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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/01/2024 TO 26/01/2024

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
2024/01/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/26	2025	01/02/2024		Bond Future	176.2266	176.2266	176.0332	0.110	0.0000	0.0000
2024/01/26	2025	02/05/2024		Bond Future	180.1260	180.1260	179.9229	0.113	0.0000	0.0000
2024/01/26	2025	01/08/2024		Bond Future	182.3079	182.3079	182.0810	0.124	0.0000	0.0000
2024/01/26	2025	07/11/2024		Bond Future	186.5970	186.5970	186.3498	0.132	0.0000	0.0000
2024/01/26	2029	01/02/2024		Bond Future	129.1259	129.1259	129.0231	0.080	0.0000	0.0000
2024/01/26	2029	02/05/2024		Bond Future	130.6190	130.6190	130.5099	0.083	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	
2024/01/26	2029	01/08/2024		Bond Future	133.5301	133.5301	133.4045	133.4045	0.094	0.0000	0.0000
2024/01/26	2029	07/11/2024		Bond Future	135.2734	135.2734	135.1341	135.1341	0.103	0.0000	0.0000
2024/01/26	2029	06/02/2025		Bond Future	138.2051	138.2051	138.0619	138.0619	0.104	0.0000	0.0000
2024/01/26	2029	06/02/2025	132.40 Call	Bond Future	5805.1400	5.8051	5661.9200	5.6619	2.467	0.0000	0.0000
2024/01/26	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2030	01/02/2024	11.85 Call	Bond Future	8469.2700	8.4693	8386.0600	8.3861	0.982	0.0000	0.0000
2024/01/26	2030	01/02/2024	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2030	01/02/2024	10.00 Put	Bond Future	43.4600	0.0435	38.1800	0.0382	12.149	0.0000	0.0000
2024/01/26	2030	01/02/2024	10.00 Call	Bond Future	1182.9700	1.1830	1094.4800	1.0945	7.480	0.0000	0.0000
2024/01/26	2030	01/02/2024	9.89 Put	Bond Future	106.4000	0.1064	102.4900	0.1025	3.675	0.0000	0.0000
2024/01/26	2030	01/02/2024	9.89 Call	Bond Future	785.3200	0.7853	698.2000	0.6982	11.094	0.0000	0.0000
2024/01/26	2030	01/02/2024	10.39 Put	Bond Future	0.8900	0.0009	0.4700	0.0005	47.191	0.0000	0.0000
2024/01/26	2030	01/02/2024	10.39 Call	Bond Future	2750.3200	2.7503	2666.6900	2.6667	3.041	0.0000	0.0000
2024/01/26	2030	01/02/2024	11.86 Call	Bond Future	8506.8400	8.5068	8423.6300	8.4236	0.978	0.0000	0.0000
2024/01/26	2030	01/02/2024	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2030	01/02/2024	10.16 Put	Bond Future	9.9100	0.0099	7.2700	0.0073	26.640	0.0000	0.0000
2024/01/26	2030	01/02/2024	10.16 Call	Bond Future	1814.2300	1.8142	1728.3800	1.7284	4.732	0.0000	0.0000
2024/01/26	2030	01/02/2024	11.00 Call	Bond Future	5196.9200	5.1969	5113.7100	5.1137	1.601	0.0000	0.0000
2024/01/26	2030	01/02/2024	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2030	01/02/2024	11.75 Call	Bond Future	8092.4000	8.0924	8009.1900	8.0092	1.028	0.0000	0.0000
2024/01/26	2030	01/02/2024	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2030	01/02/2024	11.36 Call	Bond Future	6602.0800	6.6021	6518.8700	6.5189	1.260	0.0000	0.0000
2024/01/26	2030	01/02/2024	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2030	01/02/2024	11.37 Call	Bond Future	6640.7100	6.6407	6557.5000	6.5575	1.253	0.0000	0.0000
2024/01/26	2030	01/02/2024	11.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2030	01/02/2024	11.35 Call	Bond Future	6563.4400	6.5634	6480.2300	6.4802	1.268	0.0000	0.0000
2024/01/26	2030	01/02/2024	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2030	01/02/2024		Bond Future	9.7291	92.4230	9.7488	92.3398	0.202	0.0000	0.0000
2024/01/26	2030	01/02/2024	11.31 Call	Bond Future	6408.6300	6.4086	6325.4200	6.3254	1.298	0.0000	0.0000
2024/01/26	2030	01/02/2024	11.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2030	01/02/2024	9.93 Put	Bond Future	77.6900	0.0777	72.6000	0.0726	6.552	0.0000	0.0000
2024/01/26	2030	01/02/2024	9.93 Call	Bond Future	924.4300	0.9244	836.1300	0.8361	9.552	0.0000	0.0000
2024/01/26	2030	01/02/2024	9.57 Put	Bond Future	755.3000	0.7553	808.6200	0.8086	7.059	0.0000	0.0000
2024/01/26	2030	01/02/2024	9.57 Call	Bond Future	77.7100	0.0777	47.8200	0.0478	38.464	0.0000	0.0000
2024/01/26	2030	01/02/2024	10.07 Put	Bond Future	23.2600	0.0233	19.0000	0.0190	18.315	0.0000	0.0000
2024/01/26	2030	01/02/2024	10.07 Call	Bond Future	1454.3700	1.4544	1366.9000	1.3669	6.014	0.0000	0.0000
2024/01/26	2030	01/02/2024	12.10 Call	Bond Future	9402.2200	9.4022	9319.0100	9.3190	0.885	0.0000	0.0000
2024/01/26	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
2024/01/26	2030	02/05/2024		Bond Future	9.7776	94.4451	9.7990	94.3572	0.219	0.0000	0.0000
2024/01/26	2030	02/05/2024	9.82 Call	Bond Future	1384.8800	1.3849	1316.2100	1.3162	4.959	0.0000	0.0000
2024/01/26	2030	02/05/2024	9.82 Put	Bond Future	1210.9800	1.2110	1230.2100	1.2302	1.588	0.0000	0.0000
2024/01/26	2030	02/05/2024	9.83 Call	Bond Future	1407.2100	1.4072	1338.1100	1.3381	4.910	0.0000	0.0000
2024/01/26	2030	02/05/2024	9.83 Put	Bond Future	1192.3700	1.1924	1211.1700	1.2112	1.577	0.0000	0.0000
2024/01/26	2030	02/05/2024	9.81 Call	Bond Future	1362.5500	1.3626	1294.5100	1.2945	4.994	0.0000	0.0000
2024/01/26	2030	02/05/2024	9.81 Put	Bond Future	1229.6100	1.2296	1249.4700	1.2495	1.615	0.0000	0.0000
2024/01/26	2030	02/05/2024	10.62 Put	Bond Future	307.4700	0.3075	306.7700	0.3068	0.228	0.0000	0.0000
2024/01/26	2030	02/05/2024	10.62 Call	Bond Future	3686.1900	3.6862	3597.5900	3.5976	2.404	0.0000	0.0000
2024/01/26	2030	02/05/2024	11.12 Put	Bond Future	118.7200	0.1187	116.6100	0.1166	1.777	0.0000	0.0000
2024/01/26	2030	02/05/2024	11.12 Call	Bond Future	5430.1400	5.4301	5340.1300	5.3401	1.658	0.0000	0.0000
2024/01/26	2030	02/05/2024	13.15 Call	Bond Future	12639.4300	12.6394	12551.4800	12.5515	0.696	0.0000	0.0000
2024/01/26	2030	02/05/2024	13.15 Put	Bond Future	0.3700	0.0004	0.3200	0.0003	13.514	0.0000	0.0000
2024/01/26	2030	02/05/2024	9.66 Put	Bond Future	1540.5400	1.5405	1567.2800	1.5673	1.736	0.0000	0.0000
2024/01/26	2030	02/05/2024	9.66 Call	Bond Future	1056.3600	1.0564	995.2000	0.9952	5.790	0.0000	0.0000
2024/01/26	2030	02/05/2024	10.16 Put	Bond Future	696.1700	0.6962	703.5700	0.7036	1.063	0.0000	0.0000
2024/01/26	2030	02/05/2024	10.16 Call	Bond Future	2249.3700	2.2494	2168.8700	2.1689	3.579	0.0000	0.0000
2024/01/26	2030	02/05/2024	11.94 Call	Bond Future	8389.0800	8.3891	8300.3000	8.3003	1.058	0.0000	0.0000
2024/01/26	2030	02/05/2024	11.94 Put	Bond Future	20.1200	0.0201	19.2400	0.0192	4.374	0.0000	0.0000
2024/01/26	2030	02/05/2024	12.38 Call	Bond Future	9959.5700	9.9596	9871.3100	9.8713	0.886	0.0000	0.0000
2024/01/26	2030	02/05/2024	12.38 Put	Bond Future	5.3700	0.0054	5.0100	0.0050	6.704	0.0000	0.0000
2024/01/26	2030	02/05/2024	10.82 Put	Bond Future	211.3500	0.2114	209.3900	0.2094	0.927	0.0000	0.0000
2024/01/26	2030	02/05/2024	10.82 Call	Bond Future	4369.5100	4.3695	4279.6500	4.2797	2.057	0.0000	0.0000
2024/01/26	2030	01/08/2024	10.38 Call	Bond Future	3165.1800	3.1652	3023.7700	3.0238	4.468	0.0000	0.0000
2024/01/26	2030	01/08/2024	10.38 Put	Bond Future	1005.6300	1.0056	964.2700	0.9643	4.113	0.0000	0.0000
2024/01/26	2030	01/08/2024	10.39 Call	Bond Future	3192.7600	3.1928	3051.3300	3.0513	4.430	0.0000	0.0000
2024/01/26	2030	01/08/2024	10.39 Put	Bond Future	994.7300	0.9947	953.3500	0.9534	4.160	0.0000	0.0000
2024/01/26	2030	01/08/2024	10.37 Call	Bond Future	3137.7000	3.1377	2996.3000	2.9963	4.506	0.0000	0.0000
2024/01/26	2030	01/08/2024	10.37 Put	Bond Future	1016.6400	1.0166	975.2900	0.9753	4.067	0.0000	0.0000
2024/01/26	2030	01/08/2024		Bond Future	9.8271	92.5218	9.8523	92.4217	0.257	0.0000	0.0000
2024/01/26	2030	07/11/2024		Bond Future	9.8906	94.6735	9.9194	94.5636	0.292	0.0000	0.0000
2024/01/26	2030	07/11/2024	10.75 Call	Bond Future	4225.2300	4.2252	4153.9300	4.1539	1.687	0.0000	0.0000
2024/01/26	2030	07/11/2024	10.75 Put	Bond Future	1019.0600	1.0191	1057.7100	1.0577	3.793	0.0000	0.0000
2024/01/26	2030	07/11/2024	10.76 Call	Bond Future	4252.8700	4.2529	4181.3200	4.1813	1.682	0.0000	0.0000
2024/01/26	2030	07/11/2024	10.76 Put	Bond Future	1010.2200	1.0102	1048.6200	1.0486	3.801	0.0000	0.0000
2024/01/26	2030	07/11/2024	10.74 Call	Bond Future	4197.6400	4.1976	4126.6000	4.1266	1.692	0.0000	0.0000
2024/01/26	2030	07/11/2024	10.74 Put	Bond Future	1027.9800	1.0280	1066.8900	1.0669	3.785	0.0000	0.0000
2024/01/26	2030	06/02/2025		Bond Future	9.9617	92.6924	9.9926	92.5796	0.309	0.0000	0.0000
