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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/01/2024 TO 29/01/2024

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
2024/01/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/29	2025	01/02/2024		Bond Future	176.0332	176.0332	175.9621	0.040	0.0000	0.0000
2024/01/29	2025	02/05/2024		Bond Future	179.9229	179.9229	179.8498	0.041	0.0000	0.0000
2024/01/29	2025	01/08/2024		Bond Future	182.0810	182.0810	182.0067	0.041	0.0000	0.0000
2024/01/29	2025	07/11/2024		Bond Future	186.3498	186.3498	186.2745	0.040	0.0000	0.0000
2024/01/29	2029	01/02/2024		Bond Future	129.0231	129.0231	128.8596	0.127	0.0000	0.0000
2024/01/29	2029	02/05/2024		Bond Future	130.5099	130.5099	130.3426	0.128	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	
2024/01/29	2029	01/08/2024		Bond Future	133.4045	133.4045	133.2338	133.2338	0.128	0.0000	0.0000
2024/01/29	2029	07/11/2024		Bond Future	135.1341	135.1341	134.9599	134.9599	0.129	0.0000	0.0000
2024/01/29	2029	06/02/2025		Bond Future	138.0619	138.0619	137.8844	137.8844	0.129	0.0000	0.0000
2024/01/29	2029	06/02/2025	132.40 Call	Bond Future	5661.9200	5.6619	5484.3600	5.4844	3.136	0.0000	0.0000
2024/01/29	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2030	01/02/2024	11.85 Call	Bond Future	8386.0600	8.3861	8388.7300	8.3887	0.032	0.0000	0.0000
2024/01/29	2030	01/02/2024	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2030	01/02/2024	10.00 Put	Bond Future	38.1800	0.0382	7.7100	0.0077	79.806	0.0000	0.0000
2024/01/29	2030	01/02/2024	10.00 Call	Bond Future	1094.4800	1.0945	1066.6800	1.0667	2.540	0.0000	0.0000
2024/01/29	2030	01/02/2024	9.89 Put	Bond Future	102.4900	0.1025	40.3500	0.0404	60.630	0.0000	0.0000
2024/01/29	2030	01/02/2024	9.89 Call	Bond Future	698.2000	0.6982	638.7300	0.6387	8.518	0.0000	0.0000
2024/01/29	2030	01/02/2024	10.39 Put	Bond Future	0.4700	0.0005	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/29	2030	01/02/2024	10.39 Call	Bond Future	2666.6900	2.6667	2668.8900	2.6689	0.082	0.0000	0.0000
2024/01/29	2030	01/02/2024	11.86 Call	Bond Future	8423.6300	8.4236	8426.3000	8.4263	0.032	0.0000	0.0000
2024/01/29	2030	01/02/2024	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2030	01/02/2024	10.16 Put	Bond Future	7.2700	0.0073	0.4100	0.0004	94.360	0.0000	0.0000
2024/01/29	2030	01/02/2024	10.16 Call	Bond Future	1728.3800	1.7284	1724.1900	1.7242	0.242	0.0000	0.0000
2024/01/29	2030	01/02/2024	11.00 Call	Bond Future	5113.7100	5.1137	5116.3800	5.1164	0.052	0.0000	0.0000
2024/01/29	2030	01/02/2024	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2030	01/02/2024	11.75 Call	Bond Future	8009.1900	8.0092	8011.8600	8.0119	0.033	0.0000	0.0000
2024/01/29	2030	01/02/2024	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2030	01/02/2024	11.36 Call	Bond Future	6518.8700	6.5189	6521.5400	6.5215	0.041	0.0000	0.0000
2024/01/29	2030	01/02/2024	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2030	01/02/2024	11.37 Call	Bond Future	6557.5000	6.5575	6560.1700	6.5602	0.041	0.0000	0.0000
2024/01/29	2030	01/02/2024	11.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2030	01/02/2024	11.35 Call	Bond Future	6480.2300	6.4802	6482.9000	6.4829	0.041	0.0000	0.0000
2024/01/29	2030	01/02/2024	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2030	01/02/2024		Bond Future	9.7488	92.3398	9.7481	92.3424	0.006	0.0000	0.0000
2024/01/29	2030	01/02/2024	11.31 Call	Bond Future	6325.4200	6.3254	6328.0900	6.3281	0.042	0.0000	0.0000
2024/01/29	2030	01/02/2024	11.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2030	01/02/2024	9.93 Put	Bond Future	72.6000	0.0726	22.9000	0.0229	68.457	0.0000	0.0000
2024/01/29	2030	01/02/2024	9.93 Call	Bond Future	836.1300	0.8361	789.1000	0.7891	5.625	0.0000	0.0000
2024/01/29	2030	01/02/2024	9.57 Put	Bond Future	808.6200	0.8086	771.0400	0.7710	4.647	0.0000	0.0000
2024/01/29	2030	01/02/2024	9.57 Call	Bond Future	47.8200	0.0478	12.9100	0.0129	73.003	0.0000	0.0000
2024/01/29	2030	01/02/2024	10.07 Put	Bond Future	19.0000	0.0190	2.2900	0.0023	87.947	0.0000	0.0000
2024/01/29	2030	01/02/2024	10.07 Call	Bond Future	1366.9000	1.3669	1352.8600	1.3529	1.027	0.0000	0.0000
2024/01/29	2030	01/02/2024	12.10 Call	Bond Future	9319.0100	9.3190	9321.6800	9.3217	0.029	0.0000	0.0000
2024/01/29	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
2024/01/29	2030	02/05/2024		Bond Future	9.7990	94.3572	9.7984	94.3597	0.006	0.0000	0.0000
2024/01/29	2030	02/05/2024	9.82 Call	Bond Future	1316.2100	1.3162	1297.7000	1.2977	1.406	0.0000	0.0000
2024/01/29	2030	02/05/2024	9.82 Put	Bond Future	1230.2100	1.2302	1209.1600	1.2092	1.711	0.0000	0.0000
2024/01/29	2030	02/05/2024	9.83 Call	Bond Future	1338.1100	1.3381	1319.6100	1.3196	1.383	0.0000	0.0000
2024/01/29	2030	02/05/2024	9.83 Put	Bond Future	1211.1700	1.2112	1190.1300	1.1901	1.737	0.0000	0.0000
2024/01/29	2030	02/05/2024	9.81 Call	Bond Future	1294.5100	1.2945	1275.9900	1.2760	1.431	0.0000	0.0000
2024/01/29	2030	02/05/2024	9.81 Put	Bond Future	1249.4700	1.2495	1228.4100	1.2284	1.686	0.0000	0.0000
2024/01/29	2030	02/05/2024	10.62 Put	Bond Future	306.7700	0.3068	293.0500	0.2931	4.472	0.0000	0.0000
2024/01/29	2030	02/05/2024	10.62 Call	Bond Future	3597.5900	3.5976	3586.4100	3.5864	0.311	0.0000	0.0000
2024/01/29	2030	02/05/2024	11.12 Put	Bond Future	116.6100	0.1166	108.8200	0.1088	6.680	0.0000	0.0000
2024/01/29	2030	02/05/2024	11.12 Call	Bond Future	5340.1300	5.3401	5334.8800	5.3349	0.098	0.0000	0.0000
2024/01/29	2030	02/05/2024	13.15 Call	Bond Future	12551.4800	12.5515	12553.9600	12.5540	0.020	0.0000	0.0000
2024/01/29	2030	02/05/2024	13.15 Put	Bond Future	0.3200	0.0003	0.2600	0.0003	18.750	0.0000	0.0000
2024/01/29	2030	02/05/2024	9.66 Put	Bond Future	1567.2800	1.5673	1546.5200	1.5465	1.325	0.0000	0.0000
2024/01/29	2030	02/05/2024	9.66 Call	Bond Future	995.2000	0.9952	976.9800	0.9770	1.831	0.0000	0.0000
2024/01/29	2030	02/05/2024	10.16 Put	Bond Future	703.5700	0.7036	684.3500	0.6844	2.732	0.0000	0.0000
2024/01/29	2030	02/05/2024	10.16 Call	Bond Future	2168.8700	2.1689	2152.1900	2.1522	0.769	0.0000	0.0000
2024/01/29	2030	02/05/2024	11.94 Call	Bond Future	8300.3000	8.3003	8300.7300	8.3007	0.005	0.0000	0.0000
2024/01/29	2030	02/05/2024	11.94 Put	Bond Future	19.2400	0.0192	17.1300	0.0171	10.967	0.0000	0.0000
2024/01/29	2030	02/05/2024	12.38 Call	Bond Future	9871.3100	9.8713	9873.1400	9.8731	0.019	0.0000	0.0000
2024/01/29	2030	02/05/2024	12.38 Put	Bond Future	5.0100	0.0050	4.3000	0.0043	14.172	0.0000	0.0000
2024/01/29	2030	02/05/2024	10.82 Put	Bond Future	209.3900	0.2094	198.2400	0.1982	5.325	0.0000	0.0000
2024/01/29	2030	02/05/2024	10.82 Call	Bond Future	4279.6500	4.2797	4271.0400	4.2710	0.201	0.0000	0.0000
2024/01/29	2030	01/08/2024	10.38 Call	Bond Future	3023.7700	3.0238	3012.6200	3.0126	0.369	0.0000	0.0000
2024/01/29	2030	01/08/2024	10.38 Put	Bond Future	964.2700	0.9643	950.3100	0.9503	1.448	0.0000	0.0000
2024/01/29	2030	01/08/2024	10.39 Call	Bond Future	3051.3300	3.0513	3040.2300	3.0402	0.364	0.0000	0.0000
2024/01/29	2030	01/08/2024	10.39 Put	Bond Future	953.3500	0.9534	939.4400	0.9394	1.459	0.0000	0.0000
2024/01/29	2030	01/08/2024	10.37 Call	Bond Future	2996.3000	2.9963	2985.1000	2.9851	0.374	0.0000	0.0000
2024/01/29	2030	01/08/2024	10.37 Put	Bond Future	975.2900	0.9753	961.2800	0.9613	1.436	0.0000	0.0000
2024/01/29	2030	01/08/2024		Bond Future	9.8523	92.4217	9.8516	92.4246	0.007	0.0000	0.0000
2024/01/29	2030	07/11/2024		Bond Future	9.9194	94.5636	9.9186	94.5668	0.008	0.0000	0.0000
2024/01/29	2030	07/11/2024	10.75 Call	Bond Future	4153.9300	4.1539	4145.8900	4.1459	0.194	0.0000	0.0000
2024/01/29	2030	07/11/2024	10.75 Put	Bond Future	1057.7100	1.0577	1046.4700	1.0465	1.063	0.0000	0.0000
2024/01/29	2030	07/11/2024	10.76 Call	Bond Future	4181.3200	4.1813	4173.3100	4.1733	0.192	0.0000	0.0000
2024/01/29	2030	07/11/2024	10.76 Put	Bond Future	1048.6200	1.0486	1037.4100	1.0374	1.069	0.0000	0.0000
2024/01/29	2030	07/11/2024	10.74 Call	Bond Future	4126.6000	4.1266	4118.5200	4.1185	0.196	0.0000	0.0000
2024/01/29	2030	07/11/2024	10.74 Put	Bond Future	1066.8900	1.0669	1055.6100	1.0556	1.057	0.0000	0.0000
2024/01/29	2030	06/02/2025		Bond Future	9.9926	92.5796	9.9916	92.5832	0.010	0.0000	0.0000
