	0.018	0.0000	0.0000
2024/01/09	R202	07/11/2024		Bond Future		272.5237	272.5237	272.5745	272.5745	0.019	0.0000	0.0000
2024/01/09	R202	06/02/2025		Bond Future		273.1392	273.1392	273.1914	273.1914	0.019	0.0000	0.0000
2024/01/09	R202	06/02/2025	266.79 Call	Bond Future		6349.1900	6.3492	6401.3600	6.4014	0.822	0.0000	0.0000
2024/01/09	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	R209	01/02/2024		Bond Future		11.6770	67.4170	11.5144	68.1998	1.393	0.0000	0.0000
2024/01/09	R209	01/02/2024	12.13 Call	Bond Future		2305.7000	2.3057	2984.3000	2.9843	29.431	0.0000	0.0000
2024/01/09	R209	01/02/2024	12.13 Put	Bond Future		191.7100	0.1917	87.4800	0.0875	54.369	0.0000	0.0000
2024/01/09	R209	01/02/2024	12.14 Call	Bond Future		2344.4100	2.3444	3026.2800	3.0263	29.085	0.0000	0.0000
2024/01/09	R209	01/02/2024	12.14 Put	Bond Future		184.8400	0.1848	83.8800	0.0839	54.620	0.0000	0.0000
2024/01/09	R209	01/02/2024	12.12 Call	Bond Future		2267.1600	2.2672	2942.3900	2.9424	29.783	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	
2024/01/09	R209	01/02/2024	12.12 Put	Bond Future	198.8100	0.1988	91.2100	0.0912	54.122	0.0000	0.0000
2024/01/09	R209	02/05/2024	11.18 Call	Bond Future	682.9600	0.6830	916.4000	0.9164	34.181	0.0000	0.0000
2024/01/09	R209	02/05/2024	11.18 Put	Bond Future	3536.0300	3.5360	2969.3700	2.9694	16.025	0.0000	0.0000
2024/01/09	R209	02/05/2024	11.19 Call	Bond Future	696.7500	0.6968	933.4000	0.9334	33.965	0.0000	0.0000
2024/01/09	R209	02/05/2024	11.19 Put	Bond Future	3499.9200	3.4999	2936.4700	2.9365	16.099	0.0000	0.0000
2024/01/09	R209	02/05/2024	11.17 Call	Bond Future	669.3500	0.6694	899.5900	0.8996	34.398	0.0000	0.0000
2024/01/09	R209	02/05/2024	11.17 Put	Bond Future	3572.3800	3.5724	3002.5200	3.0025	15.952	0.0000	0.0000
2024/01/09	R209	02/05/2024		Bond Future	11.7684	65.7532	11.5999	66.5533	1.432	0.0000	0.0000
2024/01/09	R209	01/08/2024		Bond Future	11.8618	67.2140	11.6871	68.0319	1.473	0.0000	0.0000
2024/01/09	R209	01/08/2024	11.79 Call	Bond Future	2303.7200	2.3037	2725.5600	2.7256	18.311	0.0000	0.0000
2024/01/09	R209	01/08/2024	11.79 Put	Bond Future	2638.1200	2.6381	2241.9700	2.2420	15.016	0.0000	0.0000
2024/01/09	R209	01/08/2024	11.80 Call	Bond Future	2328.1200	2.3281	2752.4200	2.7524	18.225	0.0000	0.0000
2024/01/09	R209	01/08/2024	11.80 Put	Bond Future	2615.7900	2.6158	2222.1000	2.2221	15.051	0.0000	0.0000
2024/01/09	R209	01/08/2024	11.78 Call	Bond Future	2279.6500	2.2797	2699.0200	2.6990	18.396	0.0000	0.0000
2024/01/09	R209	01/08/2024	11.78 Put	Bond Future	2660.8200	2.6608	2262.2000	2.2622	14.981	0.0000	0.0000
2024/01/09	R209	07/11/2024	12.22 Call	Bond Future	3668.9100	3.6689	4166.5600	4.1666	13.564	0.0000	0.0000
2024/01/09	R209	07/11/2024	12.22 Put	Bond Future	2574.8800	2.5749	2235.1300	2.2351	13.195	0.0000	0.0000
