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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/01/2024 TO 11/01/2024

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
2024/01/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/11	2025	01/02/2024		Bond Future	176.5104	176.5104	176.5749	0.037	0.0000	0.0000
2024/01/11	2025	02/05/2024		Bond Future	180.4526	180.4526	180.5184	0.036	0.0000	0.0000
2024/01/11	2025	01/08/2024		Bond Future	182.6637	182.6637	182.7311	0.037	0.0000	0.0000
2024/01/11	2025	07/11/2024		Bond Future	186.9799	186.9799	187.0497	0.037	0.0000	0.0000
2024/01/11	2029	01/02/2024		Bond Future	129.4641	129.4641	129.6418	0.137	0.0000	0.0000
2024/01/11	2029	02/05/2024		Bond Future	130.9866	130.9866	131.1682	0.139	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	
2024/01/11	2029	01/08/2024		Bond Future	133.9289	133.9289	134.1149	134.1149	0.139	0.0000	0.0000
2024/01/11	2029	07/11/2024		Bond Future	135.6879	135.6879	135.8787	135.8787	0.141	0.0000	0.0000
2024/01/11	2029	06/02/2025		Bond Future	138.6058	138.6058	138.8013	138.8013	0.141	0.0000	0.0000
2024/01/11	2029	06/02/2025	132.40 Call	Bond Future	6205.8200	6.2058	6401.2600	6.4013	3.149	0.0000	0.0000
2024/01/11	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	2030	01/02/2024	11.85 Call	Bond Future	8589.0200	8.5890	8612.6500	8.6127	0.275	0.0000	0.0000
2024/01/11	2030	01/02/2024	11.85 Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000	0.0000
2024/01/11	2030	01/02/2024	10.00 Put	Bond Future	182.3400	0.1823	167.5100	0.1675	8.133	0.0000	0.0000
2024/01/11	2030	01/02/2024	10.00 Call	Bond Future	1441.5400	1.4415	1450.3600	1.4504	0.612	0.0000	0.0000
2024/01/11	2030	01/02/2024	11.31 Call	Bond Future	6528.9500	6.5290	6552.4300	6.5524	0.360	0.0000	0.0000
2024/01/11	2030	01/02/2024	11.31 Put	Bond Future	0.6300	0.0006	0.4600	0.0005	26.984	0.0000	0.0000
2024/01/11	2030	01/02/2024	9.93 Put	Bond Future	238.0000	0.2380	220.8500	0.2209	7.206	0.0000	0.0000
2024/01/11	2030	01/02/2024	9.93 Call	Bond Future	1204.4300	1.2044	1210.9300	1.2109	0.540	0.0000	0.0000
2024/01/11	2030	01/02/2024	9.57 Put	Bond Future	837.2700	0.8373	810.8600	0.8109	3.154	0.0000	0.0000
2024/01/11	2030	01/02/2024	9.57 Call	Bond Future	279.3700	0.2794	276.6100	0.2766	0.988	0.0000	0.0000
2024/01/11	2030	01/02/2024	10.07 Put	Bond Future	138.1600	0.1382	125.5600	0.1256	9.120	0.0000	0.0000
2024/01/11	2030	01/02/2024	10.07 Call	Bond Future	1688.9600	1.6890	1700.0100	1.7000	0.654	0.0000	0.0000
2024/01/11	2030	01/02/2024	12.10 Call	Bond Future	9521.9200	9.5219	9545.5700	9.5456	0.248	0.0000	0.0000
2024/01/11	2030	01/02/2024	12.10 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/01/11	2030	01/02/2024	9.89 Put	Bond Future	276.5900	0.2766	258.1000	0.2581	6.685	0.0000	0.0000
2024/01/11	2030	01/02/2024	9.89 Call	Bond Future	1075.2000	1.0752	1080.3600	1.0804	0.480	0.0000	0.0000
2024/01/11	2030	01/02/2024	10.39 Put	Bond Future	37.1600	0.0372	32.0300	0.0320	13.805	0.0000	0.0000
2024/01/11	2030	01/02/2024	10.39 Call	Bond Future	2906.2800	2.9063	2924.8000	2.9248	0.637	0.0000	0.0000
2024/01/11	2030	01/02/2024	11.86 Call	Bond Future	8626.5800	8.6266	8650.2100	8.6502	0.274	0.0000	0.0000
2024/01/11	2030	01/02/2024	11.86 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2024/01/11	2030	01/02/2024	10.16 Put	Bond Future	96.2200	0.0962	86.2000	0.0862	10.414	0.0000	0.0000
2024/01/11	2030	01/02/2024	10.16 Call	Bond Future	2020.2300	2.0202	2033.8600	2.0339	0.675	0.0000	0.0000
2024/01/11	2030	01/02/2024	11.00 Call	Bond Future	5319.2600	5.3193	5342.3000	5.3423	0.433	0.0000	0.0000
2024/01/11	2030	01/02/2024	11.00 Put	Bond Future	2.6500	0.0027	2.0400	0.0020	23.019	0.0000	0.0000
2024/01/11	2030	01/02/2024	11.75 Call	Bond Future	8212.1800	8.2122	8235.8000	8.2358	0.288	0.0000	0.0000
2024/01/11	2030	01/02/2024	11.75 Put	Bond Future	0.0900	0.0001	0.0600	0.0001	33.333	0.0000	0.0000
2024/01/11	2030	01/02/2024	11.36 Call	Bond Future	6722.2700	6.7223	6745.7800	6.7458	0.350	0.0000	0.0000
2024/01/11	2030	01/02/2024	11.36 Put	Bond Future	0.5000	0.0005	0.3600	0.0004	28.000	0.0000	0.0000
2024/01/11	2030	01/02/2024	11.37 Call	Bond Future	6760.8800	6.7609	6784.3900	6.7844	0.348	0.0000	0.0000
2024/01/11	2030	01/02/2024	11.37 Put	Bond Future	0.4800	0.0005	0.3400	0.0003	29.167	0.0000	0.0000
2024/01/11	2030	01/02/2024	11.35 Call	Bond Future	6683.6600	6.6837	6707.1600	6.7072	0.352	0.0000	0.0000
2024/01/11	2030	01/02/2024	11.35 Put	Bond Future	0.5300	0.0005	0.3800	0.0004	28.302	0.0000	0.0000
2024/01/11	2030	01/02/2024		Bond Future	9.7009	92.5427	9.6953	92.5663	0.057	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	
2024/01/11	2030	02/05/2024		Bond Future	9.7431	94.5868	9.7372	94.6108	0.060	0.0000	0.0000
2024/01/11	2030	02/05/2024	9.82 Call	Bond Future	1618.6700	1.6187	1625.3200	1.6253	0.411	0.0000	0.0000
2024/01/11	2030	02/05/2024	9.82 Put	Bond Future	1303.0700	1.3031	1285.6600	1.2857	1.336	0.0000	0.0000
2024/01/11	2030	02/05/2024	9.83 Call	Bond Future	1641.1600	1.6412	1647.9200	1.6479	0.412	0.0000	0.0000
2024/01/11	2030	02/05/2024	9.83 Put	Bond Future	1284.6200	1.2846	1267.3200	1.2673	1.347	0.0000	0.0000
2024/01/11	2030	02/05/2024	9.81 Call	Bond Future	1596.1400	1.5961	1602.6800	1.6027	0.410	0.0000	0.0000
2024/01/11	2030	02/05/2024	9.81 Put	Bond Future	1321.5000	1.3215	1303.9800	1.3040	1.326	0.0000	0.0000
2024/01/11	2030	02/05/2024	10.62 Put	Bond Future	378.6600	0.3787	369.9900	0.3700	2.290	0.0000	0.0000
2024/01/11	2030	02/05/2024	10.62 Call	Bond Future	3899.0800	3.8991	3914.4700	3.9145	0.395	0.0000	0.0000
2024/01/11	2030	02/05/2024	11.12 Put	Bond Future	164.3900	0.1644	159.5300	0.1595	2.956	0.0000	0.0000
2024/01/11	2030	02/05/2024	11.12 Call	Bond Future	5617.5100	5.6175	5636.7100	5.6367	0.342	0.0000	0.0000
2024/01/11	2030	02/05/2024	13.15 Call	Bond Future	12782.3300	12.7823	12806.2800	12.8063	0.187	0.0000	0.0000
2024/01/11	2030	02/05/2024	13.15 Put	Bond Future	1.5700	0.0016	1.4600	0.0015	7.006	0.0000	0.0000
2024/01/11	2030	02/05/2024	9.66 Put	Bond Future	1624.9300	1.6249	1605.8200	1.6058	1.176	0.0000	0.0000
2024/01/11	2030	02/05/2024	9.66 Call	Bond Future	1282.4500	1.2825	1287.4000	1.2874	0.386	0.0000	0.0000
2024/01/11	2030	02/05/2024	10.16 Put	Bond Future	787.8700	0.7879	774.3500	0.7744	1.716	0.0000	0.0000
2024/01/11	2030	02/05/2024	10.16 Call	Bond Future	2482.7700	2.4828	2493.3100	2.4933	0.425	0.0000	0.0000
2024/01/11	2030	02/05/2024	11.94 Call	Bond Future	8550.8100	8.5508	8573.2300	8.5732	0.262	0.0000	0.0000
2024/01/11	2030	02/05/2024	11.94 Put	Bond Future	40.1500	0.0402	38.5100	0.0385	4.085	0.0000	0.0000
2024/01/11	2030	02/05/2024	12.38 Call	Bond Future	10109.9400	10.1099	10133.3000	10.1333	0.231	0.0000	0.0000
2024/01/11	2030	02/05/2024	12.38 Put	Bond Future	14.0400	0.0140	13.3400	0.0133	4.986	0.0000	0.0000
2024/01/11	2030	02/05/2024	10.82 Put	Bond Future	272.3700	0.2724	265.4200	0.2654	2.552	0.0000	0.0000
2024/01/11	2030	02/05/2024	10.82 Call	Bond Future	4572.2300	4.5722	4589.3400	4.5893	0.374	0.0000	0.0000
2024/01/11	2030	01/08/2024	10.38 Call	Bond Future	3341.9100	3.3419	3354.7200	3.3547	0.383	0.0000	0.0000
2024/01/11	2030	01/08/2024	10.38 Put	Bond Future	1020.9200	1.0209	1008.9800	1.0090	1.170	0.0000	0.0000
2024/01/11	2030	01/08/2024	10.39 Call	Bond Future	3369.5100	3.3695	3382.3900	3.3824	0.382	0.0000	0.0000
2024/01/11	2030	01/08/2024	10.39 Put	Bond Future	1010.0400	1.0100	998.1700	0.9982	1.175	0.0000	0.0000
2024/01/11	2030	01/08/2024	10.37 Call	Bond Future	3314.1700	3.3142	3326.9000	3.3269	0.384	0.0000	0.0000
2024/01/11	2030	01/08/2024	10.37 Put	Bond Future	1031.6700	1.0317	1019.6500	1.0197	1.165	0.0000	0.0000
2024/01/11	2030	01/08/2024		Bond Future	9.7864	92.6832	9.7802	92.7080	0.064	0.0000	0.0000
2024/01/11	2030	07/11/2024		Bond Future	9.8449	94.8479	9.8381	94.8737	0.068	0.0000	0.0000
2024/01/11	2030	07/11/2024	10.75 Call	Bond Future	4512.7100	4.5127	4527.7300	4.5277	0.333	0.0000	0.0000
2024/01/11	2030	07/11/2024	10.75 Put	Bond Future	1132.1400	1.1321	1121.4300	1.1214	0.946	0.0000	0.0000
2024/01/11	2030	07/11/2024	10.76 Call	Bond Future	4540.1900	4.5402	4555.2700	4.5553	0.332	0.0000	0.0000
2024/01/11	2030	07/11/2024	10.76 Put	Bond Future	1123.1400	1.1231	1112.4900	1.1125	0.948	0.0000	0.0000
2024/01/11	2030	07/11/2024	10.74 Call	Bond Future	4485.2700	4.4853	4500.2400	4.5002	0.334	0.0000	0.0000
2024/01/11	2030	07/11/2024	10.74 Put	Bond Future	1141.2100	1.1412	1130.4500	1.1305	0.943	0.0000	0.0000