2024/01/29	2030	06/02/2025	10.68 Call	Bond Future	3913.2100	3.9132	3906.4900	3.9065	0.172	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	
2024/01/29	2030	06/02/2025	10.68 Put	Bond Future	1439.7100	1.4397	1429.3700	1.4294	0.718	0.0000	0.0000
2024/01/29	2032	01/02/2024	10.90 Put	Bond Future	45.0000	0.0450	9.3400	0.0093	79.244	0.0000	0.0000
2024/01/29	2032	01/02/2024	10.90 Call	Bond Future	1428.5600	1.4286	1372.7600	1.3728	3.906	0.0000	0.0000
2024/01/29	2032	01/02/2024	12.00 Call	Bond Future	6471.5100	6.4715	6451.3700	6.4514	0.311	0.0000	0.0000
2024/01/29	2032	01/02/2024	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2032	01/02/2024	11.55 Call	Bond Future	4439.0000	4.4390	4418.8200	4.4188	0.455	0.0000	0.0000
2024/01/29	2032	01/02/2024	11.55 Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/29	2032	01/02/2024	11.33 Call	Bond Future	3421.4500	3.4215	3400.7800	3.4008	0.604	0.0000	0.0000
2024/01/29	2032	01/02/2024	11.33 Put	Bond Future	0.5300	0.0005	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/29	2032	01/02/2024	11.35 Call	Bond Future	3514.5600	3.5146	3494.0000	3.4940	0.585	0.0000	0.0000
2024/01/29	2032	01/02/2024	11.35 Put	Bond Future	0.4200	0.0004	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/29	2032	01/02/2024	10.85 Call	Bond Future	1211.6500	1.2117	1141.6700	1.1417	5.776	0.0000	0.0000
2024/01/29	2032	01/02/2024	10.85 Put	Bond Future	69.1600	0.0692	19.3200	0.0193	72.065	0.0000	0.0000
2024/01/29	2032	01/02/2024	10.59 Put	Bond Future	443.4600	0.4435	345.9100	0.3459	21.997	0.0000	0.0000
2024/01/29	2032	01/02/2024	10.59 Call	Bond Future	318.1500	0.3182	200.4600	0.2005	36.992	0.0000	0.0000
2024/01/29	2032	01/02/2024	11.09 Put	Bond Future	7.3400	0.0073	0.3800	0.0004	94.823	0.0000	0.0000
2024/01/29	2032	01/02/2024	11.09 Call	Bond Future	2298.9800	2.2990	2271.8800	2.2719	1.179	0.0000	0.0000
2024/01/29	2032	01/02/2024	12.73 Call	Bond Future	9631.7600	9.6318	9611.6200	9.6116	0.209	0.0000	0.0000
2024/01/29	2032	01/02/2024	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2032	01/02/2024	10.78 Put	Bond Future	121.7900	0.1218	48.9900	0.0490	59.775	0.0000	0.0000
2024/01/29	2032	01/02/2024	10.78 Call	Bond Future	925.3100	0.9253	832.3700	0.8324	10.044	0.0000	0.0000
2024/01/29	2032	01/02/2024	11.75 Call	Bond Future	5350.4800	5.3505	5330.3400	5.3303	0.376	0.0000	0.0000
2024/01/29	2032	01/02/2024	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2032	01/02/2024	12.50 Call	Bond Future	8653.8900	8.6539	8633.7500	8.6338	0.233	0.0000	0.0000
2024/01/29	2032	01/02/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2032	01/02/2024		Bond Future	10.6155	90.1959	10.6196	90.1758	0.039	0.0000	0.0000
2024/01/29	2032	01/02/2024	11.84 Call	Bond Future	5756.3800	5.7564	5736.2400	5.7362	0.350	0.0000	0.0000
2024/01/29	2032	01/02/2024	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2032	01/02/2024	11.85 Call	Bond Future	5801.3200	5.8013	5781.1800	5.7812	0.347	0.0000	0.0000
2024/01/29	2032	01/02/2024	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2032	01/02/2024	11.83 Call	Bond Future	5711.4100	5.7114	5691.2700	5.6913	0.353	0.0000	0.0000
2024/01/29	2032	01/02/2024	11.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2032	01/02/2024	10.01 Put	Bond Future	3041.8200	3.0418	3061.9600	3.0620	0.662	0.0000	0.0000
2024/01/29	2032	01/02/2024	10.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2032	01/02/2024	10.76 Put	Bond Future	141.9800	0.1420	62.6400	0.0626	55.881	0.0000	0.0000
2024/01/29	2032	01/02/2024	10.76 Call	Bond Future	848.3400	0.8483	748.8600	0.7489	11.726	0.0000	0.0000
2024/01/29	2032	01/02/2024	12.62 Call	Bond Future	9166.1000	9.1661	9145.9600	9.1460	0.220	0.0000	0.0000
2024/01/29	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	
2024/01/29	2032	02/05/2024	10.55 Call	Bond Future	1221.6300	1.2216	1188.9500	1.1890	2.675	0.0000	0.0000
2024/01/29	2032	02/05/2024	10.55 Put	Bond Future	1910.8100	1.9108	1898.8700	1.8989	0.625	0.0000	0.0000
2024/01/29	2032	02/05/2024	10.56 Call	Bond Future	1243.9300	1.2439	1211.0700	1.2111	2.642	0.0000	0.0000
2024/01/29	2032	02/05/2024	10.56 Put	Bond Future	1884.6400	1.8846	1872.5200	1.8725	0.643	0.0000	0.0000
2024/01/29	2032	02/05/2024	10.54 Call	Bond Future	1199.7300	1.1997	1167.2400	1.1672	2.708	0.0000	0.0000
2024/01/29	2032	02/05/2024	10.54 Put	Bond Future	1937.4300	1.9374	1925.6800	1.9257	0.606	0.0000	0.0000
2024/01/29	2032	02/05/2024		Bond Future	10.6928	88.0049	10.6972	87.9841	0.040	0.0000	0.0000
2024/01/29	2032	02/05/2024	10.59 Put	Bond Future	1807.1500	1.8072	1794.5300	1.7945	0.698	0.0000	0.0000
2024/01/29	2032	02/05/2024	10.59 Call	Bond Future	1311.6700	1.3117	1278.3100	1.2783	2.543	0.0000	0.0000
2024/01/29	2032	02/05/2024	11.09 Put	Bond Future	848.2900	0.8483	832.1500	0.8322	1.903	0.0000	0.0000
2024/01/29	2032	02/05/2024	11.09 Call	Bond Future	2728.1600	2.7282	2691.2800	2.6913	1.352	0.0000	0.0000
2024/01/29	2032	02/05/2024	13.18 Call	Bond Future	10963.8500	10.9639	10941.5100	10.9415	0.204	0.0000	0.0000
2024/01/29	2032	02/05/2024	13.18 Put	Bond Future	14.8400	0.0148	13.2400	0.0132	10.782	0.0000	0.0000
2024/01/29	2032	02/05/2024	10.36 Put	Bond Future	2465.1700	2.4652	2457.2000	2.4572	0.323	0.0000	0.0000
2024/01/29	2032	02/05/2024	10.36 Call	Bond Future	848.3200	0.8483	819.6100	0.8196	3.384	0.0000	0.0000
2024/01/29	2032	02/05/2024	10.86 Put	Bond Future	1215.5200	1.2155	1199.8900	1.1999	1.286	0.0000	0.0000
2024/01/29	2032	02/05/2024	10.86 Call	Bond Future	2013.2000	2.0132	1976.8300	1.9768	1.807	0.0000	0.0000
2024/01/29	2032	02/05/2024	12.90 Call	Bond Future	9841.1100	9.8411	9817.5100	9.8175	0.240	0.0000	0.0000
2024/01/29	2032	02/05/2024	12.90 Put	Bond Future	31.3900	0.0314	28.5300	0.0285	9.111	0.0000	0.0000
2024/01/29	2032	02/05/2024	13.35 Call	Bond Future	11639.1300	11.6391	11617.3000	11.6173	0.188	0.0000	0.0000
2024/01/29	2032	02/05/2024	13.35 Put	Bond Future	9.1800	0.0092	8.0900	0.0081	11.874	0.0000	0.0000
2024/01/29	2032	02/05/2024	11.35 Put	Bond Future	554.4400	0.5544	539.4300	0.5394	2.707	0.0000	0.0000
2024/01/29	2032	02/05/2024	11.35 Call	Bond Future	3636.5700	3.6366	3600.8200	3.6008	0.983	0.0000	0.0000
2024/01/29	2032	02/05/2024	10.65 Put	Bond Future	1659.3800	1.6594	1645.8500	1.6459	0.815	0.0000	0.0000
2024/01/29	2032	02/05/2024	10.65 Call	Bond Future	1453.4200	1.4534	1419.1500	1.4192	2.358	0.0000	0.0000
2024/01/29	2032	02/05/2024	11.81 Call	Bond Future	5406.4000	5.4064	5374.7200	5.3747	0.586	0.0000	0.0000
2024/01/29	2032	02/05/2024	11.81 Put	Bond Future	250.5900	0.2506	239.6500	0.2397	4.366	0.0000	0.0000
2024/01/29	2032	02/05/2024	11.21 Call	Bond Future	3136.5100	3.1365	3099.9600	3.1000	1.165	0.0000	0.0000
2024/01/29	2032	02/05/2024	11.21 Put	Bond Future	699.0000	0.6990	683.1900	0.6832	2.262	0.0000	0.0000
2024/01/29	2032	02/05/2024	10.57 Put	Bond Future	1858.5400	1.8585	1846.2600	1.8463	0.661	0.0000	0.0000
2024/01/29	2032	02/05/2024	10.57 Call	Bond Future	1266.2800	1.2663	1233.2600	1.2333	2.608	0.0000	0.0000
2024/01/29	2032	01/08/2024	11.14 Call	Bond Future	3225.5800	3.2256	3194.9000	3.1949	0.951	0.0000	0.0000
2024/01/29	2032	01/08/2024	11.14 Put	Bond Future	1528.7800	1.5288	1519.1400	1.5191	0.631	0.0000	0.0000
2024/01/29	2032	01/08/2024	11.15 Call	Bond Future	3255.7000	3.2557	3224.9800	3.2250	0.944	0.0000	0.0000
2024/01/29	2032	01/08/2024	11.15 Put	Bond Future	1513.2200	1.5132	1503.5400	1.5035	0.640	0.0000	0.0000
2024/01/29	2032	01/08/2024	11.13 Call	Bond Future	3195.5700	3.1956	3164.9300	3.1649	0.959	0.0000	0.0000
2024/01/29	2032	01/08/2024	11.13 Put	Bond Future	1544.4800	1.5445	1534.8800	1.5349	0.622	0.0000	0.0000
2024/01/29	2032	01/08/2024		Bond Future	10.7734	89.9355	10.7779	89.9144	0.042	0.0000	0.0000
2024/01/29	2032	07/11/2024		Bond Future	10.8772	87.8532	10.8818	87.8320	0.043	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	
2024/01/29	2032	07/11/2024	13.36 Call	Bond Future	10746.3400	10.7463	10720.3800	10.7204	0.242	0.0000	0.0000
2024/01/29	2032	07/11/2024	13.36 Put	Bond Future	318.5800	0.3186	313.7700	0.3138	1.510	0.0000	0.0000
2024/01/29	2032	07/11/2024	11.64 Put	Bond Future	1512.1100	1.5121	1504.9200	1.5049	0.475	0.0000	0.0000
2024/01/29	2032	07/11/2024	11.64 Call	Bond Future	4901.5400	4.9015	4873.2000	4.8732	0.578	0.0000	0.0000
2024/01/29	2032	07/11/2024	11.48 Call	Bond Future	4407.4100	4.4074	4379.4000	4.3794	0.636	0.0000	0.0000
