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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/01/2024 TO 24/01/2024

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
2024/01/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/24	2025	01/02/2024		Bond Future	176.4532	176.4532	176.2308	0.126	0.0000	0.0000
2024/01/24	2025	02/05/2024		Bond Future	180.3586	180.3586	180.1305	0.126	0.0000	0.0000
2024/01/24	2025	01/08/2024		Bond Future	182.5351	182.5351	182.3122	0.122	0.0000	0.0000
2024/01/24	2025	07/11/2024		Bond Future	186.8265	186.8265	186.6006	0.121	0.0000	0.0000
2024/01/24	2029	01/02/2024		Bond Future	129.3188	129.3188	129.2282	0.070	0.0000	0.0000
2024/01/24	2029	02/05/2024		Bond Future	130.8122	130.8122	130.7237	0.068	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	
2024/01/24	2029	01/08/2024		Bond Future	133.7268	133.7268	133.6370	133.6370	0.067	0.0000	0.0000
2024/01/24	2029	07/11/2024		Bond Future	135.4655	135.4655	135.3821	135.3821	0.062	0.0000	0.0000
2024/01/24	2029	06/02/2025		Bond Future	138.3995	138.3995	138.3157	138.3157	0.061	0.0000	0.0000
2024/01/24	2029	06/02/2025	132.40 Call	Bond Future	5999.4800	5.9995	5915.7400	5.9157	1.396	0.0000	0.0000
2024/01/24	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	2030	01/02/2024	11.85 Call	Bond Future	8438.8000	8.4388	8530.9000	8.5309	1.091	0.0000	0.0000
2024/01/24	2030	01/02/2024	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	2030	01/02/2024	10.00 Put	Bond Future	71.0600	0.0711	48.2900	0.0483	32.043	0.0000	0.0000
2024/01/24	2030	01/02/2024	10.00 Call	Bond Future	1180.1000	1.1801	1249.4300	1.2494	5.875	0.0000	0.0000
2024/01/24	2030	01/02/2024	9.89 Put	Bond Future	149.0700	0.1491	110.6800	0.1107	25.753	0.0000	0.0000
2024/01/24	2030	01/02/2024	9.89 Call	Bond Future	797.5200	0.7975	851.2300	0.8512	6.735	0.0000	0.0000
2024/01/24	2030	01/02/2024	10.39 Put	Bond Future	3.0800	0.0031	1.4200	0.0014	53.896	0.0000	0.0000
2024/01/24	2030	01/02/2024	10.39 Call	Bond Future	2722.0400	2.7220	2812.4800	2.8125	3.323	0.0000	0.0000
2024/01/24	2030	01/02/2024	11.86 Call	Bond Future	8476.3700	8.4764	8568.4700	8.5685	1.087	0.0000	0.0000
2024/01/24	2030	01/02/2024	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	2030	01/02/2024	10.16 Put	Bond Future	21.3000	0.0213	12.4800	0.0125	41.408	0.0000	0.0000
2024/01/24	2030	01/02/2024	10.16 Call	Bond Future	1795.1500	1.7952	1878.4300	1.8784	4.639	0.0000	0.0000
2024/01/24	2030	01/02/2024	11.00 Call	Bond Future	5166.4600	5.1665	5258.5500	5.2586	1.782	0.0000	0.0000
2024/01/24	2030	01/02/2024	11.00 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/24	2030	01/02/2024	11.75 Call	Bond Future	8061.9300	8.0619	8154.0300	8.1540	1.142	0.0000	0.0000
2024/01/24	2030	01/02/2024	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	2030	01/02/2024	11.36 Call	Bond Future	6571.6100	6.5716	6663.7100	6.6637	1.401	0.0000	0.0000
2024/01/24	2030	01/02/2024	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	2030	01/02/2024	11.37 Call	Bond Future	6610.2400	6.6102	6702.3400	6.7023	1.393	0.0000	0.0000
2024/01/24	2030	01/02/2024	11.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	2030	01/02/2024	11.35 Call	Bond Future	6532.9700	6.5330	6625.0700	6.6251	1.410	0.0000	0.0000
2024/01/24	2030	01/02/2024	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	2030	01/02/2024		Bond Future	9.7363	92.3925	9.7146	92.4846	0.223	0.0000	0.0000
2024/01/24	2030	01/02/2024	11.31 Call	Bond Future	6378.1600	6.3782	6470.2600	6.4703	1.444	0.0000	0.0000
2024/01/24	2030	01/02/2024	11.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	2030	01/02/2024	9.93 Put	Bond Future	114.7700	0.1148	82.6000	0.0826	28.030	0.0000	0.0000
2024/01/24	2030	01/02/2024	9.93 Call	Bond Future	931.0400	0.9310	990.9700	0.9910	6.437	0.0000	0.0000
2024/01/24	2030	01/02/2024	9.57 Put	Bond Future	807.9500	0.8080	721.3600	0.7214	10.717	0.0000	0.0000
2024/01/24	2030	01/02/2024	9.57 Call	Bond Future	99.8900	0.0999	105.4000	0.1054	5.516	0.0000	0.0000
2024/01/24	2030	01/02/2024	10.07 Put	Bond Future	42.5900	0.0426	27.1900	0.0272	36.159	0.0000	0.0000
2024/01/24	2030	01/02/2024	10.07 Call	Bond Future	1443.2300	1.4432	1519.9300	1.5199	5.314	0.0000	0.0000
2024/01/24	2030	01/02/2024	12.10 Call	Bond Future	9371.7500	9.3718	9463.8500	9.4639	0.983	0.0000	0.0000
2024/01/24	2030	01/02/2024	12.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/24	2030	02/05/2024		Bond Future	9.7850	94.4144	9.7622	94.5082	0.233	0.0000	0.0000
2024/01/24	2030	02/05/2024	9.82 Call	Bond Future	1381.9100	1.3819	1425.0400	1.4250	3.121	0.0000	0.0000
2024/01/24	2030	02/05/2024	9.82 Put	Bond Future	1238.6200	1.2386	1188.0200	1.1880	4.085	0.0000	0.0000
2024/01/24	2030	02/05/2024	9.83 Call	Bond Future	1404.0900	1.4041	1447.6900	1.4477	3.105	0.0000	0.0000
2024/01/24	2030	02/05/2024	9.83 Put	Bond Future	1219.8600	1.2199	1169.7300	1.1697	4.109	0.0000	0.0000
2024/01/24	2030	02/05/2024	9.81 Call	Bond Future	1359.7300	1.3597	1402.3900	1.4024	3.137	0.0000	0.0000
2024/01/24	2030	02/05/2024	9.81 Put	Bond Future	1257.4000	1.2574	1206.3300	1.2063	4.062	0.0000	0.0000
2024/01/24	2030	02/05/2024	10.62 Put	Bond Future	321.3800	0.3214	301.7700	0.3018	6.102	0.0000	0.0000
2024/01/24	2030	02/05/2024	10.62 Call	Bond Future	3669.4900	3.6695	3743.6100	3.7436	2.020	0.0000	0.0000
2024/01/24	2030	02/05/2024	11.12 Put	Bond Future	126.1400	0.1261	116.8900	0.1169	7.333	0.0000	0.0000
2024/01/24	2030	02/05/2024	11.12 Call	Bond Future	5406.9500	5.4070	5491.4300	5.4914	1.562	0.0000	0.0000
2024/01/24	2030	02/05/2024	13.15 Call	Bond Future	12608.8800	12.6089	12702.5500	12.7026	0.743	0.0000	0.0000
2024/01/24	2030	02/05/2024	13.15 Put	Bond Future	0.4300	0.0004	0.3700	0.0004	13.953	0.0000	0.0000
2024/01/24	2030	02/05/2024	9.66 Put	Bond Future	1570.4000	1.5704	1512.3600	1.5124	3.696	0.0000	0.0000
2024/01/24	2030	02/05/2024	9.66 Call	Bond Future	1055.6100	1.0556	1091.3000	1.0913	3.381	0.0000	0.0000
2024/01/24	2030	02/05/2024	10.16 Put	Bond Future	718.0300	0.7180	682.5600	0.6826	4.940	0.0000	0.0000
2024/01/24	2030	02/05/2024	10.16 Call	Bond Future	2240.6200	2.2406	2298.8800	2.2989	2.600	0.0000	0.0000
2024/01/24	2030	02/05/2024	11.94 Call	Bond Future	8360.4200	8.3604	8452.0500	8.4521	1.096	0.0000	0.0000
2024/01/24	2030	02/05/2024	11.94 Put	Bond Future	22.0700	0.0221	19.9700	0.0200	9.515	0.0000	0.0000
2024/01/24	2030	02/05/2024	12.38 Call	Bond Future	9929.6300	9.9296	10022.6800	10.0227	0.937	0.0000	0.0000
2024/01/24	2030	02/05/2024	12.38 Put	Bond Future	6.0400	0.0060	5.3600	0.0054	11.258	0.0000	0.0000
2024/01/24	2030	02/05/2024	10.82 Put	Bond Future	222.3200	0.2223	207.6500	0.2077	6.599	0.0000	0.0000
2024/01/24	2030	02/05/2024	10.82 Call	Bond Future	4349.8700	4.3499	4428.9300	4.4289	1.818	0.0000	0.0000
2024/01/24	2030	01/08/2024	10.38 Call	Bond Future	3152.4400	3.1524	3213.8800	3.2139	1.949	0.0000	0.0000
2024/01/24	2030	01/08/2024	10.38 Put	Bond Future	1024.7500	1.0248	989.9800	0.9900	3.393	0.0000	0.0000
2024/01/24	2030	01/08/2024	10.39 Call	Bond Future	3179.9000	3.1799	3241.6200	3.2416	1.941	0.0000	0.0000
2024/01/24	2030	01/08/2024	10.39 Put	Bond Future	1013.7300	1.0137	979.2400	0.9792	3.402	0.0000	0.0000
2024/01/24	2030	01/08/2024	10.37 Call	Bond Future	3125.0700	3.1251	3186.2400	3.1862	1.957	0.0000	0.0000
2024/01/24	2030	01/08/2024	10.37 Put	Bond Future	1035.8700	1.0359	1000.8300	1.0008	3.383	0.0000	0.0000
2024/01/24	2030	01/08/2024		Bond Future	9.8351	92.4899	9.8109	92.5861	0.247	0.0000	0.0000
2024/01/24	2030	07/11/2024		Bond Future	9.8995	94.6394	9.8734	94.7390	0.264	0.0000	0.0000
2024/01/24	2030	07/11/2024	10.75 Call	Bond Future	4207.3200	4.2073	4276.0700	4.2761	1.634	0.0000	0.0000
2024/01/24	2030	07/11/2024	10.75 Put	Bond Future	1035.3000	1.0353	1004.4500	1.0045	2.980	0.0000	0.0000
2024/01/24	2030	07/11/2024	10.76 Call	Bond Future	4234.8700	4.2349	4303.8300	4.3038	1.628	0.0000	0.0000
2024/01/24	2030	07/11/2024	10.76 Put	Bond Future	1026.3700	1.0264	995.7300	0.9957	2.985	0.0000	0.0000
2024/01/24	2030	07/11/2024	10.74 Call	Bond Future	4179.8100	4.1798	4248.3500	4.2484	1.640	0.0000	0.0000
2024/01/24	2030	07/11/2024	10.74 Put	Bond Future	1044.3000	1.0443	1013.2400	1.0132	2.974	0.0000	0.0000
2024/01/24	2030	06/02/2025		Bond Future	9.9716	92.6562	9.9436	92.7589	0.281	0.0000	0.0000