2024/01/11	2030	06/02/2025		Bond Future	9.9177	92.8540	9.9104	92.8807	0.073	0.0000	0.0000
2024/01/11	2030	06/02/2025	10.68 Call	Bond Future	4213.5800	4.2136	4228.5900	4.2286	0.356	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	
2024/01/11	2030	06/02/2025	10.68 Put	Bond Future	1465.6800	1.4657	1453.9900	1.4540	0.798	0.0000	0.0000
2024/01/11	2032	01/02/2024	10.90 Put	Bond Future	196.8100	0.1968	167.3800	0.1674	14.954	0.0000	0.0000
2024/01/11	2032	01/02/2024	10.90 Call	Bond Future	1962.8800	1.9629	2037.4500	2.0375	3.799	0.0000	0.0000
2024/01/11	2032	01/02/2024	12.00 Call	Bond Future	6856.5300	6.8565	6959.7500	6.9598	1.505	0.0000	0.0000
2024/01/11	2032	01/02/2024	12.00 Put	Bond Future	2.5100	0.0025	1.7300	0.0017	31.076	0.0000	0.0000
2024/01/11	2032	01/02/2024	11.55 Call	Bond Future	4837.4000	4.8374	4937.4800	4.9375	2.069	0.0000	0.0000
2024/01/11	2032	01/02/2024	11.55 Put	Bond Future	15.9300	0.0159	12.0100	0.0120	24.608	0.0000	0.0000
2024/01/11	2032	01/02/2024	11.33 Call	Bond Future	3841.7200	3.8417	3937.5300	3.9375	2.494	0.0000	0.0000
2024/01/11	2032	01/02/2024	11.33 Put	Bond Future	38.2900	0.0383	30.1000	0.0301	21.389	0.0000	0.0000
2024/01/11	2032	01/02/2024	11.35 Call	Bond Future	3932.0100	3.9320	4028.3300	4.0283	2.450	0.0000	0.0000
2024/01/11	2032	01/02/2024	11.35 Put	Bond Future	35.3600	0.0354	27.6800	0.0277	21.719	0.0000	0.0000
2024/01/11	2032	01/02/2024	10.85 Call	Bond Future	1760.9200	1.7609	1831.4100	1.8314	4.003	0.0000	0.0000
2024/01/11	2032	01/02/2024	10.85 Put	Bond Future	235.9200	0.2359	202.4100	0.2024	14.204	0.0000	0.0000
2024/01/11	2032	01/02/2024	10.59 Put	Bond Future	578.4900	0.5785	518.4100	0.5184	10.386	0.0000	0.0000
2024/01/11	2032	01/02/2024	10.59 Call	Bond Future	835.6900	0.8357	879.6100	0.8796	5.256	0.0000	0.0000
2024/01/11	2032	01/02/2024	11.09 Put	Bond Future	96.9900	0.0970	79.7200	0.0797	17.806	0.0000	0.0000
2024/01/11	2032	01/02/2024	11.09 Call	Bond Future	2771.1400	2.7711	2857.8700	2.8579	3.130	0.0000	0.0000
2024/01/11	2032	01/02/2024	12.73 Call	Bond Future	10014.4000	10.0144	10118.3500	10.1184	1.038	0.0000	0.0000
2024/01/11	2032	01/02/2024	12.73 Put	Bond Future	0.1300	0.0001	0.0800	0.0001	38.462	0.0000	0.0000
2024/01/11	2032	01/02/2024	10.78 Put	Bond Future	303.1400	0.3031	263.2700	0.2633	13.152	0.0000	0.0000
2024/01/11	2032	01/02/2024	10.78 Call	Bond Future	1489.1700	1.4892	1553.3000	1.5533	4.306	0.0000	0.0000
2024/01/11	2032	01/02/2024	11.75 Call	Bond Future	5740.2100	5.7402	5842.2300	5.8422	1.777	0.0000	0.0000
2024/01/11	2032	01/02/2024	11.75 Put	Bond Future	7.2200	0.0072	5.2400	0.0052	27.424	0.0000	0.0000
2024/01/11	2032	01/02/2024	12.50 Call	Bond Future	9036.7200	9.0367	9140.6000	9.1406	1.150	0.0000	0.0000
2024/01/11	2032	01/02/2024	12.50 Put	Bond Future	0.3200	0.0003	0.2000	0.0002	37.500	0.0000	0.0000
2024/01/11	2032	01/02/2024	10.01 Put	Bond Future	2667.5900	2.6676	2564.2400	2.5642	3.874	0.0000	0.0000
2024/01/11	2032	01/02/2024	10.01 Call	Bond Future	8.2800	0.0083	8.9300	0.0089	7.850	0.0000	0.0000
2024/01/11	2032	01/02/2024	10.76 Put	Bond Future	325.4000	0.3254	283.5900	0.2836	12.849	0.0000	0.0000
2024/01/11	2032	01/02/2024	10.76 Call	Bond Future	1414.2700	1.4143	1476.4600	1.4765	4.397	0.0000	0.0000
2024/01/11	2032	01/02/2024	12.62 Call	Bond Future	9548.8100	9.5488	9652.7300	9.6527	1.088	0.0000	0.0000
2024/01/11	2032	01/02/2024	12.62 Put	Bond Future	0.2000	0.0002	0.1200	0.0001	40.000	0.0000	0.0000
2024/01/11	2032	01/02/2024		Bond Future	10.5379	90.5785	10.5168	90.6825	0.200	0.0000	0.0000
2024/01/11	2032	01/02/2024	11.84 Call	Bond Future	6143.8200	6.1438	6246.4100	6.2464	1.670	0.0000	0.0000
2024/01/11	2032	01/02/2024	11.84 Put	Bond Future	4.9300	0.0049	3.5200	0.0035	28.600	0.0000	0.0000
2024/01/11	2032	01/02/2024	11.85 Call	Bond Future	6188.5600	6.1886	6291.1900	6.2912	1.658	0.0000	0.0000
2024/01/11	2032	01/02/2024	11.85 Put	Bond Future	4.7300	0.0047	3.3600	0.0034	28.964	0.0000	0.0000
2024/01/11	2032	01/02/2024	11.83 Call	Bond Future	6099.0700	6.0991	6201.5900	6.2016	1.681	0.0000	0.0000
2024/01/11	2032	01/02/2024	11.83 Put	Bond Future	5.1500	0.0052	3.6700	0.0037	28.738	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	
2024/01/11	2032	02/05/2024	10.55 Call	Bond Future	1647.2500	1.6473	1691.4000	1.6914	2.680	0.0000	0.0000
2024/01/11	2032	02/05/2024	10.55 Put	Bond Future	1924.2200	1.9242	1862.1700	1.8622	3.225	0.0000	0.0000
2024/01/11	2032	02/05/2024	10.56 Call	Bond Future	1671.8700	1.6719	1716.4700	1.7165	2.668	0.0000	0.0000
2024/01/11	2032	02/05/2024	10.56 Put	Bond Future	1900.3700	1.9004	1838.7700	1.8388	3.241	0.0000	0.0000
2024/01/11	2032	02/05/2024	10.54 Call	Bond Future	1623.0200	1.6230	1666.7100	1.6667	2.692	0.0000	0.0000
2024/01/11	2032	02/05/2024	10.54 Put	Bond Future	1948.5100	1.9485	1886.0000	1.8860	3.208	0.0000	0.0000
2024/01/11	2032	02/05/2024		Bond Future	10.6072	88.4171	10.5853	88.5233	0.207	0.0000	0.0000
2024/01/11	2032	02/05/2024	10.59 Put	Bond Future	1829.9700	1.8300	1769.7300	1.7697	3.292	0.0000	0.0000
2024/01/11	2032	02/05/2024	10.59 Call	Bond Future	1746.7000	1.7467	1792.6600	1.7927	2.631	0.0000	0.0000
2024/01/11	2032	02/05/2024	11.09 Put	Bond Future	936.6800	0.9367	897.7400	0.8977	4.157	0.0000	0.0000
2024/01/11	2032	02/05/2024	11.09 Call	Bond Future	3228.7600	3.2288	3296.0200	3.2960	2.083	0.0000	0.0000
2024/01/11	2032	02/05/2024	13.18 Call	Bond Future	11391.7100	11.3917	11495.4800	11.4955	0.911	0.0000	0.0000
2024/01/11	2032	02/05/2024	13.18 Put	Bond Future	30.4900	0.0305	28.0600	0.0281	7.970	0.0000	0.0000
2024/01/11	2032	02/05/2024	13.35 Call	Bond Future	12062.6200	12.0626	12167.0900	12.1671	0.866	0.0000	0.0000
2024/01/11	2032	02/05/2024	13.35 Put	Bond Future	20.4600	0.0205	18.7300	0.0187	8.456	0.0000	0.0000
2024/01/11	2032	02/05/2024	11.35 Put	Bond Future	646.7900	0.6468	617.0000	0.6170	4.606	0.0000	0.0000
2024/01/11	2032	02/05/2024	11.35 Call	Bond Future	4141.1300	4.1411	4217.5400	4.2175	1.845	0.0000	0.0000
2024/01/11	2032	02/05/2024	10.65 Put	Bond Future	1695.0300	1.6950	1637.4900	1.6375	3.395	0.0000	0.0000
2024/01/11	2032	02/05/2024	10.65 Call	Bond Future	1901.2800	1.9013	1949.9400	1.9499	2.559	0.0000	0.0000
2024/01/11	2032	02/05/2024	10.36 Put	Bond Future	2429.6400	2.4296	2359.0600	2.3591	2.905	0.0000	0.0000
2024/01/11	2032	02/05/2024	10.36 Call	Bond Future	1225.0000	1.2250	1260.6200	1.2606	2.908	0.0000	0.0000
2024/01/11	2032	02/05/2024	10.86 Put	Bond Future	1285.3900	1.2854	1237.1100	1.2371	3.756	0.0000	0.0000
2024/01/11	2032	02/05/2024	10.86 Call	Bond Future	2495.2800	2.4953	2553.2000	2.5532	2.321	0.0000	0.0000
2024/01/11	2032	02/05/2024	12.90 Call	Bond Future	10278.9100	10.2789	10380.9700	10.3810	0.993	0.0000	0.0000
2024/01/11	2032	02/05/2024	12.90 Put	Bond Future	56.9800	0.0570	52.8400	0.0528	7.266	0.0000	0.0000
2024/01/11	2032	02/05/2024	11.81 Call	Bond Future	5896.9900	5.8970	5985.4900	5.9855	1.501	0.0000	0.0000
2024/01/11	2032	02/05/2024	11.81 Put	Bond Future	328.9700	0.3290	311.2700	0.3113	5.380	0.0000	0.0000
2024/01/11	2032	02/05/2024	11.21 Call	Bond Future	3639.9600	3.6400	3711.6600	3.7117	1.970	0.0000	0.0000
2024/01/11	2032	02/05/2024	11.21 Put	Bond Future	790.2400	0.7902	755.7400	0.7557	4.366	0.0000	0.0000
2024/01/11	2032	02/05/2024	10.57 Put	Bond Future	1876.7400	1.8767	1815.5900	1.8156	3.258	0.0000	0.0000
2024/01/11	2032	02/05/2024	10.57 Call	Bond Future	1696.6900	1.6967	1741.7400	1.7417	2.655	0.0000	0.0000
2024/01/11	2032	01/08/2024	11.14 Call	Bond Future	3654.0300	3.6540	3719.4900	3.7195	1.791	0.0000	0.0000
2024/01/11	2032	01/08/2024	11.14 Put	Bond Future	1510.7800	1.5108	1467.5000	1.4675	2.865	0.0000	0.0000
2024/01/11	2032	01/08/2024	11.15 Call	Bond Future	3684.8700	3.6849	3750.6300	3.7506	1.785	0.0000	0.0000
2024/01/11	2032	01/08/2024	11.15 Put	Bond Future	1495.9400	1.4959	1452.9600	1.4530	2.873	0.0000	0.0000
2024/01/11	2032	01/08/2024	11.13 Call	Bond Future	3623.3000	3.6233	3688.4600	3.6885	1.798	0.0000	0.0000
2024/01/11	2032	01/08/2024	11.13 Put	Bond Future	1525.7600	1.5258	1482.1800	1.4822	2.856	0.0000	0.0000
2024/01/11	2032	01/08/2024		Bond Future	10.6784	90.3819	10.6554	90.4907	0.216	0.0000	0.0000
2024/01/11	2032	07/11/2024	11.48 Call	Bond Future	4769.2200	4.7692	4841.3700	4.8414	1.513	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	
2024/01/11	2032	07/11/2024	11.48 Put	Bond Future	1603.4300	1.6034	1563.9100	1.5639	2.465	0.0000	0.0000