2024/01/29	2032	07/11/2024	11.48 Put	Bond Future	1714.6000	1.7146	1707.7400	1.7077	0.400	0.0000	0.0000
2024/01/29	2032	07/11/2024	11.49 Call	Bond Future	4437.8900	4.4379	4409.8600	4.4099	0.632	0.0000	0.0000
2024/01/29	2032	07/11/2024	11.49 Put	Bond Future	1701.3300	1.7013	1694.4500	1.6945	0.404	0.0000	0.0000
2024/01/29	2032	07/11/2024	11.47 Call	Bond Future	4376.9900	4.3770	4349.0100	4.3490	0.639	0.0000	0.0000
2024/01/29	2032	07/11/2024	11.47 Put	Bond Future	1727.9700	1.7280	1721.1400	1.7211	0.395	0.0000	0.0000
2024/01/29	2032	06/02/2025		Bond Future	10.9842	89.7342	10.9890	89.7129	0.044	0.0000	0.0000
2024/01/29	2032	06/02/2025	11.72 Call	Bond Future	4748.2600	4.7483	4723.2700	4.7233	0.526	0.0000	0.0000
2024/01/29	2032	06/02/2025	11.72 Put	Bond Future	1561.8800	1.5619	1558.1700	1.5582	0.238	0.0000	0.0000
2024/01/29	2033	01/02/2024		Bond Future	122.0154	122.0154	122.3309	122.3309	0.259	0.0000	0.0000
2024/01/29	2033	02/05/2024		Bond Future	123.2461	123.2461	123.5683	123.5683	0.261	0.0000	0.0000
2024/01/29	2033	01/08/2024		Bond Future	125.9798	125.9798	126.3093	126.3093	0.262	0.0000	0.0000
2024/01/29	2033	07/11/2024		Bond Future	127.4386	127.4386	127.7764	127.7764	0.265	0.0000	0.0000
2024/01/29	2033	06/02/2025		Bond Future	130.1998	130.1998	130.5454	130.5454	0.265	0.0000	0.0000
2024/01/29	2033	06/02/2025	124.94 Call	Bond Future	5259.8200	5.2598	5605.3500	5.6054	6.569	0.0000	0.0000
2024/01/29	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2037	01/02/2024	13.93 Call	Bond Future	10228.8600	10.2289	10207.9700	10.2080	0.204	0.0000	0.0000
2024/01/29	2037	01/02/2024	13.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2037	01/02/2024	12.93 Call	Bond Future	5559.2900	5.5593	5538.3300	5.5383	0.377	0.0000	0.0000
2024/01/29	2037	01/02/2024	12.93 Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/29	2037	01/02/2024	12.09 Put	Bond Future	198.5600	0.1986	79.4100	0.0794	60.007	0.0000	0.0000
2024/01/29	2037	01/02/2024	12.09 Call	Bond Future	1456.9600	1.4570	1316.9200	1.3169	9.612	0.0000	0.0000
2024/01/29	2037	01/02/2024		Bond Future	11.8572	78.1685	11.8610	78.1476	0.032	0.0000	0.0000
2024/01/29	2037	01/02/2024	12.32 Call	Bond Future	2513.9300	2.5139	2457.5200	2.4575	2.244	0.0000	0.0000
2024/01/29	2037	01/02/2024	12.32 Put	Bond Future	41.3900	0.0414	5.8700	0.0059	85.818	0.0000	0.0000
2024/01/29	2037	01/02/2024	12.33 Call	Bond Future	2562.9700	2.5630	2508.9400	2.5089	2.108	0.0000	0.0000
2024/01/29	2037	01/02/2024	12.33 Put	Bond Future	38.2800	0.0383	5.1400	0.0051	86.573	0.0000	0.0000
2024/01/29	2037	01/02/2024	12.31 Call	Bond Future	2465.0500	2.4651	2406.1600	2.4062	2.389	0.0000	0.0000
2024/01/29	2037	01/02/2024	12.31 Put	Bond Future	44.7100	0.0447	6.7100	0.0067	84.992	0.0000	0.0000
2024/01/29	2037	02/05/2024		Bond Future	11.9636	79.8762	11.9676	79.8548	0.033	0.0000	0.0000
2024/01/29	2037	02/05/2024	11.43 Call	Bond Future	663.2200	0.6632	635.9000	0.6359	4.119	0.0000	0.0000
2024/01/29	2037	02/05/2024	11.43 Put	Bond Future	3613.2900	3.6133	3607.4300	3.6074	0.162	0.0000	0.0000
2024/01/29	2037	02/05/2024	11.44 Call	Bond Future	678.6200	0.6786	650.9900	0.6510	4.071	0.0000	0.0000
2024/01/29	2037	02/05/2024	11.44 Put	Bond Future	3571.9400	3.5719	3565.7700	3.5658	0.173	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	
2024/01/29	2037	02/05/2024	11.45 Call	Bond Future	694.2500	0.6943	666.3200	0.6663	4.023	0.0000	0.0000
2024/01/29	2037	02/05/2024	11.45 Put	Bond Future	3530.8700	3.5309	3524.4000	3.5244	0.183	0.0000	0.0000
2024/01/29	2037	01/08/2024		Bond Future	12.0761	77.3728	12.0803	77.3510	0.034	0.0000	0.0000
2024/01/29	2037	01/08/2024	12.10 Call	Bond Future	2739.6600	2.7397	2706.8200	2.7068	1.199	0.0000	0.0000
2024/01/29	2037	01/08/2024	12.10 Put	Bond Future	2613.6100	2.6136	2602.5500	2.6026	0.423	0.0000	0.0000
2024/01/29	2037	01/08/2024	12.11 Call	Bond Future	2768.8900	2.7689	2735.9800	2.7360	1.189	0.0000	0.0000
2024/01/29	2037	01/08/2024	12.11 Put	Bond Future	2590.1200	2.5901	2578.9900	2.5790	0.430	0.0000	0.0000
2024/01/29	2037	01/08/2024	12.09 Call	Bond Future	2710.7700	2.7108	2678.0200	2.6780	1.208	0.0000	0.0000
2024/01/29	2037	01/08/2024	12.09 Put	Bond Future	2637.4900	2.6375	2626.5200	2.6265	0.416	0.0000	0.0000
2024/01/29	2037	01/08/2024	13.82 Call	Bond Future	8992.6100	8.9926	8960.3000	8.9603	0.359	0.0000	0.0000
2024/01/29	2037	01/08/2024	13.82 Put	Bond Future	518.3300	0.5183	507.8000	0.5078	2.032	0.0000	0.0000
2024/01/29	2037	01/08/2024	13.17 Call	Bond Future	6444.1000	6.4441	6409.3100	6.4093	0.540	0.0000	0.0000
2024/01/29	2037	01/08/2024	13.17 Put	Bond Future	961.2600	0.9613	948.2500	0.9483	1.353	0.0000	0.0000
2024/01/29	2037	07/11/2024		Bond Future	12.2029	79.1652	12.2071	79.1432	0.035	0.0000	0.0000
2024/01/29	2037	07/11/2024	12.58 Call	Bond Future	4433.8900	4.4339	4403.1500	4.4032	0.693	0.0000	0.0000
2024/01/29	2037	07/11/2024	12.58 Put	Bond Future	2511.9600	2.5120	2503.1700	2.5032	0.350	0.0000	0.0000
2024/01/29	2037	07/11/2024	12.59 Call	Bond Future	4465.8500	4.4659	4435.0800	4.4351	0.689	0.0000	0.0000
2024/01/29	2037	07/11/2024	12.59 Put	Bond Future	2493.9100	2.4939	2485.0900	2.4851	0.354	0.0000	0.0000
2024/01/29	2037	07/11/2024	12.57 Call	Bond Future	4402.2700	4.4023	4371.5800	4.3716	0.697	0.0000	0.0000
2024/01/29	2037	07/11/2024	12.57 Put	Bond Future	2530.3900	2.5304	2521.6500	2.5217	0.345	0.0000	0.0000
2024/01/29	2037	06/02/2025		Bond Future	12.3313	76.5999	12.3356	76.5777	0.035	0.0000	0.0000
2024/01/29	2037	06/02/2025	12.76 Call	Bond Future	5091.5000	5.0915	5062.6900	5.0627	0.566	0.0000	0.0000
2024/01/29	2037	06/02/2025	12.76 Put	Bond Future	2952.3400	2.9523	2945.6800	2.9457	0.226	0.0000	0.0000
2024/01/29	2038	01/02/2024		Bond Future	131.0776	131.0776	131.5503	131.5503	0.361	0.0000	0.0000
2024/01/29	2038	02/05/2024		Bond Future	133.9739	133.9739	134.4568	134.4568	0.360	0.0000	0.0000
2024/01/29	2038	01/08/2024		Bond Future	134.8838	134.8838	135.3776	135.3776	0.366	0.0000	0.0000
2024/01/29	2038	07/11/2024		Bond Future	138.0455	138.0455	138.5515	138.5515	0.367	0.0000	0.0000
2024/01/29	2038	06/02/2025		Bond Future	138.9223	138.9223	139.4396	139.4396	0.372	0.0000	0.0000
2024/01/29	2038	06/02/2025	135.23 Call	Bond Future	3692.2500	3.6923	4209.6400	4.2096	14.013	0.0000	0.0000
2024/01/29	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2040	01/02/2024	12.30 Put	Bond Future	386.0400	0.3860	215.5200	0.2155	44.172	0.0000	0.0000
2024/01/29	2040	01/02/2024	12.30 Call	Bond Future	1085.1400	1.0851	893.0200	0.8930	17.705	0.0000	0.0000
2024/01/29	2040	01/02/2024	12.90 Put	Bond Future	4.6400	0.0046	0.1200	0.0001	97.414	0.0000	0.0000
2024/01/29	2040	01/02/2024	12.90 Call	Bond Future	3989.2200	3.9892	3963.1000	3.9631	0.655	0.0000	0.0000
2024/01/29	2040	01/02/2024	13.90 Call	Bond Future	8988.5500	8.9886	8966.9500	8.9670	0.240	0.0000	0.0000
2024/01/29	2040	01/02/2024	13.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2040	01/02/2024	12.34 Call	Bond Future	1238.7700	1.2388	1060.7300	1.0607	14.372	0.0000	0.0000
2024/01/29	2040	01/02/2024	12.34 Put	Bond Future	313.5600	0.3136	157.1200	0.1571	49.892	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	
2024/01/29	2040	01/02/2024	12.35 Call	Bond Future	1278.7300	1.2787	1104.6200	1.1046	13.616	0.0000	0.0000
2024/01/29	2040	01/02/2024	12.35 Put	Bond Future	297.1500	0.2972	144.6400	0.1446	51.324	0.0000	0.0000
2024/01/29	2040	01/02/2024	12.33 Call	Bond Future	1199.4200	1.1994	1017.6000	1.0176	15.159	0.0000	0.0000
2024/01/29	2040	01/02/2024	12.33 Put	Bond Future	330.6400	0.3306	170.4200	0.1704	48.458	0.0000	0.0000
2024/01/29	2040	01/02/2024		Bond Future	12.1775	77.9952	12.1812	77.9736	0.031	0.0000	0.0000
2024/01/29	2040	02/05/2024	11.61 Call	Bond Future	508.8100	0.5088	484.3500	0.4844	4.807	0.0000	0.0000
2024/01/29	2040	02/05/2024	11.61 Put	Bond Future	4503.4900	4.5035	4501.2600	4.5013	0.050	0.0000	0.0000
2024/01/29	2040	02/05/2024	11.62 Call	Bond Future	521.8500	0.5219	497.0500	0.4971	4.752	0.0000	0.0000
2024/01/29	2040	02/05/2024	11.62 Put	Bond Future	4455.4200	4.4554	4452.8500	4.4529	0.058	0.0000	0.0000
2024/01/29	2040	02/05/2024	11.60 Call	Bond Future	496.1200	0.4961	472.0000	0.4720	4.862	0.0000	0.0000
2024/01/29	2040	02/05/2024	11.60 Put	Bond Future	4551.9900	4.5520	4550.1000	4.5501	0.042	0.0000	0.0000