2024/01/26	2030	06/02/2025	10.68 Call	Bond Future	3910.4600	3.9105	3913.2100	3.9132	0.070	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	
2024/01/26	2030	06/02/2025	10.68 Put	Bond Future	1324.1100	1.3241	1439.7100	1.4397	8.730	0.0000	0.0000
2024/01/26	2032	01/02/2024	10.90 Put	Bond Future	43.9400	0.0439	45.0000	0.0450	2.412	0.0000	0.0000
2024/01/26	2032	01/02/2024	10.90 Call	Bond Future	1448.1900	1.4482	1428.5600	1.4286	1.355	0.0000	0.0000
2024/01/26	2032	01/02/2024	12.00 Call	Bond Future	6492.2000	6.4922	6471.5100	6.4715	0.319	0.0000	0.0000
2024/01/26	2032	01/02/2024	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2032	01/02/2024	11.55 Call	Bond Future	4459.7100	4.4597	4439.0000	4.4390	0.464	0.0000	0.0000
2024/01/26	2032	01/02/2024	11.55 Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000	0.0000
2024/01/26	2032	01/02/2024	11.33 Call	Bond Future	3442.2500	3.4423	3421.4500	3.4215	0.604	0.0000	0.0000
2024/01/26	2032	01/02/2024	11.33 Put	Bond Future	0.6400	0.0006	0.5300	0.0005	17.188	0.0000	0.0000
2024/01/26	2032	01/02/2024	11.35 Call	Bond Future	3535.3500	3.5354	3514.5600	3.5146	0.588	0.0000	0.0000
2024/01/26	2032	01/02/2024	11.35 Put	Bond Future	0.5200	0.0005	0.4200	0.0004	19.231	0.0000	0.0000
2024/01/26	2032	01/02/2024	10.85 Call	Bond Future	1230.1000	1.2301	1211.6500	1.2117	1.500	0.0000	0.0000
2024/01/26	2032	01/02/2024	10.85 Put	Bond Future	66.9200	0.0669	69.1600	0.0692	3.347	0.0000	0.0000
2024/01/26	2032	01/02/2024	10.59 Put	Bond Future	426.5400	0.4265	443.4600	0.4435	3.967	0.0000	0.0000
2024/01/26	2032	01/02/2024	10.59 Call	Bond Future	321.9200	0.3219	318.1500	0.3182	1.171	0.0000	0.0000
2024/01/26	2032	01/02/2024	11.09 Put	Bond Future	7.6600	0.0077	7.3400	0.0073	4.178	0.0000	0.0000
2024/01/26	2032	01/02/2024	11.09 Call	Bond Future	2319.9900	2.3200	2298.9800	2.2990	0.906	0.0000	0.0000
2024/01/26	2032	01/02/2024	12.73 Call	Bond Future	9652.4500	9.6525	9631.7600	9.6318	0.214	0.0000	0.0000
2024/01/26	2032	01/02/2024	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2032	01/02/2024	10.78 Put	Bond Future	116.9700	0.1170	121.7900	0.1218	4.121	0.0000	0.0000
2024/01/26	2032	01/02/2024	10.78 Call	Bond Future	941.1800	0.9412	925.3100	0.9253	1.686	0.0000	0.0000
2024/01/26	2032	01/02/2024	11.75 Call	Bond Future	5371.1800	5.3712	5350.4800	5.3505	0.385	0.0000	0.0000
2024/01/26	2032	01/02/2024	11.75 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/26	2032	01/02/2024	12.50 Call	Bond Future	8674.5800	8.6746	8653.8900	8.6539	0.239	0.0000	0.0000
2024/01/26	2032	01/02/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2032	01/02/2024		Bond Future	10.6113	90.2166	10.6155	90.1959	0.040	0.0000	0.0000
2024/01/26	2032	01/02/2024	11.84 Call	Bond Future	5777.0700	5.7771	5756.3800	5.7564	0.358	0.0000	0.0000
2024/01/26	2032	01/02/2024	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2032	01/02/2024	11.85 Call	Bond Future	5822.0100	5.8220	5801.3200	5.8013	0.355	0.0000	0.0000
2024/01/26	2032	01/02/2024	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2032	01/02/2024	11.83 Call	Bond Future	5732.1000	5.7321	5711.4100	5.7114	0.361	0.0000	0.0000
2024/01/26	2032	01/02/2024	11.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2032	01/02/2024	10.01 Put	Bond Future	3021.1300	3.0211	3041.8200	3.0418	0.685	0.0000	0.0000
2024/01/26	2032	01/02/2024	10.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2032	01/02/2024	10.76 Put	Bond Future	136.2400	0.1362	141.9800	0.1420	4.213	0.0000	0.0000
2024/01/26	2032	01/02/2024	10.76 Call	Bond Future	863.2900	0.8633	848.3400	0.8483	1.732	0.0000	0.0000
2024/01/26	2032	01/02/2024	12.62 Call	Bond Future	9186.7900	9.1868	9166.1000	9.1661	0.225	0.0000	0.0000
2024/01/26	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	
2024/01/26	2032	02/05/2024	10.55 Call	Bond Future	1256.1300	1.2561	1221.6300	1.2216	2.747	0.0000	0.0000
2024/01/26	2032	02/05/2024	10.55 Put	Bond Future	1921.4000	1.9214	1910.8100	1.9108	0.551	0.0000	0.0000
2024/01/26	2032	02/05/2024	10.56 Call	Bond Future	1278.6100	1.2786	1243.9300	1.2439	2.712	0.0000	0.0000
2024/01/26	2032	02/05/2024	10.56 Put	Bond Future	1895.4100	1.8954	1884.6400	1.8846	0.568	0.0000	0.0000
2024/01/26	2032	02/05/2024	10.54 Call	Bond Future	1234.0600	1.2341	1199.7300	1.1997	2.782	0.0000	0.0000
2024/01/26	2032	02/05/2024	10.54 Put	Bond Future	1947.8500	1.9479	1937.4300	1.9374	0.535	0.0000	0.0000
2024/01/26	2032	02/05/2024		Bond Future	10.6879	88.0288	10.6928	88.0049	0.047	0.0000	0.0000
2024/01/26	2032	02/05/2024	10.59 Put	Bond Future	1818.4100	1.8184	1807.1500	1.8072	0.619	0.0000	0.0000
2024/01/26	2032	02/05/2024	10.59 Call	Bond Future	1346.8400	1.3468	1311.6700	1.3117	2.611	0.0000	0.0000
2024/01/26	2032	02/05/2024	11.09 Put	Bond Future	863.9400	0.8639	848.2900	0.8483	1.811	0.0000	0.0000
2024/01/26	2032	02/05/2024	11.09 Call	Bond Future	2767.7200	2.7677	2728.1600	2.7282	1.429	0.0000	0.0000
2024/01/26	2032	02/05/2024	13.18 Call	Bond Future	10989.0600	10.9891	10963.8500	10.9639	0.229	0.0000	0.0000
2024/01/26	2032	02/05/2024	13.18 Put	Bond Future	16.1400	0.0161	14.8400	0.0148	8.055	0.0000	0.0000
2024/01/26	2032	02/05/2024	10.36 Put	Bond Future	2471.8500	2.4719	2465.1700	2.4652	0.270	0.0000	0.0000
2024/01/26	2032	02/05/2024	10.36 Call	Bond Future	878.9100	0.8789	848.3200	0.8483	3.480	0.0000	0.0000
2024/01/26	2032	02/05/2024	10.86 Put	Bond Future	1230.5200	1.2305	1215.5200	1.2155	1.219	0.0000	0.0000
2024/01/26	2032	02/05/2024	10.86 Call	Bond Future	2052.1100	2.0521	2013.2000	2.0132	1.896	0.0000	0.0000
2024/01/26	2032	02/05/2024	12.90 Call	Bond Future	9867.3000	9.8673	9841.1100	9.8411	0.265	0.0000	0.0000
2024/01/26	2032	02/05/2024	12.90 Put	Bond Future	33.6700	0.0337	31.3900	0.0314	6.772	0.0000	0.0000
2024/01/26	2032	02/05/2024	13.35 Call	Bond Future	11663.9400	11.6639	11639.1300	11.6391	0.213	0.0000	0.0000
2024/01/26	2032	02/05/2024	13.35 Put	Bond Future	10.0800	0.0101	9.1800	0.0092	8.929	0.0000	0.0000
2024/01/26	2032	02/05/2024	11.35 Put	Bond Future	568.1300	0.5681	554.4400	0.5544	2.410	0.0000	0.0000
2024/01/26	2032	02/05/2024	11.35 Call	Bond Future	3674.1700	3.6742	3636.5700	3.6366	1.023	0.0000	0.0000
2024/01/26	2032	02/05/2024	10.65 Put	Bond Future	1671.5200	1.6715	1659.3800	1.6594	0.726	0.0000	0.0000
2024/01/26	2032	02/05/2024	10.65 Call	Bond Future	1489.4700	1.4895	1453.4200	1.4534	2.420	0.0000	0.0000
2024/01/26	2032	02/05/2024	11.81 Call	Bond Future	5440.7300	5.4407	5406.4000	5.4064	0.631	0.0000	0.0000
2024/01/26	2032	02/05/2024	11.81 Put	Bond Future	261.0100	0.2610	250.5900	0.2506	3.992	0.0000	0.0000
2024/01/26	2032	02/05/2024	11.21 Call	Bond Future	3174.7400	3.1747	3136.5100	3.1365	1.204	0.0000	0.0000
2024/01/26	2032	02/05/2024	11.21 Put	Bond Future	713.3200	0.7133	699.0000	0.6990	2.008	0.0000	0.0000
2024/01/26	2032	02/05/2024	10.57 Put	Bond Future	1869.4800	1.8695	1858.5400	1.8585	0.585	0.0000	0.0000
2024/01/26	2032	02/05/2024	10.57 Call	Bond Future	1301.1300	1.3011	1266.2800	1.2663	2.678	0.0000	0.0000
2024/01/26	2032	01/08/2024	11.14 Call	Bond Future	3291.8800	3.2919	3225.5800	3.2256	2.014	0.0000	0.0000
2024/01/26	2032	01/08/2024	11.14 Put	Bond Future	1561.0900	1.5611	1528.7800	1.5288	2.070	0.0000	0.0000
2024/01/26	2032	01/08/2024	11.15 Call	Bond Future	3321.9900	3.3220	3255.7000	3.2557	1.995	0.0000	0.0000
2024/01/26	2032	01/08/2024	11.15 Put	Bond Future	1545.5200	1.5455	1513.2200	1.5132	2.090	0.0000	0.0000
2024/01/26	2032	01/08/2024	11.13 Call	Bond Future	3261.8800	3.2619	3195.5700	3.1956	2.033	0.0000	0.0000
2024/01/26	2032	01/08/2024	11.13 Put	Bond Future	1576.8000	1.5768	1544.4800	1.5445	2.050	0.0000	0.0000
2024/01/26	2032	01/08/2024		Bond Future	10.7661	89.9695	10.7734	89.9355	0.067	0.0000	0.0000
2024/01/26	2032	07/11/2024		Bond Future	10.8680	87.8952	10.8772	87.8532	0.085	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	
2024/01/26	2032	07/11/2024	13.36 Call	Bond Future	10780.1200	10.7801	10746.3400	10.7463	0.313	0.0000	0.0000
2024/01/26	2032	07/11/2024	13.36 Put	Bond Future	310.3200	0.3103	318.5800	0.3186	2.662	0.0000	0.0000
2024/01/26	2032	07/11/2024	11.64 Put	Bond Future	1422.1100	1.4221	1512.1100	1.5121	6.329	0.0000	0.0000
2024/01/26	2032	07/11/2024	11.64 Call	Bond Future	4853.5800	4.8536	4901.5400	4.9015	0.988	0.0000	0.0000
2024/01/26	2032	07/11/2024	11.48 Call	Bond Future	4355.0600	4.3551	4407.4100	4.4074	1.202	0.0000	0.0000