2024/01/24	2030	06/02/2025	10.68 Call	Bond Future	3891.7300	3.8917	3958.5900	3.9586	1.718	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	
2024/01/24	2030	06/02/2025	10.68 Put	Bond Future	1341.5800	1.3416	1305.7100	1.3057	2.674	0.0000	0.0000
2024/01/24	2032	01/02/2024	10.90 Put	Bond Future	74.5300	0.0745	47.3100	0.0473	36.522	0.0000	0.0000
2024/01/24	2032	01/02/2024	10.90 Call	Bond Future	1436.3700	1.4364	1545.8900	1.5459	7.625	0.0000	0.0000
2024/01/24	2032	01/02/2024	12.00 Call	Bond Future	6449.7900	6.4498	6586.5300	6.5865	2.120	0.0000	0.0000
2024/01/24	2032	01/02/2024	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	2032	01/02/2024	11.55 Call	Bond Future	4417.5900	4.4176	4554.0900	4.5541	3.090	0.0000	0.0000
2024/01/24	2032	01/02/2024	11.55 Put	Bond Future	0.3500	0.0004	0.1100	0.0001	68.571	0.0000	0.0000
2024/01/24	2032	01/02/2024	11.33 Call	Bond Future	3401.6900	3.4017	3536.9600	3.5370	3.977	0.0000	0.0000
2024/01/24	2032	01/02/2024	11.33 Put	Bond Future	2.4900	0.0025	1.0200	0.0010	59.036	0.0000	0.0000
2024/01/24	2032	01/02/2024	11.35 Call	Bond Future	3494.5100	3.4945	3629.9900	3.6300	3.877	0.0000	0.0000
2024/01/24	2032	01/02/2024	11.35 Put	Bond Future	2.0900	0.0021	0.8300	0.0008	60.287	0.0000	0.0000
2024/01/24	2032	01/02/2024	10.85 Call	Bond Future	1226.0400	1.2260	1327.3700	1.3274	8.265	0.0000	0.0000
2024/01/24	2032	01/02/2024	10.85 Put	Bond Future	105.2700	0.1053	69.8600	0.0699	33.637	0.0000	0.0000
2024/01/24	2032	01/02/2024	10.59 Put	Bond Future	499.1700	0.4992	402.9400	0.4029	19.278	0.0000	0.0000
2024/01/24	2032	01/02/2024	10.59 Call	Bond Future	352.1400	0.3521	392.6500	0.3927	11.504	0.0000	0.0000
2024/01/24	2032	01/02/2024	11.09 Put	Bond Future	18.0600	0.0181	9.5400	0.0095	47.176	0.0000	0.0000
2024/01/24	2032	01/02/2024	11.09 Call	Bond Future	2287.9800	2.2880	2416.2000	2.4162	5.604	0.0000	0.0000
2024/01/24	2032	01/02/2024	12.73 Call	Bond Future	9610.0400	9.6100	9746.7800	9.7468	1.423	0.0000	0.0000
2024/01/24	2032	01/02/2024	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	2032	01/02/2024	10.78 Put	Bond Future	167.1000	0.1671	117.6600	0.1177	29.587	0.0000	0.0000
2024/01/24	2032	01/02/2024	10.78 Call	Bond Future	948.9000	0.9489	1036.2000	1.0362	9.200	0.0000	0.0000
2024/01/24	2032	01/02/2024	11.75 Call	Bond Future	5328.8200	5.3288	5465.5100	5.4655	2.565	0.0000	0.0000
2024/01/24	2032	01/02/2024	11.75 Put	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2024/01/24	2032	01/02/2024	12.50 Call	Bond Future	8632.1700	8.6322	8768.9100	8.7689	1.584	0.0000	0.0000
2024/01/24	2032	01/02/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	2032	01/02/2024		Bond Future	10.6199	90.1742	10.5921	90.3110	0.262	0.0000	0.0000
2024/01/24	2032	01/02/2024	11.84 Call	Bond Future	5734.6800	5.7347	5871.4100	5.8714	2.384	0.0000	0.0000
2024/01/24	2032	01/02/2024	11.84 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/01/24	2032	01/02/2024	11.85 Call	Bond Future	5779.6200	5.7796	5916.3400	5.9163	2.366	0.0000	0.0000
2024/01/24	2032	01/02/2024	11.85 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/24	2032	01/02/2024	11.83 Call	Bond Future	5689.7200	5.6897	5826.4400	5.8264	2.403	0.0000	0.0000
2024/01/24	2032	01/02/2024	11.83 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/01/24	2032	01/02/2024	10.01 Put	Bond Future	3063.5500	3.0636	2926.8100	2.9268	4.463	0.0000	0.0000
2024/01/24	2032	01/02/2024	10.01 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/01/24	2032	01/02/2024	10.76 Put	Bond Future	189.7300	0.1897	135.7800	0.1358	28.435	0.0000	0.0000
2024/01/24	2032	01/02/2024	10.76 Call	Bond Future	874.3700	0.8744	957.1600	0.9572	9.469	0.0000	0.0000
2024/01/24	2032	01/02/2024	12.62 Call	Bond Future	9144.3800	9.1444	9281.1200	9.2811	1.495	0.0000	0.0000
2024/01/24	2032	01/02/2024	12.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/24	2032	02/05/2024	10.55 Call	Bond Future	1252.9600	1.2530	1307.1200	1.3071	4.323	0.0000	0.0000
2024/01/24	2032	02/05/2024	10.55 Put	Bond Future	1961.0500	1.9611	1875.8500	1.8759	4.345	0.0000	0.0000
2024/01/24	2032	02/05/2024	10.56 Call	Bond Future	1275.2700	1.2753	1330.0900	1.3301	4.299	0.0000	0.0000
2024/01/24	2032	02/05/2024	10.56 Put	Bond Future	1934.8900	1.9349	1850.3500	1.8504	4.369	0.0000	0.0000
2024/01/24	2032	02/05/2024	10.54 Call	Bond Future	1231.0500	1.2311	1284.5500	1.2846	4.346	0.0000	0.0000
2024/01/24	2032	02/05/2024	10.54 Put	Bond Future	1987.6600	1.9877	1901.8000	1.9018	4.320	0.0000	0.0000
2024/01/24	2032	02/05/2024		Bond Future	10.6968	87.9860	10.6678	88.1253	0.271	0.0000	0.0000
2024/01/24	2032	02/05/2024	10.59 Put	Bond Future	1857.3800	1.8574	1774.8300	1.7748	4.444	0.0000	0.0000
2024/01/24	2032	02/05/2024	10.59 Call	Bond Future	1342.9900	1.3430	1399.8000	1.3998	4.230	0.0000	0.0000
2024/01/24	2032	02/05/2024	11.09 Put	Bond Future	892.5200	0.8925	841.5100	0.8415	5.715	0.0000	0.0000
2024/01/24	2032	02/05/2024	11.09 Call	Bond Future	2753.4800	2.7535	2841.8300	2.8418	3.209	0.0000	0.0000
2024/01/24	2032	02/05/2024	13.18 Call	Bond Future	10948.0000	10.9480	11085.3500	11.0854	1.255	0.0000	0.0000
2024/01/24	2032	02/05/2024	13.18 Put	Bond Future	17.9000	0.0179	15.8900	0.0159	11.229	0.0000	0.0000
2024/01/24	2032	02/05/2024	10.36 Put	Bond Future	2514.2000	2.5142	2416.7300	2.4167	3.877	0.0000	0.0000
2024/01/24	2032	02/05/2024	10.36 Call	Bond Future	878.4400	0.8784	920.3300	0.9203	4.769	0.0000	0.0000
2024/01/24	2032	02/05/2024	10.86 Put	Bond Future	1264.1900	1.2642	1199.3300	1.1993	5.131	0.0000	0.0000
2024/01/24	2032	02/05/2024	10.86 Call	Bond Future	2042.9600	2.0430	2117.4600	2.1175	3.647	0.0000	0.0000
2024/01/24	2032	02/05/2024	12.90 Call	Bond Future	9827.6200	9.8276	9963.2400	9.9632	1.380	0.0000	0.0000
2024/01/24	2032	02/05/2024	12.90 Put	Bond Future	36.8100	0.0368	33.0700	0.0331	10.160	0.0000	0.0000
2024/01/24	2032	02/05/2024	13.35 Call	Bond Future	11622.3100	11.6223	11760.3300	11.7603	1.188	0.0000	0.0000
2024/01/24	2032	02/05/2024	13.35 Put	Bond Future	11.2700	0.0113	9.9300	0.0099	11.890	0.0000	0.0000
2024/01/24	2032	02/05/2024	11.35 Put	Bond Future	590.9500	0.5910	553.3000	0.5533	6.371	0.0000	0.0000
2024/01/24	2032	02/05/2024	11.35 Call	Bond Future	3654.1700	3.6542	3755.8800	3.7559	2.783	0.0000	0.0000
2024/01/24	2032	02/05/2024	10.65 Put	Bond Future	1709.4200	1.7094	1630.8500	1.6309	4.596	0.0000	0.0000
2024/01/24	2032	02/05/2024	10.65 Call	Bond Future	1484.5500	1.4846	1545.3400	1.5453	4.095	0.0000	0.0000
2024/01/24	2032	02/05/2024	11.81 Call	Bond Future	5412.0100	5.4120	5530.7600	5.5308	2.194	0.0000	0.0000
2024/01/24	2032	02/05/2024	11.81 Put	Bond Future	275.1100	0.2751	254.5000	0.2545	7.492	0.0000	0.0000
2024/01/24	2032	02/05/2024	11.21 Call	Bond Future	3157.8100	3.1578	3252.6600	3.2527	3.004	0.0000	0.0000
2024/01/24	2032	02/05/2024	11.21 Put	Bond Future	739.2100	0.7392	694.7000	0.6947	6.021	0.0000	0.0000
2024/01/24	2032	02/05/2024	10.57 Put	Bond Future	1908.8000	1.9088	1824.9100	1.8249	4.395	0.0000	0.0000
2024/01/24	2032	02/05/2024	10.57 Call	Bond Future	1297.6300	1.2976	1353.1000	1.3531	4.275	0.0000	0.0000
2024/01/24	2032	01/08/2024	11.14 Call	Bond Future	3275.8300	3.2758	3360.0200	3.3600	2.570	0.0000	0.0000
2024/01/24	2032	01/08/2024	11.14 Put	Bond Future	1589.3400	1.5893	1530.7300	1.5307	3.688	0.0000	0.0000
2024/01/24	2032	01/08/2024	11.15 Call	Bond Future	3305.8000	3.3058	3390.4000	3.3904	2.559	0.0000	0.0000
2024/01/24	2032	01/08/2024	11.15 Put	Bond Future	1573.6300	1.5736	1515.4300	1.5154	3.698	0.0000	0.0000
2024/01/24	2032	01/08/2024	11.13 Call	Bond Future	3245.9700	3.2460	3329.7400	3.3297	2.581	0.0000	0.0000
2024/01/24	2032	01/08/2024	11.13 Put	Bond Future	1605.1900	1.6052	1546.1600	1.5462	3.677	0.0000	0.0000
2024/01/24	2032	01/08/2024		Bond Future	10.7756	89.9252	10.7451	90.0680	0.282	0.0000	0.0000
2024/01/24	2032	07/11/2024		Bond Future	10.8782	87.8484	10.8460	87.9956	0.297	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	
2024/01/24	2032	07/11/2024	13.36 Call	Bond Future	10741.3300	10.7413	10874.6700	10.8747	1.241	0.0000	0.0000
2024/01/24	2032	07/11/2024	13.36 Put	Bond Future	318.4000	0.3184	304.4600	0.3045	4.378	0.0000	0.0000
2024/01/24	2032	07/11/2024	11.64 Put	Bond Future	1444.8800	1.4449	1396.6600	1.3967	3.337	0.0000	0.0000