2024/01/29	2040	02/05/2024		Bond Future	12.2891	79.6992	12.2930	79.6770	0.032	0.0000	0.0000
2024/01/29	2040	01/08/2024		Bond Future	12.4069	76.9415	12.4109	76.9189	0.033	0.0000	0.0000
2024/01/29	2040	01/08/2024	12.33 Call	Bond Future	2552.2200	2.5522	2519.0500	2.5191	1.300	0.0000	0.0000
2024/01/29	2040	01/08/2024	12.33 Put	Bond Future	2981.4500	2.9815	2970.8600	2.9709	0.355	0.0000	0.0000
2024/01/29	2040	01/08/2024	12.34 Call	Bond Future	2581.2600	2.5813	2547.9800	2.5480	1.289	0.0000	0.0000
2024/01/29	2040	01/08/2024	12.34 Put	Bond Future	2954.4300	2.9544	2943.7300	2.9437	0.362	0.0000	0.0000
2024/01/29	2040	01/08/2024	12.32 Call	Bond Future	2523.5500	2.5236	2490.4800	2.4905	1.310	0.0000	0.0000
2024/01/29	2040	01/08/2024	12.32 Put	Bond Future	3008.9100	3.0089	2998.4200	2.9984	0.349	0.0000	0.0000
2024/01/29	2040	07/11/2024		Bond Future	12.5385	78.7237	12.5426	78.7009	0.033	0.0000	0.0000
2024/01/29	2040	07/11/2024	12.85 Call	Bond Future	4507.7700	4.5078	4475.5600	4.4756	0.715	0.0000	0.0000
2024/01/29	2040	07/11/2024	12.85 Put	Bond Future	2834.8500	2.8349	2825.4200	2.8254	0.333	0.0000	0.0000
2024/01/29	2040	07/11/2024	12.86 Call	Bond Future	4540.3700	4.5404	4508.1200	4.5081	0.710	0.0000	0.0000
2024/01/29	2040	07/11/2024	12.86 Put	Bond Future	2814.7000	2.8147	2805.2300	2.8052	0.336	0.0000	0.0000
2024/01/29	2040	07/11/2024	12.84 Call	Bond Future	4475.2500	4.4753	4443.0900	4.4431	0.719	0.0000	0.0000
2024/01/29	2040	07/11/2024	12.84 Put	Bond Future	2855.1400	2.8551	2845.7600	2.8458	0.329	0.0000	0.0000
2024/01/29	2040	06/02/2025		Bond Future	12.6712	75.8980	12.6755	75.8751	0.034	0.0000	0.0000
2024/01/29	2040	06/02/2025	12.95 Call	Bond Future	4872.0400	4.8720	4842.5200	4.8425	0.606	0.0000	0.0000
2024/01/29	2040	06/02/2025	12.95 Put	Bond Future	3399.3700	3.3994	3392.8000	3.3928	0.193	0.0000	0.0000
2024/01/29	2044	01/02/2024	13.00 Call	Bond Future	3841.8100	3.8418	3900.5600	3.9006	1.529	0.0000	0.0000
2024/01/29	2044	01/02/2024	13.00 Put	Bond Future	6.0800	0.0061	0.1500	0.0002	97.533	0.0000	0.0000
2024/01/29	2044	01/02/2024	13.25 Call	Bond Future	5129.2400	5.1292	5193.4900	5.1935	1.253	0.0000	0.0000
2024/01/29	2044	01/02/2024	13.25 Put	Bond Future	0.4300	0.0004	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/29	2044	01/02/2024		Bond Future	12.3023	73.9218	12.2911	73.9865	0.091	0.0000	0.0000
2024/01/29	2044	01/02/2024	12.28 Call	Bond Future	621.0700	0.6211	452.2000	0.4522	27.190	0.0000	0.0000
2024/01/29	2044	01/02/2024	12.28 Put	Bond Future	749.6500	0.7497	516.1000	0.5161	31.155	0.0000	0.0000
2024/01/29	2044	01/02/2024	12.29 Call	Bond Future	648.2800	0.6483	480.1600	0.4802	25.933	0.0000	0.0000
2024/01/29	2044	01/02/2024	12.29 Put	Bond Future	719.2300	0.7192	486.4300	0.4864	32.368	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	
2024/01/29	2044	01/02/2024	12.27 Call	Bond Future	594.5900	0.5946	425.2900	0.4253	28.473	0.0000	0.0000
2024/01/29	2044	01/02/2024	12.27 Put	Bond Future	780.8800	0.7809	546.9000	0.5469	29.964	0.0000	0.0000
2024/01/29	2044	02/05/2024	11.66 Call	Bond Future	407.7200	0.4077	401.2400	0.4012	1.589	0.0000	0.0000
2024/01/29	2044	02/05/2024	11.66 Put	Bond Future	4881.2400	4.8812	4808.7900	4.8088	1.484	0.0000	0.0000
2024/01/29	2044	02/05/2024	11.67 Call	Bond Future	419.0700	0.4191	412.5600	0.4126	1.553	0.0000	0.0000
2024/01/29	2044	02/05/2024	11.67 Put	Bond Future	4830.1500	4.8302	4757.6700	4.7577	1.501	0.0000	0.0000
2024/01/29	2044	02/05/2024	11.65 Call	Bond Future	396.7000	0.3967	390.2400	0.3902	1.628	0.0000	0.0000
2024/01/29	2044	02/05/2024	11.65 Put	Bond Future	4932.7400	4.9327	4860.3100	4.8603	1.468	0.0000	0.0000
2024/01/29	2044	02/05/2024		Bond Future	12.4118	75.5368	12.4002	75.6028	0.094	0.0000	0.0000
2024/01/29	2044	01/08/2024		Bond Future	12.5271	72.8129	12.5150	72.8805	0.097	0.0000	0.0000
2024/01/29	2044	01/08/2024	12.29 Call	Bond Future	2165.4000	2.1654	2173.5100	2.1735	0.375	0.0000	0.0000
2024/01/29	2044	01/08/2024	12.29 Put	Bond Future	3506.9500	3.5070	3447.4800	3.4475	1.696	0.0000	0.0000
2024/01/29	2044	01/08/2024	12.30 Call	Bond Future	2192.0700	2.1921	2200.3400	2.2003	0.377	0.0000	0.0000
2024/01/29	2044	01/08/2024	12.30 Put	Bond Future	3476.2100	3.4762	3416.9000	3.4169	1.706	0.0000	0.0000
2024/01/29	2044	01/08/2024	12.28 Call	Bond Future	2139.1100	2.1391	2147.0400	2.1470	0.371	0.0000	0.0000
2024/01/29	2044	01/08/2024	12.28 Put	Bond Future	3538.1300	3.5381	3478.4800	3.4785	1.686	0.0000	0.0000
2024/01/29	2044	07/11/2024		Bond Future	12.6554	74.4994	12.6427	74.5688	0.100	0.0000	0.0000
2024/01/29	2044	07/11/2024	12.91 Call	Bond Future	4393.0600	4.3931	4414.6700	4.4147	0.492	0.0000	0.0000
2024/01/29	2044	07/11/2024	12.91 Put	Bond Future	3020.7500	3.0208	2972.9200	2.9729	1.583	0.0000	0.0000
2024/01/29	2044	07/11/2024	12.92 Call	Bond Future	4425.0500	4.4251	4446.8200	4.4468	0.492	0.0000	0.0000
2024/01/29	2044	07/11/2024	12.92 Put	Bond Future	2999.7400	2.9997	2952.0700	2.9521	1.589	0.0000	0.0000
2024/01/29	2044	07/11/2024	12.90 Call	Bond Future	4361.1400	4.3611	4382.5900	4.3826	0.492	0.0000	0.0000
2024/01/29	2044	07/11/2024	12.90 Put	Bond Future	3041.9000	3.0419	2993.9100	2.9939	1.578	0.0000	0.0000
2024/01/29	2044	06/02/2025		Bond Future	12.7843	71.7085	12.7711	71.7797	0.103	0.0000	0.0000
2024/01/29	2044	06/02/2025	13.02 Call	Bond Future	4814.1300	4.8141	4838.8400	4.8388	0.513	0.0000	0.0000
2024/01/29	2044	06/02/2025	13.02 Put	Bond Future	3564.7100	3.5647	3518.2300	3.5182	1.304	0.0000	0.0000
2024/01/29	2046	01/02/2024		Bond Future	114.7173	114.7173	115.6142	115.6142	0.782	0.0000	0.0000
2024/01/29	2046	02/05/2024		Bond Future	115.1086	115.1086	116.0250	116.0250	0.796	0.0000	0.0000
2024/01/29	2046	01/08/2024		Bond Future	117.6615	117.6615	118.5986	118.5986	0.796	0.0000	0.0000
2024/01/29	2046	07/11/2024		Bond Future	118.2226	118.2226	119.1821	119.1821	0.812	0.0000	0.0000
2024/01/29	2046	06/02/2025		Bond Future	120.7830	120.7830	121.7636	121.7636	0.812	0.0000	0.0000
2024/01/29	2046	06/02/2025	114.01 Call	Bond Future	6772.9900	6.7730	7753.5600	7.7536	14.478	0.0000	0.0000
2024/01/29	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	2050	01/02/2024		Bond Future	114.5251	114.5251	114.5464	114.5464	0.019	0.0000	0.0000
2024/01/29	2050	02/05/2024		Bond Future	117.0557	117.0557	117.0772	117.0772	0.018	0.0000	0.0000
2024/01/29	2050	01/08/2024		Bond Future	117.3554	117.3554	117.3778	117.3778	0.019	0.0000	0.0000
2024/01/29	2050	07/11/2024		Bond Future	120.1062	120.1062	120.1296	120.1296	0.019	0.0000	0.0000
2024/01/29	2050	06/02/2025		Bond Future	120.3520	120.3520	120.3762	120.3762	0.020	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	
2024/01/29	2050	06/02/2025	115.60 Call	Bond Future	4752.0100	4.7520	4776.1600	4.7762	0.508	0.0000	0.0000
2024/01/29	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	AL37	01/02/2024		Index Future	943.8950	943.8950	907.8420	907.8420	3.820	0.0000	0.0000
2024/01/29	AL37	02/05/2024		Index Future	964.5170	964.5170	927.6710	927.6710	3.820	0.0000	0.0000
2024/01/29	AL37	01/08/2024		Index Future	985.6810	985.6810	948.0320	948.0320	3.820	0.0000	0.0000
2024/01/29	AL37	07/11/2024		Index Future	1008.5560	1008.5560	970.0440	970.0440	3.819	0.0000	0.0000
2024/01/29	AL37	06/02/2025		Index Future	1030.1990	1030.1990	990.8700	990.8700	3.818	0.0000	0.0000
2024/01/29	AL7T	01/02/2024		Index Future	1095.4520	1095.4520	1094.8420	1094.8420	0.056	0.0000	0.0000
2024/01/29	AL7T	02/05/2024		Index Future	1119.3850	1119.3850	1118.7550	1118.7550	0.056	0.0000	0.0000
2024/01/29	AL7T	01/08/2024		Index Future	1143.9470	1143.9470	1143.3100	1143.3100	0.056	0.0000	0.0000
2024/01/29	AL7T	07/11/2024		Index Future	1170.4950	1170.4950	1169.8560	1169.8560	0.055	0.0000	0.0000
2024/01/29	AL7T	06/02/2025		Index Future	1195.6130	1195.6130	1194.9720	1194.9720	0.054	0.0000	0.0000
2024/01/29	ALBI	01/02/2024		Index Future	946.7550	946.7550	930.6810	930.6810	1.698	0.0000	0.0000
2024/01/29	ALBI	02/05/2024		Index Future	967.4400	967.4400	951.0090	951.0090	1.698	0.0000	0.0000
2024/01/29	ALBI	01/08/2024		Index Future	988.6680	988.6680	971.8820	971.8820	1.698	0.0000	0.0000
2024/01/29	ALBI	07/11/2024		Index Future	1011.6120	1011.6120	994.4480	994.4480	1.697	0.0000	0.0000
2024/01/29	ALBI	06/02/2025		Index Future	1033.3210	1033.3210	1015.7980	1015.7980	1.696	0.0000	0.0000