2024/01/26	2032	07/11/2024	11.48 Put	Bond Future	1620.2100	1.6202	1714.6000	1.7146	5.826	0.0000	0.0000
2024/01/26	2032	07/11/2024	11.49 Call	Bond Future	4385.5600	4.3856	4437.8900	4.4379	1.193	0.0000	0.0000
2024/01/26	2032	07/11/2024	11.49 Put	Bond Future	1606.9600	1.6070	1701.3300	1.7013	5.873	0.0000	0.0000
2024/01/26	2032	07/11/2024	11.47 Call	Bond Future	4324.6300	4.3246	4376.9900	4.3770	1.211	0.0000	0.0000
2024/01/26	2032	07/11/2024	11.47 Put	Bond Future	1633.5700	1.6336	1727.9700	1.7280	5.779	0.0000	0.0000
2024/01/26	2032	06/02/2025		Bond Future	10.9744	89.7775	10.9842	89.7342	0.089	0.0000	0.0000
2024/01/26	2032	06/02/2025	11.72 Call	Bond Future	4800.8900	4.8009	4748.2600	4.7483	1.096	0.0000	0.0000
2024/01/26	2032	06/02/2025	11.72 Put	Bond Future	1571.1600	1.5712	1561.8800	1.5619	0.591	0.0000	0.0000
2024/01/26	2033	01/02/2024		Bond Future	122.1403	122.1403	122.0154	122.0154	0.102	0.0000	0.0000
2024/01/26	2033	02/05/2024		Bond Future	123.3775	123.3775	123.2461	123.2461	0.107	0.0000	0.0000
2024/01/26	2033	01/08/2024		Bond Future	126.1275	126.1275	125.9798	125.9798	0.117	0.0000	0.0000
2024/01/26	2033	07/11/2024		Bond Future	127.5998	127.5998	127.4386	127.4386	0.126	0.0000	0.0000
2024/01/26	2033	06/02/2025		Bond Future	130.3654	130.3654	130.1998	130.1998	0.127	0.0000	0.0000
2024/01/26	2033	06/02/2025	124.94 Call	Bond Future	5425.3900	5.4254	5259.8200	5.2598	3.052	0.0000	0.0000
2024/01/26	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2037	01/02/2024	13.93 Call	Bond Future	10360.2800	10.3603	10228.8600	10.2289	1.268	0.0000	0.0000
2024/01/26	2037	01/02/2024	13.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2037	01/02/2024	12.93 Call	Bond Future	5690.6500	5.6907	5559.2900	5.5593	2.308	0.0000	0.0000
2024/01/26	2037	01/02/2024	12.93 Put	Bond Future	0.0100	0.0000	0.0700	0.0001	600.000	0.0000	0.0000
2024/01/26	2037	01/02/2024	12.09 Put	Bond Future	85.4000	0.0854	198.5600	0.1986	132.506	0.0000	0.0000
2024/01/26	2037	01/02/2024	12.09 Call	Bond Future	1475.2200	1.4752	1456.9600	1.4570	1.238	0.0000	0.0000
2024/01/26	2037	01/02/2024		Bond Future	11.8332	78.2999	11.8572	78.1685	0.203	0.0000	0.0000
2024/01/26	2037	01/02/2024	12.32 Call	Bond Future	2614.3500	2.6144	2513.9300	2.5139	3.841	0.0000	0.0000
2024/01/26	2037	01/02/2024	12.32 Put	Bond Future	10.3900	0.0104	41.3900	0.0414	298.364	0.0000	0.0000
2024/01/26	2037	01/02/2024	12.33 Call	Bond Future	2665.4900	2.6655	2562.9700	2.5630	3.846	0.0000	0.0000
2024/01/26	2037	01/02/2024	12.33 Put	Bond Future	9.3800	0.0094	38.2800	0.0383	308.102	0.0000	0.0000
2024/01/26	2037	01/02/2024	12.31 Call	Bond Future	2563.2600	2.5633	2465.0500	2.4651	3.831	0.0000	0.0000
2024/01/26	2037	01/02/2024	12.31 Put	Bond Future	11.5000	0.0115	44.7100	0.0447	288.783	0.0000	0.0000
2024/01/26	2037	02/05/2024		Bond Future	11.9383	80.0130	11.9636	79.8762	0.213	0.0000	0.0000
2024/01/26	2037	02/05/2024	11.43 Call	Bond Future	702.8200	0.7028	663.2200	0.6632	5.634	0.0000	0.0000
2024/01/26	2037	02/05/2024	11.43 Put	Bond Future	3516.0900	3.5161	3613.2900	3.6133	2.764	0.0000	0.0000
2024/01/26	2037	02/05/2024	11.44 Call	Bond Future	718.8500	0.7189	678.6200	0.6786	5.596	0.0000	0.0000
2024/01/26	2037	02/05/2024	11.44 Put	Bond Future	3475.3700	3.4754	3571.9400	3.5719	2.779	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	
2024/01/26	2037	02/05/2024	11.45 Call	Bond Future	735.1200	0.7351	694.2500	0.6943	5.560	0.0000	0.0000
2024/01/26	2037	02/05/2024	11.45 Put	Bond Future	3434.9400	3.4349	3530.8700	3.5309	2.793	0.0000	0.0000
2024/01/26	2037	01/08/2024		Bond Future	12.0481	77.5212	12.0761	77.3728	0.233	0.0000	0.0000
2024/01/26	2037	01/08/2024	12.10 Call	Bond Future	2811.9800	2.8120	2739.6600	2.7397	2.572	0.0000	0.0000
2024/01/26	2037	01/08/2024	12.10 Put	Bond Future	2537.5300	2.5375	2613.6100	2.6136	2.998	0.0000	0.0000
2024/01/26	2037	01/08/2024	12.11 Call	Bond Future	2841.7000	2.8417	2768.8900	2.7689	2.562	0.0000	0.0000
2024/01/26	2037	01/08/2024	12.11 Put	Bond Future	2514.5300	2.5145	2590.1200	2.5901	3.006	0.0000	0.0000
2024/01/26	2037	01/08/2024	12.09 Call	Bond Future	2782.6200	2.7826	2710.7700	2.7108	2.582	0.0000	0.0000
2024/01/26	2037	01/08/2024	12.09 Put	Bond Future	2560.9400	2.5609	2637.4900	2.6375	2.989	0.0000	0.0000
2024/01/26	2037	01/08/2024	13.82 Call	Bond Future	9119.5100	9.1195	8992.6100	8.9926	1.392	0.0000	0.0000
2024/01/26	2037	01/08/2024	13.82 Put	Bond Future	496.8300	0.4968	518.3300	0.5183	4.327	0.0000	0.0000
2024/01/26	2037	01/08/2024	13.17 Call	Bond Future	6556.0100	6.5560	6444.1000	6.4441	1.707	0.0000	0.0000
2024/01/26	2037	01/08/2024	13.17 Put	Bond Future	924.7700	0.9248	961.2600	0.9613	3.946	0.0000	0.0000
2024/01/26	2037	07/11/2024		Bond Future	12.1724	79.3234	12.2029	79.1652	0.250	0.0000	0.0000
2024/01/26	2037	07/11/2024	12.58 Call	Bond Future	4515.3100	4.5153	4433.8900	4.4339	1.803	0.0000	0.0000
2024/01/26	2037	07/11/2024	12.58 Put	Bond Future	2435.1700	2.4352	2511.9600	2.5120	3.153	0.0000	0.0000
2024/01/26	2037	07/11/2024	12.59 Call	Bond Future	4547.6600	4.5477	4465.8500	4.4659	1.799	0.0000	0.0000
2024/01/26	2037	07/11/2024	12.59 Put	Bond Future	2417.5100	2.4175	2493.9100	2.4939	3.160	0.0000	0.0000
2024/01/26	2037	07/11/2024	12.57 Call	Bond Future	4483.3100	4.4833	4402.2700	4.4023	1.808	0.0000	0.0000
2024/01/26	2037	07/11/2024	12.57 Put	Bond Future	2453.2200	2.4532	2530.3900	2.5304	3.146	0.0000	0.0000
2024/01/26	2037	06/02/2025		Bond Future	12.2995	76.7619	12.3313	76.5999	0.258	0.0000	0.0000
2024/01/26	2037	06/02/2025	12.76 Call	Bond Future	5133.5200	5.1335	5091.5000	5.0915	0.819	0.0000	0.0000
2024/01/26	2037	06/02/2025	12.76 Put	Bond Future	2832.3400	2.8323	2952.3400	2.9523	4.237	0.0000	0.0000
2024/01/26	2038	01/02/2024		Bond Future	131.2034	131.2034	131.0776	131.0776	0.096	0.0000	0.0000
2024/01/26	2038	02/05/2024		Bond Future	134.1066	134.1066	133.9739	133.9739	0.099	0.0000	0.0000
2024/01/26	2038	01/08/2024		Bond Future	135.0337	135.0337	134.8838	134.8838	0.111	0.0000	0.0000
2024/01/26	2038	07/11/2024		Bond Future	138.2099	138.2099	138.0455	138.0455	0.119	0.0000	0.0000
2024/01/26	2038	06/02/2025		Bond Future	139.0910	139.0910	138.9223	138.9223	0.121	0.0000	0.0000
2024/01/26	2038	06/02/2025	135.23 Call	Bond Future	3860.9800	3.8610	3692.2500	3.6923	4.370	0.0000	0.0000
2024/01/26	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2040	01/02/2024	12.30 Put	Bond Future	214.3400	0.2143	386.0400	0.3860	80.106	0.0000	0.0000
2024/01/26	2040	01/02/2024	12.30 Call	Bond Future	1051.2500	1.0513	1085.1400	1.0851	3.224	0.0000	0.0000
2024/01/26	2040	01/02/2024	12.90 Put	Bond Future	0.7600	0.0008	4.6400	0.0046	510.526	0.0000	0.0000
2024/01/26	2040	01/02/2024	12.90 Call	Bond Future	4123.1500	4.1232	3989.2200	3.9892	3.248	0.0000	0.0000
2024/01/26	2040	01/02/2024	13.90 Call	Bond Future	9126.3600	9.1264	8988.5500	8.9886	1.510	0.0000	0.0000
2024/01/26	2040	01/02/2024	13.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2040	01/02/2024	12.34 Call	Bond Future	1225.2800	1.2253	1238.7700	1.2388	1.101	0.0000	0.0000
2024/01/26	2040	01/02/2024	12.34 Put	Bond Future	162.2600	0.1623	313.5600	0.3136	93.245	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	
2024/01/26	2040	01/02/2024	12.35 Call	Bond Future	1270.3700	1.2704	1278.7300	1.2787	0.658	0.0000	0.0000
2024/01/26	2040	01/02/2024	12.35 Put	Bond Future	150.9800	0.1510	297.1500	0.2972	96.814	0.0000	0.0000
2024/01/26	2040	01/02/2024	12.33 Call	Bond Future	1180.7700	1.1808	1199.4200	1.1994	1.579	0.0000	0.0000
2024/01/26	2040	01/02/2024	12.33 Put	Bond Future	174.1800	0.1742	330.6400	0.3306	89.827	0.0000	0.0000
2024/01/26	2040	01/02/2024		Bond Future	12.1535	78.1330	12.1775	77.9952	0.197	0.0000	0.0000
2024/01/26	2040	02/05/2024	11.61 Call	Bond Future	542.3000	0.5423	508.8100	0.5088	6.176	0.0000	0.0000
2024/01/26	2040	02/05/2024	11.61 Put	Bond Future	4393.7100	4.3937	4503.4900	4.5035	2.499	0.0000	0.0000
2024/01/26	2040	02/05/2024	11.62 Call	Bond Future	555.9500	0.5560	521.8500	0.5219	6.134	0.0000	0.0000
2024/01/26	2040	02/05/2024	11.62 Put	Bond Future	4346.2500	4.3463	4455.4200	4.4554	2.512	0.0000	0.0000
2024/01/26	2040	02/05/2024	11.60 Call	Bond Future	529.0100	0.5290	496.1200	0.4961	6.217	0.0000	0.0000
