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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/02/2024 TO 06/02/2024

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
2024/02/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/06	2025	01/02/2024		Bond Future	175.8500	175.8500	175.8500	0.000	0.0000	0.0000
2024/02/06	2025	02/05/2024		Bond Future	179.7900	179.7900	179.7986	0.005	0.0000	0.0000
2024/02/06	2025	01/08/2024		Bond Future	181.9475	181.9475	181.9566	0.005	0.0000	0.0000
2024/02/06	2025	07/11/2024		Bond Future	186.2156	186.2156	186.2257	0.005	0.0000	0.0000
2024/02/06	2029	01/02/2024		Bond Future	127.7200	127.7200	127.7200	0.000	0.0000	0.0000
2024/02/06	2029	02/05/2024		Bond Future	130.2649	130.2649	130.2452	0.015	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	
2024/02/06	2029	01/08/2024		Bond Future	133.1560	133.1560	133.1361	133.1361	0.015	0.0000	0.0000
2024/02/06	2029	07/11/2024		Bond Future	134.8812	134.8812	134.8614	134.8614	0.015	0.0000	0.0000
2024/02/06	2029	06/02/2025		Bond Future	137.8128	137.8128	137.7930	137.7930	0.014	0.0000	0.0000
2024/02/06	2029	06/02/2025	132.40 Call	Bond Future	5412.8300	5.4128	5393.0300	5.3930	0.366	0.0000	0.0000
2024/02/06	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	2029	02/05/2025		Bond Future	139.0565	139.0565	139.0369	139.0369	0.014	0.0000	0.0000
2024/02/06	2029	02/05/2025	137.85 Call	Bond Future	1206.5000	1.2065	1186.9400	1.1869	1.621	0.0000	0.0000
2024/02/06	2029	02/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	2030	01/02/2024		Bond Future	11.3600	85.8209	11.3600	85.8209	0.000	0.0000	0.0000
2024/02/06	2030	02/05/2024		Bond Future	9.8947	93.9659	9.9098	93.9042	0.153	0.0000	0.0000
2024/02/06	2030	02/05/2024	9.82 Call	Bond Future	1097.9500	1.0980	1062.2300	1.0622	3.253	0.0000	0.0000
2024/02/06	2030	02/05/2024	9.82 Put	Bond Future	1403.2500	1.4033	1429.2100	1.4292	1.850	0.0000	0.0000
2024/02/06	2030	02/05/2024	9.83 Call	Bond Future	1117.9400	1.1179	1081.8800	1.0819	3.226	0.0000	0.0000
2024/02/06	2030	02/05/2024	9.83 Put	Bond Future	1382.3000	1.3823	1407.9200	1.4079	1.853	0.0000	0.0000
2024/02/06	2030	02/05/2024	9.81 Call	Bond Future	1077.9900	1.0780	1042.6100	1.0426	3.282	0.0000	0.0000
2024/02/06	2030	02/05/2024	9.81 Put	Bond Future	1424.2500	1.4243	1450.5500	1.4506	1.847	0.0000	0.0000
2024/02/06	2030	02/05/2024	9.66 Put	Bond Future	1767.4400	1.7674	1799.0500	1.7991	1.788	0.0000	0.0000
2024/02/06	2030	02/05/2024	9.66 Call	Bond Future	804.0600	0.8041	773.9900	0.7740	3.740	0.0000	0.0000
2024/02/06	2030	02/05/2024	10.16 Put	Bond Future	819.1300	0.8191	834.6900	0.8347	1.900	0.0000	0.0000
2024/02/06	2030	02/05/2024	10.16 Call	Bond Future	1893.1300	1.8931	1847.0100	1.8470	2.436	0.0000	0.0000
2024/02/06	2030	02/05/2024	11.94 Call	Bond Future	7901.8200	7.9018	7840.2100	7.8402	0.780	0.0000	0.0000