2024/01/09	R209	07/11/2024	12.23 Call	Bond Future	3695.5000	3.6955	4195.0000	4.1950	13.516	0.0000	0.0000
2024/01/09	R209	07/11/2024	12.23 Put	Bond Future	2556.8900	2.5569	2218.9900	2.2190	13.215	0.0000	0.0000
2024/01/09	R209	07/11/2024	12.21 Call	Bond Future	3642.3800	3.6424	4138.1900	4.1382	13.612	0.0000	0.0000
2024/01/09	R209	07/11/2024	12.21 Put	Bond Future	2592.9800	2.5930	2251.3900	2.2514	13.174	0.0000	0.0000
2024/01/09	R209	07/11/2024		Bond Future	11.9776	65.6260	11.7957	66.4634	1.518	0.0000	0.0000
2024/01/09	R209	06/02/2025		Bond Future	12.0981	67.0184	11.9092	67.8739	1.561	0.0000	0.0000
2024/01/09	R209	06/02/2025	12.44 Call	Bond Future	4196.4200	4.1964	4718.0800	4.7181	12.431	0.0000	0.0000
2024/01/09	R209	06/02/2025	12.44 Put	Bond Future	2685.9600	2.6860	2352.0800	2.3521	12.431	0.0000	0.0000
2024/01/09	R210	01/02/2024		Bond Future	234.3202	234.3202	234.5415	234.5415	0.094	0.0000	0.0000
2024/01/09	R210	02/05/2024		Bond Future	236.2935	236.2935	236.5196	236.5196	0.096	0.0000	0.0000
2024/01/09	R210	01/08/2024		Bond Future	241.5996	241.5996	241.8312	241.8312	0.096	0.0000	0.0000
2024/01/09	R210	07/11/2024		Bond Future	243.9557	243.9557	244.1933	244.1933	0.097	0.0000	0.0000
2024/01/09	R210	06/02/2025		Bond Future	249.1965	249.1965	249.4403	249.4403	0.098	0.0000	0.0000
2024/01/09	R210	06/02/2025	239.61 Call	Bond Future	9586.4500	9.5865	9830.2600	9.8303	2.543	0.0000	0.0000
2024/01/09	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	R213	01/02/2024	11.71 Call	Bond Future	5651.0500	5.6511	6254.6900	6.2547	10.682	0.0000	0.0000
2024/01/09	R213	01/02/2024	11.71 Put	Bond Future	5.7000	0.0057	2.0900	0.0021	63.333	0.0000	0.0000
2024/01/09	R213	01/02/2024	11.72 Call	Bond Future	5691.0300	5.6910	6294.8100	6.2948	10.609	0.0000	0.0000
2024/01/09	R213	01/02/2024	11.72 Put	Bond Future	5.4800	0.0055	2.0100	0.0020	63.321	0.0000	0.0000
2024/01/09	R213	01/02/2024	11.70 Call	Bond Future	5611.0500	5.6111	6214.5500	6.2146	10.756	0.0000	0.0000
2024/01/09	R213	01/02/2024	11.70 Put	Bond Future	5.9300	0.0059	2.1800	0.0022	63.238	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	
2024/01/09	R213	01/02/2024		Bond Future	10.3670	86.4967	10.2293	87.1039	1.328	0.0000	0.0000
2024/01/09	R213	02/05/2024	10.29 Call	Bond Future	1297.6300	1.2976	1588.6000	1.5886	22.423	0.0000	0.0000
2024/01/09	R213	02/05/2024	10.29 Put	Bond Future	1899.5100	1.8995	1569.8900	1.5699	17.353	0.0000	0.0000
2024/01/09	R213	02/05/2024	10.30 Call	Bond Future	1317.6400	1.3176	1611.3100	1.6113	22.288	0.0000	0.0000
2024/01/09	R213	02/05/2024	10.30 Put	Bond Future	1876.3100	1.8763	1549.3900	1.5494	17.424	0.0000	0.0000
2024/01/09	R213	02/05/2024	10.28 Call	Bond Future	1277.7900	1.2778	1566.0600	1.5661	22.560	0.0000	0.0000