2024/01/26	2040	02/05/2024	11.60 Put	Bond Future	4441.6100	4.4416	4551.9900	4.5520	2.485	0.0000	0.0000
2024/01/26	2040	02/05/2024		Bond Future	12.2638	79.8425	12.2891	79.6992	0.206	0.0000	0.0000
2024/01/26	2040	01/08/2024		Bond Future	12.3790	77.0965	12.4069	76.9415	0.225	0.0000	0.0000
2024/01/26	2040	01/08/2024	12.33 Call	Bond Future	2625.6000	2.6256	2552.2200	2.5522	2.795	0.0000	0.0000
2024/01/26	2040	01/08/2024	12.33 Put	Bond Future	2899.8800	2.8999	2981.4500	2.9815	2.813	0.0000	0.0000
2024/01/26	2040	01/08/2024	12.34 Call	Bond Future	2655.1600	2.6552	2581.2600	2.5813	2.783	0.0000	0.0000
2024/01/26	2040	01/08/2024	12.34 Put	Bond Future	2873.3800	2.8734	2954.4300	2.9544	2.821	0.0000	0.0000
2024/01/26	2040	01/08/2024	12.32 Call	Bond Future	2596.4200	2.5964	2523.5500	2.5236	2.807	0.0000	0.0000
2024/01/26	2040	01/08/2024	12.32 Put	Bond Future	2926.8300	2.9268	3008.9100	3.0089	2.804	0.0000	0.0000
2024/01/26	2040	07/11/2024		Bond Future	12.5083	78.8886	12.5385	78.7237	0.241	0.0000	0.0000
2024/01/26	2040	07/11/2024	12.85 Call	Bond Future	4602.0200	4.6020	4507.7700	4.5078	2.048	0.0000	0.0000
2024/01/26	2040	07/11/2024	12.85 Put	Bond Future	2764.1800	2.7642	2834.8500	2.8349	2.557	0.0000	0.0000
2024/01/26	2040	07/11/2024	12.86 Call	Bond Future	4635.0000	4.6350	4540.3700	4.5404	2.042	0.0000	0.0000
2024/01/26	2040	07/11/2024	12.86 Put	Bond Future	2744.4100	2.7444	2814.7000	2.8147	2.561	0.0000	0.0000
2024/01/26	2040	07/11/2024	12.84 Call	Bond Future	4569.1200	4.5691	4475.2500	4.4753	2.054	0.0000	0.0000
2024/01/26	2040	07/11/2024	12.84 Put	Bond Future	2784.0900	2.7841	2855.1400	2.8551	2.552	0.0000	0.0000
2024/01/26	2040	06/02/2025		Bond Future	12.6398	76.0670	12.6712	75.8980	0.249	0.0000	0.0000
2024/01/26	2040	06/02/2025	12.95 Call	Bond Future	4952.4800	4.9525	4872.0400	4.8720	1.624	0.0000	0.0000
2024/01/26	2040	06/02/2025	12.95 Put	Bond Future	3310.8900	3.3109	3399.3700	3.3994	2.672	0.0000	0.0000
2024/01/26	2044	01/02/2024	13.00 Call	Bond Future	4032.7200	4.0327	3841.8100	3.8418	4.734	0.0000	0.0000
2024/01/26	2044	01/02/2024	13.00 Put	Bond Future	1.1200	0.0011	6.0800	0.0061	442.857	0.0000	0.0000
2024/01/26	2044	01/02/2024	13.25 Call	Bond Future	5324.7400	5.3247	5129.2400	5.1292	3.672	0.0000	0.0000
2024/01/26	2044	01/02/2024	13.25 Put	Bond Future	0.0600	0.0001	0.4300	0.0004	616.667	0.0000	0.0000
2024/01/26	2044	01/02/2024		Bond Future	12.2683	74.1177	12.3023	73.9218	0.277	0.0000	0.0000
2024/01/26	2044	01/02/2024	12.28 Call	Bond Future	568.3600	0.5684	621.0700	0.6211	9.274	0.0000	0.0000
2024/01/26	2044	01/02/2024	12.28 Put	Bond Future	501.0700	0.5011	749.6500	0.7497	49.610	0.0000	0.0000
2024/01/26	2044	01/02/2024	12.29 Call	Bond Future	599.3900	0.5994	648.2800	0.6483	8.157	0.0000	0.0000
2024/01/26	2044	01/02/2024	12.29 Put	Bond Future	474.4700	0.4745	719.2300	0.7192	51.586	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	
2024/01/26	2044	01/02/2024	12.27 Call	Bond Future	538.2400	0.5382	594.5900	0.5946	10.469	0.0000	0.0000
2024/01/26	2044	01/02/2024	12.27 Put	Bond Future	528.6600	0.5287	780.8800	0.7809	47.709	0.0000	0.0000
2024/01/26	2044	02/05/2024	11.66 Call	Bond Future	446.0900	0.4461	407.7200	0.4077	8.601	0.0000	0.0000
2024/01/26	2044	02/05/2024	11.66 Put	Bond Future	4717.1100	4.7171	4881.2400	4.8812	3.479	0.0000	0.0000
2024/01/26	2044	02/05/2024	11.67 Call	Bond Future	458.2300	0.4582	419.0700	0.4191	8.546	0.0000	0.0000
2024/01/26	2044	02/05/2024	11.67 Put	Bond Future	4666.8100	4.6668	4830.1500	4.8302	3.500	0.0000	0.0000
2024/01/26	2044	02/05/2024	11.65 Call	Bond Future	434.2900	0.4343	396.7000	0.3967	8.656	0.0000	0.0000
2024/01/26	2044	02/05/2024	11.65 Put	Bond Future	4767.8300	4.7678	4932.7400	4.9327	3.459	0.0000	0.0000
2024/01/26	2044	02/05/2024		Bond Future	12.3762	75.7393	12.4118	75.5368	0.288	0.0000	0.0000
2024/01/26	2044	01/08/2024		Bond Future	12.4886	73.0280	12.5271	72.8129	0.308	0.0000	0.0000
2024/01/26	2044	01/08/2024	12.29 Call	Bond Future	2254.4200	2.2544	2165.4000	2.1654	3.949	0.0000	0.0000
2024/01/26	2044	01/08/2024	12.29 Put	Bond Future	3380.8800	3.3809	3506.9500	3.5070	3.729	0.0000	0.0000
2024/01/26	2044	01/08/2024	12.30 Call	Bond Future	2281.5900	2.2816	2192.0700	2.1921	3.924	0.0000	0.0000
2024/01/26	2044	01/08/2024	12.30 Put	Bond Future	3350.6400	3.3506	3476.2100	3.4762	3.748	0.0000	0.0000
2024/01/26	2044	01/08/2024	12.28 Call	Bond Future	2227.4100	2.2274	2139.1100	2.1391	3.964	0.0000	0.0000
2024/01/26	2044	01/08/2024	12.28 Put	Bond Future	3411.3400	3.4113	3538.1300	3.5381	3.717	0.0000	0.0000
2024/01/26	2044	07/11/2024		Bond Future	12.6142	74.7255	12.6554	74.4994	0.326	0.0000	0.0000
2024/01/26	2044	07/11/2024	12.91 Call	Bond Future	4428.0900	4.4281	4393.0600	4.3931	0.791	0.0000	0.0000
2024/01/26	2044	07/11/2024	12.91 Put	Bond Future	2829.6600	2.8297	3020.7500	3.0208	6.753	0.0000	0.0000
2024/01/26	2044	07/11/2024	12.92 Call	Bond Future	4460.4800	4.4605	4425.0500	4.4251	0.794	0.0000	0.0000
2024/01/26	2044	07/11/2024	12.92 Put	Bond Future	2809.0500	2.8091	2999.7400	2.9997	6.788	0.0000	0.0000
2024/01/26	2044	07/11/2024	12.90 Call	Bond Future	4395.5300	4.3955	4361.1400	4.3611	0.782	0.0000	0.0000
2024/01/26	2044	07/11/2024	12.90 Put	Bond Future	2850.1700	2.8502	3041.9000	3.0419	6.727	0.0000	0.0000
2024/01/26	2044	06/02/2025		Bond Future	12.7415	71.9399	12.7843	71.7085	0.337	0.0000	0.0000
2024/01/26	2044	06/02/2025	13.02 Call	Bond Future	4925.4200	4.9254	4814.1300	4.8141	2.260	0.0000	0.0000
2024/01/26	2044	06/02/2025	13.02 Put	Bond Future	3444.6700	3.4447	3564.7100	3.5647	3.485	0.0000	0.0000
2024/01/26	2046	01/02/2024		Bond Future	115.3962	115.3962	114.7173	114.7173	0.588	0.0000	0.0000
2024/01/26	2046	02/05/2024		Bond Future	115.8061	115.8061	115.1086	115.1086	0.602	0.0000	0.0000
2024/01/26	2046	01/08/2024		Bond Future	118.3872	118.3872	117.6615	117.6615	0.613	0.0000	0.0000
2024/01/26	2046	07/11/2024		Bond Future	118.9746	118.9746	118.2226	118.2226	0.632	0.0000	0.0000
2024/01/26	2046	06/02/2025		Bond Future	121.5521	121.5521	120.7830	120.7830	0.633	0.0000	0.0000
2024/01/26	2046	06/02/2025	114.01 Call	Bond Future	7542.0600	7.5421	6772.9900	6.7730	10.197	0.0000	0.0000
2024/01/26	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	2050	01/02/2024		Bond Future	114.8962	114.8962	114.5251	114.5251	0.323	0.0000	0.0000
2024/01/26	2050	02/05/2024		Bond Future	117.4387	117.4387	117.0557	117.0557	0.326	0.0000	0.0000
2024/01/26	2050	01/08/2024		Bond Future	117.7594	117.7594	117.3554	117.3554	0.343	0.0000	0.0000
2024/01/26	2050	07/11/2024		Bond Future	120.5293	120.5293	120.1062	120.1062	0.351	0.0000	0.0000
2024/01/26	2050	06/02/2025		Bond Future	120.7846	120.7846	120.3520	120.3520	0.358	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	
2024/01/26	2050	06/02/2025	115.60 Call	Bond Future	5184.5800	5.1846	4752.0100	4.7520	8.343	0.0000	0.0000
2024/01/26	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	AL37	01/02/2024		Index Future	946.4670	946.4670	943.8950	943.8950	0.272	0.0000	0.0000
2024/01/26	AL37	02/05/2024		Index Future	967.1740	967.1740	964.5170	964.5170	0.275	0.0000	0.0000
2024/01/26	AL37	01/08/2024		Index Future	988.5010	988.5010	985.6810	985.6810	0.285	0.0000	0.0000
2024/01/26	AL37	07/11/2024		Index Future	1011.5230	1011.5230	1008.5560	1008.5560	0.293	0.0000	0.0000
2024/01/26	AL37	06/02/2025		Index Future	1033.2370	1033.2370	1030.1990	1030.1990	0.294	0.0000	0.0000
2024/01/26	AL7T	01/02/2024		Index Future	1096.1520	1096.1520	1095.4520	1095.4520	0.064	0.0000	0.0000
2024/01/26	AL7T	02/05/2024		Index Future	1120.1340	1120.1340	1119.3850	1119.3850	0.067	0.0000	0.0000
2024/01/26	AL7T	01/08/2024		Index Future	1144.8340	1144.8340	1143.9470	1143.9470	0.077	0.0000	0.0000
2024/01/26	AL7T	07/11/2024		Index Future	1171.4960	1171.4960	1170.4950	1170.4950	0.085	0.0000	0.0000
2024/01/26	AL7T	06/02/2025		Index Future	1196.6450	1196.6450	1195.6130	1195.6130	0.086	0.0000	0.0000
2024/01/26	ALBI	01/02/2024		Index Future	948.7640	948.7640	946.7550	946.7550	0.212	0.0000	0.0000
2024/01/26	ALBI	02/05/2024		Index Future	969.5220	969.5220	967.4400	967.4400	0.215	0.0000	0.0000
2024/01/26	ALBI	01/08/2024		Index Future	990.9010	990.9010	988.6680	988.6680	0.225	0.0000	0.0000
2024/01/26	ALBI	07/11/2024		Index Future	1013.9780	1013.9780	1011.6120	1011.6120	0.233	0.0000	0.0000