2024/01/11	2032	07/11/2024	11.49 Call	Bond Future	4800.3600	4.8004	4872.7500	4.8728	1.508	0.0000	0.0000
2024/01/11	2032	07/11/2024	11.49 Put	Bond Future	1590.8200	1.5908	1551.5400	1.5515	2.469	0.0000	0.0000
2024/01/11	2032	07/11/2024	11.47 Call	Bond Future	4738.1300	4.7381	4810.0500	4.8101	1.518	0.0000	0.0000
2024/01/11	2032	07/11/2024	11.47 Put	Bond Future	1616.1300	1.6161	1576.3800	1.5764	2.460	0.0000	0.0000
2024/01/11	2032	07/11/2024	13.36 Call	Bond Future	11229.6600	11.2297	11330.3100	11.3303	0.896	0.0000	0.0000
2024/01/11	2032	07/11/2024	13.36 Put	Bond Future	328.9200	0.3289	317.9000	0.3179	3.350	0.0000	0.0000
2024/01/11	2032	07/11/2024	11.64 Put	Bond Future	1414.2500	1.4143	1378.3400	1.3783	2.539	0.0000	0.0000
2024/01/11	2032	07/11/2024	11.64 Call	Bond Future	5276.6600	5.2767	5352.4200	5.3524	1.436	0.0000	0.0000
2024/01/11	2032	07/11/2024		Bond Future	10.7738	88.3262	10.7495	88.4378	0.226	0.0000	0.0000
2024/01/11	2032	06/02/2025		Bond Future	10.8791	90.2019	10.8535	90.3163	0.235	0.0000	0.0000
2024/01/11	2032	06/02/2025	11.72 Call	Bond Future	5226.8200	5.2268	5303.5800	5.3036	1.469	0.0000	0.0000
2024/01/11	2032	06/02/2025	11.72 Put	Bond Future	1572.7400	1.5727	1535.0700	1.5351	2.395	0.0000	0.0000
2024/01/11	2033	01/02/2024		Bond Future	122.9458	122.9458	122.7699	122.7699	0.143	0.0000	0.0000
2024/01/11	2033	02/05/2024		Bond Future	124.2261	124.2261	124.0461	124.0461	0.145	0.0000	0.0000
2024/01/11	2033	01/08/2024		Bond Future	127.0167	127.0167	126.8329	126.8329	0.145	0.0000	0.0000
2024/01/11	2033	07/11/2024		Bond Future	128.5149	128.5149	128.3271	128.3271	0.146	0.0000	0.0000
2024/01/11	2033	06/02/2025		Bond Future	131.2787	131.2787	131.0875	131.0875	0.146	0.0000	0.0000
2024/01/11	2033	06/02/2025	124.94 Call	Bond Future	6338.7400	6.3387	6147.4800	6.1475	3.017	0.0000	0.0000
2024/01/11	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	2037	01/02/2024	13.93 Call	Bond Future	10543.6900	10.5437	10716.6700	10.7167	1.641	0.0000	0.0000
2024/01/11	2037	01/02/2024	13.93 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2024/01/11	2037	01/02/2024	12.93 Call	Bond Future	5883.4100	5.8834	6053.4400	6.0534	2.890	0.0000	0.0000
2024/01/11	2037	01/02/2024	12.93 Put	Bond Future	9.4100	0.0094	6.4300	0.0064	31.668	0.0000	0.0000
2024/01/11	2037	01/02/2024	12.09 Put	Bond Future	353.7600	0.3538	296.7100	0.2967	16.127	0.0000	0.0000
2024/01/11	2037	01/02/2024	12.09 Call	Bond Future	1926.9400	1.9269	2042.9000	2.0429	6.018	0.0000	0.0000
2024/01/11	2037	01/02/2024		Bond Future	11.7998	78.4833	11.7684	78.6563	0.266	0.0000	0.0000
2024/01/11	2037	01/02/2024	12.32 Call	Bond Future	2934.5700	2.9346	3077.7300	3.0777	4.878	0.0000	0.0000
2024/01/11	2037	01/02/2024	12.32 Put	Bond Future	147.2500	0.1473	117.4000	0.1174	20.272	0.0000	0.0000
2024/01/11	2037	01/02/2024	12.33 Call	Bond Future	2980.8700	2.9809	3124.9500	3.1250	4.833	0.0000	0.0000
2024/01/11	2037	01/02/2024	12.33 Put	Bond Future	141.4000	0.1414	112.4700	0.1125	20.460	0.0000	0.0000
2024/01/11	2037	01/02/2024	12.31 Call	Bond Future	2888.3900	2.8884	3030.6100	3.0306	4.924	0.0000	0.0000
2024/01/11	2037	01/02/2024	12.31 Put	Bond Future	153.2700	0.1533	122.4800	0.1225	20.089	0.0000	0.0000
2024/01/11	2037	02/05/2024		Bond Future	11.9006	80.2168	11.8680	80.3936	0.274	0.0000	0.0000
2024/01/11	2037	02/05/2024	11.44 Call	Bond Future	948.3200	0.9483	997.0300	0.9970	5.136	0.0000	0.0000
2024/01/11	2037	02/05/2024	11.44 Put	Bond Future	3501.0800	3.5011	3372.9600	3.3730	3.659	0.0000	0.0000
2024/01/11	2037	02/05/2024	11.45 Call	Bond Future	966.7200	0.9667	1016.1400	1.0161	5.112	0.0000	0.0000
2024/01/11	2037	02/05/2024	11.45 Put	Bond Future	3462.7800	3.4628	3335.3700	3.3354	3.679	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	
2024/01/11	2037	02/05/2024	11.43 Call	Bond Future	930.1300	0.9301	978.1500	0.9782	5.163	0.0000	0.0000
2024/01/11	2037	02/05/2024	11.43 Put	Bond Future	3539.6400	3.5396	3410.8300	3.4108	3.639	0.0000	0.0000
2024/01/11	2037	01/08/2024		Bond Future	12.0062	77.7435	11.9723	77.9244	0.282	0.0000	0.0000
2024/01/11	2037	01/08/2024	12.10 Call	Bond Future	3113.7800	3.1138	3206.4200	3.2064	2.975	0.0000	0.0000
2024/01/11	2037	01/08/2024	12.10 Put	Bond Future	2616.9400	2.6169	2528.7500	2.5288	3.370	0.0000	0.0000
2024/01/11	2037	01/08/2024	12.11 Call	Bond Future	3143.6900	3.1437	3236.8600	3.2369	2.964	0.0000	0.0000
2024/01/11	2037	01/08/2024	12.11 Put	Bond Future	2594.1300	2.5941	2506.4700	2.5065	3.379	0.0000	0.0000
2024/01/11	2037	01/08/2024	12.09 Call	Bond Future	3083.9900	3.0840	3176.1100	3.1761	2.987	0.0000	0.0000
2024/01/11	2037	01/08/2024	12.09 Put	Bond Future	2639.9200	2.6399	2551.2100	2.5512	3.360	0.0000	0.0000
2024/01/11	2037	01/08/2024	13.82 Call	Bond Future	9412.9300	9.4129	9567.0600	9.5671	1.637	0.0000	0.0000
2024/01/11	2037	01/08/2024	13.82 Put	Bond Future	567.8600	0.5679	541.1600	0.5412	4.702	0.0000	0.0000
2024/01/11	2037	01/08/2024	13.17 Call	Bond Future	6866.3900	6.8664	7004.1300	7.0041	2.006	0.0000	0.0000
2024/01/11	2037	01/08/2024	13.17 Put	Bond Future	1012.7600	1.0128	969.6700	0.9697	4.255	0.0000	0.0000
2024/01/11	2037	07/11/2024		Bond Future	12.1273	79.5585	12.0919	79.7439	0.292	0.0000	0.0000
2024/01/11	2037	07/11/2024	12.58 Call	Bond Future	4828.3500	4.8284	4939.1500	4.9392	2.295	0.0000	0.0000
2024/01/11	2037	07/11/2024	12.58 Put	Bond Future	2513.1000	2.5131	2438.5100	2.4385	2.968	0.0000	0.0000
2024/01/11	2037	07/11/2024	12.59 Call	Bond Future	4860.4500	4.8605	4971.6400	4.9716	2.288	0.0000	0.0000
2024/01/11	2037	07/11/2024	12.59 Put	Bond Future	2495.1900	2.4952	2420.9900	2.4210	2.974	0.0000	0.0000
2024/01/11	2037	07/11/2024	12.57 Call	Bond Future	4796.0500	4.7961	4906.4600	4.9065	2.302	0.0000	0.0000
2024/01/11	2037	07/11/2024	12.57 Put	Bond Future	2530.8500	2.5309	2455.8700	2.4559	2.963	0.0000	0.0000
2024/01/11	2037	06/02/2025		Bond Future	12.2553	76.9878	12.2184	77.1776	0.301	0.0000	0.0000
2024/01/11	2037	06/02/2025	12.76 Call	Bond Future	5462.7100	5.4627	5576.6800	5.5767	2.086	0.0000	0.0000
2024/01/11	2037	06/02/2025	12.76 Put	Bond Future	2935.5900	2.9356	2859.8000	2.8598	2.582	0.0000	0.0000
2024/01/11	2038	01/02/2024		Bond Future	132.0438	132.0438	131.7664	131.7664	0.210	0.0000	0.0000
2024/01/11	2038	02/05/2024		Bond Future	134.9929	134.9929	134.7092	134.7092	0.210	0.0000	0.0000
2024/01/11	2038	01/08/2024		Bond Future	135.9524	135.9524	135.6625	135.6625	0.213	0.0000	0.0000
2024/01/11	2038	07/11/2024		Bond Future	139.1643	139.1643	138.8679	138.8679	0.213	0.0000	0.0000
2024/01/11	2038	06/02/2025		Bond Future	140.0307	140.0307	139.7282	139.7282	0.216	0.0000	0.0000
2024/01/11	2038	06/02/2025	135.23 Call	Bond Future	4800.6900	4.8007	4498.2200	4.4982	6.301	0.0000	0.0000
2024/01/11	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	2040	01/02/2024	12.30 Put	Bond Future	562.3300	0.5623	482.6900	0.4827	14.163	0.0000	0.0000
2024/01/11	2040	01/02/2024	12.30 Call	Bond Future	1498.9200	1.4989	1601.3000	1.6013	6.830	0.0000	0.0000
2024/01/11	2040	01/02/2024	12.90 Put	Bond Future	52.4200	0.0524	39.2200	0.0392	25.181	0.0000	0.0000
2024/01/11	2040	01/02/2024	12.90 Call	Bond Future	4274.4900	4.2745	4443.3100	4.4433	3.949	0.0000	0.0000
2024/01/11	2040	01/02/2024	13.90 Call	Bond Future	9226.4000	9.2264	9408.2600	9.4083	1.971	0.0000	0.0000
2024/01/11	2040	01/02/2024	13.90 Put	Bond Future	0.3600	0.0004	0.2000	0.0002	44.444	0.0000	0.0000
2024/01/11	2040	01/02/2024	12.34 Call	Bond Future	1653.6300	1.6536	1762.7800	1.7628	6.601	0.0000	0.0000
2024/01/11	2040	01/02/2024	12.34 Put	Bond Future	490.9300	0.4909	418.0600	0.4181	14.843	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	
2024/01/11	2040	01/02/2024	12.35 Call	Bond Future	1693.3800	1.6934	1804.1800	1.8042	6.543	0.0000	0.0000
2024/01/11	2040	01/02/2024	12.35 Put	Bond Future	474.3100	0.4743	403.0900	0.4031	15.015	0.0000	0.0000
2024/01/11	2040	01/02/2024	12.33 Call	Bond Future	1614.3600	1.6144	1721.8400	1.7218	6.658	0.0000	0.0000
2024/01/11	2040	01/02/2024	12.33 Put	Bond Future	508.0900	0.5081	433.5500	0.4336	14.671	0.0000	0.0000
2024/01/11	2040	01/02/2024		Bond Future	12.1363	78.2327	12.1048	78.4147	0.259	0.0000	0.0000
2024/01/11	2040	02/05/2024		Bond Future	12.2430	79.9607	12.2103	80.1467	0.267	0.0000	0.0000
2024/01/11	2040	02/05/2024	11.61 Call	Bond Future	726.2900	0.7263	766.0100	0.7660	5.469	0.0000	0.0000
2024/01/11	2040	02/05/2024	11.61 Put	Bond Future	4459.4400	4.4594	4313.2000	4.3132	3.279	0.0000	0.0000