2024/01/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	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	
2024/01/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/29	ES33	01/02/2024		Bond Future	12.2091	76.7357	12.2076	76.7426	0.012	0.0000	0.0000
2024/01/29	ES33	02/05/2024		Bond Future	12.3390	74.6330	12.3374	74.6400	0.013	0.0000	0.0000
2024/01/29	ES33	01/08/2024		Bond Future	12.4732	76.2881	12.4715	76.2953	0.013	0.0000	0.0000
2024/01/29	ES33	07/11/2024		Bond Future	12.6403	74.2727	12.6385	74.2804	0.014	0.0000	0.0000
2024/01/29	ES33	06/02/2025		Bond Future	12.8121	75.8791	12.8102	75.8873	0.015	0.0000	0.0000
2024/01/29	ES33	06/02/2025	13.34 Call	Bond Future	2147.5000	2.1475	2155.6700	2.1557	0.380	0.0000	0.0000
2024/01/29	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	ES42	01/02/2024		Bond Future	12.7785	72.4076	12.7470	72.5736	0.246	0.0000	0.0000
2024/01/29	ES42	02/05/2024		Bond Future	12.9050	69.7452	12.8723	69.9147	0.253	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	
2024/01/29	ES42	01/08/2024		Bond Future	13.0330	71.2914	12.9990	71.4648	0.261	0.0000	0.0000
2024/01/29	ES42	07/11/2024		Bond Future	13.1871	68.6929	13.1515	68.8707	0.270	0.0000	0.0000
2024/01/29	ES42	06/02/2025		Bond Future	13.3378	70.1766	13.3008	70.3585	0.278	0.0000	0.0000
2024/01/29	ES42	06/02/2025	13.71 Call	Bond Future	1783.1300	1.7831	1965.0400	1.9650	10.202	0.0000	0.0000
2024/01/29	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	GOVI	01/02/2024		GOVI	933.1660	933.1660	916.1390	916.1390	1.825	0.0000	0.0000
2024/01/29	GOVI	01/02/2024	879.99 Call	GOVI	531760.0000	53.1760	361490.0000	36.1490	32.020	0.0000	0.0000
2024/01/29	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	GOVI	01/02/2024	880.00 Call	GOVI	531660.0000	53.1660	361390.0000	36.1390	32.026	0.0000	0.0000
2024/01/29	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	GOVI	01/02/2024	879.98 Call	GOVI	531860.0000	53.1860	361590.0000	36.1590	32.014	0.0000	0.0000
2024/01/29	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	GOVI	02/05/2024		GOVI	953.5530	953.5530	936.1480	936.1480	1.825	0.0000	0.0000
2024/01/29	GOVI	02/05/2024	950.98 Call	GOVI	25730.0000	2.5730	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/29	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	148320.0000	14.8320	100.000	0.0000	0.0000
2024/01/29	GOVI	02/05/2024	950.99 Call	GOVI	25630.0000	2.5630	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/29	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	148420.0000	14.8420	100.000	0.0000	0.0000
2024/01/29	GOVI	02/05/2024	950.97 Call	GOVI	25830.0000	2.5830	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/29	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	148220.0000	14.8220	100.000	0.0000	0.0000
2024/01/29	GOVI	01/08/2024	943.38 Call	GOVI	310970.0000	31.0970	133160.0000	13.3160	57.179	0.0000	0.0000
2024/01/29	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	GOVI	01/08/2024	943.39 Call	GOVI	310870.0000	31.0870	133060.0000	13.3060	57.198	0.0000	0.0000
2024/01/29	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	GOVI	01/08/2024	943.37 Call	GOVI	311070.0000	31.1070	133260.0000	13.3260	57.161	0.0000	0.0000
2024/01/29	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	GOVI	01/08/2024		GOVI	974.4770	974.4770	956.6960	956.6960	1.825	0.0000	0.0000
2024/01/29	GOVI	07/11/2024		GOVI	997.0920	997.0920	978.9090	978.9090	1.824	0.0000	0.0000
2024/01/29	GOVI	07/11/2024	948.79 Call	GOVI	483020.0000	48.3020	301190.0000	30.1190	37.644	0.0000	0.0000
2024/01/29	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	GOVI	07/11/2024	948.80 Call	GOVI	482920.0000	48.2920	301090.0000	30.1090	37.652	0.0000	0.0000
2024/01/29	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	GOVI	07/11/2024	948.78 Call	GOVI	483120.0000	48.3120	301290.0000	30.1290	37.637	0.0000	0.0000
2024/01/29	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	GOVI	06/02/2025		GOVI	1018.4890	1018.4890	999.9260	999.9260	1.823	0.0000	0.0000
2024/01/29	GOVI	06/02/2025	972.00 Call	GOVI	464890.0000	46.4890	279260.0000	27.9260	39.930	0.0000	0.0000
2024/01/29	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	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	
2024/01/29	IGOV	01/02/2024		Index Future	345.0910	345.0910	344.5210	344.5210	0.165	0.0000	0.0000
2024/01/29	IGOV	02/05/2024		Index Future	352.7160	352.7160	352.1310	352.1310	0.166	0.0000	0.0000
2024/01/29	IGOV	01/08/2024		Index Future	360.5390	360.5390	359.9440	359.9440	0.165	0.0000	0.0000
2024/01/29	IGOV	07/11/2024		Index Future	368.9950	368.9950	368.3900	368.3900	0.164	0.0000	0.0000
2024/01/29	IGOV	06/02/2025		Index Future	376.9940	376.9940	376.3790	376.3790	0.163	0.0000	0.0000
2024/01/29	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/29	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/29	JBAF	17/01/2024		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000	0.0000
2024/01/29	JBAF	21/02/2024		Jibar Tradeable Future	8.3490	91.6510	8.3500	91.6500	0.012	0.0000	0.0000
2024/01/29	JBAF	20/03/2024		Jibar Tradeable Future	8.3520	91.6480	8.3400	91.6600	0.144	0.0000	0.0000
2024/01/29	JBAF	17/04/2024		Jibar Tradeable Future	8.2700	91.7300	8.2700	91.7300	0.000	0.0000	0.0000
2024/01/29	JBAF	15/05/2024		Jibar Tradeable Future	8.2300	91.7700	8.2400	91.7600	0.122	0.0000	0.0000
2024/01/29	JBAF	19/06/2024		Jibar Tradeable Future	8.1000	91.9000	8.1500	91.8500	0.617	0.0000	0.0000
2024/01/29	JBAF	17/07/2024		Jibar Tradeable Future	8.1010	91.8990	8.1500	91.8500	0.605	0.0000	0.0000
2024/01/29	JBAF	18/09/2024		Jibar Tradeable Future	7.9040	92.0960	7.9390	92.0610	0.443	0.0000	0.0000
2024/01/29	JBAF	18/12/2024		Jibar Tradeable Future	7.6080	92.3920	7.5900	92.4100	0.237	0.0000	0.0000
2024/01/29	JBAF	19/03/2025		Jibar Tradeable Future	7.5570	92.4430	7.5400	92.4600	0.225	0.0000	0.0000
2024/01/29	JBAF	18/06/2025		Jibar Tradeable Future	7.3820	92.6180	7.3500	92.6500	0.433	0.0000	0.0000
2024/01/29	JBAF	17/09/2025		Jibar Tradeable Future	7.4100	92.5900	7.3890	92.6110	0.283	0.0000	0.0000
2024/01/29	JBAF	17/12/2025		Jibar Tradeable Future	7.4680	92.5320	7.4500	92.5500	0.241	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	
2024/01/29	R035	01/02/2024	10.62 Put	Bond Future	4547.5800	4.5476	4539.5800	4.5396	0.176	0.0000	0.0000
2024/01/29	R035	01/02/2024	10.62 Call	Bond Future	1.4600	0.0015	0.0100	0.0000	99.315	0.0000	0.0000
2024/01/29	R035	01/02/2024	11.12 Put	Bond Future	1786.2100	1.7862	1688.1600	1.6882	5.489	0.0000	0.0000
2024/01/29	R035	01/02/2024	11.12 Call	Bond Future	130.3900	0.1304	38.8900	0.0389	70.174	0.0000	0.0000
2024/01/29	R035	01/02/2024	13.46 Call	Bond Future	10256.9700	10.2570	10263.5200	10.2635	0.064	0.0000	0.0000
2024/01/29	R035	01/02/2024	13.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	R035	01/02/2024		Bond Future	11.4171	88.1397	11.4159	88.1463	0.010	0.0000	0.0000
2024/01/29	R035	01/02/2024	12.19 Call	Bond Future	4106.0400	4.1060	4110.4000	4.1104	0.106	0.0000	0.0000
2024/01/29	R035	01/02/2024	12.19 Put	Bond Future	2.2200	0.0022	0.0300	0.0000	98.649	0.0000	0.0000
2024/01/29	R035	01/02/2024	12.20 Call	Bond Future	4157.0400	4.1570	4161.6200	4.1616	0.110	0.0000	0.0000
2024/01/29	R035	01/02/2024	12.20 Put	Bond Future	1.9900	0.0020	0.0200	0.0000	98.995	0.0000	0.0000
2024/01/29	R035	01/02/2024	12.18 Call	Bond Future	4055.0000	4.0550	4059.1200	4.0591	0.102	0.0000	0.0000
2024/01/29	R035	01/02/2024	12.18 Put	Bond Future	2.4700	0.0025	0.0400	0.0000	98.381	0.0000	0.0000
2024/01/29	R035	02/05/2024		Bond Future	11.5108	85.5544	11.5096	85.5609	0.010	0.0000	0.0000
2024/01/29	R035	02/05/2024	11.20 Call	Bond Future	1056.1100	1.0561	1032.6900	1.0327	2.218	0.0000	0.0000
2024/01/29	R035	02/05/2024	11.20 Put	Bond Future	2758.5500	2.7586	2728.6500	2.7287	1.084	0.0000	0.0000
2024/01/29	R035	02/05/2024	11.21 Call	Bond Future	1077.3600	1.0774	1053.8200	1.0538	2.185	0.0000	0.0000
2024/01/29	R035	02/05/2024	11.21 Put	Bond Future	2724.2900	2.7243	2694.2700	2.6943	1.102	0.0000	0.0000
2024/01/29	R035	02/05/2024	11.19 Call	Bond Future	1034.9400	1.0349	1011.6400	1.0116	2.251	0.0000	0.0000
2024/01/29	R035	02/05/2024	11.19 Put	Bond Future	2792.9500	2.7930	2763.1700	2.7632	1.066	0.0000	0.0000
2024/01/29	R035	01/08/2024		Bond Future	11.6067	87.4315	11.6054	87.4383	0.011	0.0000	0.0000