2024/01/26	ALBI	06/02/2025		Index Future	1035.7450	1035.7450	1033.3210	1033.3210	0.234	0.0000	0.0000
2024/01/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/26	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/26	ES33	01/02/2024		Bond Future	12.1905	76.8204	12.2091	76.7357	0.153	0.0000	0.0000
2024/01/26	ES33	02/05/2024		Bond Future	12.3190	74.7219	12.3390	74.6330	0.162	0.0000	0.0000
2024/01/26	ES33	01/08/2024		Bond Future	12.4505	76.3871	12.4732	76.2881	0.182	0.0000	0.0000
2024/01/26	ES33	07/11/2024		Bond Future	12.6151	74.3801	12.6403	74.2727	0.200	0.0000	0.0000
2024/01/26	ES33	06/02/2025		Bond Future	12.7857	75.9891	12.8121	75.8791	0.207	0.0000	0.0000
2024/01/26	ES33	06/02/2025	13.34 Call	Bond Future	2257.5300	2.2575	2147.5000	2.1475	4.874	0.0000	0.0000
2024/01/26	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	ES42	01/02/2024		Bond Future	12.7598	72.5063	12.7785	72.4076	0.147	0.0000	0.0000
2024/01/26	ES42	02/05/2024		Bond Future	12.8851	69.8483	12.9050	69.7452	0.154	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	
2024/01/26	ES42	01/08/2024		Bond Future	13.0108	71.4044	13.0330	71.2914	0.170	0.0000	0.0000
2024/01/26	ES42	07/11/2024		Bond Future	13.1628	68.8143	13.1871	68.6929	0.185	0.0000	0.0000
2024/01/26	ES42	06/02/2025		Bond Future	13.3125	70.3009	13.3378	70.1766	0.190	0.0000	0.0000
2024/01/26	ES42	06/02/2025	13.71 Call	Bond Future	1907.4400	1.9074	1783.1300	1.7831	6.517	0.0000	0.0000
2024/01/26	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	GOVI	01/02/2024		GOVI	935.2030	935.2030	933.1660	933.1660	0.218	0.0000	0.0000
2024/01/26	GOVI	01/02/2024	879.99 Call	GOVI	552130.0000	55.2130	531760.0000	53.1760	3.689	0.0000	0.0000
2024/01/26	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	GOVI	01/02/2024	880.00 Call	GOVI	552030.0000	55.2030	531660.0000	53.1660	3.690	0.0000	0.0000
2024/01/26	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	GOVI	01/02/2024	879.98 Call	GOVI	552230.0000	55.2230	531860.0000	53.1860	3.689	0.0000	0.0000
2024/01/26	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	GOVI	02/05/2024		GOVI	955.6640	955.6640	953.5530	953.5530	0.221	0.0000	0.0000
2024/01/26	GOVI	02/05/2024	950.98 Call	GOVI	46840.0000	4.6840	25730.0000	2.5730	45.068	0.0000	0.0000
2024/01/26	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	GOVI	02/05/2024	950.99 Call	GOVI	46740.0000	4.6740	25630.0000	2.5630	45.165	0.0000	0.0000
2024/01/26	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	GOVI	02/05/2024	950.97 Call	GOVI	46940.0000	4.6940	25830.0000	2.5830	44.972	0.0000	0.0000
2024/01/26	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	GOVI	01/08/2024	943.38 Call	GOVI	333570.0000	33.3570	310970.0000	31.0970	6.775	0.0000	0.0000
2024/01/26	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	GOVI	01/08/2024	943.39 Call	GOVI	333470.0000	33.3470	310870.0000	31.0870	6.777	0.0000	0.0000
2024/01/26	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	GOVI	01/08/2024	943.37 Call	GOVI	333670.0000	33.3670	311070.0000	31.1070	6.773	0.0000	0.0000
2024/01/26	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	GOVI	01/08/2024		GOVI	976.7370	976.7370	974.4770	974.4770	0.231	0.0000	0.0000
2024/01/26	GOVI	07/11/2024		GOVI	999.4850	999.4850	997.0920	997.0920	0.239	0.0000	0.0000
2024/01/26	GOVI	07/11/2024	948.79 Call	GOVI	506950.0000	50.6950	483020.0000	48.3020	4.720	0.0000	0.0000
2024/01/26	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	GOVI	07/11/2024	948.80 Call	GOVI	506850.0000	50.6850	482920.0000	48.2920	4.721	0.0000	0.0000
2024/01/26	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	GOVI	07/11/2024	948.78 Call	GOVI	507050.0000	50.7050	483120.0000	48.3120	4.719	0.0000	0.0000
2024/01/26	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	GOVI	06/02/2025		GOVI	1020.9410	1020.9410	1018.4890	1018.4890	0.240	0.0000	0.0000
2024/01/26	GOVI	06/02/2025	972.00 Call	GOVI	489410.0000	48.9410	464890.0000	46.4890	5.010	0.0000	0.0000
2024/01/26	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/26	IGOV	01/02/2024		Index Future	345.1160	345.1160	345.0910	345.0910	0.007	0.0000	0.0000
2024/01/26	IGOV	02/05/2024		Index Future	352.7520	352.7520	352.7160	352.7160	0.010	0.0000	0.0000
2024/01/26	IGOV	01/08/2024		Index Future	360.6150	360.6150	360.5390	360.5390	0.021	0.0000	0.0000
2024/01/26	IGOV	07/11/2024		Index Future	369.1010	369.1010	368.9950	368.9950	0.029	0.0000	0.0000
2024/01/26	IGOV	06/02/2025		Index Future	377.1050	377.1050	376.9940	376.9940	0.029	0.0000	0.0000
2024/01/26	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/26	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/26	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/26	JBAF	17/01/2024		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000	0.0000
2024/01/26	JBAF	21/02/2024		Jibar Tradeable Future	8.3500	91.6500	8.3490	91.6510	0.012	0.0000	0.0000
2024/01/26	JBAF	20/03/2024		Jibar Tradeable Future	8.3400	91.6600	8.3520	91.6480	0.144	0.0000	0.0000
2024/01/26	JBAF	17/04/2024		Jibar Tradeable Future	8.2700	91.7300	8.2700	91.7300	0.000	0.0000	0.0000
2024/01/26	JBAF	15/05/2024		Jibar Tradeable Future	8.2400	91.7600	8.2300	91.7700	0.121	0.0000	0.0000
2024/01/26	JBAF	19/06/2024		Jibar Tradeable Future	8.1500	91.8500	8.1000	91.9000	0.613	0.0000	0.0000
2024/01/26	JBAF	17/07/2024		Jibar Tradeable Future	8.1500	91.8500	8.1010	91.8990	0.601	0.0000	0.0000
2024/01/26	JBAF	18/09/2024		Jibar Tradeable Future	7.9400	92.0600	7.9040	92.0960	0.453	0.0000	0.0000
2024/01/26	JBAF	18/12/2024		Jibar Tradeable Future	7.5900	92.4100	7.6080	92.3920	0.237	0.0000	0.0000
2024/01/26	JBAF	19/03/2025		Jibar Tradeable Future	7.5400	92.4600	7.5570	92.4430	0.225	0.0000	0.0000
2024/01/26	JBAF	18/06/2025		Jibar Tradeable Future	7.3500	92.6500	7.3820	92.6180	0.435	0.0000	0.0000
2024/01/26	JBAF	17/09/2025		Jibar Tradeable Future	7.3900	92.6100	7.4100	92.5900	0.271	0.0000	0.0000
2024/01/26	JBAF	17/12/2025		Jibar Tradeable Future	7.4500	92.5500	7.4680	92.5320	0.242	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	
2024/01/26	R035	01/02/2024	10.62 Put	Bond Future	4441.7400	4.4417	4547.5800	4.5476	2.383	0.0000	0.0000
2024/01/26	R035	01/02/2024	10.62 Call	Bond Future	0.0100	0.0000	1.4600	0.0015	14,500.000	0.0000	0.0000
2024/01/26	R035	01/02/2024	11.12 Put	Bond Future	1603.6100	1.6036	1786.2100	1.7862	11.387	0.0000	0.0000
2024/01/26	R035	01/02/2024	11.12 Call	Bond Future	52.1800	0.0522	130.3900	0.1304	149.885	0.0000	0.0000
2024/01/26	R035	01/02/2024	13.46 Call	Bond Future	10361.3600	10.3614	10256.9700	10.2570	1.007	0.0000	0.0000
2024/01/26	R035	01/02/2024	13.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	R035	01/02/2024		Bond Future	11.3981	88.2441	11.4171	88.1397	0.166	0.0000	0.0000
2024/01/26	R035	01/02/2024	12.19 Call	Bond Future	4208.4900	4.2085	4106.0400	4.1060	2.434	0.0000	0.0000
2024/01/26	R035	01/02/2024	12.19 Put	Bond Future	0.2800	0.0003	2.2200	0.0022	692.857	0.0000	0.0000
2024/01/26	R035	01/02/2024	12.20 Call	Bond Future	4259.6800	4.2597	4157.0400	4.1570	2.410	0.0000	0.0000
2024/01/26	R035	01/02/2024	12.20 Put	Bond Future	0.2400	0.0002	1.9900	0.0020	729.167	0.0000	0.0000
2024/01/26	R035	01/02/2024	12.18 Call	Bond Future	4157.2400	4.1572	4055.0000	4.0550	2.459	0.0000	0.0000
2024/01/26	R035	01/02/2024	12.18 Put	Bond Future	0.3200	0.0003	2.4700	0.0025	671.875	0.0000	0.0000
2024/01/26	R035	02/05/2024		Bond Future	11.4906	85.6637	11.5108	85.5544	0.176	0.0000	0.0000
2024/01/26	R035	02/05/2024	11.20 Call	Bond Future	1098.2900	1.0983	1056.1100	1.0561	3.841	0.0000	0.0000
2024/01/26	R035	02/05/2024	11.20 Put	Bond Future	2691.4100	2.6914	2758.5500	2.7586	2.495	0.0000	0.0000
2024/01/26	R035	02/05/2024	11.21 Call	Bond Future	1119.9300	1.1199	1077.3600	1.0774	3.801	0.0000	0.0000
2024/01/26	R035	02/05/2024	11.21 Put	Bond Future	2657.5400	2.6575	2724.2900	2.7243	2.512	0.0000	0.0000
2024/01/26	R035	02/05/2024	11.19 Call	Bond Future	1076.7400	1.0767	1034.9400	1.0349	3.882	0.0000	0.0000
2024/01/26	R035	02/05/2024	11.19 Put	Bond Future	2725.4300	2.7254	2792.9500	2.7930	2.477	0.0000	0.0000
2024/01/26	R035	01/08/2024		Bond Future	11.5839	87.5524	11.6067	87.4315	0.197	0.0000	0.0000
2024/01/26	R035	01/08/2024	11.80 Call	Bond Future	3210.0700	3.2101	3224.4900	3.2245	0.449	0.0000	0.0000