2024/02/06	2030	02/05/2024	11.94 Put	Bond Future	12.0600	0.0121	12.1300	0.0121	0.580	0.0000	0.0000
2024/02/06	2030	02/05/2024	12.38 Call	Bond Future	9477.5600	9.4776	9415.8700	9.4159	0.651	0.0000	0.0000
2024/02/06	2030	02/05/2024	12.38 Put	Bond Future	2.5600	0.0026	2.5500	0.0026	0.391	0.0000	0.0000
2024/02/06	2030	02/05/2024	10.82 Put	Bond Future	247.5500	0.2476	251.6500	0.2517	1.656	0.0000	0.0000
2024/02/06	2030	02/05/2024	10.82 Call	Bond Future	3926.5100	3.9265	3868.9300	3.8689	1.466	0.0000	0.0000
2024/02/06	2030	02/05/2024	10.62 Put	Bond Future	362.3600	0.3624	368.7900	0.3688	1.774	0.0000	0.0000
2024/02/06	2030	02/05/2024	10.62 Call	Bond Future	3261.8800	3.2619	3206.6300	3.2066	1.694	0.0000	0.0000
2024/02/06	2030	02/05/2024	11.12 Put	Bond Future	129.6200	0.1296	131.5000	0.1315	1.450	0.0000	0.0000
2024/02/06	2030	02/05/2024	11.12 Call	Bond Future	4961.8400	4.9618	4902.0400	4.9020	1.205	0.0000	0.0000
2024/02/06	2030	02/05/2024	13.15 Call	Bond Future	12159.9600	12.1600	12098.2800	12.0983	0.507	0.0000	0.0000
2024/02/06	2030	02/05/2024	13.15 Put	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0.0000	0.0000
2024/02/06	2030	01/08/2024	10.38 Call	Bond Future	2795.5200	2.7955	2749.9700	2.7500	1.629	0.0000	0.0000
2024/02/06	2030	01/08/2024	10.38 Put	Bond Future	1134.6300	1.1346	1151.9200	1.1519	1.524	0.0000	0.0000
2024/02/06	2030	01/08/2024	10.39 Call	Bond Future	2821.5100	2.8215	2775.7800	2.7758	1.621	0.0000	0.0000
2024/02/06	2030	01/08/2024	10.39 Put	Bond Future	1122.1400	1.1221	1139.2500	1.1393	1.525	0.0000	0.0000
2024/02/06	2030	01/08/2024	10.37 Call	Bond Future	2769.4100	2.7694	2724.0300	2.7240	1.639	0.0000	0.0000
2024/02/06	2030	01/08/2024	10.37 Put	Bond Future	1147.0100	1.1470	1164.4700	1.1645	1.522	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	
2024/02/06	2030	01/08/2024		Bond Future	9.9533	92.0231	9.9693	91.9603	0.160	0.0000	0.0000
2024/02/06	2030	07/11/2024	10.75 Call	Bond Future	3923.3000	3.9233	3875.5800	3.8756	1.216	0.0000	0.0000
2024/02/06	2030	07/11/2024	10.75 Put	Bond Future	1233.7000	1.2337	1249.9400	1.2499	1.316	0.0000	0.0000
2024/02/06	2030	07/11/2024	10.76 Call	Bond Future	3949.6400	3.9496	3901.8000	3.9018	1.211	0.0000	0.0000
2024/02/06	2030	07/11/2024	10.76 Put	Bond Future	1223.5600	1.2236	1239.6800	1.2397	1.317	0.0000	0.0000
2024/02/06	2030	07/11/2024	10.74 Call	Bond Future	3897.0100	3.8970	3849.4200	3.8494	1.221	0.0000	0.0000
2024/02/06	2030	07/11/2024	10.74 Put	Bond Future	1243.9200	1.2439	1260.2900	1.2603	1.316	0.0000	0.0000
2024/02/06	2030	07/11/2024		Bond Future	10.0265	94.1570	10.0434	94.0930	0.169	0.0000	0.0000
2024/02/06	2030	06/02/2025		Bond Future	10.1046	92.1707	10.1225	92.1057	0.177	0.0000	0.0000
2024/02/06	2030	06/02/2025	10.68 Call	Bond Future	3765.8100	3.7658	3721.1100	3.7211	1.187	0.0000	0.0000