2024/01/09	R213	02/05/2024	10.28 Put	Bond Future	1922.9000	1.9229	1590.5800	1.5906	17.282	0.0000	0.0000
2024/01/09	R213	02/05/2024		Bond Future	10.4299	84.8489	10.2857	85.4695	1.383	0.0000	0.0000
2024/01/09	R213	01/08/2024		Bond Future	10.4929	86.7341	10.3415	87.3686	1.443	0.0000	0.0000
2024/01/09	R213	01/08/2024	10.87 Call	Bond Future	3040.9200	3.0409	3445.8300	3.4458	13.315	0.0000	0.0000
2024/01/09	R213	01/08/2024	10.87 Put	Bond Future	1485.6800	1.4857	1256.0900	1.2561	15.454	0.0000	0.0000
2024/01/09	R213	01/08/2024	10.88 Call	Bond Future	3067.6400	3.0676	3474.2600	3.4743	13.255	0.0000	0.0000
2024/01/09	R213	01/08/2024	10.88 Put	Bond Future	1471.6600	1.4717	1243.7800	1.2438	15.485	0.0000	0.0000
2024/01/09	R213	01/08/2024	10.86 Call	Bond Future	3014.2800	3.0143	3417.4800	3.4175	13.376	0.0000	0.0000
2024/01/09	R213	01/08/2024	10.86 Put	Bond Future	1499.8100	1.4998	1268.5100	1.2685	15.422	0.0000	0.0000
2024/01/09	R213	07/11/2024	11.22 Call	Bond Future	4043.8100	4.0438	4482.9800	4.4830	10.860	0.0000	0.0000
2024/01/09	R213	07/11/2024	11.22 Put	Bond Future	1534.1900	1.5342	1323.6600	1.3237	13.723	0.0000	0.0000
2024/01/09	R213	07/11/2024	11.23 Call	Bond Future	4070.8600	4.0709	4511.3500	4.5114	10.821	0.0000	0.0000
2024/01/09	R213	07/11/2024	11.23 Put	Bond Future	1522.3100	1.5223	1313.1000	1.3131	13.743	0.0000	0.0000
2024/01/09	R213	07/11/2024	11.21 Call	Bond Future	4016.5400	4.0165	4454.3900	4.4544	10.901	0.0000	0.0000
2024/01/09	R213	07/11/2024	11.21 Put	Bond Future	1545.8800	1.5459	1334.0300	1.3340	13.704	0.0000	0.0000
2024/01/09	R213	07/11/2024		Bond Future	10.5877	85.1979	10.4278	85.8476	1.510	0.0000	0.0000
2024/01/09	R213	06/02/2025		Bond Future	10.6969	87.0073	10.5282	87.6712	1.577	0.0000	0.0000
2024/01/09	R213	06/02/2025	11.35 Call	Bond Future	4262.4600	4.2625	4704.2600	4.7043	10.365	0.0000	0.0000
2024/01/09	R213	06/02/2025	11.35 Put	Bond Future	1751.7800	1.7518	1529.6400	1.5296	12.681	0.0000	0.0000
2024/01/09	R214	01/02/2024		Bond Future	12.1451	62.5823	11.9824	63.3745	1.340	0.0000	0.0000
2024/01/09	R214	01/02/2024	12.15 Call	Bond Future	856.5000	0.8565	1302.7900	1.3028	52.106	0.0000	0.0000
2024/01/09	R214	01/02/2024	12.15 Put	Bond Future	832.8600	0.8329	487.0200	0.4870	41.524	0.0000	0.0000
2024/01/09	R214	01/02/2024	12.16 Call	Bond Future	881.8200	0.8818	1335.1300	1.3351	51.406	0.0000	0.0000
2024/01/09	R214	01/02/2024	12.16 Put	Bond Future	810.0500	0.8101	471.2300	0.4712	41.827	0.0000	0.0000
2024/01/09	R214	01/02/2024	12.14 Call	Bond Future	831.5800	0.8316	1270.8100	1.2708	52.819	0.0000	0.0000
2024/01/09	R214	01/02/2024	12.14 Put	Bond Future	856.1200	0.8561	503.2200	0.5032	41.221	0.0000	0.0000
2024/01/09	R214	02/05/2024	11.47 Call	Bond Future	477.6400	0.4776	659.0300	0.6590	37.976	0.0000	0.0000