2024/01/26	R035	01/08/2024	11.80 Put	Bond Future	2072.5000	2.0725	2207.9000	2.2079	6.533	0.0000	0.0000
2024/01/26	R035	01/08/2024	11.81 Call	Bond Future	3241.9900	3.2420	3256.1500	3.2562	0.437	0.0000	0.0000
2024/01/26	R035	01/08/2024	11.81 Put	Bond Future	2052.3000	2.0523	2187.4400	2.1874	6.585	0.0000	0.0000
2024/01/26	R035	01/08/2024	11.79 Call	Bond Future	3178.2800	3.1783	3193.2000	3.1932	0.469	0.0000	0.0000
2024/01/26	R035	01/08/2024	11.79 Put	Bond Future	2092.8700	2.0929	2228.7700	2.2288	6.493	0.0000	0.0000
2024/01/26	R035	07/11/2024		Bond Future	11.7052	85.0739	11.7303	84.9432	0.215	0.0000	0.0000
2024/01/26	R035	07/11/2024	12.18 Call	Bond Future	4628.3900	4.6284	4577.3200	4.5773	1.103	0.0000	0.0000
2024/01/26	R035	07/11/2024	12.18 Put	Bond Future	2208.0700	2.2081	2287.7300	2.2877	3.608	0.0000	0.0000
2024/01/26	R035	07/11/2024	12.19 Call	Bond Future	4661.3700	4.6614	4609.9400	4.6099	1.103	0.0000	0.0000
2024/01/26	R035	07/11/2024	12.19 Put	Bond Future	2191.1300	2.1911	2270.4300	2.2704	3.619	0.0000	0.0000
2024/01/26	R035	07/11/2024	12.17 Call	Bond Future	4595.5000	4.5955	4544.7900	4.5448	1.103	0.0000	0.0000
2024/01/26	R035	07/11/2024	12.17 Put	Bond Future	2225.1400	2.2251	2305.1600	2.3052	3.596	0.0000	0.0000
2024/01/26	R035	06/02/2025		Bond Future	11.8313	86.8963	11.8576	86.7624	0.223	0.0000	0.0000
2024/01/26	R035	06/02/2025	12.41 Call	Bond Future	5023.4700	5.0235	5017.5400	5.0175	0.118	0.0000	0.0000
2024/01/26	R035	06/02/2025	12.41 Put	Bond Future	2148.2900	2.1483	2276.2800	2.2763	5.958	0.0000	0.0000
2024/01/26	R053	01/02/2024	12.93 Call	Bond Future	5284.5400	5.2845	4960.4300	4.9604	6.133	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/01/26	R053	01/02/2024	12.93 Put	Bond Future	1.6700	0.0017	11.2700	0.0113	574.850	0.0000	0.0000
2024/01/26	R053	01/02/2024	12.94 Call	Bond Future	5352.8000	5.3528	5027.9000	5.0279	6.070	0.0000	0.0000
2024/01/26	R053	01/02/2024	12.94 Put	Bond Future	1.5000	0.0015	10.3100	0.0103	587.333	0.0000	0.0000
2024/01/26	R053	01/02/2024	12.92 Call	Bond Future	5216.2100	5.2162	4892.9500	4.8930	6.197	0.0000	0.0000
2024/01/26	R053	01/02/2024	12.92 Put	Bond Future	1.8600	0.0019	12.3100	0.0123	561.828	0.0000	0.0000
2024/01/26	R053	01/02/2024		Bond Future	12.1982	99.5112	12.2422	99.1775	0.361	0.0000	0.0000
2024/01/26	R053	02/05/2024		Bond Future	12.3013	95.8242	12.3474	95.4802	0.375	0.0000	0.0000
2024/01/26	R053	02/05/2024	13.03 Call	Bond Future	6113.1600	6.1132	5915.1000	5.9151	3.240	0.0000	0.0000
2024/01/26	R053	02/05/2024	13.03 Put	Bond Future	932.7600	0.9328	1078.7500	1.0788	15.651	0.0000	0.0000
2024/01/26	R053	02/05/2024	13.04 Call	Bond Future	6167.1900	6.1672	5967.7500	5.9678	3.234	0.0000	0.0000
2024/01/26	R053	02/05/2024	13.04 Put	Bond Future	919.3700	0.9194	1063.9800	1.0640	15.729	0.0000	0.0000
2024/01/26	R053	02/05/2024	13.02 Call	Bond Future	6059.0800	6.0591	5862.4000	5.8624	3.246	0.0000	0.0000
2024/01/26	R053	02/05/2024	13.02 Put	Bond Future	946.2000	0.9462	1093.5700	1.0936	15.575	0.0000	0.0000
2024/01/26	R053	01/08/2024	13.14 Call	Bond Future	7060.7200	7.0607	6809.9600	6.8100	3.551	0.0000	0.0000
2024/01/26	R053	01/08/2024	13.14 Put	Bond Future	1921.7600	1.9218	2033.0700	2.0331	5.792	0.0000	0.0000
2024/01/26	R053	01/08/2024	13.15 Call	Bond Future	7109.8800	7.1099	6858.3100	6.8583	3.538	0.0000	0.0000
2024/01/26	R053	01/08/2024	13.15 Put	Bond Future	1904.5600	1.9046	2015.0600	2.0151	5.802	0.0000	0.0000
2024/01/26	R053	01/08/2024	13.13 Call	Bond Future	7011.6300	7.0116	6761.6900	6.7617	3.565	0.0000	0.0000
2024/01/26	R053	01/08/2024	13.13 Put	Bond Future	1939.1300	1.9391	2051.2600	2.0513	5.782	0.0000	0.0000
2024/01/26	R053	01/08/2024		Bond Future	12.4056	97.9366	12.4549	97.5746	0.397	0.0000	0.0000
2024/01/26	R053	07/11/2024	12.80 Call	Bond Future	5858.7200	5.8587	5646.5500	5.6466	3.621	0.0000	0.0000
2024/01/26	R053	07/11/2024	12.80 Put	Bond Future	3949.1600	3.9492	4115.2500	4.1153	4.206	0.0000	0.0000
2024/01/26	R053	07/11/2024	12.81 Call	Bond Future	5901.0100	5.9010	5687.9800	5.6880	3.610	0.0000	0.0000
2024/01/26	R053	07/11/2024	12.81 Put	Bond Future	3921.8900	3.9219	4087.1200	4.0871	4.213	0.0000	0.0000
2024/01/26	R053	07/11/2024	12.79 Call	Bond Future	5816.5300	5.8165	5605.2200	5.6052	3.633	0.0000	0.0000
2024/01/26	R053	07/11/2024	12.79 Put	Bond Future	3976.6200	3.9766	4143.5700	4.1436	4.198	0.0000	0.0000
2024/01/26	R053	07/11/2024		Bond Future	12.5309	94.3422	12.5834	93.9639	0.419	0.0000	0.0000
2024/01/26	R053	06/02/2025		Bond Future	12.6554	96.3611	12.7100	95.9743	0.432	0.0000	0.0000
2024/01/26	R053	06/02/2025	12.94 Call	Bond Future	6544.0600	6.5441	6349.9800	6.3500	2.966	0.0000	0.0000
2024/01/26	R053	06/02/2025	12.94 Put	Bond Future	4563.3000	4.5633	4755.9900	4.7560	4.223	0.0000	0.0000
2024/01/26	R186	01/02/2024		Bond Future	8.6846	105.8550	8.6849	105.8543	0.003	0.0000	0.0000
2024/01/26	R186	01/02/2024	9.51 Call	Bond Future	2092.0700	2.0921	2091.4100	2.0914	0.032	0.0000	0.0000
2024/01/26	R186	01/02/2024	9.51 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/26	R186	01/02/2024	9.52 Call	Bond Future	2117.0900	2.1171	2116.4300	2.1164	0.031	0.0000	0.0000
2024/01/26	R186	01/02/2024	9.52 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/26	R186	01/02/2024	9.50 Call	Bond Future	2067.0400	2.0670	2066.3800	2.0664	0.032	0.0000	0.0000
2024/01/26	R186	01/02/2024	9.50 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/26	R186	02/05/2024		Bond Future	8.6615	108.1709	8.6632	108.1669	0.019	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	
2024/01/26	R186	02/05/2024	8.00 Call	Bond Future	93.7600	0.0938	91.1000	0.0911	2.837	0.0000	0.0000
2024/01/26	R186	02/05/2024	8.00 Put	Bond Future	1674.0200	1.6740	1675.3400	1.6753	0.079	0.0000	0.0000
2024/01/26	R186	02/05/2024	8.01 Call	Bond Future	97.3200	0.0973	94.4800	0.0945	2.918	0.0000	0.0000
2024/01/26	R186	02/05/2024	8.01 Put	Bond Future	1653.4600	1.6535	1654.6000	1.6546	0.069	0.0000	0.0000
2024/01/26	R186	02/05/2024	7.99 Call	Bond Future	90.3000	0.0903	87.8200	0.0878	2.746	0.0000	0.0000
2024/01/26	R186	02/05/2024	7.99 Put	Bond Future	1694.6800	1.6947	1696.1800	1.6962	0.089	0.0000	0.0000
2024/01/26	R186	02/05/2024	10.40 Call	Bond Future	4030.6100	4.0306	4025.8300	4.0258	0.119	0.0000	0.0000
2024/01/26	R186	02/05/2024	10.40 Put	Bond Future	18.4600	0.0185	17.6600	0.0177	4.334	0.0000	0.0000
2024/01/26	R186	02/05/2024	9.73 Put	Bond Future	76.3500	0.0764	74.2900	0.0743	2.698	0.0000	0.0000
2024/01/26	R186	02/05/2024	9.73 Call	Bond Future	2565.9000	2.5659	2559.8600	2.5599	0.235	0.0000	0.0000
2024/01/26	R186	01/08/2024	8.69 Call	Bond Future	912.0800	0.9121	931.1100	0.9311	2.086	0.0000	0.0000
2024/01/26	R186	01/08/2024	8.69 Put	Bond Future	772.7500	0.7728	807.3000	0.8073	4.471	0.0000	0.0000
2024/01/26	R186	01/08/2024	8.70 Call	Bond Future	925.2100	0.9252	944.1500	0.9442	2.047	0.0000	0.0000
2024/01/26	R186	01/08/2024	8.70 Put	Bond Future	764.3000	0.7643	798.7600	0.7988	4.509	0.0000	0.0000
2024/01/26	R186	01/08/2024	8.68 Call	Bond Future	899.0500	0.8991	917.8600	0.9179	2.092	0.0000	0.0000
2024/01/26	R186	01/08/2024	8.68 Put	Bond Future	781.3000	0.7813	815.6300	0.8156	4.394	0.0000	0.0000
2024/01/26	R186	01/08/2024		Bond Future	8.6255	105.2472	8.6327	105.2317	0.083	0.0000	0.0000
2024/01/26	R186	07/11/2024		Bond Future	8.6042	107.6953	8.6169	107.6707	0.147	0.0000	0.0000
2024/01/26	R186	07/11/2024	9.14 Call	Bond Future	1667.0300	1.6670	1689.6100	1.6896	1.355	0.0000	0.0000
2024/01/26	R186	07/11/2024	9.14 Put	Bond Future	636.6300	0.6366	683.7500	0.6838	7.401	0.0000	0.0000
2024/01/26	R186	07/11/2024	9.15 Call	Bond Future	1681.1200	1.6811	1703.5500	1.7036	1.334	0.0000	0.0000
2024/01/26	R186	07/11/2024	9.15 Put	Bond Future	631.6200	0.6316	678.5900	0.6786	7.436	0.0000	0.0000
2024/01/26	R186	07/11/2024	9.13 Call	Bond Future	1652.9700	1.6530	1676.0700	1.6761	1.397	0.0000	0.0000
2024/01/26	R186	07/11/2024	9.13 Put	Bond Future	641.6800	0.6417	689.3200	0.6893	7.424	0.0000	0.0000
2024/01/26	R186	06/02/2025		Bond Future	8.5935	104.6870	8.6083	104.6615	0.173	0.0000	0.0000
2024/01/26	R186	06/02/2025	9.03 Call	Bond Future	1516.0000	1.5160	1535.4100	1.5354	1.280	0.0000	0.0000
2024/01/26	R186	06/02/2025	9.03 Put	Bond Future	768.1000	0.7681	813.0500	0.8131	5.852	0.0000	0.0000
2024/01/26	R202	01/02/2024		Bond Future	258.7705	258.7705	258.8161	258.8161	0.018	0.0000	0.0000