2024/02/06	2030	06/02/2025	10.68 Put	Bond Future	1701.1300	1.7011	1721.4200	1.7214	1.193	0.0000	0.0000
2024/02/06	2030	02/05/2025		Bond Future	10.2181	93.9313	10.2369	93.8655	0.184	0.0000	0.0000
2024/02/06	2030	02/05/2025	9.93 Call	Bond Future	2122.6200	2.1226	2090.1900	2.0902	1.528	0.0000	0.0000
2024/02/06	2030	02/05/2025	9.93 Put	Bond Future	3136.2000	3.1362	3169.5800	3.1696	1.064	0.0000	0.0000
2024/02/06	2032	01/02/2024		Bond Future	11.8400	84.4396	11.8400	84.4396	0.000	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.30 Put	Bond Future	2857.6400	2.8576	2902.9300	2.9029	1.585	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.30 Call	Bond Future	553.4500	0.5535	528.5700	0.5286	4.495	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.55 Call	Bond Future	966.9700	0.9670	931.9400	0.9319	3.623	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.55 Put	Bond Future	2047.9200	2.0479	2083.0600	2.0831	1.716	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.56 Call	Bond Future	986.9100	0.9869	951.4600	0.9515	3.592	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.56 Put	Bond Future	2019.3900	2.0194	2054.1100	2.0541	1.719	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.54 Call	Bond Future	947.4400	0.9474	912.8100	0.9128	3.655	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.54 Put	Bond Future	2076.9100	2.0769	2112.4500	2.1125	1.711	0.0000	0.0000
2024/02/06	2032	02/05/2024	11.81 Call	Bond Future	5011.3600	5.0114	4944.6900	4.9447	1.330	0.0000	0.0000
2024/02/06	2032	02/05/2024	11.81 Put	Bond Future	247.3200	0.2473	250.8200	0.2508	1.415	0.0000	0.0000
2024/02/06	2032	02/05/2024	11.21 Call	Bond Future	2772.9800	2.7730	2715.6200	2.7156	2.069	0.0000	0.0000
2024/02/06	2032	02/05/2024	11.21 Put	Bond Future	727.2400	0.7272	740.0500	0.7401	1.761	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.57 Put	Bond Future	1991.1200	1.9911	2025.4400	2.0254	1.724	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.57 Call	Bond Future	1007.0900	1.0071	971.2400	0.9712	3.560	0.0000	0.0000
2024/02/06	2032	02/05/2024	11.28 Call	Bond Future	3013.4900	3.0135	2954.5400	2.9545	1.956	0.0000	0.0000
2024/02/06	2032	02/05/2024	11.28 Put	Bond Future	644.6400	0.6446	655.8600	0.6559	1.741	0.0000	0.0000
2024/02/06	2032	02/05/2024	13.35 Call	Bond Future	11245.3200	11.2453	11175.1100	11.1751	0.624	0.0000	0.0000
2024/02/06	2032	02/05/2024	13.35 Put	Bond Future	7.1400	0.0071	7.1000	0.0071	0.560	0.0000	0.0000
2024/02/06	2032	02/05/2024	11.35 Put	Bond Future	570.6800	0.5707	580.4500	0.5805	1.712	0.0000	0.0000
2024/02/06	2032	02/05/2024	11.35 Call	Bond Future	3261.0400	3.2610	3200.6400	3.2006	1.852	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.65 Put	Bond Future	1774.3500	1.7744	1805.4400	1.8054	1.752	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.65 Call	Bond Future	1176.6200	1.1766	1137.5400	1.1375	3.321	0.0000	0.0000