2024/01/24	2032	07/11/2024	11.64 Call	Bond Future	4829.4800	4.8295	4928.5400	4.9285	2.051	0.0000	0.0000
2024/01/24	2032	07/11/2024	11.48 Call	Bond Future	4332.7800	4.3328	4426.8000	4.4268	2.170	0.0000	0.0000
2024/01/24	2032	07/11/2024	11.48 Put	Bond Future	1644.8000	1.6448	1591.5400	1.5915	3.238	0.0000	0.0000
2024/01/24	2032	07/11/2024	11.49 Call	Bond Future	4363.1700	4.3632	4457.5100	4.4575	2.162	0.0000	0.0000
2024/01/24	2032	07/11/2024	11.49 Put	Bond Future	1631.4400	1.6314	1578.5000	1.5785	3.245	0.0000	0.0000
2024/01/24	2032	07/11/2024	11.47 Call	Bond Future	4302.4700	4.3025	4396.1500	4.3962	2.177	0.0000	0.0000
2024/01/24	2032	07/11/2024	11.47 Put	Bond Future	1658.2800	1.6583	1604.6800	1.6047	3.232	0.0000	0.0000
2024/01/24	2032	06/02/2025		Bond Future	10.9855	89.7284	10.9514	89.8798	0.310	0.0000	0.0000
2024/01/24	2032	06/02/2025	11.72 Call	Bond Future	4774.2200	4.7742	4874.7700	4.8748	2.106	0.0000	0.0000
2024/01/24	2032	06/02/2025	11.72 Put	Bond Future	1593.6000	1.5936	1542.7600	1.5428	3.190	0.0000	0.0000
2024/01/24	2033	01/02/2024		Bond Future	122.3943	122.3943	122.0204	122.0204	0.306	0.0000	0.0000
2024/01/24	2033	02/05/2024		Bond Future	123.6378	123.6378	123.2552	123.2552	0.309	0.0000	0.0000
2024/01/24	2033	01/08/2024		Bond Future	126.3927	126.3927	126.0021	126.0021	0.309	0.0000	0.0000
2024/01/24	2033	07/11/2024		Bond Future	127.8616	127.8616	127.4709	127.4709	0.306	0.0000	0.0000
2024/01/24	2033	06/02/2025		Bond Future	130.6310	130.6310	130.2333	130.2333	0.304	0.0000	0.0000
2024/01/24	2033	06/02/2025	124.94 Call	Bond Future	5690.9800	5.6910	5293.2600	5.2933	6.989	0.0000	0.0000
2024/01/24	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	2037	01/02/2024	13.93 Call	Bond Future	10280.5700	10.2806	10409.1500	10.4092	1.251	0.0000	0.0000
2024/01/24	2037	01/02/2024	13.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	2037	01/02/2024	12.93 Call	Bond Future	5610.9900	5.6110	5739.5300	5.7395	2.291	0.0000	0.0000
2024/01/24	2037	01/02/2024	12.93 Put	Bond Future	0.0600	0.0001	0.0200	0.0000	66.667	0.0000	0.0000
2024/01/24	2037	01/02/2024	12.09 Put	Bond Future	138.1300	0.1381	97.9000	0.0979	29.125	0.0000	0.0000
2024/01/24	2037	01/02/2024	12.09 Call	Bond Future	1448.2400	1.4482	1536.5900	1.5366	6.101	0.0000	0.0000
2024/01/24	2037	01/02/2024		Bond Future	11.8477	78.2202	11.8243	78.3488	0.198	0.0000	0.0000
2024/01/24	2037	01/02/2024	12.32 Call	Bond Future	2549.2500	2.5493	2667.1500	2.6672	4.625	0.0000	0.0000
2024/01/24	2037	01/02/2024	12.32 Put	Bond Future	25.0000	0.0250	14.3200	0.0143	42.720	0.0000	0.0000
2024/01/24	2037	01/02/2024	12.33 Call	Bond Future	2599.4100	2.5994	2718.0300	2.7180	4.563	0.0000	0.0000
2024/01/24	2037	01/02/2024	12.33 Put	Bond Future	23.0100	0.0230	13.0500	0.0131	43.286	0.0000	0.0000
2024/01/24	2037	01/02/2024	12.31 Call	Bond Future	2499.1700	2.4992	2616.3300	2.6163	4.688	0.0000	0.0000
2024/01/24	2037	01/02/2024	12.31 Put	Bond Future	27.1200	0.0271	15.7000	0.0157	42.109	0.0000	0.0000
2024/01/24	2037	02/05/2024		Bond Future	11.9533	79.9320	11.9290	80.0631	0.203	0.0000	0.0000
2024/01/24	2037	02/05/2024	11.43 Put	Bond Future	3589.8500	3.5899	3487.1200	3.4871	2.862	0.0000	0.0000
2024/01/24	2037	02/05/2024	11.44 Call	Bond Future	711.3700	0.7114	740.1900	0.7402	4.051	0.0000	0.0000
2024/01/24	2037	02/05/2024	11.44 Put	Bond Future	3548.9100	3.5489	3446.6800	3.4467	2.881	0.0000	0.0000
2024/01/24	2037	02/05/2024	11.45 Call	Bond Future	727.4100	0.7274	756.7500	0.7568	4.033	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	
2024/01/24	2037	02/05/2024	11.45 Put	Bond Future	3508.2500	3.5083	3406.5400	3.4065	2.899	0.0000	0.0000
2024/01/24	2037	02/05/2024	11.43 Call	Bond Future	695.5600	0.6956	723.8800	0.7239	4.072	0.0000	0.0000
2024/01/24	2037	01/08/2024		Bond Future	12.0638	77.4379	12.0385	77.5722	0.210	0.0000	0.0000
2024/01/24	2037	01/08/2024	12.10 Call	Bond Future	2781.8300	2.7818	2846.3400	2.8463	2.319	0.0000	0.0000
2024/01/24	2037	01/08/2024	12.10 Put	Bond Future	2590.6600	2.5907	2520.8600	2.5209	2.694	0.0000	0.0000
2024/01/24	2037	01/08/2024	12.11 Call	Bond Future	2811.3000	2.8113	2876.2200	2.8762	2.309	0.0000	0.0000
2024/01/24	2037	01/08/2024	12.11 Put	Bond Future	2567.4100	2.5674	2498.0200	2.4980	2.703	0.0000	0.0000
2024/01/24	2037	01/08/2024	12.09 Call	Bond Future	2752.7300	2.7527	2816.8200	2.8168	2.328	0.0000	0.0000
2024/01/24	2037	01/08/2024	12.09 Put	Bond Future	2614.3300	2.6143	2544.1100	2.5441	2.686	0.0000	0.0000
2024/01/24	2037	01/08/2024	13.82 Call	Bond Future	9054.8800	9.0549	9168.7400	9.1687	1.257	0.0000	0.0000
2024/01/24	2037	01/08/2024	13.82 Put	Bond Future	515.4800	0.5155	495.0300	0.4950	3.967	0.0000	0.0000
2024/01/24	2037	01/08/2024	13.17 Call	Bond Future	6501.5700	6.5016	6602.2600	6.6023	1.549	0.0000	0.0000
2024/01/24	2037	01/08/2024	13.17 Put	Bond Future	953.6100	0.9536	919.9900	0.9200	3.526	0.0000	0.0000
2024/01/24	2037	07/11/2024		Bond Future	12.1891	79.2368	12.1625	79.3753	0.218	0.0000	0.0000
2024/01/24	2037	07/11/2024	12.58 Call	Bond Future	4473.3900	4.4734	4553.1000	4.5531	1.782	0.0000	0.0000
2024/01/24	2037	07/11/2024	12.58 Put	Bond Future	2479.8000	2.4798	2421.0900	2.4211	2.368	0.0000	0.0000
2024/01/24	2037	07/11/2024	12.59 Call	Bond Future	4505.5400	4.5055	4585.5600	4.5856	1.776	0.0000	0.0000
2024/01/24	2037	07/11/2024	12.59 Put	Bond Future	2461.9400	2.4619	2403.5400	2.4035	2.372	0.0000	0.0000
2024/01/24	2037	07/11/2024	12.57 Call	Bond Future	4441.5900	4.4416	4520.9900	4.5210	1.788	0.0000	0.0000
2024/01/24	2037	07/11/2024	12.57 Put	Bond Future	2498.0500	2.4981	2439.0300	2.4390	2.363	0.0000	0.0000
2024/01/24	2037	06/02/2025		Bond Future	12.3170	76.6724	12.2892	76.8146	0.226	0.0000	0.0000
2024/01/24	2037	06/02/2025	12.76 Call	Bond Future	5088.2800	5.0883	5171.1200	5.1711	1.628	0.0000	0.0000
2024/01/24	2037	06/02/2025	12.76 Put	Bond Future	2876.6100	2.8766	2817.2500	2.8173	2.064	0.0000	0.0000
2024/01/24	2038	01/02/2024		Bond Future	131.8560	131.8560	131.0300	131.0300	0.626	0.0000	0.0000
2024/01/24	2038	02/05/2024		Bond Future	134.7743	134.7743	133.9294	133.9294	0.627	0.0000	0.0000
2024/01/24	2038	01/08/2024		Bond Future	135.7049	135.7049	134.8524	134.8524	0.628	0.0000	0.0000
2024/01/24	2038	07/11/2024		Bond Future	138.8949	138.8949	138.0239	138.0239	0.627	0.0000	0.0000
2024/01/24	2038	06/02/2025		Bond Future	139.7780	139.7780	138.9000	138.9000	0.628	0.0000	0.0000
2024/01/24	2038	06/02/2025	135.23 Call	Bond Future	4548.0100	4.5480	3670.0300	3.6700	19.305	0.0000	0.0000
2024/01/24	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	2040	01/02/2024	12.30 Put	Bond Future	308.1800	0.3082	238.7900	0.2388	22.516	0.0000	0.0000
2024/01/24	2040	01/02/2024	12.30 Call	Bond Future	1031.1900	1.0312	1097.8400	1.0978	6.463	0.0000	0.0000
2024/01/24	2040	01/02/2024	12.90 Put	Bond Future	3.3000	0.0033	1.4500	0.0015	56.061	0.0000	0.0000
2024/01/24	2040	01/02/2024	12.90 Call	Bond Future	4011.7900	4.0118	4145.9800	4.1460	3.345	0.0000	0.0000
2024/01/24	2040	01/02/2024	13.90 Call	Bond Future	9012.4600	9.0125	9148.5000	9.1485	1.509	0.0000	0.0000
2024/01/24	2040	01/02/2024	13.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	2040	01/02/2024	12.34 Call	Bond Future	1193.9800	1.1940	1269.8900	1.2699	6.358	0.0000	0.0000
2024/01/24	2040	01/02/2024	12.34 Put	Bond Future	244.8600	0.2449	184.7300	0.1847	24.557	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	
2024/01/24	2040	01/02/2024	12.35 Call	Bond Future	1236.2500	1.2363	1314.4100	1.3144	6.322	0.0000	0.0000
2024/01/24	2040	01/02/2024	12.35 Put	Bond Future	230.7600	0.2308	172.8800	0.1729	25.082	0.0000	0.0000
2024/01/24	2040	01/02/2024	12.33 Call	Bond Future	1152.3000	1.1523	1225.9200	1.2259	6.389	0.0000	0.0000
2024/01/24	2040	01/02/2024	12.33 Put	Bond Future	259.6100	0.2596	197.1900	0.1972	24.044	0.0000	0.0000
2024/01/24	2040	01/02/2024		Bond Future	12.1733	78.0191	12.1497	78.1552	0.194	0.0000	0.0000
2024/01/24	2040	02/05/2024	11.61 Call	Bond Future	531.2200	0.5312	554.0000	0.5540	4.288	0.0000	0.0000
2024/01/24	2040	02/05/2024	11.61 Put	Bond Future	4498.5700	4.4986	4382.7100	4.3827	2.575	0.0000	0.0000
2024/01/24	2040	02/05/2024	11.62 Call	Bond Future	544.5700	0.5446	567.8200	0.5678	4.269	0.0000	0.0000
2024/01/24	2040	02/05/2024	11.62 Put	Bond Future	4450.8100	4.4508	4335.4200	4.3354	2.593	0.0000	0.0000