2024/01/29	R035	01/08/2024	11.80 Call	Bond Future	3224.4900	3.2245	3207.1400	3.2071	0.538	0.0000	0.0000
2024/01/29	R035	01/08/2024	11.80 Put	Bond Future	2207.9000	2.2079	2183.7600	2.1838	1.093	0.0000	0.0000
2024/01/29	R035	01/08/2024	11.81 Call	Bond Future	3256.1500	3.2562	3238.8300	3.2388	0.532	0.0000	0.0000
2024/01/29	R035	01/08/2024	11.81 Put	Bond Future	2187.4400	2.1874	2163.3300	2.1633	1.102	0.0000	0.0000
2024/01/29	R035	01/08/2024	11.79 Call	Bond Future	3193.2000	3.1932	3175.8300	3.1758	0.544	0.0000	0.0000
2024/01/29	R035	01/08/2024	11.79 Put	Bond Future	2228.7700	2.2288	2204.6100	2.2046	1.084	0.0000	0.0000
2024/01/29	R035	07/11/2024		Bond Future	11.7303	84.9432	11.7289	84.9505	0.012	0.0000	0.0000
2024/01/29	R035	07/11/2024	12.18 Call	Bond Future	4577.3200	4.5773	4565.2000	4.5652	0.265	0.0000	0.0000
2024/01/29	R035	07/11/2024	12.18 Put	Bond Future	2287.7300	2.2877	2268.2900	2.2683	0.850	0.0000	0.0000
2024/01/29	R035	07/11/2024	12.19 Call	Bond Future	4609.9400	4.6099	4597.8500	4.5979	0.262	0.0000	0.0000
2024/01/29	R035	07/11/2024	12.19 Put	Bond Future	2270.4300	2.2704	2251.0200	2.2510	0.855	0.0000	0.0000
2024/01/29	R035	07/11/2024	12.17 Call	Bond Future	4544.7900	4.5448	4532.6300	4.5326	0.268	0.0000	0.0000
2024/01/29	R035	07/11/2024	12.17 Put	Bond Future	2305.1600	2.3052	2285.6800	2.2857	0.845	0.0000	0.0000
2024/01/29	R035	06/02/2025		Bond Future	11.8576	86.7624	11.8561	86.7701	0.013	0.0000	0.0000
2024/01/29	R035	06/02/2025	12.41 Call	Bond Future	5017.5400	5.0175	5009.3700	5.0094	0.163	0.0000	0.0000
2024/01/29	R035	06/02/2025	12.41 Put	Bond Future	2276.2800	2.2763	2260.3400	2.2603	0.700	0.0000	0.0000
2024/01/29	R053	01/02/2024	12.93 Call	Bond Future	4960.4300	4.9604	4996.5900	4.9966	0.729	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
2024/01/29	R053	01/02/2024	12.93 Put	Bond Future	11.2700	0.0113	0.3800	0.0004	96.628	0.0000	0.0000
2024/01/29	R053	01/02/2024	12.94 Call	Bond Future	5027.9000	5.0279	5064.9700	5.0650	0.737	0.0000	0.0000
2024/01/29	R053	01/02/2024	12.94 Put	Bond Future	10.3100	0.0103	0.3300	0.0003	96.799	0.0000	0.0000
2024/01/29	R053	01/02/2024	12.92 Call	Bond Future	4892.9500	4.8930	4928.1400	4.9281	0.719	0.0000	0.0000
2024/01/29	R053	01/02/2024	12.92 Put	Bond Future	12.3100	0.0123	0.4500	0.0005	96.344	0.0000	0.0000
2024/01/29	R053	01/02/2024		Bond Future	12.2422	99.1775	12.2360	99.2245	0.051	0.0000	0.0000
2024/01/29	R053	02/05/2024		Bond Future	12.3474	95.4802	12.3410	95.5280	0.052	0.0000	0.0000
2024/01/29	R053	02/05/2024	13.03 Call	Bond Future	5915.1000	5.9151	5916.1500	5.9162	0.018	0.0000	0.0000
2024/01/29	R053	02/05/2024	13.03 Put	Bond Future	1078.7500	1.0788	1031.9500	1.0320	4.338	0.0000	0.0000
2024/01/29	R053	02/05/2024	13.04 Call	Bond Future	5967.7500	5.9678	5969.1100	5.9691	0.023	0.0000	0.0000
2024/01/29	R053	02/05/2024	13.04 Put	Bond Future	1063.9800	1.0640	1017.4900	1.0175	4.369	0.0000	0.0000
2024/01/29	R053	02/05/2024	13.02 Call	Bond Future	5862.4000	5.8624	5863.1400	5.8631	0.013	0.0000	0.0000
2024/01/29	R053	02/05/2024	13.02 Put	Bond Future	1093.5700	1.0936	1046.4600	1.0465	4.308	0.0000	0.0000
2024/01/29	R053	01/08/2024	13.14 Call	Bond Future	6809.9600	6.8100	6816.2200	6.8162	0.092	0.0000	0.0000
2024/01/29	R053	01/08/2024	13.14 Put	Bond Future	2033.0700	2.0331	1990.2700	1.9903	2.105	0.0000	0.0000
2024/01/29	R053	01/08/2024	13.15 Call	Bond Future	6858.3100	6.8583	6864.7300	6.8647	0.094	0.0000	0.0000
2024/01/29	R053	01/08/2024	13.15 Put	Bond Future	2015.0600	2.0151	1972.4200	1.9724	2.116	0.0000	0.0000
2024/01/29	R053	01/08/2024	13.13 Call	Bond Future	6761.6900	6.7617	6767.7700	6.7678	0.090	0.0000	0.0000
2024/01/29	R053	01/08/2024	13.13 Put	Bond Future	2051.2600	2.0513	2008.2800	2.0083	2.095	0.0000	0.0000
2024/01/29	R053	01/08/2024		Bond Future	12.4549	97.5746	12.4482	97.6236	0.054	0.0000	0.0000
2024/01/29	R053	07/11/2024	12.80 Call	Bond Future	5646.5500	5.6466	5650.5300	5.6505	0.070	0.0000	0.0000
2024/01/29	R053	07/11/2024	12.80 Put	Bond Future	4115.2500	4.1153	4068.6000	4.0686	1.134	0.0000	0.0000
2024/01/29	R053	07/11/2024	12.81 Call	Bond Future	5687.9800	5.6880	5692.0700	5.6921	0.072	0.0000	0.0000
2024/01/29	R053	07/11/2024	12.81 Put	Bond Future	4087.1200	4.0871	4040.5800	4.0406	1.139	0.0000	0.0000
2024/01/29	R053	07/11/2024	12.79 Call	Bond Future	5605.2200	5.6052	5609.0800	5.6091	0.069	0.0000	0.0000
2024/01/29	R053	07/11/2024	12.79 Put	Bond Future	4143.5700	4.1436	4096.8000	4.0968	1.129	0.0000	0.0000
2024/01/29	R053	07/11/2024		Bond Future	12.5834	93.9639	12.5763	94.0145	0.056	0.0000	0.0000
2024/01/29	R053	06/02/2025		Bond Future	12.7100	95.9743	12.7027	96.0264	0.058	0.0000	0.0000
2024/01/29	R053	06/02/2025	12.94 Call	Bond Future	6349.9800	6.3500	6358.1400	6.3581	0.129	0.0000	0.0000
2024/01/29	R053	06/02/2025	12.94 Put	Bond Future	4755.9900	4.7560	4712.0600	4.7121	0.924	0.0000	0.0000
2024/01/29	R186	01/02/2024		Bond Future	8.6849	105.8543	8.6899	105.8414	0.058	0.0000	0.0000
2024/01/29	R186	01/02/2024	9.51 Call	Bond Future	2091.4100	2.0914	2078.4800	2.0785	0.618	0.0000	0.0000
2024/01/29	R186	01/02/2024	9.51 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	R186	01/02/2024	9.52 Call	Bond Future	2116.4300	2.1164	2103.5000	2.1035	0.611	0.0000	0.0000
2024/01/29	R186	01/02/2024	9.52 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	R186	01/02/2024	9.50 Call	Bond Future	2066.3800	2.0664	2053.4500	2.0535	0.626	0.0000	0.0000
2024/01/29	R186	01/02/2024	9.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	R186	02/05/2024		Bond Future	8.6632	108.1669	8.6689	108.1535	0.065	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	
2024/01/29	R186	02/05/2024	8.00 Call	Bond Future	91.1000	0.0911	84.8400	0.0848	6.872	0.0000	0.0000
2024/01/29	R186	02/05/2024	8.00 Put	Bond Future	1675.3400	1.6753	1682.4900	1.6825	0.427	0.0000	0.0000
2024/01/29	R186	02/05/2024	8.01 Call	Bond Future	94.4800	0.0945	88.0700	0.0881	6.785	0.0000	0.0000
2024/01/29	R186	02/05/2024	8.01 Put	Bond Future	1654.6000	1.6546	1661.6000	1.6616	0.423	0.0000	0.0000
2024/01/29	R186	02/05/2024	7.99 Call	Bond Future	87.8200	0.0878	81.7000	0.0817	6.969	0.0000	0.0000
2024/01/29	R186	02/05/2024	7.99 Put	Bond Future	1696.1800	1.6962	1703.4700	1.7035	0.430	0.0000	0.0000
2024/01/29	R186	02/05/2024	10.40 Call	Bond Future	4025.8300	4.0258	4011.0300	4.0110	0.368	0.0000	0.0000
2024/01/29	R186	02/05/2024	10.40 Put	Bond Future	17.6600	0.0177	16.2700	0.0163	7.871	0.0000	0.0000
2024/01/29	R186	02/05/2024	9.73 Put	Bond Future	74.2900	0.0743	70.9200	0.0709	4.536	0.0000	0.0000
2024/01/29	R186	02/05/2024	9.73 Call	Bond Future	2559.8600	2.5599	2543.0800	2.5431	0.656	0.0000	0.0000
2024/01/29	R186	01/08/2024	8.69 Call	Bond Future	931.1100	0.9311	917.0600	0.9171	1.509	0.0000	0.0000
2024/01/29	R186	01/08/2024	8.69 Put	Bond Future	807.3000	0.8073	806.7800	0.8068	0.064	0.0000	0.0000
2024/01/29	R186	01/08/2024	8.70 Call	Bond Future	944.1500	0.9442	930.0300	0.9300	1.496	0.0000	0.0000
2024/01/29	R186	01/08/2024	8.70 Put	Bond Future	798.7600	0.7988	798.1700	0.7982	0.074	0.0000	0.0000
2024/01/29	R186	01/08/2024	8.68 Call	Bond Future	917.8600	0.9179	903.8700	0.9039	1.524	0.0000	0.0000
2024/01/29	R186	01/08/2024	8.68 Put	Bond Future	815.6300	0.8156	815.1700	0.8152	0.056	0.0000	0.0000
2024/01/29	R186	01/08/2024		Bond Future	8.6327	105.2317	8.6389	105.2182	0.073	0.0000	0.0000
2024/01/29	R186	07/11/2024		Bond Future	8.6169	107.6707	8.6238	107.6574	0.080	0.0000	0.0000
2024/01/29	R186	07/11/2024	9.14 Call	Bond Future	1689.6100	1.6896	1675.4900	1.6755	0.836	0.0000	0.0000
2024/01/29	R186	07/11/2024	9.14 Put	Bond Future	683.7500	0.6838	683.0000	0.6830	0.110	0.0000	0.0000
2024/01/29	R186	07/11/2024	9.15 Call	Bond Future	1703.5500	1.7036	1689.4000	1.6894	0.831	0.0000	0.0000
2024/01/29	R186	07/11/2024	9.15 Put	Bond Future	678.5900	0.6786	677.8100	0.6778	0.115	0.0000	0.0000
2024/01/29	R186	07/11/2024	9.13 Call	Bond Future	1676.0700	1.6761	1661.9700	1.6620	0.841	0.0000	0.0000
2024/01/29	R186	07/11/2024	9.13 Put	Bond Future	689.3200	0.6893	688.5900	0.6886	0.106	0.0000	0.0000
2024/01/29	R186	06/02/2025		Bond Future	8.6083	104.6615	8.6161	104.6481	0.090	0.0000	0.0000
2024/01/29	R186	06/02/2025	9.03 Call	Bond Future	1535.4100	1.5354	1522.9700	1.5230	0.810	0.0000	0.0000
2024/01/29	R186	06/02/2025	9.03 Put	Bond Future	813.0500	0.8131	813.9300	0.8139	0.108	0.0000	0.0000