2024/01/11	2040	02/05/2024	11.62 Call	Bond Future	742.0000	0.7420	782.3800	0.7824	5.442	0.0000	0.0000
2024/01/11	2040	02/05/2024	11.62 Put	Bond Future	4414.0400	4.4140	4268.4600	4.2685	3.298	0.0000	0.0000
2024/01/11	2040	02/05/2024	11.60 Call	Bond Future	710.9500	0.7110	750.0100	0.7500	5.494	0.0000	0.0000
2024/01/11	2040	02/05/2024	11.60 Put	Bond Future	4505.2900	4.5053	4358.3900	4.3584	3.261	0.0000	0.0000
2024/01/11	2040	01/08/2024		Bond Future	12.3549	77.2314	12.3209	77.4216	0.275	0.0000	0.0000
2024/01/11	2040	01/08/2024	12.33 Call	Bond Future	2890.4300	2.8904	2981.4600	2.9815	3.149	0.0000	0.0000
2024/01/11	2040	01/08/2024	12.33 Put	Bond Future	3029.8000	3.0298	2930.6100	2.9306	3.274	0.0000	0.0000
2024/01/11	2040	01/08/2024	12.34 Call	Bond Future	2920.0400	2.9200	3011.6500	3.0117	3.137	0.0000	0.0000
2024/01/11	2040	01/08/2024	12.34 Put	Bond Future	3003.3500	3.0034	2904.7400	2.9047	3.283	0.0000	0.0000
2024/01/11	2040	01/08/2024	12.32 Call	Bond Future	2860.9500	2.8610	2951.4100	2.9514	3.162	0.0000	0.0000
2024/01/11	2040	01/08/2024	12.32 Put	Bond Future	3056.4500	3.0565	2956.6900	2.9567	3.264	0.0000	0.0000
2024/01/11	2040	07/11/2024		Bond Future	12.4818	79.0341	12.4464	79.2291	0.284	0.0000	0.0000
2024/01/11	2040	07/11/2024	12.85 Call	Bond Future	4859.0600	4.8591	4971.9700	4.9720	2.324	0.0000	0.0000
2024/01/11	2040	07/11/2024	12.85 Put	Bond Future	2875.7600	2.8758	2793.6300	2.7936	2.856	0.0000	0.0000
2024/01/11	2040	07/11/2024	12.86 Call	Bond Future	4891.9100	4.8919	5005.2400	5.0052	2.317	0.0000	0.0000
2024/01/11	2040	07/11/2024	12.86 Put	Bond Future	2855.8600	2.8559	2774.1500	2.7742	2.861	0.0000	0.0000
2024/01/11	2040	07/11/2024	12.84 Call	Bond Future	4826.2800	4.8263	4938.7800	4.9388	2.331	0.0000	0.0000
2024/01/11	2040	07/11/2024	12.84 Put	Bond Future	2895.7900	2.8958	2813.2500	2.8133	2.850	0.0000	0.0000
2024/01/11	2040	06/02/2025		Bond Future	12.6148	76.2014	12.5779	76.4009	0.293	0.0000	0.0000
2024/01/11	2040	06/02/2025	12.95 Call	Bond Future	5195.0900	5.1951	5308.9800	5.3090	2.192	0.0000	0.0000
2024/01/11	2040	06/02/2025	12.95 Put	Bond Future	3419.1000	3.4191	3333.4500	3.3335	2.505	0.0000	0.0000
2024/01/11	2044	01/02/2024	13.25 Call	Bond Future	5561.4800	5.5615	5681.0700	5.6811	2.150	0.0000	0.0000
2024/01/11	2044	01/02/2024	13.25 Put	Bond Future	18.0000	0.0180	13.5000	0.0135	25.000	0.0000	0.0000
2024/01/11	2044	01/02/2024	13.00 Call	Bond Future	4305.8500	4.3059	4418.5300	4.4185	2.617	0.0000	0.0000
2024/01/11	2044	01/02/2024	13.00 Put	Bond Future	55.4500	0.0555	44.0400	0.0440	20.577	0.0000	0.0000
2024/01/11	2044	01/02/2024		Bond Future	12.2306	74.3365	12.2092	74.4606	0.175	0.0000	0.0000
2024/01/11	2044	01/02/2024	12.28 Call	Bond Future	1114.4100	1.1144	1162.4800	1.1625	4.313	0.0000	0.0000
2024/01/11	2044	01/02/2024	12.28 Put	Bond Future	828.3200	0.8283	752.3000	0.7523	9.178	0.0000	0.0000
2024/01/11	2044	01/02/2024	12.29 Call	Bond Future	1147.2000	1.1472	1196.5000	1.1965	4.297	0.0000	0.0000
2024/01/11	2044	01/02/2024	12.29 Put	Bond Future	803.4800	0.8035	728.6900	0.7287	9.308	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	
2024/01/11	2044	01/02/2024	12.27 Call			Bond Future	1082.1800	1.0822	1129.0200	1.1290	4.328	0.0000	0.0000
2024/01/11	2044	01/02/2024	12.27 Put			Bond Future	853.8000	0.8538	776.5500	0.7766	9.048	0.0000	0.0000
2024/01/11	2044	02/05/2024				Bond Future	12.3343	75.9784	12.3121	76.1052	0.179	0.0000	0.0000
2024/01/11	2044	02/05/2024	11.66 Call			Bond Future	680.7000	0.6807	703.6300	0.7036	3.369	0.0000	0.0000
2024/01/11	2044	02/05/2024	11.66 Put			Bond Future	4712.6000	4.7126	4608.8000	4.6088	2.203	0.0000	0.0000
2024/01/11	2044	02/05/2024	11.67 Call			Bond Future	695.6800	0.6957	719.0300	0.7190	3.356	0.0000	0.0000
2024/01/11	2044	02/05/2024	11.67 Put			Bond Future	4665.1400	4.6651	4561.7600	4.5618	2.216	0.0000	0.0000
2024/01/11	2044	02/05/2024	11.65 Call			Bond Future	665.9300	0.6659	688.4600	0.6885	3.383	0.0000	0.0000
2024/01/11	2044	02/05/2024	11.65 Put			Bond Future	4760.3500	4.7604	4656.1500	4.6562	2.189	0.0000	0.0000
2024/01/11	2044	01/08/2024				Bond Future	12.4427	73.2858	12.4197	73.4154	0.185	0.0000	0.0000
2024/01/11	2044	01/08/2024	12.29 Call			Bond Future	2571.1300	2.5711	2625.7500	2.6258	2.124	0.0000	0.0000
2024/01/11	2044	01/08/2024	12.29 Put			Bond Future	3439.8300	3.4398	3364.7700	3.3648	2.182	0.0000	0.0000
2024/01/11	2044	01/08/2024	12.30 Call			Bond Future	2599.1700	2.5992	2654.1900	2.6542	2.117	0.0000	0.0000
2024/01/11	2044	01/08/2024	12.30 Put			Bond Future	3410.4600	3.4105	3335.8000	3.3358	2.189	0.0000	0.0000
2024/01/11	2044	01/08/2024	12.28 Call			Bond Future	2543.4500	2.5435	2597.6800	2.5977	2.132	0.0000	0.0000
2024/01/11	2044	01/08/2024	12.28 Put			Bond Future	3469.6200	3.4696	3394.1700	3.3942	2.175	0.0000	0.0000
2024/01/11	2044	07/11/2024	12.91 Call			Bond Future	4849.9800	4.8500	4924.2100	4.9242	1.531	0.0000	0.0000
2024/01/11	2044	07/11/2024	12.91 Put			Bond Future	2980.7900	2.9808	2921.9800	2.9220	1.973	0.0000	0.0000
2024/01/11	2044	07/11/2024	12.92 Call			Bond Future	4882.6700	4.8827	4957.1800	4.9572	1.526	0.0000	0.0000
2024/01/11	2044	07/11/2024	12.92 Put			Bond Future	2960.4800	2.9605	2901.9500	2.9020	1.977	0.0000	0.0000
2024/01/11	2044	07/11/2024	12.90 Call			Bond Future	4817.3500	4.8174	4891.3000	4.8913	1.535	0.0000	0.0000
2024/01/11	2044	07/11/2024	12.90 Put			Bond Future	3001.2300	3.0012	2942.1400	2.9421	1.969	0.0000	0.0000
2024/01/11	2044	07/11/2024				Bond Future	12.5652	74.9963	12.5412	75.1293	0.191	0.0000	0.0000
2024/01/11	2044	06/02/2025				Bond Future	12.6930	72.2030	12.6680	72.3392	0.197	0.0000	0.0000
2024/01/11	2044	06/02/2025	13.02 Call			Bond Future	5244.9800	5.2450	5320.7600	5.3208	1.445	0.0000	0.0000
2024/01/11	2044	06/02/2025	13.02 Put			Bond Future	3501.0900	3.5011	3440.6500	3.4407	1.726	0.0000	0.0000
2024/01/11	2046	01/02/2024				Bond Future	116.3203	116.3203	115.9860	115.9860	0.287	0.0000	0.0000
2024/01/11	2046	02/05/2024				Bond Future	116.7671	116.7671	116.4253	116.4253	0.293	0.0000	0.0000
2024/01/11	2046	01/08/2024				Bond Future	119.3899	119.3899	119.0406	119.0406	0.293	0.0000	0.0000
2024/01/11	2046	07/11/2024				Bond Future	120.0015	120.0015	119.6442	119.6442	0.298	0.0000	0.0000
2024/01/11	2046	06/02/2025				Bond Future	122.5807	122.5807	122.2162	122.2162	0.297	0.0000	0.0000
2024/01/11	2046	06/02/2025	114.01 Call			Bond Future	8570.6500	8.5707	8206.1700	8.2062	4.253	0.0000	0.0000
2024/01/11	2046	06/02/2025	114.01 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	2050	01/02/2024				Bond Future	115.9677	115.9677	115.5909	115.5909	0.325	0.0000	0.0000
2024/01/11	2050	02/05/2024				Bond Future	118.5577	118.5577	118.1723	118.1723	0.325	0.0000	0.0000
2024/01/11	2050	01/08/2024				Bond Future	118.9128	118.9128	118.5190	118.5190	0.331	0.0000	0.0000
2024/01/11	2050	07/11/2024				Bond Future	121.7222	121.7222	121.3193	121.3193	0.331	0.0000	0.0000
2024/01/11	2050	06/02/2025				Bond Future	121.9699	121.9699	121.5585	121.5585	0.337	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	
2024/01/11	2050	06/02/2025	115.60 Call	Bond Future	6369.9200	6.3699	5958.5100	5.9585	6.459	0.0000	0.0000
2024/01/11	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	AL37	01/02/2024		Index Future	947.6260	947.6260	947.8290	947.8290	0.021	0.0000	0.0000
2024/01/11	AL37	02/05/2024		Index Future	968.5570	968.5570	968.7630	968.7630	0.021	0.0000	0.0000
2024/01/11	AL37	01/08/2024		Index Future	990.0860	990.0860	990.2990	990.2990	0.022	0.0000	0.0000
2024/01/11	AL37	07/11/2024		Index Future	1013.2500	1013.2500	1013.4710	1013.4710	0.022	0.0000	0.0000
2024/01/11	AL37	06/02/2025		Index Future	1034.8370	1034.8370	1035.0670	1035.0670	0.022	0.0000	0.0000
2024/01/11	AL7T	01/02/2024		Index Future	1098.8830	1098.8830	1100.5590	1100.5590	0.153	0.0000	0.0000
2024/01/11	AL7T	02/05/2024		Index Future	1123.1540	1123.1540	1124.8660	1124.8660	0.152	0.0000	0.0000
2024/01/11	AL7T	01/08/2024		Index Future	1148.1200	1148.1200	1149.8720	1149.8720	0.153	0.0000	0.0000
2024/01/11	AL7T	07/11/2024		Index Future	1174.9810	1174.9810	1176.7790	1176.7790	0.153	0.0000	0.0000
2024/01/11	AL7T	06/02/2025		Index Future	1200.0140	1200.0140	1201.8540	1201.8540	0.153	0.0000	0.0000
2024/01/11	ALBI	01/02/2024		Index Future	950.5140	950.5140	951.6850	951.6850	0.123	0.0000	0.0000