2024/01/24	2040	02/05/2024	11.60 Call	Bond Future	518.2200	0.5182	540.5400	0.5405	4.307	0.0000	0.0000
2024/01/24	2040	02/05/2024	11.60 Put	Bond Future	4546.7600	4.5468	4430.4400	4.4304	2.558	0.0000	0.0000
2024/01/24	2040	02/05/2024		Bond Future	12.2843	79.7265	12.2598	79.8652	0.199	0.0000	0.0000
2024/01/24	2040	01/08/2024		Bond Future	12.4004	76.9775	12.3749	77.1196	0.206	0.0000	0.0000
2024/01/24	2040	01/08/2024	12.33 Call	Bond Future	2580.7800	2.5808	2644.5000	2.6445	2.469	0.0000	0.0000
2024/01/24	2040	01/08/2024	12.33 Put	Bond Future	2974.0800	2.9741	2895.6800	2.8957	2.636	0.0000	0.0000
2024/01/24	2040	01/08/2024	12.34 Call	Bond Future	2609.9600	2.6100	2674.1400	2.6741	2.459	0.0000	0.0000
2024/01/24	2040	01/08/2024	12.34 Put	Bond Future	2947.2000	2.9472	2869.2600	2.8693	2.645	0.0000	0.0000
2024/01/24	2040	01/08/2024	12.32 Call	Bond Future	2551.9600	2.5520	2615.2300	2.6152	2.479	0.0000	0.0000
2024/01/24	2040	01/08/2024	12.32 Put	Bond Future	3001.3900	3.0014	2922.5400	2.9225	2.627	0.0000	0.0000
2024/01/24	2040	07/11/2024		Bond Future	12.5308	78.7656	12.5041	78.9119	0.213	0.0000	0.0000
2024/01/24	2040	07/11/2024	12.85 Call	Bond Future	4540.4400	4.5404	4622.2200	4.6222	1.801	0.0000	0.0000
2024/01/24	2040	07/11/2024	12.85 Put	Bond Future	2825.6600	2.8257	2761.0800	2.7611	2.285	0.0000	0.0000
2024/01/24	2040	07/11/2024	12.86 Call	Bond Future	4573.1400	4.5731	4655.2500	4.6553	1.795	0.0000	0.0000
2024/01/24	2040	07/11/2024	12.86 Put	Bond Future	2805.6100	2.8056	2741.3600	2.7414	2.290	0.0000	0.0000
2024/01/24	2040	07/11/2024	12.84 Call	Bond Future	4507.8200	4.5078	4589.2800	4.5893	1.807	0.0000	0.0000
2024/01/24	2040	07/11/2024	12.84 Put	Bond Future	2845.8500	2.8459	2780.9500	2.7810	2.281	0.0000	0.0000
2024/01/24	2040	06/02/2025		Bond Future	12.6634	75.9401	12.6354	76.0904	0.221	0.0000	0.0000
2024/01/24	2040	06/02/2025	12.95 Call	Bond Future	4888.5300	4.8885	4971.6600	4.9717	1.701	0.0000	0.0000
2024/01/24	2040	06/02/2025	12.95 Put	Bond Future	3373.7900	3.3738	3306.6000	3.3066	1.992	0.0000	0.0000
2024/01/24	2044	01/02/2024	13.00 Call	Bond Future	3951.2200	3.9512	4113.7300	4.1137	4.113	0.0000	0.0000
2024/01/24	2044	01/02/2024	13.00 Put	Bond Future	4.2600	0.0043	1.8300	0.0018	57.042	0.0000	0.0000
2024/01/24	2044	01/02/2024	13.25 Call	Bond Future	5240.4400	5.2404	5405.1100	5.4051	3.142	0.0000	0.0000
2024/01/24	2044	01/02/2024	13.25 Put	Bond Future	0.4000	0.0004	0.1300	0.0001	67.500	0.0000	0.0000
2024/01/24	2044	01/02/2024		Bond Future	12.2830	74.0331	12.2545	74.1980	0.233	0.0000	0.0000
2024/01/24	2044	01/02/2024	12.28 Call	Bond Future	596.5700	0.5966	648.0500	0.6481	8.629	0.0000	0.0000
2024/01/24	2044	01/02/2024	12.28 Put	Bond Future	613.9200	0.6139	500.4600	0.5005	18.481	0.0000	0.0000
2024/01/24	2044	01/02/2024	12.29 Call	Bond Future	626.2000	0.6262	680.2900	0.6803	8.638	0.0000	0.0000
2024/01/24	2044	01/02/2024	12.29 Put	Bond Future	585.9200	0.5859	475.0700	0.4751	18.919	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	
2024/01/24	2044	01/02/2024	12.27 Call	Bond Future	567.7200	0.5677	616.6400	0.6166	8.617	0.0000	0.0000
2024/01/24	2044	01/02/2024	12.27 Put	Bond Future	642.7800	0.6428	526.7600	0.5268	18.050	0.0000	0.0000
2024/01/24	2044	02/05/2024	11.66 Call	Bond Future	442.3800	0.4424	467.8400	0.4678	5.755	0.0000	0.0000
2024/01/24	2044	02/05/2024	11.66 Put	Bond Future	4799.4700	4.7995	4656.6800	4.6567	2.975	0.0000	0.0000
2024/01/24	2044	02/05/2024	11.67 Call	Bond Future	454.3600	0.4544	480.3800	0.4804	5.727	0.0000	0.0000
2024/01/24	2044	02/05/2024	11.67 Put	Bond Future	4749.0100	4.7490	4606.7800	4.6068	2.995	0.0000	0.0000
2024/01/24	2044	02/05/2024	11.65 Call	Bond Future	430.7300	0.4307	455.6400	0.4556	5.783	0.0000	0.0000
2024/01/24	2044	02/05/2024	11.65 Put	Bond Future	4850.3400	4.8503	4707.0000	4.7070	2.955	0.0000	0.0000
2024/01/24	2044	02/05/2024		Bond Future	12.3913	75.6533	12.3617	75.8215	0.239	0.0000	0.0000
2024/01/24	2044	01/08/2024		Bond Future	12.5044	72.9396	12.4737	73.1119	0.246	0.0000	0.0000
2024/01/24	2044	01/08/2024	12.29 Call	Bond Future	2228.9100	2.2289	2300.0300	2.3000	3.191	0.0000	0.0000
2024/01/24	2044	01/08/2024	12.29 Put	Bond Future	3443.7400	3.4437	3342.5900	3.3426	2.937	0.0000	0.0000
2024/01/24	2044	01/08/2024	12.30 Call	Bond Future	2255.8200	2.2558	2327.4900	2.3275	3.177	0.0000	0.0000
2024/01/24	2044	01/08/2024	12.30 Put	Bond Future	3413.2400	3.4132	3312.6400	3.3126	2.947	0.0000	0.0000
2024/01/24	2044	01/08/2024	12.28 Call	Bond Future	2202.1600	2.2022	2272.7200	2.2727	3.204	0.0000	0.0000
2024/01/24	2044	01/08/2024	12.28 Put	Bond Future	3474.4600	3.4745	3372.7500	3.3728	2.927	0.0000	0.0000
2024/01/24	2044	07/11/2024		Bond Future	12.6309	74.6338	12.5987	74.8110	0.255	0.0000	0.0000
2024/01/24	2044	07/11/2024	12.91 Call	Bond Future	4385.9700	4.3860	4485.1600	4.4852	2.262	0.0000	0.0000
2024/01/24	2044	07/11/2024	12.91 Put	Bond Future	2879.2800	2.8793	2801.2600	2.8013	2.710	0.0000	0.0000
2024/01/24	2044	07/11/2024	12.92 Call	Bond Future	4418.1400	4.4181	4517.7400	4.5177	2.254	0.0000	0.0000
2024/01/24	2044	07/11/2024	12.92 Put	Bond Future	2858.4500	2.8585	2780.8400	2.7808	2.715	0.0000	0.0000
2024/01/24	2044	07/11/2024	12.90 Call	Bond Future	4353.6200	4.3536	4452.4100	4.4524	2.269	0.0000	0.0000
2024/01/24	2044	07/11/2024	12.90 Put	Bond Future	2900.0000	2.9000	2821.5800	2.8216	2.704	0.0000	0.0000
2024/01/24	2044	06/02/2025		Bond Future	12.7590	71.8451	12.7254	72.0269	0.263	0.0000	0.0000
2024/01/24	2044	06/02/2025	13.02 Call	Bond Future	4880.9700	4.8810	4981.9300	4.9819	2.068	0.0000	0.0000
2024/01/24	2044	06/02/2025	13.02 Put	Bond Future	3494.9400	3.4949	3414.1200	3.4141	2.312	0.0000	0.0000
2024/01/24	2046	01/02/2024		Bond Future	116.0161	116.0161	115.7269	115.7269	0.249	0.0000	0.0000
2024/01/24	2046	02/05/2024		Bond Future	116.4332	116.4332	116.1444	116.1444	0.248	0.0000	0.0000
2024/01/24	2046	01/08/2024		Bond Future	119.0274	119.0274	118.7326	118.7326	0.248	0.0000	0.0000
2024/01/24	2046	07/11/2024		Bond Future	119.6170	119.6170	119.3275	119.3275	0.242	0.0000	0.0000
2024/01/24	2046	06/02/2025		Bond Future	122.2066	122.2066	121.9121	121.9121	0.241	0.0000	0.0000
2024/01/24	2046	06/02/2025	114.01 Call	Bond Future	8196.5800	8.1966	7902.1000	7.9021	3.593	0.0000	0.0000
2024/01/24	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	2050	01/02/2024		Bond Future	115.6000	115.6000	115.2686	115.2686	0.287	0.0000	0.0000
2024/01/24	2050	02/05/2024		Bond Future	118.1585	118.1585	117.8194	117.8194	0.287	0.0000	0.0000
2024/01/24	2050	01/08/2024		Bond Future	118.4838	118.4838	118.1483	118.1483	0.283	0.0000	0.0000
2024/01/24	2050	07/11/2024		Bond Future	121.2688	121.2688	120.9268	120.9268	0.282	0.0000	0.0000
2024/01/24	2050	06/02/2025		Bond Future	121.5266	121.5266	121.1901	121.1901	0.277	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	
2024/01/24	2050	06/02/2025	115.60 Call	Bond Future	5926.6100	5.9266	5590.1300	5.5901	5.677	0.0000	0.0000
2024/01/24	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	AL37	01/02/2024		Index Future	946.1890	946.1890	947.0600	947.0600	0.092	0.0000	0.0000
2024/01/24	AL37	02/05/2024		Index Future	966.8930	966.8930	967.7820	967.7820	0.092	0.0000	0.0000
2024/01/24	AL37	01/08/2024		Index Future	988.2110	988.2110	989.1210	989.1210	0.092	0.0000	0.0000
2024/01/24	AL37	07/11/2024		Index Future	1011.2180	1011.2180	1012.1530	1012.1530	0.092	0.0000	0.0000
2024/01/24	AL37	06/02/2025		Index Future	1032.9190	1032.9190	1033.8780	1033.8780	0.093	0.0000	0.0000
2024/01/24	AL7T	01/02/2024		Index Future	1095.8750	1095.8750	1097.0450	1097.0450	0.107	0.0000	0.0000
2024/01/24	AL7T	02/05/2024		Index Future	1119.8550	1119.8550	1121.0480	1121.0480	0.107	0.0000	0.0000
2024/01/24	AL7T	01/08/2024		Index Future	1144.5450	1144.5450	1145.7670	1145.7670	0.107	0.0000	0.0000
2024/01/24	AL7T	07/11/2024		Index Future	1171.1910	1171.1910	1172.4460	1172.4460	0.107	0.0000	0.0000
2024/01/24	AL7T	06/02/2025		Index Future	1196.3260	1196.3260	1197.6110	1197.6110	0.107	0.0000	0.0000
2024/01/24	ALBI	01/02/2024		Index Future	948.1900	948.1900	949.3580	949.3580	0.123	0.0000	0.0000
2024/01/24	ALBI	02/05/2024		Index Future	968.9380	968.9380	970.1300	970.1300	0.123	0.0000	0.0000
2024/01/24	ALBI	01/08/2024		Index Future	990.3000	990.3000	991.5210	991.5210	0.123	0.0000	0.0000