2024/01/29	R202	01/02/2024		Bond Future	258.8161	258.8161	259.1772	259.1772	0.140	0.0000	0.0000
2024/01/29	R202	02/05/2024		Bond Future	264.5348	264.5348	264.9035	264.9035	0.139	0.0000	0.0000
2024/01/29	R202	01/08/2024		Bond Future	265.3244	265.3244	265.7017	265.7017	0.142	0.0000	0.0000
2024/01/29	R202	07/11/2024		Bond Future	271.5441	271.5441	271.9315	271.9315	0.143	0.0000	0.0000
2024/01/29	R202	06/02/2025		Bond Future	272.2156	272.2156	272.6120	272.6120	0.146	0.0000	0.0000
2024/01/29	R202	06/02/2025	266.79 Call	Bond Future	5425.6100	5.4256	5822.0000	5.8220	7.306	0.0000	0.0000
2024/01/29	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	R209	01/02/2024		Bond Future	11.5563	67.9971	11.5552	68.0021	0.009	0.0000	0.0000
2024/01/29	R209	01/02/2024	12.13 Call	Bond Future	2707.1100	2.7071	2699.9500	2.7000	0.264	0.0000	0.0000
2024/01/29	R209	01/02/2024	12.13 Put	Bond Future	12.9900	0.0130	0.8000	0.0008	93.841	0.0000	0.0000
2024/01/29	R209	01/02/2024	12.14 Call	Bond Future	2751.5700	2.7516	2745.4100	2.7454	0.224	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
2024/01/29	R209	01/02/2024	12.14 Put	Bond Future	11.8700	0.0119	0.6800	0.0007	94.271	0.0000	0.0000
2024/01/29	R209	01/02/2024	12.12 Call	Bond Future	2662.6900	2.6627	2654.4500	2.6545	0.309	0.0000	0.0000
2024/01/29	R209	01/02/2024	12.12 Put	Bond Future	14.2100	0.0142	0.9400	0.0009	93.385	0.0000	0.0000
2024/01/29	R209	02/05/2024		Bond Future	11.6466	66.3299	11.6456	66.3349	0.009	0.0000	0.0000
2024/01/29	R209	02/05/2024	11.18 Call	Bond Future	649.2600	0.6493	630.8400	0.6308	2.837	0.0000	0.0000
2024/01/29	R209	02/05/2024	11.18 Put	Bond Future	2925.5900	2.9256	2902.1600	2.9022	0.801	0.0000	0.0000
2024/01/29	R209	02/05/2024	11.19 Call	Bond Future	663.9500	0.6640	645.3700	0.6454	2.798	0.0000	0.0000
2024/01/29	R209	02/05/2024	11.19 Put	Bond Future	2890.3800	2.8904	2866.7900	2.8668	0.816	0.0000	0.0000
2024/01/29	R209	02/05/2024	11.17 Call	Bond Future	634.6800	0.6347	616.4100	0.6164	2.879	0.0000	0.0000
2024/01/29	R209	02/05/2024	11.17 Put	Bond Future	2960.9700	2.9610	2937.6900	2.9377	0.786	0.0000	0.0000
2024/01/29	R209	01/08/2024		Bond Future	11.7395	67.7850	11.7384	67.7903	0.010	0.0000	0.0000
2024/01/29	R209	01/08/2024	11.79 Call	Bond Future	2432.0100	2.4320	2416.3500	2.4164	0.644	0.0000	0.0000
2024/01/29	R209	01/08/2024	11.79 Put	Bond Future	2195.3800	2.1954	2174.4100	2.1744	0.955	0.0000	0.0000
2024/01/29	R209	01/08/2024	11.80 Call	Bond Future	2458.1200	2.4581	2442.4600	2.4425	0.637	0.0000	0.0000
2024/01/29	R209	01/08/2024	11.80 Put	Bond Future	2174.7600	2.1748	2153.7900	2.1538	0.964	0.0000	0.0000
2024/01/29	R209	01/08/2024	11.78 Call	Bond Future	2406.0300	2.4060	2390.3600	2.3904	0.651	0.0000	0.0000
2024/01/29	R209	01/08/2024	11.78 Put	Bond Future	2216.1700	2.2162	2195.1900	2.1952	0.947	0.0000	0.0000
2024/01/29	R209	07/11/2024		Bond Future	11.8527	66.1994	11.8515	66.2051	0.010	0.0000	0.0000
2024/01/29	R209	07/11/2024	12.22 Call	Bond Future	3886.1700	3.8862	3874.3800	3.8744	0.303	0.0000	0.0000
2024/01/29	R209	07/11/2024	12.22 Put	Bond Future	2218.7600	2.2188	2201.2900	2.2013	0.787	0.0000	0.0000
2024/01/29	R209	07/11/2024	12.23 Call	Bond Future	3914.3700	3.9144	3902.6000	3.9026	0.301	0.0000	0.0000
2024/01/29	R209	07/11/2024	12.23 Put	Bond Future	2202.3800	2.2024	2184.9300	2.1849	0.792	0.0000	0.0000
2024/01/29	R209	07/11/2024	12.21 Call	Bond Future	3858.0400	3.8580	3846.2200	3.8462	0.306	0.0000	0.0000
2024/01/29	R209	07/11/2024	12.21 Put	Bond Future	2235.2600	2.2353	2217.7600	2.2178	0.783	0.0000	0.0000
2024/01/29	R209	06/02/2025		Bond Future	11.9656	67.6168	11.9643	67.6229	0.011	0.0000	0.0000
2024/01/29	R209	06/02/2025	12.44 Call	Bond Future	4408.5100	4.4085	4399.8100	4.3998	0.197	0.0000	0.0000
2024/01/29	R209	06/02/2025	12.44 Put	Bond Future	2299.6500	2.2997	2284.9000	2.2849	0.641	0.0000	0.0000
2024/01/29	R210	01/02/2024		Bond Future	233.0546	233.0546	233.1393	233.1393	0.036	0.0000	0.0000
2024/01/29	R210	02/05/2024		Bond Future	234.9549	234.9549	235.0410	235.0410	0.037	0.0000	0.0000
2024/01/29	R210	01/08/2024		Bond Future	240.1660	240.1660	240.2545	240.2545	0.037	0.0000	0.0000
2024/01/29	R210	07/11/2024		Bond Future	242.4658	242.4658	242.5573	242.5573	0.038	0.0000	0.0000
2024/01/29	R210	06/02/2025		Bond Future	247.7182	247.7182	247.8125	247.8125	0.038	0.0000	0.0000
2024/01/29	R210	06/02/2025	239.61 Call	Bond Future	8108.2000	8.1082	8202.4800	8.2025	1.163	0.0000	0.0000
2024/01/29	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	R213	01/02/2024	11.71 Call	Bond Future	6182.7000	6.1827	6164.2900	6.1643	0.298	0.0000	0.0000
2024/01/29	R213	01/02/2024	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	R213	01/02/2024	11.72 Call	Bond Future	6222.9000	6.2229	6204.4900	6.2045	0.296	0.0000	0.0000
2024/01/29	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	
2024/01/29	R213	01/02/2024	11.70 Call	Bond Future	6142.4700	6.1425	6124.0600	6.1241	0.300	0.0000	0.0000
2024/01/29	R213	01/02/2024	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	R213	01/02/2024		Bond Future	10.2451	87.0340	10.2493	87.0156	0.041	0.0000	0.0000
2024/01/29	R213	02/05/2024		Bond Future	10.3070	85.3775	10.3114	85.3585	0.043	0.0000	0.0000
2024/01/29	R213	02/05/2024	10.29 Call	Bond Future	1350.2900	1.3503	1319.2200	1.3192	2.301	0.0000	0.0000
2024/01/29	R213	02/05/2024	10.29 Put	Bond Future	1423.5100	1.4235	1411.4300	1.4114	0.849	0.0000	0.0000
2024/01/29	R213	02/05/2024	10.30 Call	Bond Future	1372.6900	1.3727	1341.5100	1.3415	2.271	0.0000	0.0000
2024/01/29	R213	02/05/2024	10.30 Put	Bond Future	1402.7000	1.4027	1390.5100	1.3905	0.869	0.0000	0.0000
2024/01/29	R213	02/05/2024	10.28 Call	Bond Future	1327.9100	1.3279	1296.9700	1.2970	2.330	0.0000	0.0000
2024/01/29	R213	02/05/2024	10.28 Put	Bond Future	1444.3600	1.4444	1432.4100	1.4324	0.827	0.0000	0.0000
2024/01/29	R213	01/08/2024		Bond Future	10.3695	87.2508	10.3741	87.2315	0.044	0.0000	0.0000
2024/01/29	R213	01/08/2024	10.87 Call	Bond Future	3222.3400	3.2223	3194.5800	3.1946	0.861	0.0000	0.0000
2024/01/29	R213	01/08/2024	10.87 Put	Bond Future	1150.4200	1.1504	1141.9100	1.1419	0.740	0.0000	0.0000
2024/01/29	R213	01/08/2024	10.88 Call	Bond Future	3250.8400	3.2508	3223.0600	3.2231	0.855	0.0000	0.0000
2024/01/29	R213	01/08/2024	10.88 Put	Bond Future	1138.1800	1.1382	1129.6500	1.1297	0.749	0.0000	0.0000
2024/01/29	R213	01/08/2024	10.86 Call	Bond Future	3193.7100	3.1937	3165.9700	3.1660	0.869	0.0000	0.0000
2024/01/29	R213	01/08/2024	10.86 Put	Bond Future	1162.5600	1.1626	1154.0700	1.1541	0.730	0.0000	0.0000
2024/01/29	R213	07/11/2024		Bond Future	10.4609	85.7127	10.4656	85.6934	0.045	0.0000	0.0000
2024/01/29	R213	07/11/2024	11.22 Call	Bond Future	4308.0200	4.3080	4282.7900	4.2828	0.586	0.0000	0.0000
2024/01/29	R213	07/11/2024	11.22 Put	Bond Future	1283.5900	1.2836	1277.6800	1.2777	0.460	0.0000	0.0000
2024/01/29	R213	07/11/2024	11.23 Call	Bond Future	4336.5700	4.3366	4311.3100	4.3113	0.582	0.0000	0.0000
2024/01/29	R213	07/11/2024	11.23 Put	Bond Future	1273.2100	1.2732	1267.2700	1.2673	0.467	0.0000	0.0000
2024/01/29	R213	07/11/2024	11.21 Call	Bond Future	4279.8000	4.2798	4254.5800	4.2546	0.589	0.0000	0.0000
2024/01/29	R213	07/11/2024	11.21 Put	Bond Future	1294.3300	1.2943	1288.4300	1.2884	0.456	0.0000	0.0000
2024/01/29	R213	06/02/2025		Bond Future	10.5591	87.5492	10.5640	87.5297	0.047	0.0000	0.0000
2024/01/29	R213	06/02/2025	11.35 Call	Bond Future	4476.1800	4.4762	4453.1400	4.4531	0.515	0.0000	0.0000
2024/01/29	R213	06/02/2025	11.35 Put	Bond Future	1423.6300	1.4236	1420.0500	1.4201	0.251	0.0000	0.0000
2024/01/29	R214	01/02/2024	12.15 Call	Bond Future	915.2800	0.9153	772.6300	0.7726	15.585	0.0000	0.0000
2024/01/29	R214	01/02/2024	12.15 Put	Bond Future	318.1800	0.3182	169.8600	0.1699	46.615	0.0000	0.0000
2024/01/29	R214	01/02/2024	12.16 Call	Bond Future	947.2700	0.9473	807.8000	0.8078	14.723	0.0000	0.0000
2024/01/29	R214	01/02/2024	12.16 Put	Bond Future	302.0400	0.3020	156.9000	0.1569	48.053	0.0000	0.0000
2024/01/29	R214	01/02/2024	12.14 Call	Bond Future	883.8500	0.8839	738.1900	0.7382	16.480	0.0000	0.0000
2024/01/29	R214	01/02/2024	12.14 Put	Bond Future	334.9300	0.3349	183.6000	0.1836	45.183	0.0000	0.0000
2024/01/29	R214	01/02/2024		Bond Future	12.0270	63.1558	12.0258	63.1615	0.010	0.0000	0.0000