2024/01/09	R214	02/05/2024	11.47 Put	Bond Future	4321.2300	4.3212	3692.9800	3.6930	14.539	0.0000	0.0000
2024/01/09	R214	02/05/2024	11.48 Call	Bond Future	488.5500	0.4886	672.8900	0.6729	37.732	0.0000	0.0000
2024/01/09	R214	02/05/2024	11.48 Put	Bond Future	4279.7600	4.2798	3654.4600	3.6545	14.611	0.0000	0.0000
2024/01/09	R214	02/05/2024	11.46 Call	Bond Future	466.8100	0.4668	645.2500	0.6453	38.225	0.0000	0.0000
2024/01/09	R214	02/05/2024	11.46 Put	Bond Future	4362.8400	4.3628	3731.6400	3.7316	14.468	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	
2024/01/09	R214	02/05/2024		Bond Future	12.2393	60.6604	12.0710	61.4700	1.375	0.0000	0.0000
2024/01/09	R214	02/05/2024	13.52 Call	Bond Future	6021.4500	6.0215	6731.9600	6.7320	11.800	0.0000	0.0000
2024/01/09	R214	02/05/2024	13.52 Put	Bond Future	380.6400	0.3806	281.5100	0.2815	26.043	0.0000	0.0000
2024/01/09	R214	02/05/2024	12.87 Call	Bond Future	3759.8300	3.7598	4366.6000	4.3666	16.138	0.0000	0.0000
2024/01/09	R214	02/05/2024	12.87 Put	Bond Future	871.4600	0.8715	668.5900	0.6686	23.279	0.0000	0.0000
2024/01/09	R214	02/05/2024	12.12 Put	Bond Future	2161.2300	2.1612	1749.0600	1.7491	19.071	0.0000	0.0000
2024/01/09	R214	02/05/2024	12.12 Call	Bond Future	1589.1500	1.5892	1986.6200	1.9866	25.011	0.0000	0.0000
2024/01/09	R214	02/05/2024	12.14 Put	Bond Future	2111.9500	2.1120	1706.4600	1.7065	19.200	0.0000	0.0000
2024/01/09	R214	02/05/2024	12.14 Call	Bond Future	1636.3800	1.6364	2040.5300	2.0405	24.698	0.0000	0.0000
2024/01/09	R214	01/08/2024		Bond Future	12.3346	62.0082	12.1604	62.8358	1.412	0.0000	0.0000
2024/01/09	R214	01/08/2024	12.17 Call	Bond Future	2136.0500	2.1361	2541.1200	2.5411	18.964	0.0000	0.0000
2024/01/09	R214	01/08/2024	12.17 Put	Bond Future	2917.7100	2.9177	2495.1300	2.4951	14.483	0.0000	0.0000
2024/01/09	R214	01/08/2024	12.18 Call	Bond Future	2159.3600	2.1594	2566.9600	2.5670	18.876	0.0000	0.0000
2024/01/09	R214	01/08/2024	12.18 Put	Bond Future	2893.0800	2.8931	2473.0300	2.4730	14.519	0.0000	0.0000
2024/01/09	R214	01/08/2024	12.16 Call	Bond Future	2113.0400	2.1130	2515.5800	2.5156	19.050	0.0000	0.0000
2024/01/09	R214	01/08/2024	12.16 Put	Bond Future	2942.7000	2.9427	2517.5900	2.5176	14.446	0.0000	0.0000
2024/01/09	R214	07/11/2024	12.61 Call	Bond Future	3557.4900	3.5575	4045.8200	4.0458	13.727	0.0000	0.0000
2024/01/09	R214	07/11/2024	12.61 Put	Bond Future	2845.7400	2.8457	2486.7700	2.4868	12.614	0.0000	0.0000
2024/01/09	R214	07/11/2024	12.62 Call	Bond Future	3583.4700	3.5835	4073.6600	4.0737	13.679	0.0000	0.0000
2024/01/09	R214	07/11/2024	12.62 Put	Bond Future	2826.2900	2.8263	2469.1800	2.4692	12.635	0.0000	0.0000
2024/01/09	R214	07/11/2024	12.60 Call	Bond Future	3531.3800	3.5314	4017.8300	4.0178	13.775	0.0000	0.0000
2024/01/09	R214	07/11/2024	12.60 Put	Bond Future	2865.1000	2.8651	2504.2500	2.5043	12.595	0.0000	0.0000