2024/01/24	ALBI	07/11/2024		Index Future	1013.3560	1013.3560	1014.6090	1014.6090	0.124	0.0000	0.0000
2024/01/24	ALBI	06/02/2025		Index Future	1035.1030	1035.1030	1036.3860	1036.3860	0.124	0.0000	0.0000
2024/01/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	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	
2024/01/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/24	ES33	01/02/2024		Bond Future	12.2065	76.7475	12.1870	76.8364	0.160	0.0000	0.0000
2024/01/24	ES33	02/05/2024		Bond Future	12.3357	74.6478	12.3153	74.7384	0.165	0.0000	0.0000
2024/01/24	ES33	01/08/2024		Bond Future	12.4680	76.3108	12.4467	76.4038	0.171	0.0000	0.0000
2024/01/24	ES33	07/11/2024		Bond Future	12.6337	74.3006	12.6111	74.3969	0.179	0.0000	0.0000
2024/01/24	ES33	06/02/2025		Bond Future	12.8055	75.9069	12.7816	76.0060	0.186	0.0000	0.0000
2024/01/24	ES33	06/02/2025	13.34 Call	Bond Future	2175.2700	2.1753	2274.3700	2.2744	4.556	0.0000	0.0000
2024/01/24	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	ES42	01/02/2024		Bond Future	12.7704	72.4503	12.7561	72.5254	0.111	0.0000	0.0000
2024/01/24	ES42	02/05/2024		Bond Future	12.8961	69.7914	12.8814	69.8679	0.114	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	
2024/01/24	ES42	01/08/2024		Bond Future	13.0223	71.3458	13.0069	71.4243	0.118	0.0000	0.0000
2024/01/24	ES42	07/11/2024		Bond Future	13.1750	68.7531	13.1588	68.8344	0.123	0.0000	0.0000
2024/01/24	ES42	06/02/2025		Bond Future	13.3254	70.2373	13.3084	70.3212	0.128	0.0000	0.0000
2024/01/24	ES42	06/02/2025	13.71 Call	Bond Future	1843.8400	1.8438	1927.6800	1.9277	4.547	0.0000	0.0000
2024/01/24	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	GOVI	01/02/2024		GOVI	934.6120	934.6120	935.8150	935.8150	0.129	0.0000	0.0000
2024/01/24	GOVI	01/02/2024	879.99 Call	GOVI	546220.0000	54.6220	558250.0000	55.8250	2.202	0.0000	0.0000
2024/01/24	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	GOVI	01/02/2024	880.00 Call	GOVI	546120.0000	54.6120	558150.0000	55.8150	2.203	0.0000	0.0000
2024/01/24	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	GOVI	01/02/2024	879.98 Call	GOVI	546320.0000	54.6320	558350.0000	55.8350	2.202	0.0000	0.0000
2024/01/24	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	GOVI	02/05/2024		GOVI	955.0630	955.0630	956.2900	956.2900	0.128	0.0000	0.0000
2024/01/24	GOVI	02/05/2024	950.98 Call	GOVI	40830.0000	4.0830	53100.0000	5.3100	30.051	0.0000	0.0000
2024/01/24	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	GOVI	02/05/2024	950.99 Call	GOVI	40730.0000	4.0730	53000.0000	5.3000	30.125	0.0000	0.0000
2024/01/24	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	GOVI	02/05/2024	950.97 Call	GOVI	40930.0000	4.0930	53200.0000	5.3200	29.978	0.0000	0.0000
2024/01/24	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	GOVI	01/08/2024	943.38 Call	GOVI	327400.0000	32.7400	339960.0000	33.9960	3.836	0.0000	0.0000
2024/01/24	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	GOVI	01/08/2024	943.39 Call	GOVI	327300.0000	32.7300	339860.0000	33.9860	3.837	0.0000	0.0000
2024/01/24	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	GOVI	01/08/2024	943.37 Call	GOVI	327500.0000	32.7500	340060.0000	34.0060	3.835	0.0000	0.0000
2024/01/24	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	GOVI	01/08/2024		GOVI	976.1200	976.1200	977.3760	977.3760	0.129	0.0000	0.0000
2024/01/24	GOVI	07/11/2024		GOVI	998.8450	998.8450	1000.1340	1000.1340	0.129	0.0000	0.0000
2024/01/24	GOVI	07/11/2024	948.79 Call	GOVI	500550.0000	50.0550	513440.0000	51.3440	2.575	0.0000	0.0000
2024/01/24	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	GOVI	07/11/2024	948.80 Call	GOVI	500450.0000	50.0450	513340.0000	51.3340	2.576	0.0000	0.0000
2024/01/24	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	GOVI	07/11/2024	948.78 Call	GOVI	500650.0000	50.0650	513540.0000	51.3540	2.575	0.0000	0.0000
2024/01/24	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	GOVI	06/02/2025		GOVI	1020.2810	1020.2810	1021.6010	1021.6010	0.129	0.0000	0.0000
2024/01/24	GOVI	06/02/2025	972.00 Call	GOVI	482810.0000	48.2810	496010.0000	49.6010	2.734	0.0000	0.0000
2024/01/24	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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	
2024/01/24	IGOV	01/02/2024		Index Future	346.7990	346.7990	345.4740	345.4740	0.382	0.0000	0.0000
2024/01/24	IGOV	02/05/2024		Index Future	354.4730	354.4730	353.1180	353.1180	0.382	0.0000	0.0000
2024/01/24	IGOV	01/08/2024		Index Future	362.3730	362.3730	360.9880	360.9880	0.382	0.0000	0.0000
2024/01/24	IGOV	07/11/2024		Index Future	370.8980	370.8980	369.4820	369.4820	0.382	0.0000	0.0000
2024/01/24	IGOV	06/02/2025		Index Future	378.9380	378.9380	377.4930	377.4930	0.381	0.0000	0.0000
2024/01/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/24	JBAF	17/01/2024		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000	0.0000
2024/01/24	JBAF	21/02/2024		Jibar Tradeable Future	8.3510	91.6490	8.3540	91.6460	0.036	0.0000	0.0000
2024/01/24	JBAF	20/03/2024		Jibar Tradeable Future	8.3520	91.6480	8.3500	91.6500	0.024	0.0000	0.0000
2024/01/24	JBAF	17/04/2024		Jibar Tradeable Future	8.2700	91.7300	8.2680	91.7320	0.024	0.0000	0.0000
2024/01/24	JBAF	15/05/2024		Jibar Tradeable Future	8.2300	91.7700	8.2300	91.7700	0.000	0.0000	0.0000
2024/01/24	JBAF	19/06/2024		Jibar Tradeable Future	8.1000	91.9000	8.1000	91.9000	0.000	0.0000	0.0000
2024/01/24	JBAF	17/07/2024		Jibar Tradeable Future	8.1010	91.8990	8.1000	91.9000	0.012	0.0000	0.0000
2024/01/24	JBAF	18/09/2024		Jibar Tradeable Future	7.9040	92.0960	7.9000	92.1000	0.051	0.0000	0.0000
2024/01/24	JBAF	18/12/2024		Jibar Tradeable Future	7.6090	92.3910	7.6080	92.3920	0.013	0.0000	0.0000
2024/01/24	JBAF	19/03/2025		Jibar Tradeable Future	7.5620	92.4380	7.5600	92.4400	0.026	0.0000	0.0000
2024/01/24	JBAF	18/06/2025		Jibar Tradeable Future	7.3820	92.6180	7.3790	92.6210	0.041	0.0000	0.0000
2024/01/24	JBAF	17/09/2025		Jibar Tradeable Future	7.4100	92.5900	7.4110	92.5890	0.013	0.0000	0.0000
2024/01/24	JBAF	17/12/2025		Jibar Tradeable Future	7.4690	92.5310	7.4800	92.5200	0.147	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	
2024/01/24	R035	01/02/2024	10.62 Put	Bond Future	4439.8300	4.4398	4365.2300	4.3652	1.680	0.0000	0.0000
2024/01/24	R035	01/02/2024	10.62 Call	Bond Future	0.0900	0.0001	0.0500	0.0001	44.444	0.0000	0.0000
2024/01/24	R035	01/02/2024	11.12 Put	Bond Future	1631.3700	1.6314	1550.5100	1.5505	4.957	0.0000	0.0000
2024/01/24	R035	01/02/2024	11.12 Call	Bond Future	81.9300	0.0819	75.6300	0.0756	7.689	0.0000	0.0000
2024/01/24	R035	01/02/2024	13.46 Call	Bond Future	10363.3500	10.3634	10437.9100	10.4379	0.719	0.0000	0.0000
2024/01/24	R035	01/02/2024	13.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	R035	01/02/2024		Bond Future	11.3978	88.2461	11.3842	88.3207	0.119	0.0000	0.0000
2024/01/24	R035	01/02/2024	12.19 Call	Bond Future	4211.3700	4.2114	4285.2800	4.2853	1.755	0.0000	0.0000
2024/01/24	R035	01/02/2024	12.19 Put	Bond Future	1.1700	0.0012	0.5200	0.0005	55.556	0.0000	0.0000
2024/01/24	R035	01/02/2024	12.20 Call	Bond Future	4262.4900	4.2625	4336.4500	4.3365	1.735	0.0000	0.0000
2024/01/24	R035	01/02/2024	12.20 Put	Bond Future	1.0600	0.0011	0.4600	0.0005	56.604	0.0000	0.0000
2024/01/24	R035	01/02/2024	12.18 Call	Bond Future	4160.2100	4.1602	4234.0500	4.2341	1.775	0.0000	0.0000
2024/01/24	R035	01/02/2024	12.18 Put	Bond Future	1.3000	0.0013	0.5800	0.0006	55.385	0.0000	0.0000
2024/01/24	R035	02/05/2024		Bond Future	11.4901	85.6662	11.4761	85.7421	0.122	0.0000	0.0000
2024/01/24	R035	02/05/2024	11.20 Call	Bond Future	1116.2300	1.1162	1136.1500	1.1362	1.785	0.0000	0.0000
2024/01/24	R035	02/05/2024	11.20 Put	Bond Future	2706.8000	2.7068	2650.9100	2.6509	2.065	0.0000	0.0000
2024/01/24	R035	02/05/2024	11.21 Call	Bond Future	1137.9700	1.1380	1158.2100	1.1582	1.779	0.0000	0.0000
2024/01/24	R035	02/05/2024	11.21 Put	Bond Future	2673.0300	2.6730	2617.4600	2.6175	2.079	0.0000	0.0000
2024/01/24	R035	02/05/2024	11.19 Call	Bond Future	1094.5700	1.0946	1114.1700	1.1142	1.791	0.0000	0.0000
2024/01/24	R035	02/05/2024	11.19 Put	Bond Future	2740.7100	2.7407	2684.5000	2.6845	2.051	0.0000	0.0000
2024/01/24	R035	01/08/2024		Bond Future	11.5835	87.5545	11.5688	87.6324	0.127	0.0000	0.0000