2024/01/29	R214	02/05/2024		Bond Future	12.1201	61.2318	12.1190	61.2374	0.010	0.0000	0.0000
2024/01/29	R214	02/05/2024	11.47 Call	Bond Future	460.6400	0.4606	444.2700	0.4443	3.554	0.0000	0.0000
2024/01/29	R214	02/05/2024	11.47 Put	Bond Future	3732.8300	3.7328	3710.8000	3.7108	0.590	0.0000	0.0000
2024/01/29	R214	02/05/2024	11.48 Call	Bond Future	472.2500	0.4723	455.6900	0.4557	3.507	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	
2024/01/29	R214	02/05/2024	11.48 Put	Bond Future	3692.0600	3.6921	3669.8400	3.6698	0.602	0.0000	0.0000
2024/01/29	R214	02/05/2024	11.46 Call	Bond Future	449.2300	0.4492	433.0500	0.4331	3.602	0.0000	0.0000
2024/01/29	R214	02/05/2024	11.46 Put	Bond Future	3773.8600	3.7739	3752.0200	3.7520	0.579	0.0000	0.0000
2024/01/29	R214	02/05/2024	13.52 Call	Bond Future	6432.2700	6.4323	6424.7500	6.4248	0.117	0.0000	0.0000
2024/01/29	R214	02/05/2024	13.52 Put	Bond Future	220.0600	0.2201	206.8800	0.2069	5.989	0.0000	0.0000
2024/01/29	R214	02/05/2024	12.87 Call	Bond Future	4045.1900	4.0452	4028.6000	4.0286	0.410	0.0000	0.0000
2024/01/29	R214	02/05/2024	12.87 Put	Bond Future	585.4200	0.5854	563.1700	0.5632	3.801	0.0000	0.0000
2024/01/29	R214	02/05/2024	12.12 Put	Bond Future	1689.4900	1.6895	1660.4200	1.6604	1.721	0.0000	0.0000
2024/01/29	R214	02/05/2024	12.12 Call	Bond Future	1688.8100	1.6888	1665.4000	1.6654	1.386	0.0000	0.0000
2024/01/29	R214	02/05/2024	12.14 Put	Bond Future	1645.1100	1.6451	1616.0500	1.6161	1.766	0.0000	0.0000
2024/01/29	R214	02/05/2024	12.14 Call	Bond Future	1740.9400	1.7409	1717.5400	1.7175	1.344	0.0000	0.0000
2024/01/29	R214	01/08/2024		Bond Future	12.2149	62.5752	12.2136	62.5811	0.010	0.0000	0.0000
2024/01/29	R214	01/08/2024	12.17 Call	Bond Future	2245.8400	2.2458	2230.0300	2.2300	0.704	0.0000	0.0000
2024/01/29	R214	01/08/2024	12.17 Put	Bond Future	2460.5000	2.4605	2438.7300	2.4387	0.885	0.0000	0.0000
2024/01/29	R214	01/08/2024	12.18 Call	Bond Future	2271.1600	2.2712	2255.3500	2.2554	0.696	0.0000	0.0000
2024/01/29	R214	01/08/2024	12.18 Put	Bond Future	2437.8800	2.4379	2416.1100	2.4161	0.893	0.0000	0.0000
2024/01/29	R214	01/08/2024	12.16 Call	Bond Future	2220.8300	2.2208	2205.0200	2.2050	0.712	0.0000	0.0000
2024/01/29	R214	01/08/2024	12.16 Put	Bond Future	2483.4900	2.4835	2461.7200	2.4617	0.877	0.0000	0.0000
2024/01/29	R214	07/11/2024	12.61 Call	Bond Future	3739.4900	3.7395	3727.4300	3.7274	0.323	0.0000	0.0000
2024/01/29	R214	07/11/2024	12.61 Put	Bond Future	2457.2400	2.4572	2438.8300	2.4388	0.749	0.0000	0.0000
2024/01/29	R214	07/11/2024	12.62 Call	Bond Future	3767.2600	3.7673	3755.2100	3.7552	0.320	0.0000	0.0000
2024/01/29	R214	07/11/2024	12.62 Put	Bond Future	2439.5800	2.4396	2421.1800	2.4212	0.754	0.0000	0.0000
2024/01/29	R214	07/11/2024	12.60 Call	Bond Future	3711.8000	3.7118	3699.7100	3.6997	0.326	0.0000	0.0000
2024/01/29	R214	07/11/2024	12.60 Put	Bond Future	2475.0200	2.4750	2456.5800	2.4566	0.745	0.0000	0.0000
2024/01/29	R214	07/11/2024		Bond Future	12.3326	60.7189	12.3312	60.7253	0.011	0.0000	0.0000
2024/01/29	R214	06/02/2025		Bond Future	12.4514	62.0192	12.4500	62.0260	0.012	0.0000	0.0000
2024/01/29	R214	06/02/2025	12.71 Call	Bond Future	4093.5300	4.0935	4083.7500	4.0838	0.239	0.0000	0.0000
2024/01/29	R214	06/02/2025	12.71 Put	Bond Future	2914.9200	2.9149	2898.4200	2.8984	0.566	0.0000	0.0000
2024/01/29	R248	01/02/2024	13.10 Call	Bond Future	4895.4700	4.8955	4931.3500	4.9314	0.733	0.0000	0.0000
2024/01/29	R248	01/02/2024	13.10 Put	Bond Future	0.9900	0.0010	0.0100	0.0000	98.990	0.0000	0.0000
2024/01/29	R248	01/02/2024	13.90 Call	Bond Future	8846.7400	8.8467	8883.6000	8.8836	0.417	0.0000	0.0000
2024/01/29	R248	01/02/2024	13.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/29	R248	01/02/2024	11.50 Put	Bond Future	4459.2200	4.4592	4418.4100	4.4184	0.915	0.0000	0.0000
2024/01/29	R248	01/02/2024	11.50 Call	Bond Future	4.0400	0.0040	0.0900	0.0001	97.772	0.0000	0.0000
2024/01/29	R248	01/02/2024	12.30 Put	Bond Future	483.3200	0.4833	276.8700	0.2769	42.715	0.0000	0.0000
2024/01/29	R248	01/02/2024	12.30 Call	Bond Future	967.3300	0.9673	797.7400	0.7977	17.532	0.0000	0.0000
2024/01/29	R248	01/02/2024	13.37 Call	Bond Future	6276.4400	6.2764	6313.2600	6.3133	0.587	0.0000	0.0000
2024/01/29	R248	01/02/2024	13.37 Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/29	R248	01/02/2024	12.15 Call	Bond Future	521.0800	0.5211	336.6900	0.3367	35.386	0.0000	0.0000
2024/01/29	R248	01/02/2024	12.15 Put	Bond Future	920.5700	0.9206	699.3200	0.6993	24.034	0.0000	0.0000
2024/01/29	R248	01/02/2024	12.16 Call	Bond Future	545.6100	0.5456	359.9800	0.3600	34.022	0.0000	0.0000
2024/01/29	R248	01/02/2024	12.16 Put	Bond Future	885.6100	0.8856	663.1200	0.6631	25.123	0.0000	0.0000
2024/01/29	R248	01/02/2024	12.14 Call	Bond Future	497.2900	0.4973	314.4500	0.3145	36.767	0.0000	0.0000
2024/01/29	R248	01/02/2024	12.14 Put	Bond Future	956.3500	0.9564	736.6500	0.7367	22.973	0.0000	0.0000
2024/01/29	R248	01/02/2024		Bond Future	12.2174	77.0845	12.2112	77.1214	0.051	0.0000	0.0000
2024/01/29	R248	02/05/2024		Bond Future	12.3172	74.3212	12.3108	74.3587	0.052	0.0000	0.0000
2024/01/29	R248	02/05/2024	11.47 Call	Bond Future	332.0100	0.3320	321.1000	0.3211	3.286	0.0000	0.0000
2024/01/29	R248	02/05/2024	11.47 Put	Bond Future	5565.5300	5.5655	5517.1100	5.5171	0.870	0.0000	0.0000
2024/01/29	R248	02/05/2024	11.48 Call	Bond Future	341.7800	0.3418	330.7400	0.3307	3.230	0.0000	0.0000
2024/01/29	R248	02/05/2024	11.48 Put	Bond Future	5509.7400	5.5097	5461.1900	5.4612	0.881	0.0000	0.0000
2024/01/29	R248	02/05/2024	11.46 Call	Bond Future	322.4300	0.3224	311.6800	0.3117	3.334	0.0000	0.0000
2024/01/29	R248	02/05/2024	11.46 Put	Bond Future	5621.6100	5.6216	5573.3500	5.5734	0.858	0.0000	0.0000
2024/01/29	R248	02/05/2024	11.40 Put	Bond Future	5964.3300	5.9643	5916.9700	5.9170	0.794	0.0000	0.0000
2024/01/29	R248	02/05/2024	11.40 Call	Bond Future	269.1700	0.2692	259.3200	0.2593	3.659	0.0000	0.0000
2024/01/29	R248	02/05/2024	12.40 Put	Bond Future	1838.5600	1.8386	1789.6800	1.7897	2.659	0.0000	0.0000
2024/01/29	R248	02/05/2024	12.40 Call	Bond Future	2316.7800	2.3168	2305.4100	2.3054	0.491	0.0000	0.0000
2024/01/29	R248	02/05/2024	13.16 Call	Bond Future	5259.4300	5.2594	5265.4000	5.2654	0.114	0.0000	0.0000
2024/01/29	R248	02/05/2024	13.16 Put	Bond Future	637.7400	0.6377	606.2000	0.6062	4.946	0.0000	0.0000
2024/01/29	R248	01/08/2024		Bond Future	12.4190	75.9518	12.4123	75.9903	0.054	0.0000	0.0000
2024/01/29	R248	01/08/2024	12.31 Call	Bond Future	2543.2300	2.5432	2539.1700	2.5392	0.160	0.0000	0.0000
2024/01/29	R248	01/08/2024	12.31 Put	Bond Future	3172.0400	3.1720	3129.4900	3.1295	1.341	0.0000	0.0000
2024/01/29	R248	01/08/2024	12.32 Call	Bond Future	2572.5100	2.5725	2568.5500	2.5686	0.154	0.0000	0.0000
2024/01/29	R248	01/08/2024	12.32 Put	Bond Future	3143.2200	3.1432	3100.7700	3.1008	1.351	0.0000	0.0000
2024/01/29	R248	01/08/2024	12.30 Call	Bond Future	2514.0900	2.5141	2509.9400	2.5099	0.165	0.0000	0.0000
2024/01/29	R248	01/08/2024	12.30 Put	Bond Future	3201.0800	3.2011	3158.4400	3.1584	1.332	0.0000	0.0000
2024/01/29	R248	07/11/2024		Bond Future	12.5445	73.2607	12.5375	73.3004	0.056	0.0000	0.0000
2024/01/29	R248	07/11/2024	12.79 Call	Bond Future	4429.4400	4.4294	4433.3400	4.4333	0.088	0.0000	0.0000
2024/01/29	R248	07/11/2024	12.79 Put	Bond Future	3071.6700	3.0717	3035.8900	3.0359	1.165	0.0000	0.0000
2024/01/29	R248	07/11/2024	12.80 Call	Bond Future	4462.2400	4.4622	4466.2300	4.4662	0.089	0.0000	0.0000
2024/01/29	R248	07/11/2024	12.80 Put	Bond Future	3050.1200	3.0501	3014.4300	3.0144	1.170	0.0000	0.0000
2024/01/29	R248	07/11/2024	12.78 Call	Bond Future	4396.7200	4.3967	4400.5200	4.4005	0.086	0.0000	0.0000
2024/01/29	R248	07/11/2024	12.78 Put	Bond Future	3093.3800	3.0934	3057.5000	3.0575	1.160	0.0000	0.0000
2024/01/29	R248	06/02/2025		Bond Future	12.6714	74.8293	12.6640	74.8701	0.058	0.0000	0.0000
2024/01/29	R248	06/02/2025	12.71 Call	Bond Future	4292.9300	4.2929	4298.1700	4.2982	0.122	0.0000	0.0000
2024/01/29	R248	06/02/2025	12.71 Put	Bond Future	4080.0200	4.0800	4044.4700	4.0445	0.871	0.0000	0.0000
2024/01/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/01/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/29	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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