2024/02/06	2032	02/05/2024		Bond Future	10.7747	87.6131	10.7894	87.5429	0.137	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	
2024/02/06	2032	02/05/2024	10.36 Put	Bond Future	2647.5400	2.6475	2690.4300	2.6904	1.620	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.36 Call	Bond Future	638.9200	0.6389	611.6400	0.6116	4.270	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.86 Put	Bond Future	1290.8300	1.2908	1314.0200	1.3140	1.797	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.86 Call	Bond Future	1696.7400	1.6967	1649.7600	1.6498	2.769	0.0000	0.0000
2024/02/06	2032	02/05/2024	12.90 Call	Bond Future	9444.6500	9.4447	9374.5200	9.3745	0.743	0.0000	0.0000
2024/02/06	2032	02/05/2024	12.90 Put	Bond Future	26.7000	0.0267	26.7400	0.0267	0.150	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.59 Put	Bond Future	1935.2700	1.9353	1968.7700	1.9688	1.731	0.0000	0.0000
2024/02/06	2032	02/05/2024	10.59 Call	Bond Future	1048.0200	1.0480	1011.3500	1.0114	3.499	0.0000	0.0000
2024/02/06	2032	02/05/2024	11.09 Put	Bond Future	890.3300	0.8903	906.2600	0.9063	1.789	0.0000	0.0000
2024/02/06	2032	02/05/2024	11.09 Call	Bond Future	2378.4300	2.3784	2324.1900	2.3242	2.280	0.0000	0.0000
2024/02/06	2032	02/05/2024	13.18 Call	Bond Future	10569.2100	10.5692	10499.0100	10.4990	0.664	0.0000	0.0000
2024/02/06	2032	02/05/2024	13.18 Put	Bond Future	11.9700	0.0120	11.9400	0.0119	0.251	0.0000	0.0000
2024/02/06	2032	01/08/2024	11.14 Call	Bond Future	2886.4300	2.8864	2837.3100	2.8373	1.702	0.0000	0.0000
2024/02/06	2032	01/08/2024	11.14 Put	Bond Future	1588.8100	1.5888	1611.2200	1.6112	1.410	0.0000	0.0000
2024/02/06	2032	01/08/2024	11.15 Call	Bond Future	2915.4900	2.9155	2866.1500	2.8662	1.692	0.0000	0.0000
2024/02/06	2032	01/08/2024	11.15 Put	Bond Future	1572.1900	1.5722	1594.3800	1.5944	1.411	0.0000	0.0000
2024/02/06	2032	01/08/2024	11.13 Call	Bond Future	2857.4900	2.8575	2808.5900	2.8086	1.711	0.0000	0.0000
2024/02/06	2032	01/08/2024	11.13 Put	Bond Future	1605.5800	1.6056	1628.2100	1.6282	1.409	0.0000	0.0000
2024/02/06	2032	01/08/2024		Bond Future	10.8588	89.5363	10.8741	89.4648	0.141	0.0000	0.0000
2024/02/06	2032	07/11/2024	11.48 Call	Bond Future	4094.4500	4.0945	4042.9500	4.0430	1.258	0.0000	0.0000
2024/02/06	2032	07/11/2024	11.48 Put	Bond Future	1808.8100	1.8088	1830.1200	1.8301	1.178	0.0000	0.0000
2024/02/06	2032	07/11/2024	11.49 Call	Bond Future	4124.1000	4.1241	4072.4500	4.0725	1.252	0.0000	0.0000
2024/02/06	2032	07/11/2024	11.49 Put	Bond Future	1794.7100	1.7947	1815.8700	1.8159	1.179	0.0000	0.0000
2024/02/06	2032	07/11/2024	11.47 Call	Bond Future	4064.8600	4.0649	4013.5300	4.0135	1.263	0.0000	0.0000