2024/01/26	R202	02/05/2024		Bond Future	264.4964	264.4964	264.5348	264.5348	0.015	0.0000	0.0000
2024/01/26	R202	01/08/2024		Bond Future	265.3132	265.3132	265.3244	265.3244	0.004	0.0000	0.0000
2024/01/26	R202	07/11/2024		Bond Future	271.5544	271.5544	271.5441	271.5441	0.004	0.0000	0.0000
2024/01/26	R202	06/02/2025		Bond Future	272.2271	272.2271	272.2156	272.2156	0.004	0.0000	0.0000
2024/01/26	R202	06/02/2025	266.79 Call	Bond Future	5437.1400	5.4371	5425.6100	5.4256	0.212	0.0000	0.0000
2024/01/26	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	R209	01/02/2024		Bond Future	11.5372	68.0895	11.5563	67.9971	0.165	0.0000	0.0000
2024/01/26	R209	01/02/2024	12.13 Call	Bond Future	2789.6800	2.7897	2707.1100	2.7071	2.960	0.0000	0.0000
2024/01/26	R209	01/02/2024	12.13 Put	Bond Future	3.2000	0.0032	12.9900	0.0130	305.938	0.0000	0.0000
2024/01/26	R209	01/02/2024	12.14 Call	Bond Future	2834.9300	2.8349	2751.5700	2.7516	2.940	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	
2024/01/26	R209	01/02/2024	12.14 Put	Bond Future	2.8700	0.0029	11.8700	0.0119	313.589	0.0000	0.0000
2024/01/26	R209	01/02/2024	12.12 Call	Bond Future	2744.4100	2.7444	2662.6900	2.6627	2.978	0.0000	0.0000
2024/01/26	R209	01/02/2024	12.12 Put	Bond Future	3.5700	0.0036	14.2100	0.0142	298.039	0.0000	0.0000
2024/01/26	R209	02/05/2024		Bond Future	11.6264	66.4264	11.6466	66.3299	0.174	0.0000	0.0000
2024/01/26	R209	02/05/2024	11.18 Call	Bond Future	680.3200	0.6803	649.2600	0.6493	4.565	0.0000	0.0000
2024/01/26	R209	02/05/2024	11.18 Put	Bond Future	2860.1900	2.8602	2925.5900	2.9256	2.287	0.0000	0.0000
2024/01/26	R209	02/05/2024	11.19 Call	Bond Future	695.4700	0.6955	663.9500	0.6640	4.532	0.0000	0.0000
2024/01/26	R209	02/05/2024	11.19 Put	Bond Future	2825.4400	2.8254	2890.3800	2.8904	2.298	0.0000	0.0000
2024/01/26	R209	02/05/2024	11.17 Call	Bond Future	665.2600	0.6653	634.6800	0.6347	4.597	0.0000	0.0000
2024/01/26	R209	02/05/2024	11.17 Put	Bond Future	2895.0900	2.8951	2960.9700	2.9610	2.276	0.0000	0.0000
2024/01/26	R209	01/08/2024		Bond Future	11.7170	67.8909	11.7395	67.7850	0.192	0.0000	0.0000
2024/01/26	R209	01/08/2024	11.79 Call	Bond Future	2483.7400	2.4837	2432.0100	2.4320	2.083	0.0000	0.0000
2024/01/26	R209	01/08/2024	11.79 Put	Bond Future	2141.2400	2.1412	2195.3800	2.1954	2.528	0.0000	0.0000
2024/01/26	R209	01/08/2024	11.80 Call	Bond Future	2510.1900	2.5102	2458.1200	2.4581	2.074	0.0000	0.0000
2024/01/26	R209	01/08/2024	11.80 Put	Bond Future	2120.9600	2.1210	2174.7600	2.1748	2.537	0.0000	0.0000
2024/01/26	R209	01/08/2024	11.78 Call	Bond Future	2457.2100	2.4572	2406.0300	2.4060	2.083	0.0000	0.0000
2024/01/26	R209	01/08/2024	11.78 Put	Bond Future	2161.4800	2.1615	2216.1700	2.2162	2.530	0.0000	0.0000
2024/01/26	R209	07/11/2024		Bond Future	11.8281	66.3132	11.8527	66.1994	0.208	0.0000	0.0000
2024/01/26	R209	07/11/2024	12.22 Call	Bond Future	3867.1800	3.8672	3886.1700	3.8862	0.491	0.0000	0.0000
2024/01/26	R209	07/11/2024	12.22 Put	Bond Future	2086.0300	2.0860	2218.7600	2.2188	6.363	0.0000	0.0000
2024/01/26	R209	07/11/2024	12.23 Call	Bond Future	3895.8000	3.8958	3914.3700	3.9144	0.477	0.0000	0.0000
2024/01/26	R209	07/11/2024	12.23 Put	Bond Future	2070.0700	2.0701	2202.3800	2.2024	6.392	0.0000	0.0000
2024/01/26	R209	07/11/2024	12.21 Call	Bond Future	3838.8600	3.8389	3858.0400	3.8580	0.500	0.0000	0.0000
2024/01/26	R209	07/11/2024	12.21 Put	Bond Future	2102.3400	2.1023	2235.2600	2.2353	6.322	0.0000	0.0000
2024/01/26	R209	06/02/2025		Bond Future	11.9400	67.7333	11.9656	67.6168	0.214	0.0000	0.0000
2024/01/26	R209	06/02/2025	12.44 Call	Bond Future	4454.6600	4.4547	4408.5100	4.4085	1.036	0.0000	0.0000
2024/01/26	R209	06/02/2025	12.44 Put	Bond Future	2229.2900	2.2293	2299.6500	2.2997	3.156	0.0000	0.0000
2024/01/26	R210	01/02/2024		Bond Future	233.1954	233.1954	233.0546	233.0546	0.060	0.0000	0.0000
2024/01/26	R210	02/05/2024		Bond Future	235.1061	235.1061	234.9549	234.9549	0.064	0.0000	0.0000
2024/01/26	R210	01/08/2024		Bond Future	240.3458	240.3458	240.1660	240.1660	0.075	0.0000	0.0000
2024/01/26	R210	07/11/2024		Bond Future	242.6692	242.6692	242.4658	242.4658	0.084	0.0000	0.0000
2024/01/26	R210	06/02/2025		Bond Future	247.9275	247.9275	247.7182	247.7182	0.084	0.0000	0.0000
2024/01/26	R210	06/02/2025	239.61 Call	Bond Future	8317.5300	8.3175	8108.2000	8.1082	2.517	0.0000	0.0000
2024/01/26	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	R213	01/02/2024	11.71 Call	Bond Future	6201.6500	6.2017	6182.7000	6.1827	0.306	0.0000	0.0000
2024/01/26	R213	01/02/2024	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	R213	01/02/2024	11.72 Call	Bond Future	6241.8500	6.2419	6222.9000	6.2229	0.304	0.0000	0.0000
2024/01/26	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	
2024/01/26	R213	01/02/2024	11.70 Call	Bond Future	6161.4200	6.1614	6142.4700	6.1425	0.308	0.0000	0.0000
2024/01/26	R213	01/02/2024	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	R213	01/02/2024		Bond Future	10.2408	87.0530	10.2451	87.0340	0.042	0.0000	0.0000
2024/01/26	R213	02/05/2024		Bond Future	10.3019	85.3996	10.3070	85.3775	0.050	0.0000	0.0000
2024/01/26	R213	02/05/2024	10.29 Call	Bond Future	1382.5700	1.3826	1350.2900	1.3503	2.335	0.0000	0.0000
2024/01/26	R213	02/05/2024	10.29 Put	Bond Future	1433.7700	1.4338	1423.5100	1.4235	0.716	0.0000	0.0000
2024/01/26	R213	02/05/2024	10.30 Call	Bond Future	1405.0900	1.4051	1372.6900	1.3727	2.306	0.0000	0.0000
2024/01/26	R213	02/05/2024	10.30 Put	Bond Future	1413.0800	1.4131	1402.7000	1.4027	0.735	0.0000	0.0000
2024/01/26	R213	02/05/2024	10.28 Call	Bond Future	1360.0800	1.3601	1327.9100	1.3279	2.365	0.0000	0.0000
2024/01/26	R213	02/05/2024	10.28 Put	Bond Future	1454.5100	1.4545	1444.3600	1.4444	0.698	0.0000	0.0000
2024/01/26	R213	01/08/2024		Bond Future	10.3619	87.2825	10.3695	87.2508	0.073	0.0000	0.0000
2024/01/26	R213	01/08/2024	10.87 Call	Bond Future	3224.2900	3.2243	3222.3400	3.2223	0.060	0.0000	0.0000
2024/01/26	R213	01/08/2024	10.87 Put	Bond Future	1120.6200	1.1206	1150.4200	1.1504	2.659	0.0000	0.0000
2024/01/26	R213	01/08/2024	10.88 Call	Bond Future	3252.9400	3.2529	3250.8400	3.2508	0.065	0.0000	0.0000
2024/01/26	R213	01/08/2024	10.88 Put	Bond Future	1108.5300	1.1085	1138.1800	1.1382	2.675	0.0000	0.0000
2024/01/26	R213	01/08/2024	10.86 Call	Bond Future	3195.7200	3.1957	3193.7100	3.1937	0.063	0.0000	0.0000
2024/01/26	R213	01/08/2024	10.86 Put	Bond Future	1132.8200	1.1328	1162.5600	1.1626	2.625	0.0000	0.0000
2024/01/26	R213	07/11/2024		Bond Future	10.4512	85.7521	10.4609	85.7127	0.093	0.0000	0.0000
2024/01/26	R213	07/11/2024	11.22 Call	Bond Future	4328.8800	4.3289	4308.0200	4.3080	0.482	0.0000	0.0000
2024/01/26	R213	07/11/2024	11.22 Put	Bond Future	1265.0400	1.2650	1283.5900	1.2836	1.466	0.0000	0.0000
2024/01/26	R213	07/11/2024	11.23 Call	Bond Future	4357.5300	4.3575	4336.5700	4.3366	0.481	0.0000	0.0000
2024/01/26	R213	07/11/2024	11.23 Put	Bond Future	1254.7600	1.2548	1273.2100	1.2732	1.470	0.0000	0.0000
2024/01/26	R213	07/11/2024	11.21 Call	Bond Future	4300.5500	4.3006	4279.8000	4.2798	0.482	0.0000	0.0000
2024/01/26	R213	07/11/2024	11.21 Put	Bond Future	1275.6700	1.2757	1294.3300	1.2943	1.463	0.0000	0.0000
2024/01/26	R213	06/02/2025		Bond Future	10.5488	87.5899	10.5591	87.5492	0.098	0.0000	0.0000
2024/01/26	R213	06/02/2025	11.35 Call	Bond Future	4499.0300	4.4990	4476.1800	4.4762	0.508	0.0000	0.0000
2024/01/26	R213	06/02/2025	11.35 Put	Bond Future	1405.7200	1.4057	1423.6300	1.4236	1.274	0.0000	0.0000
2024/01/26	R214	01/02/2024	12.15 Call	Bond Future	878.0600	0.8781	915.2800	0.9153	4.239	0.0000	0.0000
2024/01/26	R214	01/02/2024	12.15 Put	Bond Future	188.0800	0.1881	318.1800	0.3182	69.173	0.0000	0.0000
2024/01/26	R214	01/02/2024	12.16 Call	Bond Future	913.9000	0.9139	947.2700	0.9473	3.651	0.0000	0.0000
2024/01/26	R214	01/02/2024	12.16 Put	Bond Future	175.7900	0.1758	302.0400	0.3020	71.819	0.0000	0.0000
2024/01/26	R214	01/02/2024	12.14 Call	Bond Future	842.8700	0.8429	883.8500	0.8839	4.862	0.0000	0.0000
2024/01/26	R214	01/02/2024	12.14 Put	Bond Future	201.0700	0.2011	334.9300	0.3349	66.574	0.0000	0.0000
2024/01/26	R214	01/02/2024		Bond Future	12.0080	63.2487	12.0270	63.1558	0.158	0.0000	0.0000
2024/01/26	R214	02/05/2024		Bond Future	12.1001	61.3286	12.1201	61.2318	0.165	0.0000	0.0000