2024/01/11	ALBI	02/05/2024		Index Future	971.5080	971.5080	972.7040	972.7040	0.123	0.0000	0.0000
2024/01/11	ALBI	01/08/2024		Index Future	993.1030	993.1030	994.3270	994.3270	0.123	0.0000	0.0000
2024/01/11	ALBI	07/11/2024		Index Future	1016.3370	1016.3370	1017.5950	1017.5950	0.124	0.0000	0.0000
2024/01/11	ALBI	06/02/2025		Index Future	1037.9900	1037.9900	1039.2780	1039.2780	0.124	0.0000	0.0000
2024/01/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	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	
2024/01/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/11	ES33	01/02/2024		Bond Future	12.1868	76.8371	12.1500	77.0047	0.302	0.0000	0.0000
2024/01/11	ES33	02/05/2024		Bond Future	12.3117	74.7544	12.2734	74.9257	0.312	0.0000	0.0000
2024/01/11	ES33	01/08/2024		Bond Future	12.4399	76.4334	12.3998	76.6087	0.322	0.0000	0.0000
2024/01/11	ES33	07/11/2024		Bond Future	12.6023	74.4347	12.5602	74.6144	0.334	0.0000	0.0000
2024/01/11	ES33	06/02/2025		Bond Future	12.7755	76.0314	12.7313	76.2154	0.346	0.0000	0.0000
2024/01/11	ES33	06/02/2025	13.34 Call	Bond Future	2299.7900	2.2998	2483.8000	2.4838	8.001	0.0000	0.0000
2024/01/11	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	ES42	01/02/2024		Bond Future	12.8103	72.2407	12.7786	72.4069	0.247	0.0000	0.0000
2024/01/11	ES42	02/05/2024		Bond Future	12.9348	69.5916	12.9019	69.7615	0.254	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	
2024/01/11	ES42	01/08/2024		Bond Future	13.0600	71.1542	13.0258	71.3280	0.262	0.0000	0.0000
2024/01/11	ES42	07/11/2024		Bond Future	13.2127	68.5651	13.1770	68.7434	0.271	0.0000	0.0000
2024/01/11	ES42	06/02/2025		Bond Future	13.3672	70.0333	13.3298	70.2158	0.279	0.0000	0.0000
2024/01/11	ES42	06/02/2025	13.71 Call	Bond Future	1639.8000	1.6398	1822.2700	1.8223	11.128	0.0000	0.0000
2024/01/11	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	GOVI	01/02/2024		GOVI	936.9070	936.9070	938.0480	938.0480	0.122	0.0000	0.0000
2024/01/11	GOVI	01/02/2024	879.99 Call	GOVI	569170.0000	56.9170	580580.0000	58.0580	2.005	0.0000	0.0000
2024/01/11	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	GOVI	01/02/2024	880.00 Call	GOVI	569070.0000	56.9070	580480.0000	58.0480	2.005	0.0000	0.0000
2024/01/11	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	GOVI	01/02/2024	879.98 Call	GOVI	569270.0000	56.9270	580680.0000	58.0680	2.004	0.0000	0.0000
2024/01/11	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	GOVI	02/05/2024		GOVI	957.6000	957.6000	958.7660	958.7660	0.122	0.0000	0.0000
2024/01/11	GOVI	02/05/2024	950.98 Call	GOVI	66200.0000	6.6200	77860.0000	7.7860	17.613	0.0000	0.0000
2024/01/11	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	GOVI	02/05/2024	950.99 Call	GOVI	66100.0000	6.6100	77760.0000	7.7760	17.640	0.0000	0.0000
2024/01/11	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	GOVI	02/05/2024	950.97 Call	GOVI	66300.0000	6.6300	77960.0000	7.7960	17.587	0.0000	0.0000
2024/01/11	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	GOVI	01/08/2024	943.38 Call	GOVI	355060.0000	35.5060	366990.0000	36.6990	3.360	0.0000	0.0000
2024/01/11	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	GOVI	01/08/2024	943.39 Call	GOVI	354960.0000	35.4960	366890.0000	36.6890	3.361	0.0000	0.0000
2024/01/11	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	GOVI	01/08/2024	943.37 Call	GOVI	355160.0000	35.5160	367090.0000	36.7090	3.359	0.0000	0.0000
2024/01/11	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	GOVI	01/08/2024		GOVI	978.8860	978.8860	980.0790	980.0790	0.122	0.0000	0.0000
2024/01/11	GOVI	07/11/2024	948.79 Call	GOVI	529980.0000	52.9980	542230.0000	54.2230	2.311	0.0000	0.0000
2024/01/11	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	GOVI	07/11/2024	948.80 Call	GOVI	529880.0000	52.9880	542130.0000	54.2130	2.312	0.0000	0.0000
2024/01/11	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	GOVI	07/11/2024	948.78 Call	GOVI	530080.0000	53.0080	542330.0000	54.2330	2.311	0.0000	0.0000
2024/01/11	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	GOVI	07/11/2024		GOVI	1001.7880	1001.7880	1003.0130	1003.0130	0.122	0.0000	0.0000
2024/01/11	GOVI	06/02/2025		GOVI	1023.1310	1023.1310	1024.3860	1024.3860	0.123	0.0000	0.0000
2024/01/11	GOVI	06/02/2025	972.00 Call	GOVI	511310.0000	51.1310	523860.0000	52.3860	2.454	0.0000	0.0000
2024/01/11	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	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	
2024/01/11	IGOV	01/02/2024		Index Future	347.3360	347.3360	346.8760	346.8760	0.132	0.0000	0.0000
2024/01/11	IGOV	02/05/2024		Index Future	355.0940	355.0940	354.6230	354.6230	0.133	0.0000	0.0000
2024/01/11	IGOV	01/08/2024		Index Future	363.0700	363.0700	362.5900	362.5900	0.132	0.0000	0.0000
2024/01/11	IGOV	07/11/2024		Index Future	371.6530	371.6530	371.1620	371.1620	0.132	0.0000	0.0000
2024/01/11	IGOV	06/02/2025		Index Future	379.6510	379.6510	379.1510	379.1510	0.132	0.0000	0.0000
2024/01/11	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/11	JBAF	17/01/2024		Jibar Tradeable Future	8.4000	91.6000	8.3980	91.6020	0.024	0.0000	0.0000
2024/01/11	JBAF	21/02/2024		Jibar Tradeable Future	8.3400	91.6600	8.3380	91.6620	0.024	0.0000	0.0000
2024/01/11	JBAF	20/03/2024		Jibar Tradeable Future	8.3100	91.6900	8.3130	91.6870	0.036	0.0000	0.0000
2024/01/11	JBAF	17/04/2024		Jibar Tradeable Future	8.2500	91.7500	8.2460	91.7540	0.048	0.0000	0.0000
2024/01/11	JBAF	15/05/2024		Jibar Tradeable Future	8.2200	91.7800	8.2180	91.7820	0.024	0.0000	0.0000
2024/01/11	JBAF	19/06/2024		Jibar Tradeable Future	8.0700	91.9300	8.0680	91.9320	0.025	0.0000	0.0000
2024/01/11	JBAF	18/09/2024		Jibar Tradeable Future	7.8400	92.1600	7.8400	92.1600	0.000	0.0000	0.0000
2024/01/11	JBAF	18/12/2024		Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000
2024/01/11	JBAF	19/03/2025		Jibar Tradeable Future	7.3500	92.6500	7.3480	92.6520	0.027	0.0000	0.0000
2024/01/11	JBAF	18/06/2025		Jibar Tradeable Future	7.2700	92.7300	7.2650	92.7350	0.069	0.0000	0.0000
2024/01/11	JBAF	17/09/2025		Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000
2024/01/11	JBAF	17/12/2025		Jibar Tradeable Future	7.3600	92.6400	7.3560	92.6440	0.054	0.0000	0.0000
2024/01/11	R035	01/02/2024		Bond Future	11.3693	88.4032	11.3379	88.5768	0.276	0.0000	0.0000
2024/01/11	R035	01/02/2024	12.19 Call	Bond Future	4405.9000	4.4059	4569.3500	4.5694	3.710	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	
2024/01/11	R035	01/02/2024	12.19 Put	Bond Future	38.5800	0.0386	28.4500	0.0285	26.257	0.0000	0.0000
2024/01/11	R035	01/02/2024	12.20 Call	Bond Future	4455.3900	4.4554	4619.2200	4.6192	3.677	0.0000	0.0000
2024/01/11	R035	01/02/2024	12.20 Put	Bond Future	36.8400	0.0368	27.0900	0.0271	26.466	0.0000	0.0000
2024/01/11	R035	01/02/2024	12.18 Call	Bond Future	4356.4400	4.3564	4519.4900	4.5195	3.743	0.0000	0.0000
2024/01/11	R035	01/02/2024	12.18 Put	Bond Future	40.4100	0.0404	29.8800	0.0299	26.058	0.0000	0.0000
2024/01/11	R035	01/02/2024	10.62 Put	Bond Future	4299.8900	4.2999	4127.7500	4.1278	4.003	0.0000	0.0000
2024/01/11	R035	01/02/2024	10.62 Call	Bond Future	17.2700	0.0173	18.7100	0.0187	8.338	0.0000	0.0000
2024/01/11	R035	01/02/2024	11.12 Put	Bond Future	1748.2600	1.7483	1606.2200	1.6062	8.125	0.0000	0.0000
2024/01/11	R035	01/02/2024	11.12 Call	Bond Future	355.9400	0.3559	387.4800	0.3875	8.861	0.0000	0.0000
2024/01/11	R035	01/02/2024	13.46 Call	Bond Future	10520.5100	10.5205	10694.0700	10.6941	1.650	0.0000	0.0000
2024/01/11	R035	01/02/2024	13.46 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2024/01/11	R035	02/05/2024	11.20 Call	Bond Future	1346.3200	1.3463	1409.7900	1.4098	4.714	0.0000	0.0000
2024/01/11	R035	02/05/2024	11.20 Put	Bond Future	2759.1300	2.7591	2645.1800	2.6452	4.130	0.0000	0.0000
2024/01/11	R035	02/05/2024	11.21 Call	Bond Future	1369.3800	1.3694	1433.6100	1.4336	4.690	0.0000	0.0000
2024/01/11	R035	02/05/2024	11.21 Put	Bond Future	2726.6800	2.7267	2613.4900	2.6135	4.151	0.0000	0.0000
2024/01/11	R035	02/05/2024	11.19 Call	Bond Future	1323.6700	1.3237	1386.3800	1.3864	4.738	0.0000	0.0000
2024/01/11	R035	02/05/2024	11.19 Put	Bond Future	2792.0500	2.7921	2677.3400	2.6773	4.108	0.0000	0.0000
2024/01/11	R035	02/05/2024		Bond Future	11.4573	85.8440	11.4247	86.0214	0.285	0.0000	0.0000
2024/01/11	R035	01/08/2024		Bond Future	11.5464	87.7519	11.5124	87.9334	0.294	0.0000	0.0000
2024/01/11	R035	01/08/2024	11.80 Call	Bond Future	3574.7900	3.5748	3675.9100	3.6759	2.829	0.0000	0.0000