2024/01/24	R035	01/08/2024	11.80 Call	Bond Future	3224.7600	3.2248	3263.7100	3.2637	1.208	0.0000	0.0000
2024/01/24	R035	01/08/2024	11.80 Put	Bond Future	2085.1700	2.0852	2046.1700	2.0462	1.870	0.0000	0.0000
2024/01/24	R035	01/08/2024	11.81 Call	Bond Future	3256.6900	3.2567	3295.8700	3.2959	1.203	0.0000	0.0000
2024/01/24	R035	01/08/2024	11.81 Put	Bond Future	2064.9800	2.0650	2026.2100	2.0262	1.878	0.0000	0.0000
2024/01/24	R035	01/08/2024	11.79 Call	Bond Future	3192.9700	3.1930	3231.6700	3.2317	1.212	0.0000	0.0000
2024/01/24	R035	01/08/2024	11.79 Put	Bond Future	2105.5400	2.1055	2066.2900	2.0663	1.864	0.0000	0.0000
2024/01/24	R035	07/11/2024		Bond Future	11.7050	85.0746	11.6895	85.1553	0.133	0.0000	0.0000
2024/01/24	R035	07/11/2024	12.18 Call	Bond Future	4639.7300	4.6397	4685.6600	4.6857	0.990	0.0000	0.0000
2024/01/24	R035	07/11/2024	12.18 Put	Bond Future	2218.7300	2.2187	2183.8800	2.1839	1.571	0.0000	0.0000
2024/01/24	R035	07/11/2024	12.19 Call	Bond Future	4672.6900	4.6727	4718.8100	4.7188	0.987	0.0000	0.0000
2024/01/24	R035	07/11/2024	12.19 Put	Bond Future	2201.7700	2.2018	2167.1100	2.1671	1.574	0.0000	0.0000
2024/01/24	R035	07/11/2024	12.17 Call	Bond Future	4606.8500	4.6069	4652.5900	4.6526	0.993	0.0000	0.0000
2024/01/24	R035	07/11/2024	12.17 Put	Bond Future	2235.8100	2.2358	2200.7700	2.2008	1.567	0.0000	0.0000
2024/01/24	R035	06/02/2025		Bond Future	11.8314	86.8957	11.8150	86.9792	0.139	0.0000	0.0000
2024/01/24	R035	06/02/2025	12.41 Call	Bond Future	5031.5300	5.0315	5081.7800	5.0818	0.999	0.0000	0.0000
2024/01/24	R035	06/02/2025	12.41 Put	Bond Future	2156.9600	2.1570	2123.7200	2.1237	1.541	0.0000	0.0000
2024/01/24	R053	01/02/2024	12.93 Call	Bond Future	5101.3900	5.1014	5353.2000	5.3532	4.936	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	
2024/01/24	R053	01/02/2024	12.93 Put	Bond Future	6.8700	0.0069	2.8700	0.0029	58.224	0.0000	0.0000
2024/01/24	R053	01/02/2024	12.94 Call	Bond Future	5169.2600	5.1693	5421.3700	5.4214	4.877	0.0000	0.0000
2024/01/24	R053	01/02/2024	12.94 Put	Bond Future	6.3100	0.0063	2.6100	0.0026	58.637	0.0000	0.0000
2024/01/24	R053	01/02/2024	12.92 Call	Bond Future	5033.4900	5.0335	5284.9800	5.2850	4.996	0.0000	0.0000
2024/01/24	R053	01/02/2024	12.92 Put	Bond Future	7.4900	0.0075	3.1700	0.0032	57.677	0.0000	0.0000
2024/01/24	R053	01/02/2024		Bond Future	12.2230	99.3228	12.1894	99.5786	0.275	0.0000	0.0000
2024/01/24	R053	02/05/2024		Bond Future	12.3270	95.6323	12.2921	95.8932	0.283	0.0000	0.0000
2024/01/24	R053	02/05/2024	13.03 Call	Bond Future	5985.8800	5.9859	6177.9400	6.1779	3.209	0.0000	0.0000
2024/01/24	R053	02/05/2024	13.03 Put	Bond Future	997.4200	0.9974	928.5300	0.9285	6.907	0.0000	0.0000
2024/01/24	R053	02/05/2024	13.04 Call	Bond Future	6039.2700	6.0393	6232.0900	6.2321	3.193	0.0000	0.0000
2024/01/24	R053	02/05/2024	13.04 Put	Bond Future	983.3900	0.9834	915.2600	0.9153	6.928	0.0000	0.0000
2024/01/24	R053	02/05/2024	13.02 Call	Bond Future	5932.4200	5.9324	6123.7300	6.1237	3.225	0.0000	0.0000
2024/01/24	R053	02/05/2024	13.02 Put	Bond Future	1011.4800	1.0115	941.8400	0.9418	6.885	0.0000	0.0000
2024/01/24	R053	01/08/2024	13.14 Call	Bond Future	6939.1900	6.9392	7120.3200	7.1203	2.610	0.0000	0.0000
2024/01/24	R053	01/08/2024	13.14 Put	Bond Future	1997.0100	1.9970	1910.9200	1.9109	4.311	0.0000	0.0000
2024/01/24	R053	01/08/2024	13.15 Call	Bond Future	6987.8800	6.9879	7169.6000	7.1696	2.601	0.0000	0.0000
2024/01/24	R053	01/08/2024	13.15 Put	Bond Future	1979.3400	1.9793	1893.8400	1.8938	4.320	0.0000	0.0000
2024/01/24	R053	01/08/2024	13.13 Call	Bond Future	6890.5600	6.8906	7071.1000	7.0711	2.620	0.0000	0.0000
2024/01/24	R053	01/08/2024	13.13 Put	Bond Future	2014.8400	2.0148	1928.1600	1.9282	4.302	0.0000	0.0000
2024/01/24	R053	01/08/2024		Bond Future	12.4323	97.7399	12.3960	98.0071	0.292	0.0000	0.0000
2024/01/24	R053	07/11/2024	12.80 Call	Bond Future	5756.7000	5.7567	5909.2400	5.9092	2.650	0.0000	0.0000
2024/01/24	R053	07/11/2024	12.80 Put	Bond Future	4050.0900	4.0501	3928.0300	3.9280	3.014	0.0000	0.0000
2024/01/24	R053	07/11/2024	12.81 Call	Bond Future	5798.5400	5.7985	5951.6900	5.9517	2.641	0.0000	0.0000
2024/01/24	R053	07/11/2024	12.81 Put	Bond Future	4022.3700	4.0224	3900.9200	3.9009	3.019	0.0000	0.0000
2024/01/24	R053	07/11/2024	12.79 Call	Bond Future	5714.9700	5.7150	5866.9000	5.8669	2.658	0.0000	0.0000
2024/01/24	R053	07/11/2024	12.79 Put	Bond Future	4078.0100	4.0780	3955.3400	3.9553	3.008	0.0000	0.0000
2024/01/24	R053	07/11/2024		Bond Future	12.5590	94.1392	12.5210	94.4138	0.303	0.0000	0.0000
2024/01/24	R053	06/02/2025		Bond Future	12.6848	96.1523	12.6451	96.4339	0.313	0.0000	0.0000
2024/01/24	R053	06/02/2025	12.94 Call	Bond Future	6436.7900	6.4368	6593.9400	6.5939	2.441	0.0000	0.0000
2024/01/24	R053	06/02/2025	12.94 Put	Bond Future	4664.8100	4.6648	4540.3600	4.5404	2.668	0.0000	0.0000
2024/01/24	R186	01/02/2024		Bond Future	8.7199	105.7645	8.6796	105.8680	0.463	0.0000	0.0000
2024/01/24	R186	01/02/2024	9.51 Call	Bond Future	2001.6900	2.0017	2105.1400	2.1051	5.168	0.0000	0.0000
2024/01/24	R186	01/02/2024	9.51 Put	Bond Future	0.1100	0.0001	0.0200	0.0000	81.818	0.0000	0.0000
2024/01/24	R186	01/02/2024	9.52 Call	Bond Future	2026.7000	2.0267	2130.1600	2.1302	5.105	0.0000	0.0000
2024/01/24	R186	01/02/2024	9.52 Put	Bond Future	0.1000	0.0001	0.0200	0.0000	80.000	0.0000	0.0000
2024/01/24	R186	01/02/2024	9.50 Call	Bond Future	1976.6700	1.9767	2080.1200	2.0801	5.234	0.0000	0.0000
2024/01/24	R186	01/02/2024	9.50 Put	Bond Future	0.1200	0.0001	0.0300	0.0000	75.000	0.0000	0.0000
2024/01/24	R186	02/05/2024		Bond Future	8.7004	108.0791	8.6558	108.1844	0.512	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/01/24	R186	02/05/2024	8.00 Call	Bond Future	85.0200	0.0850	97.1400	0.0971	14.255	0.0000	0.0000
2024/01/24	R186	02/05/2024	8.00 Put	Bond Future	1757.1000	1.7571	1663.8900	1.6639	5.305	0.0000	0.0000
2024/01/24	R186	02/05/2024	8.01 Call	Bond Future	88.2900	0.0883	100.7800	0.1008	14.147	0.0000	0.0000
2024/01/24	R186	02/05/2024	8.01 Put	Bond Future	1736.2500	1.7363	1643.4100	1.6434	5.347	0.0000	0.0000
2024/01/24	R186	02/05/2024	7.99 Call	Bond Future	81.8400	0.0818	93.5900	0.0936	14.357	0.0000	0.0000
2024/01/24	R186	02/05/2024	7.99 Put	Bond Future	1778.0400	1.7780	1684.4600	1.6845	5.263	0.0000	0.0000
2024/01/24	R186	02/05/2024	10.40 Call	Bond Future	3942.3800	3.9424	4044.3900	4.0444	2.588	0.0000	0.0000
2024/01/24	R186	02/05/2024	10.40 Put	Bond Future	22.0500	0.0221	18.7300	0.0187	15.057	0.0000	0.0000
2024/01/24	R186	02/05/2024	9.73 Put	Bond Future	88.0300	0.0880	76.6800	0.0767	12.893	0.0000	0.0000
2024/01/24	R186	02/05/2024	9.73 Call	Bond Future	2485.7600	2.4858	2579.7400	2.5797	3.781	0.0000	0.0000
2024/01/24	R186	01/08/2024	8.69 Call	Bond Future	867.2400	0.8672	921.5500	0.9216	6.262	0.0000	0.0000
2024/01/24	R186	01/08/2024	8.69 Put	Bond Future	822.4100	0.8224	768.5800	0.7686	6.545	0.0000	0.0000
2024/01/24	R186	01/08/2024	8.70 Call	Bond Future	879.9900	0.8800	934.7300	0.9347	6.221	0.0000	0.0000
2024/01/24	R186	01/08/2024	8.70 Put	Bond Future	813.5800	0.8136	760.1800	0.7602	6.564	0.0000	0.0000
2024/01/24	R186	01/08/2024	8.68 Call	Bond Future	854.5800	0.8546	908.4500	0.9085	6.304	0.0000	0.0000
2024/01/24	R186	01/08/2024	8.68 Put	Bond Future	831.3300	0.8313	777.0600	0.7771	6.528	0.0000	0.0000
2024/01/24	R186	01/08/2024		Bond Future	8.6692	105.1527	8.6192	105.2609	0.577	0.0000	0.0000
2024/01/24	R186	07/11/2024		Bond Future	8.6551	107.5968	8.5972	107.7088	0.669	0.0000	0.0000
2024/01/24	R186	07/11/2024	9.14 Call	Bond Future	1606.8600	1.6069	1677.6200	1.6776	4.404	0.0000	0.0000
2024/01/24	R186	07/11/2024	9.14 Put	Bond Future	674.9100	0.6749	633.6900	0.6337	6.107	0.0000	0.0000
2024/01/24	R186	07/11/2024	9.15 Call	Bond Future	1620.7100	1.6207	1691.7400	1.6917	4.383	0.0000	0.0000
2024/01/24	R186	07/11/2024	9.15 Put	Bond Future	669.6600	0.6697	628.7100	0.6287	6.115	0.0000	0.0000
2024/01/24	R186	07/11/2024	9.13 Call	Bond Future	1593.0400	1.5930	1663.5300	1.6635	4.425	0.0000	0.0000
2024/01/24	R186	07/11/2024	9.13 Put	Bond Future	680.2000	0.6802	638.7100	0.6387	6.100	0.0000	0.0000
2024/01/24	R186	06/02/2025		Bond Future	8.6528	104.5849	8.5857	104.7004	0.776	0.0000	0.0000
2024/01/24	R186	06/02/2025	9.03 Call	Bond Future	1457.0900	1.4571	1525.6300	1.5256	4.704	0.0000	0.0000