2024/02/06	2032	07/11/2024	11.47 Put	Bond Future	1823.0100	1.8230	1844.4900	1.8445	1.178	0.0000	0.0000
2024/02/06	2032	07/11/2024		Bond Future	10.9668	87.4460	10.9829	87.3732	0.147	0.0000	0.0000
2024/02/06	2032	07/11/2024	13.36 Call	Bond Future	10350.9600	10.3510	10282.1400	10.2821	0.665	0.0000	0.0000
2024/02/06	2032	07/11/2024	13.36 Put	Bond Future	330.3700	0.3304	334.3600	0.3344	1.208	0.0000	0.0000
2024/02/06	2032	07/11/2024	11.64 Put	Bond Future	1593.7100	1.5937	1612.6000	1.6126	1.185	0.0000	0.0000
2024/02/06	2032	07/11/2024	11.64 Call	Bond Future	4575.9700	4.5760	4522.0500	4.5221	1.178	0.0000	0.0000
2024/02/06	2032	06/02/2025		Bond Future	11.0768	89.3246	11.0937	89.2505	0.152	0.0000	0.0000
2024/02/06	2032	06/02/2025	11.72 Call	Bond Future	4714.9100	4.7149	4662.4900	4.6625	1.112	0.0000	0.0000
2024/02/06	2032	06/02/2025	11.72 Put	Bond Future	1938.1200	1.9381	1959.8100	1.9598	1.119	0.0000	0.0000
2024/02/06	2032	02/05/2025		Bond Future	11.2055	86.8724	11.2230	86.7973	0.156	0.0000	0.0000
2024/02/06	2032	02/05/2025	10.91 Call	Bond Future	2622.3700	2.6224	2584.8000	2.5848	1.433	0.0000	0.0000
2024/02/06	2032	02/05/2025	10.91 Put	Bond Future	3901.1700	3.9012	3938.7100	3.9387	0.962	0.0000	0.0000
2024/02/06	2033	01/02/2024		Bond Future	121.4700	121.4700	121.4700	121.4700	0.000	0.0000	0.0000
2024/02/06	2033	02/05/2024		Bond Future	123.4464	123.4464	123.3297	123.3297	0.094	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	
2024/02/06	2033	01/08/2024		Bond Future	126.1862	126.1862	126.0672	126.0672	0.094	0.0000	0.0000
2024/02/06	2033	07/11/2024		Bond Future	127.6513	127.6513	127.5300	127.5300	0.095	0.0000	0.0000
2024/02/06	2033	06/02/2025		Bond Future	130.4259	130.4259	130.3024	130.3024	0.095	0.0000	0.0000
2024/02/06	2033	06/02/2025	124.94 Call	Bond Future	5485.9100	5.4859	5362.4400	5.3624	2.251	0.0000	0.0000
2024/02/06	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	2033	02/05/2025		Bond Future	131.4261	131.4261	131.3008	131.3008	0.095	0.0000	0.0000
2024/02/06	2033	02/05/2025	130.62 Call	Bond Future	806.1400	0.8061	680.7800	0.6808	15.551	0.0000	0.0000
2024/02/06	2033	02/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	2037	01/02/2024		Bond Future	12.3200	75.6960	12.3200	75.6960	0.000	0.0000	0.0000
2024/02/06	2037	02/05/2024		Bond Future	12.0217	79.5647	12.0257	79.5436	0.033	0.0000	0.0000
2024/02/06	2037	02/05/2024	11.44 Call	Bond Future	568.9900	0.5690	556.5600	0.5566	2.185	0.0000	0.0000
2024/02/06	2037	02/05/2024	11.44 Put	Bond Future	3773.8100	3.7738	3782.5100	3.7825	0.231	0.0000	0.0000
2024/02/06	2037	02/05/2024	11.45 Call	Bond Future	583.3900	0.5834	570.7900	0.5708	2.160	0.0000	0.0000
2024/02/06	2037	02/05/2024	11.45 Put	Bond Future	3731.5100	3.7315	3740.0400	3.7400	0.229	0.0000	0.0000
2024/02/06	2037	02/05/2024	11.43 Call	Bond Future	554.7000	0.5547	542.4600	0.5425	2.207	0.0000	0.0000