2024/01/11	R035	01/08/2024	11.80 Put	Bond Future	2237.7800	2.2378	2157.4200	2.1574	3.591	0.0000	0.0000
2024/01/11	R035	01/08/2024	11.81 Call	Bond Future	3606.9900	3.6070	3708.6200	3.7086	2.818	0.0000	0.0000
2024/01/11	R035	01/08/2024	11.81 Put	Bond Future	2217.8600	2.2179	2138.0100	2.1380	3.600	0.0000	0.0000
2024/01/11	R035	01/08/2024	11.79 Call	Bond Future	3542.7000	3.5427	3643.3100	3.6433	2.840	0.0000	0.0000
2024/01/11	R035	01/08/2024	11.79 Put	Bond Future	2257.8500	2.2579	2176.9800	2.1770	3.582	0.0000	0.0000
2024/01/11	R035	07/11/2024		Bond Future	11.6644	85.2863	11.6288	85.4724	0.305	0.0000	0.0000
2024/01/11	R035	07/11/2024	12.18 Call	Bond Future	4866.9400	4.8669	4981.6100	4.9816	2.356	0.0000	0.0000
2024/01/11	R035	07/11/2024	12.18 Put	Bond Future	2234.2200	2.2342	2162.7800	2.1628	3.198	0.0000	0.0000
2024/01/11	R035	07/11/2024	12.19 Call	Bond Future	4899.9500	4.9000	5015.0300	5.0150	2.349	0.0000	0.0000
2024/01/11	R035	07/11/2024	12.19 Put	Bond Future	2217.3100	2.2173	2146.2800	2.1463	3.203	0.0000	0.0000
2024/01/11	R035	07/11/2024	12.17 Call	Bond Future	4833.7100	4.8337	4947.9800	4.9480	2.364	0.0000	0.0000
2024/01/11	R035	07/11/2024	12.17 Put	Bond Future	2250.9500	2.2510	2179.1100	2.1791	3.192	0.0000	0.0000
2024/01/11	R035	06/02/2025		Bond Future	11.7917	87.0980	11.7545	87.2884	0.316	0.0000	0.0000
2024/01/11	R035	06/02/2025	12.41 Call	Bond Future	5416.8600	5.4169	5537.1300	5.5371	2.220	0.0000	0.0000
2024/01/11	R035	06/02/2025	12.41 Put	Bond Future	2339.9700	2.3400	2269.8000	2.2698	2.999	0.0000	0.0000
2024/01/11	R053	01/02/2024	12.93 Call	Bond Future	5581.1100	5.5811	5764.8800	5.7649	3.293	0.0000	0.0000
2024/01/11	R053	01/02/2024	12.93 Put	Bond Future	81.2400	0.0812	63.2100	0.0632	22.194	0.0000	0.0000
2024/01/11	R053	01/02/2024	12.94 Call	Bond Future	5646.1800	5.6462	5830.5600	5.8306	3.266	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
2024/01/11	R053	01/02/2024	12.94 Put	Bond Future	77.8800	0.0779	60.4600	0.0605	22.368	0.0000	0.0000
2024/01/11	R053	01/02/2024	12.92 Call	Bond Future	5516.0600	5.5161	5699.2000	5.6992	3.320	0.0000	0.0000
2024/01/11	R053	01/02/2024	12.92 Put	Bond Future	84.7100	0.0847	66.0500	0.0661	22.028	0.0000	0.0000
2024/01/11	R053	01/02/2024		Bond Future	12.1698	99.7282	12.1434	99.9300	0.217	0.0000	0.0000
2024/01/11	R053	02/05/2024		Bond Future	12.2690	96.0663	12.2417	96.2724	0.223	0.0000	0.0000
2024/01/11	R053	02/05/2024	13.03 Call	Bond Future	6580.6100	6.5806	6728.5400	6.7285	2.248	0.0000	0.0000
2024/01/11	R053	02/05/2024	13.03 Put	Bond Future	1158.1600	1.1582	1099.9900	1.1000	5.023	0.0000	0.0000
2024/01/11	R053	02/05/2024	13.04 Call	Bond Future	6633.6800	6.6337	6782.1500	6.7822	2.238	0.0000	0.0000
2024/01/11	R053	02/05/2024	13.04 Put	Bond Future	1143.8100	1.1438	1086.1800	1.0862	5.038	0.0000	0.0000
2024/01/11	R053	02/05/2024	13.02 Call	Bond Future	6527.6200	6.5276	6675.0000	6.6750	2.258	0.0000	0.0000
2024/01/11	R053	02/05/2024	13.02 Put	Bond Future	1172.6900	1.1727	1113.9700	1.1140	5.007	0.0000	0.0000
2024/01/11	R053	01/08/2024	13.14 Call	Bond Future	7466.1100	7.4661	7608.3400	7.6083	1.905	0.0000	0.0000
2024/01/11	R053	01/08/2024	13.14 Put	Bond Future	2062.8300	2.0628	1994.2200	1.9942	3.326	0.0000	0.0000
2024/01/11	R053	01/08/2024	13.15 Call	Bond Future	7514.9700	7.5150	7657.6400	7.6576	1.898	0.0000	0.0000
2024/01/11	R053	01/08/2024	13.15 Put	Bond Future	2045.3300	2.0453	1977.1600	1.9772	3.333	0.0000	0.0000
2024/01/11	R053	01/08/2024	13.13 Call	Bond Future	7417.0500	7.4171	7558.8400	7.5588	1.912	0.0000	0.0000
2024/01/11	R053	01/08/2024	13.13 Put	Bond Future	2080.2300	2.0802	2011.1800	2.0112	3.319	0.0000	0.0000
2024/01/11	R053	01/08/2024		Bond Future	12.3698	98.2010	12.3414	98.4118	0.230	0.0000	0.0000
2024/01/11	R053	07/11/2024	12.80 Call	Bond Future	6259.6700	6.2597	6380.6500	6.3807	1.933	0.0000	0.0000
2024/01/11	R053	07/11/2024	12.80 Put	Bond Future	4070.1100	4.0701	3974.9300	3.9749	2.339	0.0000	0.0000
2024/01/11	R053	07/11/2024	12.81 Call	Bond Future	6302.0500	6.3021	6423.4900	6.4235	1.927	0.0000	0.0000
2024/01/11	R053	07/11/2024	12.81 Put	Bond Future	4042.9300	4.0429	3948.2100	3.9482	2.343	0.0000	0.0000
2024/01/11	R053	07/11/2024	12.79 Call	Bond Future	6217.3900	6.2174	6337.9000	6.3379	1.938	0.0000	0.0000
2024/01/11	R053	07/11/2024	12.79 Put	Bond Future	4097.4800	4.0975	4001.8300	4.0018	2.334	0.0000	0.0000
2024/01/11	R053	07/11/2024		Bond Future	12.4923	94.6222	12.4626	94.8383	0.237	0.0000	0.0000
2024/01/11	R053	06/02/2025		Bond Future	12.6176	96.6295	12.5867	96.8507	0.245	0.0000	0.0000
2024/01/11	R053	06/02/2025	12.94 Call	Bond Future	6926.7600	6.9268	7051.1200	7.0511	1.795	0.0000	0.0000
2024/01/11	R053	06/02/2025	12.94 Put	Bond Future	4677.5600	4.6776	4580.6700	4.5807	2.071	0.0000	0.0000
2024/01/11	R186	01/02/2024		Bond Future	8.6306	105.9939	8.6717	105.8883	0.476	0.0000	0.0000
2024/01/11	R186	01/02/2024	9.51 Call	Bond Future	2236.7600	2.2368	2131.9400	2.1319	4.686	0.0000	0.0000
2024/01/11	R186	01/02/2024	9.51 Put	Bond Future	5.8000	0.0058	6.5500	0.0066	12.931	0.0000	0.0000
2024/01/11	R186	01/02/2024	9.52 Call	Bond Future	2261.4900	2.2615	2156.6300	2.1566	4.637	0.0000	0.0000
2024/01/11	R186	01/02/2024	9.52 Put	Bond Future	5.5100	0.0055	6.2200	0.0062	12.886	0.0000	0.0000
2024/01/11	R186	01/02/2024	9.50 Call	Bond Future	2212.0200	2.2120	2107.2500	2.1073	4.736	0.0000	0.0000
2024/01/11	R186	01/02/2024	9.50 Put	Bond Future	6.0900	0.0061	6.8900	0.0069	13.136	0.0000	0.0000
2024/01/11	R186	02/05/2024		Bond Future	8.5923	108.3350	8.6378	108.2270	0.530	0.0000	0.0000
2024/01/11	R186	02/05/2024	10.40 Call	Bond Future	4210.2100	4.2102	4105.3900	4.1054	2.490	0.0000	0.0000
2024/01/11	R186	02/05/2024	10.40 Put	Bond Future	34.0000	0.0340	37.1700	0.0372	9.324	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	
2024/01/11	R186	02/05/2024	9.73 Put	Bond Future	109.9300	0.1099	119.9600	0.1200	9.124	0.0000	0.0000
2024/01/11	R186	02/05/2024	9.73 Call	Bond Future	2763.5400	2.7635	2665.5800	2.6656	3.545	0.0000	0.0000
2024/01/11	R186	02/05/2024	8.00 Call	Bond Future	181.3500	0.1814	158.9300	0.1589	12.363	0.0000	0.0000
2024/01/11	R186	02/05/2024	8.00 Put	Bond Future	1597.5500	1.5976	1683.1200	1.6831	5.356	0.0000	0.0000
2024/01/11	R186	02/05/2024	8.01 Call	Bond Future	186.6000	0.1866	163.6900	0.1637	12.278	0.0000	0.0000
2024/01/11	R186	02/05/2024	8.01 Put	Bond Future	1578.6800	1.5787	1663.7600	1.6638	5.389	0.0000	0.0000
2024/01/11	R186	02/05/2024	7.99 Call	Bond Future	176.2000	0.1762	154.2600	0.1543	12.452	0.0000	0.0000
2024/01/11	R186	02/05/2024	7.99 Put	Bond Future	1616.5200	1.6165	1702.5700	1.7026	5.323	0.0000	0.0000
2024/01/11	R186	01/08/2024	8.69 Call	Bond Future	1099.3900	1.0994	1036.4200	1.0364	5.728	0.0000	0.0000
2024/01/11	R186	01/08/2024	8.69 Put	Bond Future	773.6700	0.7737	820.9300	0.8209	6.109	0.0000	0.0000
2024/01/11	R186	01/08/2024	8.70 Call	Bond Future	1113.1900	1.1132	1049.8200	1.0498	5.693	0.0000	0.0000
2024/01/11	R186	01/08/2024	8.70 Put	Bond Future	765.8900	0.7659	812.7500	0.8128	6.118	0.0000	0.0000
2024/01/11	R186	01/08/2024	8.68 Call	Bond Future	1085.6600	1.0857	1023.1000	1.0231	5.762	0.0000	0.0000
2024/01/11	R186	01/08/2024	8.68 Put	Bond Future	781.5200	0.7815	829.1900	0.8292	6.100	0.0000	0.0000
2024/01/11	R186	01/08/2024		Bond Future	8.5394	105.4336	8.5903	105.3234	0.596	0.0000	0.0000
2024/01/11	R186	07/11/2024		Bond Future	8.5003	107.8967	8.5582	107.7844	0.682	0.0000	0.0000
2024/01/11	R186	07/11/2024	9.14 Call	Bond Future	1863.2900	1.8633	1786.9300	1.7869	4.098	0.0000	0.0000
2024/01/11	R186	07/11/2024	9.14 Put	Bond Future	631.4400	0.6314	667.4200	0.6674	5.698	0.0000	0.0000
2024/01/11	R186	07/11/2024	9.15 Call	Bond Future	1877.7100	1.8777	1801.1100	1.8011	4.079	0.0000	0.0000
2024/01/11	R186	07/11/2024	9.15 Put	Bond Future	626.7600	0.6268	662.5000	0.6625	5.702	0.0000	0.0000
2024/01/11	R186	07/11/2024	9.13 Call	Bond Future	1848.8900	1.8489	1772.7800	1.7728	4.117	0.0000	0.0000
2024/01/11	R186	07/11/2024	9.13 Put	Bond Future	636.1500	0.6362	672.3800	0.6724	5.695	0.0000	0.0000
2024/01/11	R186	06/02/2025		Bond Future	8.4850	104.8739	8.5513	104.7596	0.781	0.0000	0.0000
2024/01/11	R186	06/02/2025	9.03 Call	Bond Future	1681.9100	1.6819	1609.1500	1.6092	4.326	0.0000	0.0000
2024/01/11	R186	06/02/2025	9.03 Put	Bond Future	747.0900	0.7471	788.6000	0.7886	5.556	0.0000	0.0000
2024/01/11	R202	01/02/2024		Bond Future	259.7668	259.7668	259.8132	259.8132	0.018	0.0000	0.0000