2024/01/09	R214	07/11/2024		Bond Future	12.4549	60.1484	12.2739	60.9957	1.453	0.0000	0.0000
2024/01/09	R214	06/02/2025		Bond Future	12.5808	61.4249	12.3930	62.2905	1.493	0.0000	0.0000
2024/01/09	R214	06/02/2025	12.71 Call	Bond Future	3880.6000	3.8806	4372.8200	4.3728	12.684	0.0000	0.0000
2024/01/09	R214	06/02/2025	12.71 Put	Bond Future	3296.3600	3.2964	2922.9700	2.9230	11.327	0.0000	0.0000
2024/01/09	R248	01/02/2024	12.15 Call	Bond Future	514.5300	0.5145	894.8100	0.8948	73.908	0.0000	0.0000
2024/01/09	R248	01/02/2024	12.15 Put	Bond Future	1731.3600	1.7314	1099.0300	1.0990	36.522	0.0000	0.0000
2024/01/09	R248	01/02/2024	12.16 Call	Bond Future	534.3800	0.5344	923.8300	0.9238	72.879	0.0000	0.0000
2024/01/09	R248	01/02/2024	12.16 Put	Bond Future	1691.7200	1.6917	1068.5600	1.0686	36.836	0.0000	0.0000
2024/01/09	R248	01/02/2024	12.14 Call	Bond Future	495.1700	0.4952	866.3200	0.8663	74.954	0.0000	0.0000
2024/01/09	R248	01/02/2024	12.14 Put	Bond Future	1771.5700	1.7716	1130.1100	1.1301	36.209	0.0000	0.0000
2024/01/09	R248	01/02/2024		Bond Future	12.3574	76.2672	12.1844	77.2798	1.400	0.0000	0.0000
2024/01/09	R248	01/02/2024	11.50 Put	Bond Future	5284.6700	5.2847	4294.2400	4.2942	18.742	0.0000	0.0000
2024/01/09	R248	01/02/2024	11.50 Call	Bond Future	12.1500	0.0122	34.3300	0.0343	182.551	0.0000	0.0000
2024/01/09	R248	01/02/2024	12.30 Put	Bond Future	1198.1400	1.1981	704.5100	0.7045	41.200	0.0000	0.0000
2024/01/09	R248	01/02/2024	12.30 Call	Bond Future	864.8100	0.8648	1383.7900	1.3838	60.011	0.0000	0.0000
2024/01/09	R248	01/02/2024	13.37 Call	Bond Future	5489.3000	5.4893	6481.8200	6.4818	18.081	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
2024/01/09	R248	01/02/2024	13.37 Put	Bond Future	30.2400	0.0302	10.1500	0.0102	66.435	0.0000	0.0000
2024/01/09	R248	01/02/2024	13.10 Call	Bond Future	4164.8200	4.1648	5123.4100	5.1234	23.016	0.0000	0.0000
2024/01/09	R248	01/02/2024	13.10 Put	Bond Future	87.6800	0.0877	33.6600	0.0337	61.610	0.0000	0.0000
2024/01/09	R248	01/02/2024	13.90 Call	Bond Future	8032.6200	8.0326	9042.8600	9.0429	12.577	0.0000	0.0000
2024/01/09	R248	01/02/2024	13.90 Put	Bond Future	3.2200	0.0032	0.8500	0.0009	73.602	0.0000	0.0000
2024/01/09	R248	02/05/2024	11.40 Put	Bond Future	6810.3600	6.8104	5916.7900	5.9168	13.121	0.0000	0.0000
2024/01/09	R248	02/05/2024	11.40 Call	Bond Future	297.7100	0.2977	439.1100	0.4391	47.496	0.0000	0.0000
2024/01/09	R248	02/05/2024	12.40 Put	Bond Future	2455.3600	2.4554	1956.6800	1.9567	20.310	0.0000	0.0000
2024/01/09	R248	02/05/2024	12.40 Call	Bond Future	2116.0900	2.1161	2652.3800	2.6524	25.343	0.0000	0.0000
2024/01/09	R248	02/05/2024	13.16 Call	Bond Future	4803.1200	4.8031	5593.9400	5.5939	16.465	0.0000	0.0000