2024/02/06	2037	02/05/2024	11.43 Put	Bond Future	3816.2700	3.8163	3825.1600	3.8252	0.233	0.0000	0.0000
2024/02/06	2037	01/08/2024	12.10 Call	Bond Future	2481.0300	2.4810	2462.9900	2.4630	0.727	0.0000	0.0000
2024/02/06	2037	01/08/2024	12.10 Put	Bond Future	2672.2600	2.6723	2675.6500	2.6757	0.127	0.0000	0.0000
2024/02/06	2037	01/08/2024	12.11 Call	Bond Future	2508.9800	2.5090	2490.8600	2.4909	0.722	0.0000	0.0000
2024/02/06	2037	01/08/2024	12.11 Put	Bond Future	2647.4900	2.6475	2650.8000	2.6508	0.125	0.0000	0.0000
2024/02/06	2037	01/08/2024	12.09 Call	Bond Future	2453.0100	2.4530	2435.0500	2.4351	0.732	0.0000	0.0000
2024/02/06	2037	01/08/2024	12.09 Put	Bond Future	2697.0100	2.6970	2700.4800	2.7005	0.129	0.0000	0.0000
2024/02/06	2037	01/08/2024		Bond Future	12.1363	77.0555	12.1404	77.0340	0.034	0.0000	0.0000
2024/02/06	2037	01/08/2024	13.82 Call	Bond Future	8600.8300	8.6008	8577.7600	8.5778	0.268	0.0000	0.0000
2024/02/06	2037	01/08/2024	13.82 Put	Bond Future	443.8300	0.4438	442.1900	0.4422	0.370	0.0000	0.0000
2024/02/06	2037	01/08/2024	13.17 Call	Bond Future	6109.0000	6.1090	6086.2100	6.0862	0.373	0.0000	0.0000
2024/02/06	2037	01/08/2024	13.17 Put	Bond Future	943.4400	0.9434	942.0800	0.9421	0.144	0.0000	0.0000
2024/02/06	2037	07/11/2024		Bond Future	12.2654	78.8416	12.2696	78.8200	0.034	0.0000	0.0000
2024/02/06	2037	07/11/2024	12.58 Call	Bond Future	4203.5600	4.2036	4184.7300	4.1847	0.448	0.0000	0.0000
2024/02/06	2037	07/11/2024	12.58 Put	Bond Future	2605.2200	2.6052	2608.0000	2.6080	0.107	0.0000	0.0000
2024/02/06	2037	07/11/2024	12.59 Call	Bond Future	4234.5300	4.2345	4215.6500	4.2157	0.446	0.0000	0.0000
2024/02/06	2037	07/11/2024	12.59 Put	Bond Future	2586.1800	2.5862	2588.9100	2.5889	0.106	0.0000	0.0000
2024/02/06	2037	07/11/2024	12.57 Call	Bond Future	4172.6800	4.1727	4153.9000	4.1539	0.450	0.0000	0.0000
2024/02/06	2037	07/11/2024	12.57 Put	Bond Future	2624.3900	2.6244	2627.2200	2.6272	0.108	0.0000	0.0000
2024/02/06	2037	06/02/2025		Bond Future	12.3953	76.2749	12.3996	76.2530	0.035	0.0000	0.0000
2024/02/06	2037	06/02/2025	12.76 Call	Bond Future	4754.5700	4.7546	4736.4100	4.7364	0.382	0.0000	0.0000
2024/02/06	2037	06/02/2025	12.76 Put	Bond Future	2940.4100	2.9404	2944.1100	2.9441	0.126	0.0000	0.0000
2024/02/06	2037	02/05/2025		Bond Future	12.5413	77.7294	12.5457	77.7075	0.035	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	
2024/02/06	2037	02/05/2025	12.25 Call	Bond Future	3329.4200	3.3294	3314.8000	3.3148	0.439	0.0000	0.0000
2024/02/06	2037	02/05/2025	12.25 Put	Bond Future	4795.5500	4.7956	4802.8200	4.8028	0.152	0.0000	0.0000
2024/02/06	2038	01/02/2024		Bond Future	135.2700	135.2700	135.2700	135.2700	0.000	0.0000	0.0000
2024/02/06	2038	02/05/2024		Bond Future	134.4818	134.4818	134.4638	134.4638	0.013	0.0000	0.0000