2024/01/11	R202	02/05/2024		Bond Future	265.5684	265.5684	265.6156	265.6156	0.018	0.0000	0.0000
2024/01/11	R202	01/08/2024		Bond Future	266.4323	266.4323	266.4806	266.4806	0.018	0.0000	0.0000
2024/01/11	R202	07/11/2024		Bond Future	272.7271	272.7271	272.7777	272.7777	0.019	0.0000	0.0000
2024/01/11	R202	06/02/2025		Bond Future	273.3508	273.3508	273.4029	273.4029	0.019	0.0000	0.0000
2024/01/11	R202	06/02/2025	266.79 Call	Bond Future	6560.7900	6.5608	6612.8500	6.6129	0.794	0.0000	0.0000
2024/01/11	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	R209	01/02/2024		Bond Future	11.5266	68.1408	11.4903	68.3170	0.315	0.0000	0.0000
2024/01/11	R209	01/02/2024	12.13 Call	Bond Future	2922.7800	2.9228	3078.3200	3.0783	5.322	0.0000	0.0000
2024/01/11	R209	01/02/2024	12.13 Put	Bond Future	85.0000	0.0850	64.3400	0.0643	24.306	0.0000	0.0000
2024/01/11	R209	01/02/2024	12.14 Call	Bond Future	2964.7800	2.9648	3121.0300	3.1210	5.270	0.0000	0.0000
2024/01/11	R209	01/02/2024	12.14 Put	Bond Future	81.4200	0.0814	61.4700	0.0615	24.503	0.0000	0.0000
2024/01/11	R209	01/02/2024	12.12 Call	Bond Future	2880.8700	2.8809	3035.6800	3.0357	5.374	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	
2024/01/11	R209	01/02/2024	12.12 Put	Bond Future	88.7300	0.0887	67.3400	0.0673	24.107	0.0000	0.0000
2024/01/11	R209	02/05/2024		Bond Future	11.6125	66.4928	11.5749	66.6728	0.324	0.0000	0.0000
2024/01/11	R209	02/05/2024	11.18 Call	Bond Future	889.5800	0.8896	942.6500	0.9427	5.966	0.0000	0.0000
2024/01/11	R209	02/05/2024	11.18 Put	Bond Future	3003.0800	3.0031	2876.1200	2.8761	4.228	0.0000	0.0000
2024/01/11	R209	02/05/2024	11.19 Call	Bond Future	906.2900	0.9063	960.0800	0.9601	5.935	0.0000	0.0000
2024/01/11	R209	02/05/2024	11.19 Put	Bond Future	2969.8900	2.9699	2843.6500	2.8437	4.251	0.0000	0.0000
2024/01/11	R209	02/05/2024	11.17 Call	Bond Future	873.0700	0.8731	925.4100	0.9254	5.995	0.0000	0.0000
2024/01/11	R209	02/05/2024	11.17 Put	Bond Future	3036.5300	3.0365	2908.8400	2.9088	4.205	0.0000	0.0000
2024/01/11	R209	01/08/2024		Bond Future	11.7001	67.9704	11.6612	68.1546	0.333	0.0000	0.0000
2024/01/11	R209	01/08/2024	11.79 Call	Bond Future	2685.8600	2.6859	2781.3200	2.7813	3.554	0.0000	0.0000
2024/01/11	R209	01/08/2024	11.79 Put	Bond Future	2263.8100	2.2638	2175.1200	2.1751	3.918	0.0000	0.0000
2024/01/11	R209	01/08/2024	11.80 Call	Bond Future	2712.5300	2.7125	2808.5400	2.8085	3.540	0.0000	0.0000
2024/01/11	R209	01/08/2024	11.80 Put	Bond Future	2243.7500	2.2438	2155.6100	2.1556	3.928	0.0000	0.0000
2024/01/11	R209	01/08/2024	11.78 Call	Bond Future	2659.5100	2.6595	2754.4200	2.7544	3.569	0.0000	0.0000
2024/01/11	R209	01/08/2024	11.78 Put	Bond Future	2284.2300	2.2842	2194.9900	2.1950	3.907	0.0000	0.0000
2024/01/11	R209	07/11/2024		Bond Future	11.8091	66.4013	11.7685	66.5901	0.344	0.0000	0.0000
2024/01/11	R209	07/11/2024	12.22 Call	Bond Future	4123.1200	4.1231	4235.6400	4.2356	2.729	0.0000	0.0000
2024/01/11	R209	07/11/2024	12.22 Put	Bond Future	2253.8100	2.2538	2177.5900	2.1776	3.382	0.0000	0.0000
2024/01/11	R209	07/11/2024	12.23 Call	Bond Future	4151.4200	4.1514	4264.3500	4.2644	2.720	0.0000	0.0000
2024/01/11	R209	07/11/2024	12.23 Put	Bond Future	2237.5300	2.2375	2161.7200	2.1617	3.388	0.0000	0.0000
2024/01/11	R209	07/11/2024	12.21 Call	Bond Future	4094.8800	4.0949	4206.9800	4.2070	2.738	0.0000	0.0000
2024/01/11	R209	07/11/2024	12.21 Put	Bond Future	2270.2000	2.2702	2193.5600	2.1936	3.376	0.0000	0.0000
2024/01/11	R209	06/02/2025		Bond Future	11.9229	67.8114	11.8807	68.0045	0.354	0.0000	0.0000
2024/01/11	R209	06/02/2025	12.44 Call	Bond Future	4674.3800	4.6744	4792.8400	4.7928	2.534	0.0000	0.0000
2024/01/11	R209	06/02/2025	12.44 Put	Bond Future	2370.9400	2.3709	2296.3300	2.2963	3.147	0.0000	0.0000
2024/01/11	R210	01/02/2024		Bond Future	234.6566	234.6566	234.8775	234.8775	0.094	0.0000	0.0000
2024/01/11	R210	02/05/2024		Bond Future	236.6367	236.6367	236.8623	236.8623	0.095	0.0000	0.0000
2024/01/11	R210	01/08/2024		Bond Future	241.9521	241.9521	242.1833	242.1833	0.096	0.0000	0.0000
2024/01/11	R210	07/11/2024		Bond Future	244.3203	244.3203	244.5576	244.5576	0.097	0.0000	0.0000
2024/01/11	R210	06/02/2025		Bond Future	249.5731	249.5731	249.8166	249.8166	0.098	0.0000	0.0000
2024/01/11	R210	06/02/2025	239.61 Call	Bond Future	9963.0500	9.9631	10206.5600	10.2066	2.444	0.0000	0.0000
2024/01/11	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	R213	01/02/2024	11.71 Call	Bond Future	6331.8200	6.3318	6446.9700	6.4470	1.819	0.0000	0.0000
2024/01/11	R213	01/02/2024	11.71 Put	Bond Future	1.4900	0.0015	0.9700	0.0010	34.899	0.0000	0.0000
2024/01/11	R213	01/02/2024	11.72 Call	Bond Future	6371.9600	6.3720	6487.1300	6.4871	1.807	0.0000	0.0000
2024/01/11	R213	01/02/2024	11.72 Put	Bond Future	1.4300	0.0014	0.9300	0.0009	34.965	0.0000	0.0000
2024/01/11	R213	01/02/2024	11.70 Call	Bond Future	6291.6600	6.2917	6406.7900	6.4068	1.830	0.0000	0.0000
2024/01/11	R213	01/02/2024	11.70 Put	Bond Future	1.5600	0.0016	1.0200	0.0010	34.615	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	
2024/01/11	R213	01/02/2024		Bond Future	10.2118	87.1817	10.1857	87.2973	0.255	0.0000	0.0000
2024/01/11	R213	02/05/2024		Bond Future	10.2674	85.5487	10.2401	85.6668	0.266	0.0000	0.0000
2024/01/11	R213	02/05/2024	10.29 Call	Bond Future	1622.4500	1.6225	1677.5300	1.6775	3.395	0.0000	0.0000
2024/01/11	R213	02/05/2024	10.29 Put	Bond Future	1524.5400	1.5245	1461.4400	1.4614	4.139	0.0000	0.0000
2024/01/11	R213	02/05/2024	10.30 Call	Bond Future	1645.5100	1.6455	1701.1000	1.7011	3.378	0.0000	0.0000
2024/01/11	R213	02/05/2024	10.30 Put	Bond Future	1504.3900	1.5044	1441.8000	1.4418	4.160	0.0000	0.0000
2024/01/11	R213	02/05/2024	10.28 Call	Bond Future	1599.5800	1.5996	1654.1400	1.6541	3.411	0.0000	0.0000
2024/01/11	R213	02/05/2024	10.28 Put	Bond Future	1544.9000	1.5449	1481.2800	1.4813	4.118	0.0000	0.0000
2024/01/11	R213	01/08/2024		Bond Future	10.3222	87.4500	10.2935	87.5710	0.278	0.0000	0.0000
2024/01/11	R213	01/08/2024	10.87 Call	Bond Future	3495.5000	3.4955	3572.5400	3.5725	2.204	0.0000	0.0000
2024/01/11	R213	01/08/2024	10.87 Put	Bond Future	1224.3500	1.2244	1180.4400	1.1804	3.586	0.0000	0.0000
2024/01/11	R213	01/08/2024	10.88 Call	Bond Future	3524.1500	3.5242	3601.5100	3.6015	2.195	0.0000	0.0000
2024/01/11	R213	01/08/2024	10.88 Put	Bond Future	1212.2600	1.2123	1168.6700	1.1687	3.596	0.0000	0.0000
2024/01/11	R213	01/08/2024	10.86 Call	Bond Future	3466.9300	3.4669	3543.6400	3.5436	2.213	0.0000	0.0000
2024/01/11	R213	01/08/2024	10.86 Put	Bond Future	1236.5500	1.2366	1192.3100	1.1923	3.578	0.0000	0.0000
2024/01/11	R213	07/11/2024		Bond Future	10.4071	85.9320	10.3768	86.0562	0.292	0.0000	0.0000
2024/01/11	R213	07/11/2024	11.22 Call	Bond Future	4538.4300	4.5384	4622.4600	4.6225	1.852	0.0000	0.0000
2024/01/11	R213	07/11/2024	11.22 Put	Bond Future	1294.6600	1.2947	1254.5400	1.2545	3.099	0.0000	0.0000
2024/01/11	R213	07/11/2024	11.23 Call	Bond Future	4566.9700	4.5670	4651.2600	4.6513	1.846	0.0000	0.0000
2024/01/11	R213	07/11/2024	11.23 Put	Bond Future	1284.2700	1.2843	1244.4100	1.2444	3.104	0.0000	0.0000
2024/01/11	R213	07/11/2024	11.21 Call	Bond Future	4509.6700	4.5097	4593.4500	4.5935	1.858	0.0000	0.0000
2024/01/11	R213	07/11/2024	11.21 Put	Bond Future	1304.8600	1.3049	1264.4900	1.2645	3.094	0.0000	0.0000
2024/01/11	R213	06/02/2025		Bond Future	10.5061	87.7586	10.4740	87.8858	0.305	0.0000	0.0000
2024/01/11	R213	06/02/2025	11.35 Call	Bond Future	4761.2100	4.7612	4846.3100	4.8463	1.787	0.0000	0.0000
2024/01/11	R213	06/02/2025	11.35 Put	Bond Future	1499.2400	1.4992	1457.1700	1.4572	2.806	0.0000	0.0000
2024/01/11	R214	01/02/2024	12.15 Call	Bond Future	1380.5400	1.3805	1472.7700	1.4728	6.681	0.0000	0.0000
2024/01/11	R214	01/02/2024	12.15 Put	Bond Future	424.2700	0.4243	361.5200	0.3615	14.790	0.0000	0.0000
2024/01/11	R214	01/02/2024	12.16 Call	Bond Future	1414.1900	1.4142	1507.8500	1.5079	6.623	0.0000	0.0000
2024/01/11	R214	01/02/2024	12.16 Put	Bond Future	409.7900	0.4098	348.4700	0.3485	14.964	0.0000	0.0000
2024/01/11	R214	01/02/2024	12.14 Call	Bond Future	1347.2500	1.3473	1438.0400	1.4380	6.739	0.0000	0.0000
2024/01/11	R214	01/02/2024	12.14 Put	Bond Future	439.1600	0.4392	374.9700	0.3750	14.617	0.0000	0.0000
2024/01/11	R214	01/02/2024		Bond Future	11.9538	63.5150	11.9225	63.6699	0.262	0.0000	0.0000