2024/01/24	R186	06/02/2025	9.03 Put	Bond Future	811.2800	0.8113	764.3000	0.7643	5.791	0.0000	0.0000
2024/01/24	R202	01/02/2024		Bond Future	259.9494	259.9494	259.1431	259.1431	0.310	0.0000	0.0000
2024/01/24	R202	02/05/2024		Bond Future	265.7026	265.7026	264.8774	264.8774	0.311	0.0000	0.0000
2024/01/24	R202	01/08/2024		Bond Future	266.5225	266.5225	265.7022	265.7022	0.308	0.0000	0.0000
2024/01/24	R202	07/11/2024		Bond Future	272.7878	272.7878	271.9516	271.9516	0.307	0.0000	0.0000
2024/01/24	R202	06/02/2025		Bond Future	273.4571	273.4571	272.6313	272.6313	0.302	0.0000	0.0000
2024/01/24	R202	06/02/2025	266.79 Call	Bond Future	6667.0900	6.6671	5841.3000	5.8413	12.386	0.0000	0.0000
2024/01/24	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	R209	01/02/2024		Bond Future	11.5513	68.0210	11.5332	68.1088	0.157	0.0000	0.0000
2024/01/24	R209	01/02/2024	12.13 Call	Bond Future	2727.4700	2.7275	2810.9700	2.8110	3.061	0.0000	0.0000
2024/01/24	R209	01/02/2024	12.13 Put	Bond Future	9.4600	0.0095	5.1700	0.0052	45.349	0.0000	0.0000
2024/01/24	R209	01/02/2024	12.14 Call	Bond Future	2772.2500	2.7723	2856.0600	2.8561	3.023	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	
2024/01/24	R209	01/02/2024	12.14 Put	Bond Future	8.6600	0.0087	4.6800	0.0047	45.958	0.0000	0.0000
2024/01/24	R209	01/02/2024	12.12 Call	Bond Future	2682.6900	2.6827	2765.8600	2.7659	3.100	0.0000	0.0000
2024/01/24	R209	01/02/2024	12.12 Put	Bond Future	10.3200	0.0103	5.7000	0.0057	44.767	0.0000	0.0000
2024/01/24	R209	02/05/2024		Bond Future	11.6410	66.3568	11.6223	66.4463	0.161	0.0000	0.0000
2024/01/24	R209	02/05/2024	11.18 Call	Bond Future	673.1300	0.6731	692.8300	0.6928	2.927	0.0000	0.0000
2024/01/24	R209	02/05/2024	11.18 Put	Bond Future	2922.5700	2.9226	2852.8300	2.8528	2.386	0.0000	0.0000
2024/01/24	R209	02/05/2024	11.19 Call	Bond Future	688.0700	0.6881	708.1400	0.7081	2.917	0.0000	0.0000
2024/01/24	R209	02/05/2024	11.19 Put	Bond Future	2887.6100	2.8876	2818.2400	2.8182	2.402	0.0000	0.0000
2024/01/24	R209	02/05/2024	11.17 Call	Bond Future	658.2700	0.6583	677.6300	0.6776	2.941	0.0000	0.0000
2024/01/24	R209	02/05/2024	11.17 Put	Bond Future	2957.6700	2.9577	2887.5900	2.8876	2.369	0.0000	0.0000
2024/01/24	R209	01/08/2024		Bond Future	11.7322	67.8193	11.7127	67.9110	0.166	0.0000	0.0000
2024/01/24	R209	01/08/2024	11.79 Call	Bond Future	2457.3800	2.4574	2500.7300	2.5007	1.764	0.0000	0.0000
2024/01/24	R209	01/08/2024	11.79 Put	Bond Future	2186.4400	2.1864	2138.0700	2.1381	2.212	0.0000	0.0000
2024/01/24	R209	01/08/2024	11.80 Call	Bond Future	2483.6200	2.4836	2527.2600	2.5273	1.757	0.0000	0.0000
2024/01/24	R209	01/08/2024	11.80 Put	Bond Future	2165.9500	2.1660	2117.8700	2.1179	2.220	0.0000	0.0000
2024/01/24	R209	01/08/2024	11.78 Call	Bond Future	2431.0800	2.4311	2474.1400	2.4741	1.771	0.0000	0.0000
2024/01/24	R209	01/08/2024	11.78 Put	Bond Future	2206.9100	2.2069	2158.2500	2.1583	2.205	0.0000	0.0000
2024/01/24	R209	07/11/2024		Bond Future	11.8442	66.2388	11.8237	66.3335	0.173	0.0000	0.0000
2024/01/24	R209	07/11/2024	12.22 Call	Bond Future	3831.1300	3.8311	3884.6700	3.8847	1.397	0.0000	0.0000
2024/01/24	R209	07/11/2024	12.22 Put	Bond Future	2124.3000	2.1243	2083.1400	2.0831	1.938	0.0000	0.0000
2024/01/24	R209	07/11/2024	12.23 Call	Bond Future	3859.5700	3.8596	3913.3300	3.9133	1.393	0.0000	0.0000
2024/01/24	R209	07/11/2024	12.23 Put	Bond Future	2108.1600	2.1082	2067.2200	2.0672	1.942	0.0000	0.0000
2024/01/24	R209	07/11/2024	12.21 Call	Bond Future	3802.9800	3.8030	3856.3000	3.8563	1.402	0.0000	0.0000
2024/01/24	R209	07/11/2024	12.21 Put	Bond Future	2140.7800	2.1408	2099.4000	2.0994	1.933	0.0000	0.0000
2024/01/24	R209	06/02/2025		Bond Future	11.9569	67.6564	11.9355	67.7539	0.179	0.0000	0.0000
2024/01/24	R209	06/02/2025	12.44 Call	Bond Future	4414.4200	4.4144	4471.7400	4.4717	1.298	0.0000	0.0000
2024/01/24	R209	06/02/2025	12.44 Put	Bond Future	2265.9500	2.2660	2225.8200	2.2258	1.771	0.0000	0.0000
2024/01/24	R210	01/02/2024		Bond Future	234.5706	234.5706	233.2904	233.2904	0.546	0.0000	0.0000
2024/01/24	R210	02/05/2024		Bond Future	236.5019	236.5019	235.2035	235.2035	0.549	0.0000	0.0000
2024/01/24	R210	01/08/2024		Bond Future	241.7713	241.7713	240.4451	240.4451	0.549	0.0000	0.0000
2024/01/24	R210	07/11/2024		Bond Future	244.1075	244.1075	242.7695	242.7695	0.548	0.0000	0.0000
2024/01/24	R210	06/02/2025		Bond Future	249.3935	249.3935	248.0292	248.0292	0.547	0.0000	0.0000
2024/01/24	R210	06/02/2025	239.61 Call	Bond Future	9783.5400	9.7835	8419.1700	8.4192	13.946	0.0000	0.0000
2024/01/24	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	R213	01/02/2024	11.71 Call	Bond Future	6142.3400	6.1423	6242.4500	6.2425	1.630	0.0000	0.0000
2024/01/24	R213	01/02/2024	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	R213	01/02/2024	11.72 Call	Bond Future	6182.5400	6.1825	6282.6500	6.2827	1.619	0.0000	0.0000
2024/01/24	R213	01/02/2024	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/24	R213	01/02/2024	11.70 Call	Bond Future	6102.1100	6.1021	6202.2200	6.2022	1.641	0.0000	0.0000
2024/01/24	R213	01/02/2024	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	R213	01/02/2024		Bond Future	10.2542	86.9937	10.2316	87.0938	0.220	0.0000	0.0000
2024/01/24	R213	02/05/2024		Bond Future	10.3158	85.3395	10.2922	85.4414	0.229	0.0000	0.0000
2024/01/24	R213	02/05/2024	10.29 Call	Bond Future	1366.8700	1.3669	1410.8500	1.4109	3.218	0.0000	0.0000
2024/01/24	R213	02/05/2024	10.29 Put	Bond Future	1478.1500	1.4782	1420.2300	1.4202	3.918	0.0000	0.0000
2024/01/24	R213	02/05/2024	10.30 Call	Bond Future	1389.1100	1.3891	1433.5800	1.4336	3.201	0.0000	0.0000
2024/01/24	R213	02/05/2024	10.30 Put	Bond Future	1457.1800	1.4572	1399.7500	1.3998	3.941	0.0000	0.0000
2024/01/24	R213	02/05/2024	10.28 Call	Bond Future	1344.6500	1.3447	1388.1400	1.3881	3.234	0.0000	0.0000
2024/01/24	R213	02/05/2024	10.28 Put	Bond Future	1499.1600	1.4992	1440.7500	1.4408	3.896	0.0000	0.0000
2024/01/24	R213	01/08/2024		Bond Future	10.3767	87.2205	10.3518	87.3251	0.240	0.0000	0.0000
2024/01/24	R213	01/08/2024	10.87 Call	Bond Future	3192.3800	3.1924	3257.8400	3.2578	2.051	0.0000	0.0000
2024/01/24	R213	01/08/2024	10.87 Put	Bond Future	1150.7200	1.1507	1111.5900	1.1116	3.400	0.0000	0.0000
2024/01/24	R213	01/08/2024	10.88 Call	Bond Future	3220.8400	3.2208	3286.6000	3.2866	2.042	0.0000	0.0000
2024/01/24	R213	01/08/2024	10.88 Put	Bond Future	1138.4400	1.1384	1099.6100	1.0996	3.411	0.0000	0.0000
2024/01/24	R213	01/08/2024	10.86 Call	Bond Future	3164.0100	3.1640	3229.1600	3.2292	2.059	0.0000	0.0000
2024/01/24	R213	01/08/2024	10.86 Put	Bond Future	1163.1200	1.1631	1123.6800	1.1237	3.391	0.0000	0.0000
2024/01/24	R213	07/11/2024		Bond Future	10.4671	85.6873	10.4406	85.7953	0.253	0.0000	0.0000
2024/01/24	R213	07/11/2024	11.22 Call	Bond Future	4291.3600	4.2914	4363.0700	4.3631	1.671	0.0000	0.0000
2024/01/24	R213	07/11/2024	11.22 Put	Bond Future	1292.3600	1.2924	1255.9900	1.2560	2.814	0.0000	0.0000
2024/01/24	R213	07/11/2024	11.23 Call	Bond Future	4319.8600	4.3199	4391.8000	4.3918	1.665	0.0000	0.0000
2024/01/24	R213	07/11/2024	11.23 Put	Bond Future	1281.9300	1.2819	1245.7900	1.2458	2.819	0.0000	0.0000
2024/01/24	R213	07/11/2024	11.21 Call	Bond Future	4263.1800	4.2632	4334.6600	4.3347	1.677	0.0000	0.0000
2024/01/24	R213	07/11/2024	11.21 Put	Bond Future	1303.1400	1.3031	1266.5400	1.2665	2.809	0.0000	0.0000
2024/01/24	R213	06/02/2025		Bond Future	10.5659	87.5224	10.5377	87.6338	0.267	0.0000	0.0000
2024/01/24	R213	06/02/2025	11.35 Call	Bond Future	4458.8500	4.4589	4532.5600	4.5326	1.653	0.0000	0.0000
2024/01/24	R213	06/02/2025	11.35 Put	Bond Future	1433.0200	1.4330	1395.4200	1.3954	2.624	0.0000	0.0000
2024/01/24	R214	01/02/2024	12.15 Call	Bond Future	896.4100	0.8964	917.9700	0.9180	2.405	0.0000	0.0000
2024/01/24	R214	01/02/2024	12.15 Put	Bond Future	253.4600	0.2535	209.0200	0.2090	17.533	0.0000	0.0000
2024/01/24	R214	01/02/2024	12.16 Call	Bond Future	930.5300	0.9305	953.4400	0.9534	2.462	0.0000	0.0000
2024/01/24	R214	01/02/2024	12.16 Put	Bond Future	239.4500	0.2395	196.3600	0.1964	17.995	0.0000	0.0000
2024/01/24	R214	01/02/2024	12.14 Call	Bond Future	862.9000	0.8629	883.1100	0.8831	2.342	0.0000	0.0000