2024/02/06	2038	01/08/2024		Bond Future	135.4045	135.4045	135.3864	135.3864	0.013	0.0000	0.0000
2024/02/06	2038	07/11/2024		Bond Future	138.5802	138.5802	138.5623	138.5623	0.013	0.0000	0.0000
2024/02/06	2038	06/02/2025		Bond Future	139.4773	139.4773	139.4594	139.4594	0.013	0.0000	0.0000
2024/02/06	2038	06/02/2025	135.23 Call	Bond Future	4247.2500	4.2473	4229.3800	4.2294	0.421	0.0000	0.0000
2024/02/06	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	2038	02/05/2025		Bond Future	142.1786	142.1786	142.1611	142.1611	0.012	0.0000	0.0000
2024/02/06	2038	02/05/2025	139.68 Call	Bond Future	2498.5700	2.4986	2481.0700	2.4811	0.700	0.0000	0.0000
2024/02/06	2038	02/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	2040	01/02/2024		Bond Future	12.3400	77.0700	12.3400	77.0700	0.000	0.0000	0.0000
2024/02/06	2040	02/05/2024		Bond Future	12.3985	79.0839	12.3817	79.1783	0.136	0.0000	0.0000
2024/02/06	2040	02/05/2024	11.61 Call	Bond Future	334.7900	0.3348	343.5800	0.3436	2.626	0.0000	0.0000
2024/02/06	2040	02/05/2024	11.61 Put	Bond Future	4944.7300	4.9447	4859.1800	4.8592	1.730	0.0000	0.0000
2024/02/06	2040	02/05/2024	11.62 Call	Bond Future	345.0000	0.3450	354.0400	0.3540	2.620	0.0000	0.0000
2024/02/06	2040	02/05/2024	11.62 Put	Bond Future	4893.8300	4.8938	4808.5300	4.8085	1.743	0.0000	0.0000
2024/02/06	2040	02/05/2024	11.60 Call	Bond Future	324.7000	0.3247	333.2500	0.3333	2.633	0.0000	0.0000
2024/02/06	2040	02/05/2024	11.60 Put	Bond Future	4995.8300	4.9958	4910.0400	4.9100	1.717	0.0000	0.0000
2024/02/06	2040	01/08/2024	12.33 Call	Bond Future	2254.9900	2.2550	2291.7100	2.2917	1.628	0.0000	0.0000
2024/02/06	2040	01/08/2024	12.33 Put	Bond Future	3311.9700	3.3120	3252.1200	3.2521	1.807	0.0000	0.0000
2024/02/06	2040	01/08/2024	12.34 Call	Bond Future	2282.0900	2.2821	2319.1200	2.3191	1.623	0.0000	0.0000
2024/02/06	2040	01/08/2024	12.34 Put	Bond Future	3283.0100	3.2830	3223.4700	3.2235	1.814	0.0000	0.0000
2024/02/06	2040	01/08/2024	12.32 Call	Bond Future	2228.0400	2.2280	2264.4600	2.2645	1.635	0.0000	0.0000
2024/02/06	2040	01/08/2024	12.32 Put	Bond Future	3341.1500	3.3412	3281.0000	3.2810	1.800	0.0000	0.0000
2024/02/06	2040	01/08/2024		Bond Future	12.5205	76.3138	12.5029	76.4103	0.140	0.0000	0.0000
2024/02/06	2040	07/11/2024		Bond Future	12.6566	78.0825	12.6382	78.1816	0.145	0.0000	0.0000
2024/02/06	2040	07/11/2024	12.85 Call	Bond Future	4038.6700	4.0387	4088.9900	4.0890	1.246	0.0000	0.0000
2024/02/06	2040	07/11/2024	12.85 Put	Bond Future	3006.9700	3.0070	2958.2000	2.9582	1.622	0.0000	0.0000
2024/02/06	2040	07/11/2024	12.86 Call	Bond Future	4070.1200	4.0701	4120.6700	4.1207	1.242	0.0000	0.0000
2024/02/06	2040	07/11/2024	12.86 Put	Bond Future	2985.6700	2.9857	2937.1300	2.9371	1.626	0.0000	0.0000
2024/02/06	2040	07/11/2024	12.84 Call	Bond Future	4007.5700	4.0076	4057.6600	4.0577	1.250	0.0000	0.0000