2024/01/11	R214	02/05/2024		Bond Future	12.0415	61.6134	12.0091	61.7718	0.269	0.0000	0.0000
2024/01/11	R214	02/05/2024	13.52 Call	Bond Future	6856.8100	6.8568	6996.1400	6.9961	2.032	0.0000	0.0000
2024/01/11	R214	02/05/2024	13.52 Put	Bond Future	262.9500	0.2630	243.9300	0.2439	7.233	0.0000	0.0000
2024/01/11	R214	02/05/2024	12.87 Call	Bond Future	4472.8700	4.4729	4592.5100	4.5925	2.675	0.0000	0.0000
2024/01/11	R214	02/05/2024	12.87 Put	Bond Future	631.4500	0.6315	592.7400	0.5927	6.130	0.0000	0.0000
2024/01/11	R214	02/05/2024	12.12 Put	Bond Future	1675.1300	1.6751	1596.3500	1.5964	4.703	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	
2024/01/11	R214	02/05/2024	12.12 Call	Bond Future	2056.1000	2.0561	2135.6700	2.1357	3.870	0.0000	0.0000
2024/01/11	R214	02/05/2024	12.14 Put	Bond Future	1633.6900	1.6337	1556.2100	1.5562	4.743	0.0000	0.0000
2024/01/11	R214	02/05/2024	12.14 Call	Bond Future	2111.1700	2.1112	2192.0400	2.1920	3.831	0.0000	0.0000
2024/01/11	R214	02/05/2024	11.47 Call	Bond Future	690.6800	0.6907	727.7800	0.7278	5.372	0.0000	0.0000
2024/01/11	R214	02/05/2024	11.47 Put	Bond Future	3581.2200	3.5812	3459.9700	3.4600	3.386	0.0000	0.0000
2024/01/11	R214	02/05/2024	11.48 Call	Bond Future	705.0600	0.7051	742.7500	0.7428	5.346	0.0000	0.0000
2024/01/11	R214	02/05/2024	11.48 Put	Bond Future	3543.2200	3.5432	3422.5600	3.4226	3.405	0.0000	0.0000
2024/01/11	R214	02/05/2024	11.46 Call	Bond Future	676.3900	0.6764	712.8900	0.7129	5.396	0.0000	0.0000
2024/01/11	R214	02/05/2024	11.46 Put	Bond Future	3619.3700	3.6194	3497.5200	3.4975	3.367	0.0000	0.0000
2024/01/11	R214	01/08/2024	12.17 Call	Bond Future	2612.5000	2.6125	2693.3600	2.6934	3.095	0.0000	0.0000
2024/01/11	R214	01/08/2024	12.17 Put	Bond Future	2419.5500	2.4196	2338.4200	2.3384	3.353	0.0000	0.0000
2024/01/11	R214	01/08/2024	12.18 Call	Bond Future	2638.7900	2.6388	2720.1400	2.7201	3.083	0.0000	0.0000
2024/01/11	R214	01/08/2024	12.18 Put	Bond Future	2397.9000	2.3979	2317.2600	2.3173	3.363	0.0000	0.0000
2024/01/11	R214	01/08/2024	12.16 Call	Bond Future	2586.5100	2.5865	2666.8900	2.6669	3.108	0.0000	0.0000
2024/01/11	R214	01/08/2024	12.16 Put	Bond Future	2441.5600	2.4416	2359.9500	2.3600	3.343	0.0000	0.0000
2024/01/11	R214	01/08/2024		Bond Future	12.1299	62.9828	12.0964	63.1448	0.276	0.0000	0.0000
2024/01/11	R214	07/11/2024		Bond Future	12.2420	61.1469	12.2072	61.3129	0.285	0.0000	0.0000
2024/01/11	R214	07/11/2024	12.61 Call	Bond Future	4132.3400	4.1323	4229.0900	4.2291	2.341	0.0000	0.0000
2024/01/11	R214	07/11/2024	12.61 Put	Bond Future	2422.0800	2.4221	2352.8100	2.3528	2.860	0.0000	0.0000
2024/01/11	R214	07/11/2024	12.62 Call	Bond Future	4160.5100	4.1605	4257.6300	4.2576	2.334	0.0000	0.0000
2024/01/11	R214	07/11/2024	12.62 Put	Bond Future	2404.8200	2.4048	2335.9200	2.3359	2.865	0.0000	0.0000
2024/01/11	R214	07/11/2024	12.60 Call	Bond Future	4104.0200	4.1040	4200.4200	4.2004	2.349	0.0000	0.0000
2024/01/11	R214	07/11/2024	12.60 Put	Bond Future	2439.2300	2.4392	2369.6100	2.3696	2.854	0.0000	0.0000
2024/01/11	R214	06/02/2025		Bond Future	12.3598	62.4457	12.3236	62.6156	0.293	0.0000	0.0000
2024/01/11	R214	06/02/2025	12.71 Call	Bond Future	4460.8200	4.4608	4558.6800	4.5587	2.194	0.0000	0.0000
2024/01/11	R214	06/02/2025	12.71 Put	Bond Future	2855.7000	2.8557	2783.7200	2.7837	2.521	0.0000	0.0000
2024/01/11	R248	01/02/2024	11.50 Put	Bond Future	4212.1800	4.2122	3999.2300	3.9992	5.056	0.0000	0.0000
2024/01/11	R248	01/02/2024	11.50 Call	Bond Future	33.2100	0.0332	37.3400	0.0373	12.436	0.0000	0.0000
2024/01/11	R248	01/02/2024	12.30 Put	Bond Future	652.4500	0.6525	554.0400	0.5540	15.083	0.0000	0.0000
2024/01/11	R248	01/02/2024	12.30 Call	Bond Future	1412.6700	1.4127	1531.3400	1.5313	8.400	0.0000	0.0000
2024/01/11	R248	01/02/2024	13.37 Call	Bond Future	6560.4400	6.5604	6774.7900	6.7748	3.267	0.0000	0.0000
2024/01/11	R248	01/02/2024	13.37 Put	Bond Future	7.8300	0.0078	5.1000	0.0051	34.866	0.0000	0.0000
2024/01/11	R248	01/02/2024	13.10 Call	Bond Future	5198.0900	5.1981	5406.9400	5.4069	4.018	0.0000	0.0000
2024/01/11	R248	01/02/2024	13.10 Put	Bond Future	27.4000	0.0274	19.1700	0.0192	30.036	0.0000	0.0000
2024/01/11	R248	01/02/2024	13.90 Call	Bond Future	9123.5300	9.1235	9340.3600	9.3404	2.377	0.0000	0.0000
2024/01/11	R248	01/02/2024	13.90 Put	Bond Future	0.5800	0.0006	0.3300	0.0003	43.103	0.0000	0.0000
2024/01/11	R248	01/02/2024	12.15 Call	Bond Future	911.8600	0.9119	998.8700	0.9989	9.542	0.0000	0.0000
2024/01/11	R248	01/02/2024	12.15 Put	Bond Future	1035.1400	1.0351	905.0700	0.9051	12.565	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	
2024/01/11	R248	01/02/2024	12.16 Call	Bond Future	941.6100	0.9416	1030.7400	1.0307	9.466	0.0000	0.0000
2024/01/11	R248	01/02/2024	12.16 Put	Bond Future	1005.4000	1.0054	877.4500	0.8775	12.726	0.0000	0.0000
2024/01/11	R248	01/02/2024	12.14 Call	Bond Future	882.6500	0.8827	967.5500	0.9676	9.619	0.0000	0.0000
2024/01/11	R248	01/02/2024	12.14 Put	Bond Future	1065.5000	1.0655	933.3200	0.9333	12.405	0.0000	0.0000
2024/01/11	R248	01/02/2024		Bond Future	12.1707	77.3607	12.1343	77.5778	0.300	0.0000	0.0000
2024/01/11	R248	02/05/2024		Bond Future	12.2658	74.6212	12.2280	74.8430	0.308	0.0000	0.0000
2024/01/11	R248	02/05/2024	11.40 Put	Bond Future	5842.2200	5.8422	5652.5800	5.6526	3.246	0.0000	0.0000
2024/01/11	R248	02/05/2024	11.40 Call	Bond Future	447.0600	0.4471	479.2500	0.4793	7.200	0.0000	0.0000
2024/01/11	R248	02/05/2024	12.40 Put	Bond Future	1910.9300	1.9109	1807.1100	1.8071	5.433	0.0000	0.0000
2024/01/11	R248	02/05/2024	12.40 Call	Bond Future	2689.1500	2.6892	2807.1600	2.8072	4.388	0.0000	0.0000
2024/01/11	R248	02/05/2024	13.16 Call	Bond Future	5652.0300	5.6520	5823.2500	5.8233	3.029	0.0000	0.0000
2024/01/11	R248	02/05/2024	13.16 Put	Bond Future	730.3400	0.7303	679.7300	0.6797	6.930	0.0000	0.0000
2024/01/11	R248	02/05/2024	11.47 Call	Bond Future	521.3400	0.5213	557.9700	0.5580	7.026	0.0000	0.0000
2024/01/11	R248	02/05/2024	11.47 Put	Bond Future	5454.8600	5.4549	5269.6600	5.2697	3.395	0.0000	0.0000
2024/01/11	R248	02/05/2024	11.48 Call	Bond Future	532.6000	0.5326	569.8900	0.5699	7.002	0.0000	0.0000
2024/01/11	R248	02/05/2024	11.48 Put	Bond Future	5400.5600	5.4006	5216.0200	5.2160	3.417	0.0000	0.0000
2024/01/11	R248	02/05/2024	11.46 Call	Bond Future	510.1500	0.5102	546.1200	0.5461	7.051	0.0000	0.0000
2024/01/11	R248	02/05/2024	11.46 Put	Bond Future	5509.3300	5.5093	5323.4700	5.3235	3.374	0.0000	0.0000
2024/01/11	R248	01/08/2024	12.31 Call	Bond Future	2982.2500	2.9823	3090.5300	3.0905	3.631	0.0000	0.0000
2024/01/11	R248	01/08/2024	12.31 Put	Bond Future	3283.2600	3.2833	3164.6000	3.1646	3.614	0.0000	0.0000
2024/01/11	R248	01/08/2024	12.32 Call	Bond Future	3012.7300	3.0127	3121.6700	3.1217	3.616	0.0000	0.0000
2024/01/11	R248	01/08/2024	12.32 Put	Bond Future	3255.6400	3.2556	3137.6400	3.1376	3.624	0.0000	0.0000
2024/01/11	R248	01/08/2024	12.30 Call	Bond Future	2951.9200	2.9519	3059.5200	3.0595	3.645	0.0000	0.0000
2024/01/11	R248	01/08/2024	12.30 Put	Bond Future	3311.1100	3.3111	3191.7700	3.1918	3.604	0.0000	0.0000
2024/01/11	R248	01/08/2024		Bond Future	12.3620	76.2796	12.3228	76.5065	0.317	0.0000	0.0000
2024/01/11	R248	07/11/2024		Bond Future	12.4829	73.6093	12.4420	73.8418	0.327	0.0000	0.0000
2024/01/11	R248	07/11/2024	12.79 Call	Bond Future	4809.9500	4.8100	4943.1700	4.9432	2.770	0.0000	0.0000
2024/01/11	R248	07/11/2024	12.79 Put	Bond Future	3103.6500	3.1037	3004.3100	3.0043	3.201	0.0000	0.0000
2024/01/11	R248	07/11/2024	12.80 Call	Bond Future	4843.1400	4.8431	4976.8500	4.9769	2.761	0.0000	0.0000
2024/01/11	R248	07/11/2024	12.80 Put	Bond Future	3082.4900	3.0825	2983.6400	2.9836	3.207	0.0000	0.0000
2024/01/11	R248	07/11/2024	12.78 Call	Bond Future	4777.1000	4.7771	4909.8100	4.9098	2.778	0.0000	0.0000
2024/01/11	R248	07/11/2024	12.78 Put	Bond Future	3125.2300	3.1252	3025.3800	3.0254	3.195	0.0000	0.0000
2024/01/11	R248	06/02/2025		Bond Future	12.6095	75.1723	12.5670	75.4101	0.338	0.0000	0.0000
2024/01/11	R248	06/02/2025	12.71 Call	Bond Future	4636.0100	4.6360	4762.1200	4.7621	2.720	0.0000	0.0000
2024/01/11	R248	06/02/2025	12.71 Put	Bond Future	4080.1200	4.0801	3968.4100	3.9684	2.738	0.0000	0.0000
2024/01/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/11	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
2024/01/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
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