2024/01/26	R214	02/05/2024	11.47 Call	Bond Future	453.8000	0.4538	460.6400	0.4606	1.507	0.0000	0.0000
2024/01/26	R214	02/05/2024	11.47 Put	Bond Future	3629.1900	3.6292	3732.8300	3.7328	2.856	0.0000	0.0000
2024/01/26	R214	02/05/2024	11.48 Call	Bond Future	465.5100	0.4655	472.2500	0.4723	1.448	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	
2024/01/26	R214	02/05/2024	11.48 Put	Bond Future	3588.5200	3.5885	3692.0600	3.6921	2.885	0.0000	0.0000
2024/01/26	R214	02/05/2024	11.46 Call	Bond Future	442.3000	0.4423	449.2300	0.4492	1.567	0.0000	0.0000
2024/01/26	R214	02/05/2024	11.46 Put	Bond Future	3670.1300	3.6701	3773.8600	3.7739	2.826	0.0000	0.0000
2024/01/26	R214	02/05/2024	13.52 Call	Bond Future	6499.8000	6.4998	6432.2700	6.4323	1.039	0.0000	0.0000
2024/01/26	R214	02/05/2024	13.52 Put	Bond Future	190.7900	0.1908	220.0600	0.2201	15.341	0.0000	0.0000
2024/01/26	R214	02/05/2024	12.87 Call	Bond Future	4082.1400	4.0821	4045.1900	4.0452	0.905	0.0000	0.0000
2024/01/26	R214	02/05/2024	12.87 Put	Bond Future	525.5700	0.5256	585.4200	0.5854	11.388	0.0000	0.0000
2024/01/26	R214	02/05/2024	12.12 Put	Bond Future	1588.2500	1.5883	1689.4900	1.6895	6.374	0.0000	0.0000
2024/01/26	R214	02/05/2024	12.12 Call	Bond Future	1684.3700	1.6844	1688.8100	1.6888	0.264	0.0000	0.0000
2024/01/26	R214	02/05/2024	12.14 Put	Bond Future	1544.6100	1.5446	1645.1100	1.6451	6.506	0.0000	0.0000
2024/01/26	R214	02/05/2024	12.14 Call	Bond Future	1737.2400	1.7372	1740.9400	1.7409	0.213	0.0000	0.0000
2024/01/26	R214	01/08/2024		Bond Future	12.1928	62.6807	12.2149	62.5752	0.181	0.0000	0.0000
2024/01/26	R214	01/08/2024	12.17 Call	Bond Future	2293.8300	2.2938	2245.8400	2.2458	2.092	0.0000	0.0000
2024/01/26	R214	01/08/2024	12.17 Put	Bond Future	2402.9100	2.4029	2460.5000	2.4605	2.397	0.0000	0.0000
2024/01/26	R214	01/08/2024	12.18 Call	Bond Future	2319.1500	2.3192	2271.1600	2.2712	2.069	0.0000	0.0000
2024/01/26	R214	01/08/2024	12.18 Put	Bond Future	2380.2900	2.3803	2437.8800	2.4379	2.419	0.0000	0.0000
2024/01/26	R214	01/08/2024	12.16 Call	Bond Future	2268.4600	2.2685	2220.8300	2.2208	2.100	0.0000	0.0000
2024/01/26	R214	01/08/2024	12.16 Put	Bond Future	2425.5400	2.4255	2483.4900	2.4835	2.389	0.0000	0.0000
2024/01/26	R214	07/11/2024	12.61 Call	Bond Future	3800.5900	3.8006	3739.4900	3.7395	1.608	0.0000	0.0000
2024/01/26	R214	07/11/2024	12.61 Put	Bond Future	2405.3700	2.4054	2457.2400	2.4572	2.156	0.0000	0.0000
2024/01/26	R214	07/11/2024	12.62 Call	Bond Future	3828.4200	3.8284	3767.2600	3.7673	1.598	0.0000	0.0000
2024/01/26	R214	07/11/2024	12.62 Put	Bond Future	2387.7700	2.3878	2439.5800	2.4396	2.170	0.0000	0.0000
2024/01/26	R214	07/11/2024	12.60 Call	Bond Future	3772.6300	3.7726	3711.8000	3.7118	1.612	0.0000	0.0000
2024/01/26	R214	07/11/2024	12.60 Put	Bond Future	2422.8800	2.4229	2475.0200	2.4750	2.152	0.0000	0.0000
2024/01/26	R214	07/11/2024		Bond Future	12.3086	60.8319	12.3326	60.7189	0.195	0.0000	0.0000
2024/01/26	R214	06/02/2025		Bond Future	12.4265	62.1350	12.4514	62.0192	0.201	0.0000	0.0000
2024/01/26	R214	06/02/2025	12.71 Call	Bond Future	4143.5300	4.1435	4093.5300	4.0935	1.207	0.0000	0.0000
2024/01/26	R214	06/02/2025	12.71 Put	Bond Future	2849.2000	2.8492	2914.9200	2.9149	2.307	0.0000	0.0000
2024/01/26	R248	01/02/2024	13.10 Call	Bond Future	5095.2600	5.0953	4895.4700	4.8955	3.921	0.0000	0.0000
2024/01/26	R248	01/02/2024	13.10 Put	Bond Future	0.1200	0.0001	0.9900	0.0010	725.000	0.0000	0.0000
2024/01/26	R248	01/02/2024	13.90 Call	Bond Future	9047.4000	9.0474	8846.7400	8.8467	2.218	0.0000	0.0000
2024/01/26	R248	01/02/2024	13.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/26	R248	01/02/2024	11.50 Put	Bond Future	4254.6500	4.2547	4459.2200	4.4592	4.808	0.0000	0.0000
2024/01/26	R248	01/02/2024	11.50 Call	Bond Future	0.1300	0.0001	4.0400	0.0040	3,007.692	0.0000	0.0000
2024/01/26	R248	01/02/2024	12.30 Put	Bond Future	270.9500	0.2710	483.3200	0.4833	78.380	0.0000	0.0000
2024/01/26	R248	01/02/2024	12.30 Call	Bond Future	955.6200	0.9556	967.3300	0.9673	1.225	0.0000	0.0000
2024/01/26	R248	01/02/2024	13.37 Call	Bond Future	6477.0600	6.4771	6276.4400	6.2764	3.097	0.0000	0.0000
2024/01/26	R248	01/02/2024	13.37 Put	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/26	R248	01/02/2024	12.15 Call	Bond Future	444.0800	0.4441	521.0800	0.5211	17.339	0.0000	0.0000
2024/01/26	R248	01/02/2024	12.15 Put	Bond Future	642.9100	0.6429	920.5700	0.9206	43.188	0.0000	0.0000
2024/01/26	R248	01/02/2024	12.16 Call	Bond Future	471.4200	0.4714	545.6100	0.5456	15.738	0.0000	0.0000
2024/01/26	R248	01/02/2024	12.16 Put	Bond Future	610.7600	0.6108	885.6100	0.8856	45.001	0.0000	0.0000
2024/01/26	R248	01/02/2024	12.14 Call	Bond Future	417.7500	0.4178	497.2900	0.4973	19.040	0.0000	0.0000
2024/01/26	R248	01/02/2024	12.14 Put	Bond Future	676.1500	0.6762	956.3500	0.9564	41.441	0.0000	0.0000
2024/01/26	R248	01/02/2024		Bond Future	12.1835	77.2852	12.2174	77.0845	0.279	0.0000	0.0000
2024/01/26	R248	02/05/2024		Bond Future	12.2817	74.5285	12.3172	74.3212	0.290	0.0000	0.0000
2024/01/26	R248	02/05/2024	11.47 Call	Bond Future	365.3700	0.3654	332.0100	0.3320	9.130	0.0000	0.0000
2024/01/26	R248	02/05/2024	11.47 Put	Bond Future	5391.5700	5.3916	5565.5300	5.5655	3.227	0.0000	0.0000
2024/01/26	R248	02/05/2024	11.48 Call	Bond Future	375.8900	0.3759	341.7800	0.3418	9.074	0.0000	0.0000
2024/01/26	R248	02/05/2024	11.48 Put	Bond Future	5336.5300	5.3365	5509.7400	5.5097	3.246	0.0000	0.0000
2024/01/26	R248	02/05/2024	11.46 Call	Bond Future	355.0600	0.3551	322.4300	0.3224	9.190	0.0000	0.0000
2024/01/26	R248	02/05/2024	11.46 Put	Bond Future	5446.9200	5.4469	5621.6100	5.6216	3.207	0.0000	0.0000
2024/01/26	R248	02/05/2024	11.40 Put	Bond Future	5785.5900	5.7856	5964.3300	5.9643	3.089	0.0000	0.0000
2024/01/26	R248	02/05/2024	11.40 Call	Bond Future	297.7500	0.2978	269.1700	0.2692	9.599	0.0000	0.0000
2024/01/26	R248	02/05/2024	12.40 Put	Bond Future	1749.9800	1.7500	1838.5600	1.8386	5.062	0.0000	0.0000
2024/01/26	R248	02/05/2024	12.40 Call	Bond Future	2435.5200	2.4355	2316.7800	2.3168	4.875	0.0000	0.0000
2024/01/26	R248	02/05/2024	13.16 Call	Bond Future	5430.5100	5.4305	5259.4300	5.2594	3.150	0.0000	0.0000
2024/01/26	R248	02/05/2024	13.16 Put	Bond Future	601.5000	0.6015	637.7400	0.6377	6.025	0.0000	0.0000
2024/01/26	R248	01/08/2024		Bond Future	12.3807	76.1717	12.4190	75.9518	0.309	0.0000	0.0000
2024/01/26	R248	01/08/2024	12.31 Call	Bond Future	2644.9400	2.6449	2543.2300	2.5432	3.845	0.0000	0.0000
2024/01/26	R248	01/08/2024	12.31 Put	Bond Future	3053.8000	3.0538	3172.0400	3.1720	3.872	0.0000	0.0000
2024/01/26	R248	01/08/2024	12.32 Call	Bond Future	2674.9500	2.6750	2572.5100	2.5725	3.830	0.0000	0.0000
2024/01/26	R248	01/08/2024	12.32 Put	Bond Future	3025.7100	3.0257	3143.2200	3.1432	3.884	0.0000	0.0000
2024/01/26	R248	01/08/2024	12.30 Call	Bond Future	2615.0700	2.6151	2514.0900	2.5141	3.861	0.0000	0.0000
2024/01/26	R248	01/08/2024	12.30 Put	Bond Future	3082.1100	3.0821	3201.0800	3.2011	3.860	0.0000	0.0000
2024/01/26	R248	07/11/2024		Bond Future	12.5036	73.4918	12.5445	73.2607	0.328	0.0000	0.0000
2024/01/26	R248	07/11/2024	12.79 Call	Bond Future	4558.7600	4.5588	4429.4400	4.4294	2.837	0.0000	0.0000
2024/01/26	R248	07/11/2024	12.79 Put	Bond Future	2969.9700	2.9700	3071.6700	3.0717	3.424	0.0000	0.0000
2024/01/26	R248	07/11/2024	12.80 Call	Bond Future	4591.8400	4.5918	4462.2400	4.4622	2.822	0.0000	0.0000
2024/01/26	R248	07/11/2024	12.80 Put	Bond Future	2948.7000	2.9487	3050.1200	3.0501	3.439	0.0000	0.0000
2024/01/26	R248	07/11/2024	12.78 Call	Bond Future	4525.5000	4.5255	4396.7200	4.3967	2.846	0.0000	0.0000
2024/01/26	R248	07/11/2024	12.78 Put	Bond Future	2991.1400	2.9911	3093.3800	3.0934	3.418	0.0000	0.0000
2024/01/26	R248	06/02/2025		Bond Future	12.6287	75.0656	12.6714	74.8293	0.338	0.0000	0.0000
2024/01/26	R248	06/02/2025	12.71 Call	Bond Future	4395.9200	4.3959	4292.9300	4.2929	2.343	0.0000	0.0000
2024/01/26	R248	06/02/2025	12.71 Put	Bond Future	3946.7000	3.9467	4080.0200	4.0800	3.378	0.0000	0.0000
2024/01/26	X038	31/01/2038		Bond Future	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
2024/01/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

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