2024/01/24	R214	01/02/2024	12.14 Put	Bond Future	268.1300	0.2681	222.3400	0.2223	17.078	0.0000	0.0000
2024/01/24	R214	01/02/2024		Bond Future	12.0176	63.2016	12.0041	63.2676	0.112	0.0000	0.0000
2024/01/24	R214	02/05/2024		Bond Future	12.1100	61.2809	12.0961	61.3480	0.115	0.0000	0.0000
2024/01/24	R214	02/05/2024	11.47 Call	Bond Future	454.7800	0.4548	463.7100	0.4637	1.964	0.0000	0.0000
2024/01/24	R214	02/05/2024	11.47 Put	Bond Future	3677.8500	3.6779	3619.6300	3.6196	1.583	0.0000	0.0000
2024/01/24	R214	02/05/2024	11.48 Call	Bond Future	466.4300	0.4664	475.5700	0.4756	1.960	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	
2024/01/24	R214	02/05/2024	11.48 Put	Bond Future	3637.1200	3.6371	3579.1100	3.5791	1.595	0.0000	0.0000
2024/01/24	R214	02/05/2024	11.46 Call	Bond Future	443.3400	0.4433	452.0600	0.4521	1.967	0.0000	0.0000
2024/01/24	R214	02/05/2024	11.46 Put	Bond Future	3718.8500	3.7189	3660.4200	3.6604	1.571	0.0000	0.0000
2024/01/24	R214	02/05/2024	13.52 Call	Bond Future	6463.8400	6.4638	6521.4800	6.5215	0.892	0.0000	0.0000
2024/01/24	R214	02/05/2024	13.52 Put	Bond Future	202.5100	0.2025	193.0000	0.1930	4.696	0.0000	0.0000
2024/01/24	R214	02/05/2024	12.87 Call	Bond Future	4057.1200	4.0571	4104.1900	4.1042	1.160	0.0000	0.0000
2024/01/24	R214	02/05/2024	12.87 Put	Bond Future	548.2300	0.5482	528.1500	0.5282	3.663	0.0000	0.0000
2024/01/24	R214	02/05/2024	12.12 Put	Bond Future	1627.7200	1.6277	1587.3000	1.5873	2.483	0.0000	0.0000
2024/01/24	R214	02/05/2024	12.12 Call	Bond Future	1676.1600	1.6762	1702.8900	1.7029	1.595	0.0000	0.0000
2024/01/24	R214	02/05/2024	12.14 Put	Bond Future	1583.6500	1.5837	1543.8500	1.5439	2.513	0.0000	0.0000
2024/01/24	R214	02/05/2024	12.14 Call	Bond Future	1728.6000	1.7286	1755.9500	1.7560	1.582	0.0000	0.0000
2024/01/24	R214	01/08/2024		Bond Future	12.2030	62.6316	12.1886	62.7006	0.118	0.0000	0.0000
2024/01/24	R214	01/08/2024	12.17 Call	Bond Future	2281.1800	2.2812	2310.1800	2.3102	1.271	0.0000	0.0000
2024/01/24	R214	01/08/2024	12.17 Put	Bond Future	2439.3600	2.4394	2399.4500	2.3995	1.636	0.0000	0.0000
2024/01/24	R214	01/08/2024	12.18 Call	Bond Future	2306.3500	2.3064	2335.5600	2.3356	1.267	0.0000	0.0000
2024/01/24	R214	01/08/2024	12.18 Put	Bond Future	2416.5900	2.4166	2376.8900	2.3769	1.643	0.0000	0.0000
2024/01/24	R214	01/08/2024	12.16 Call	Bond Future	2255.9600	2.2560	2284.7400	2.2847	1.276	0.0000	0.0000
2024/01/24	R214	01/08/2024	12.16 Put	Bond Future	2462.1400	2.4621	2422.0100	2.4220	1.630	0.0000	0.0000
2024/01/24	R214	07/11/2024	12.61 Call	Bond Future	3780.4600	3.7805	3817.7800	3.8178	0.987	0.0000	0.0000
2024/01/24	R214	07/11/2024	12.61 Put	Bond Future	2436.5400	2.4365	2402.5200	2.4025	1.396	0.0000	0.0000
2024/01/24	R214	07/11/2024	12.62 Call	Bond Future	3808.1700	3.8082	3845.6600	3.8457	0.984	0.0000	0.0000
2024/01/24	R214	07/11/2024	12.62 Put	Bond Future	2418.8200	2.4188	2384.9700	2.3850	1.399	0.0000	0.0000
2024/01/24	R214	07/11/2024	12.60 Call	Bond Future	3752.6200	3.7526	3789.7800	3.7898	0.990	0.0000	0.0000
2024/01/24	R214	07/11/2024	12.60 Put	Bond Future	2454.1700	2.4542	2419.9900	2.4200	1.393	0.0000	0.0000
2024/01/24	R214	07/11/2024		Bond Future	12.3195	60.7806	12.3043	60.8519	0.123	0.0000	0.0000
2024/01/24	R214	06/02/2025		Bond Future	12.4380	62.0816	12.4221	62.1552	0.127	0.0000	0.0000
2024/01/24	R214	06/02/2025	12.71 Call	Bond Future	4121.3000	4.1213	4159.9100	4.1599	0.937	0.0000	0.0000
2024/01/24	R214	06/02/2025	12.71 Put	Bond Future	2880.3300	2.8803	2845.3800	2.8454	1.213	0.0000	0.0000
2024/01/24	R248	01/02/2024	13.10 Call	Bond Future	5007.5400	5.0075	5177.4000	5.1774	3.392	0.0000	0.0000
2024/01/24	R248	01/02/2024	13.10 Put	Bond Future	0.7100	0.0007	0.2400	0.0002	66.197	0.0000	0.0000
2024/01/24	R248	01/02/2024	13.90 Call	Bond Future	8959.0900	8.9591	9129.4200	9.1294	1.901	0.0000	0.0000
2024/01/24	R248	01/02/2024	13.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/24	R248	01/02/2024	11.50 Put	Bond Future	4343.3500	4.3434	4172.9000	4.1729	3.924	0.0000	0.0000
2024/01/24	R248	01/02/2024	11.50 Call	Bond Future	0.5200	0.0005	0.4000	0.0004	23.077	0.0000	0.0000
2024/01/24	R248	01/02/2024	12.30 Put	Bond Future	366.1700	0.3662	279.3500	0.2794	23.710	0.0000	0.0000
2024/01/24	R248	01/02/2024	12.30 Call	Bond Future	962.5300	0.9625	1046.0400	1.0460	8.676	0.0000	0.0000
2024/01/24	R248	01/02/2024	13.37 Call	Bond Future	6388.8000	6.3888	6559.0900	6.5591	2.665	0.0000	0.0000
2024/01/24	R248	01/02/2024	13.37 Put	Bond Future	0.0500	0.0001	0.0100	0.0000	80.000	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
2024/01/24	R248	01/02/2024	12.15 Call	Bond Future	476.4600	0.4765	518.5600	8.836	0.0000	0.0000
2024/01/24	R248	01/02/2024	12.15 Put	Bond Future	763.6000	0.7636	635.3700	16.793	0.0000	0.0000
2024/01/24	R248	01/02/2024	12.16 Call	Bond Future	502.8500	0.5029	547.4800	8.875	0.0000	0.0000
2024/01/24	R248	01/02/2024	12.16 Put	Bond Future	730.5000	0.7305	604.8000	17.207	0.0000	0.0000
2024/01/24	R248	01/02/2024	12.14 Call	Bond Future	450.9500	0.4510	490.5900	8.790	0.0000	0.0000
2024/01/24	R248	01/02/2024	12.14 Put	Bond Future	797.6600	0.7977	666.9700	16.384	0.0000	0.0000
2024/01/24	R248	01/02/2024		Bond Future	12.1984	77.1969	12.1697	0.236	0.0000	0.0000
2024/01/24	R248	02/05/2024		Bond Future	12.2970	74.4388	12.2673	0.242	0.0000	0.0000
2024/01/24	R248	02/05/2024	11.47 Call	Bond Future	362.7300	0.3627	384.3000	5.947	0.0000	0.0000
2024/01/24	R248	02/05/2024	11.47 Put	Bond Future	5478.6800	5.4787	5326.6000	2.776	0.0000	0.0000
2024/01/24	R248	02/05/2024	11.48 Call	Bond Future	373.1200	0.3731	395.2000	5.918	0.0000	0.0000
2024/01/24	R248	02/05/2024	11.48 Put	Bond Future	5423.5100	5.4235	5271.9400	2.795	0.0000	0.0000
2024/01/24	R248	02/05/2024	11.46 Call	Bond Future	352.5500	0.3526	373.6100	5.974	0.0000	0.0000
2024/01/24	R248	02/05/2024	11.46 Put	Bond Future	5534.1600	5.5342	5381.5700	2.757	0.0000	0.0000
2024/01/24	R248	02/05/2024	11.40 Put	Bond Future	5873.5300	5.8735	5718.0600	2.647	0.0000	0.0000
2024/01/24	R248	02/05/2024	11.40 Call	Bond Future	295.9400	0.2959	314.1200	6.143	0.0000	0.0000
2024/01/24	R248	02/05/2024	12.40 Put	Bond Future	1810.1200	1.8101	1724.3000	4.741	0.0000	0.0000
2024/01/24	R248	02/05/2024	12.40 Call	Bond Future	2405.9100	2.4059	2493.7400	3.651	0.0000	0.0000
2024/01/24	R248	02/05/2024	13.16 Call	Bond Future	5373.3100	5.3733	5506.9100	2.486	0.0000	0.0000
2024/01/24	R248	02/05/2024	13.16 Put	Bond Future	634.0500	0.6341	594.0000	6.317	0.0000	0.0000
2024/01/24	R248	01/08/2024		Bond Future	12.3967	76.0795	12.3658	0.249	0.0000	0.0000
2024/01/24	R248	01/08/2024	12.31 Call	Bond Future	2614.4000	2.6144	2695.1100	3.087	0.0000	0.0000
2024/01/24	R248	01/08/2024	12.31 Put	Bond Future	3115.4900	3.1155	3018.3300	3.119	0.0000	0.0000
2024/01/24	R248	01/08/2024	12.32 Call	Bond Future	2644.1400	2.6441	2725.4200	3.074	0.0000	0.0000
2024/01/24	R248	01/08/2024	12.32 Put	Bond Future	3087.1300	3.0871	2990.5400	3.129	0.0000	0.0000
2024/01/24	R248	01/08/2024	12.30 Call	Bond Future	2584.8200	2.5848	2664.9500	3.100	0.0000	0.0000
2024/01/24	R248	01/08/2024	12.30 Put	Bond Future	3144.0900	3.1441	3046.3500	3.109	0.0000	0.0000
2024/01/24	R248	07/11/2024		Bond Future	12.5205	73.3961	12.4882	0.258	0.0000	0.0000
2024/01/24	R248	07/11/2024	12.79 Call	Bond Future	4514.9500	4.5150	4617.0400	2.261	0.0000	0.0000
2024/01/24	R248	07/11/2024	12.79 Put	Bond Future	3021.8300	3.0218	2940.9100	2.678	0.0000	0.0000
2024/01/24	R248	07/11/2024	12.80 Call	Bond Future	4547.8100	4.5478	4650.3200	2.254	0.0000	0.0000
2024/01/24	R248	07/11/2024	12.80 Put	Bond Future	3000.3400	3.0003	2919.8400	2.683	0.0000	0.0000
2024/01/24	R248	07/11/2024	12.78 Call	Bond Future	4481.9100	4.4819	4583.5800	2.268	0.0000	0.0000
2024/01/24	R248	07/11/2024	12.78 Put	Bond Future	3043.2200	3.0432	2961.8800	2.673	0.0000	0.0000
2024/01/24	R248	06/02/2025		Bond Future	12.6465	74.9668	12.6127	0.267	0.0000	0.0000
2024/01/24	R248	06/02/2025	12.71 Call	Bond Future	4353.2500	4.3533	4450.0100	2.223	0.0000	0.0000
2024/01/24	R248	06/02/2025	12.71 Put	Bond Future	4002.8300	4.0028	3911.8900	2.272	0.0000	0.0000
2024/01/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	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
2024/01/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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