2024/01/09	R248	02/05/2024	13.16 Put	Bond Future	998.9200	0.9989	754.7700	0.7548	24.441	0.0000	0.0000
2024/01/09	R248	02/05/2024		Bond Future	12.4593	73.5037	12.2799	74.5387	1.440	0.0000	0.0000
2024/01/09	R248	02/05/2024	11.47 Call	Bond Future	351.0800	0.3511	512.0800	0.5121	45.858	0.0000	0.0000
2024/01/09	R248	02/05/2024	11.47 Put	Bond Future	6402.0900	6.4021	5528.1200	5.5281	13.651	0.0000	0.0000
2024/01/09	R248	02/05/2024	11.48 Call	Bond Future	359.2300	0.3592	523.1400	0.5231	45.628	0.0000	0.0000
2024/01/09	R248	02/05/2024	11.48 Put	Bond Future	6344.6800	6.3447	5473.6200	5.4736	13.729	0.0000	0.0000
2024/01/09	R248	02/05/2024	11.46 Call	Bond Future	342.9900	0.3430	501.0800	0.5011	46.092	0.0000	0.0000
2024/01/09	R248	02/05/2024	11.46 Put	Bond Future	6459.6600	6.4597	5582.7800	5.5828	13.575	0.0000	0.0000
2024/01/09	R248	01/08/2024		Bond Future	12.5627	75.1368	12.3767	76.1949	1.481	0.0000	0.0000
2024/01/09	R248	01/08/2024	12.31 Call	Bond Future	2453.2400	2.4532	2947.2900	2.9473	20.139	0.0000	0.0000
2024/01/09	R248	01/08/2024	12.31 Put	Bond Future	3896.9800	3.8970	3333.0000	3.3330	14.472	0.0000	0.0000
2024/01/09	R248	01/08/2024	12.32 Call	Bond Future	2480.3000	2.4803	2977.5200	2.9775	20.047	0.0000	0.0000
2024/01/09	R248	01/08/2024	12.32 Put	Bond Future	3865.9400	3.8659	3305.1300	3.3051	14.506	0.0000	0.0000
2024/01/09	R248	01/08/2024	12.30 Call	Bond Future	2426.3100	2.4263	2917.1900	2.9172	20.232	0.0000	0.0000
2024/01/09	R248	01/08/2024	12.30 Put	Bond Future	3928.2300	3.9282	3361.0800	3.3611	14.438	0.0000	0.0000
2024/01/09	R248	07/11/2024	12.79 Call	Bond Future	4152.6800	4.1527	4764.2400	4.7642	14.727	0.0000	0.0000
2024/01/09	R248	07/11/2024	12.79 Put	Bond Future	3617.2400	3.6172	3145.6200	3.1456	13.038	0.0000	0.0000
2024/01/09	R248	07/11/2024	12.80 Call	Bond Future	4183.3100	4.1833	4797.2300	4.7972	14.675	0.0000	0.0000
2024/01/09	R248	07/11/2024	12.80 Put	Bond Future	3593.5200	3.5935	3124.2600	3.1243	13.059	0.0000	0.0000
2024/01/09	R248	07/11/2024	12.78 Call	Bond Future	4122.3900	4.1224	4731.5700	4.7316	14.777	0.0000	0.0000
2024/01/09	R248	07/11/2024	12.78 Put	Bond Future	3641.3800	3.6414	3167.3800	3.1674	13.017	0.0000	0.0000
2024/01/09	R248	07/11/2024		Bond Future	12.6922	72.4384	12.4983	73.5216	1.528	0.0000	0.0000
2024/01/09	R248	06/02/2025		Bond Future	12.8276	73.9751	12.6258	75.0817	1.573	0.0000	0.0000
2024/01/09	R248	06/02/2025	12.71 Call	Bond Future	4015.5100	4.0155	4591.9000	4.5919	14.354	0.0000	0.0000
2024/01/09	R248	06/02/2025	12.71 Put	Bond Future	4656.7600	4.6568	4126.6200	4.1266	11.384	0.0000	0.0000
2024/01/09	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/01/09	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/09	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
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