2024/02/06	2040	07/11/2024	12.84 Put	Bond Future	3028.6800	3.0287	2979.6800	2.9797	1.618	0.0000	0.0000
2024/02/06	2040	06/02/2025		Bond Future	12.7931	75.2486	12.7740	75.3501	0.150	0.0000	0.0000
2024/02/06	2040	06/02/2025	12.95 Call	Bond Future	4463.3500	4.4634	4514.8300	4.5148	1.153	0.0000	0.0000
2024/02/06	2040	06/02/2025	12.95 Put	Bond Future	3640.1700	3.6402	3590.1500	3.5902	1.374	0.0000	0.0000
2024/02/06	2040	02/05/2025		Bond Future	12.9438	76.6828	12.9239	76.7867	0.154	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	
2024/02/06	2040	02/05/2025	12.63 Call	Bond Future	3482.7900	3.4828	3526.6900	3.5267	1.260	0.0000	0.0000
2024/02/06	2040	02/05/2025	12.63 Put	Bond Future	5140.3300	5.1403	5080.3700	5.0804	1.166	0.0000	0.0000
2024/02/06	2044	01/02/2024		Bond Future	12.2800	74.0504	12.2800	74.0504	0.000	0.0000	0.0000
2024/02/06	2044	02/05/2024		Bond Future	12.5266	74.8917	12.5149	74.9568	0.093	0.0000	0.0000
2024/02/06	2044	02/05/2024	12.50 Call	Bond Future	1887.9500	1.8880	1909.4400	1.9094	1.138	0.0000	0.0000
2024/02/06	2044	02/05/2024	12.50 Put	Bond Future	2036.4900	2.0365	1992.8600	1.9929	2.142	0.0000	0.0000
2024/02/06	2044	02/05/2024	12.75 Call	Bond Future	2683.2000	2.6832	2711.8400	2.7118	1.067	0.0000	0.0000
2024/02/06	2044	02/05/2024	12.75 Put	Bond Future	1453.9800	1.4540	1417.5000	1.4175	2.509	0.0000	0.0000
2024/02/06	2044	02/05/2024	13.00 Call	Bond Future	3583.9500	3.5840	3619.5000	3.6195	0.992	0.0000	0.0000
2024/02/06	2044	02/05/2024	13.00 Put	Bond Future	1020.2900	1.0203	990.7200	0.9907	2.898	0.0000	0.0000
2024/02/06	2044	02/05/2024	11.66 Call	Bond Future	287.2400	0.2872	290.5800	0.2906	1.163	0.0000	0.0000
2024/02/06	2044	02/05/2024	11.66 Put	Bond Future	5405.8700	5.4059	5344.0900	5.3441	1.143	0.0000	0.0000
2024/02/06	2044	02/05/2024	11.67 Call	Bond Future	296.3800	0.2964	299.8400	0.2998	1.167	0.0000	0.0000
2024/02/06	2044	02/05/2024	11.67 Put	Bond Future	5352.5700	5.3526	5290.9100	5.2909	1.152	0.0000	0.0000
2024/02/06	2044	02/05/2024	11.65 Call	Bond Future	278.3900	0.2784	281.6100	0.2816	1.157	0.0000	0.0000
2024/02/06	2044	02/05/2024	11.65 Put	Bond Future	5459.5400	5.4595	5397.6400	5.3976	1.134	0.0000	0.0000
2024/02/06	2044	01/08/2024	12.29 Call	Bond Future	1823.4600	1.8235	1843.0800	1.8431	1.076	0.0000	0.0000
2024/02/06	2044	01/08/2024	12.29 Put	Bond Future	3823.2400	3.8232	3776.1900	3.7762	1.231	0.0000	0.0000
2024/02/06	2044	01/08/2024	12.30 Call	Bond Future	1847.7200	1.8477	1867.5400	1.8675	1.073	0.0000	0.0000
2024/02/06	2044	01/08/2024	12.30 Put	Bond Future	3790.0900	3.7901	3743.2400	3.7432	1.236	0.0000	0.0000
2024/02/06	2044	01/08/2024	12.28 Call	Bond Future	1799.3700	1.7994	1818.7900	1.8188	1.079	0.0000	0.0000
2024/02/06	2044	01/08/2024	12.28 Put	Bond Future	3856.6200	3.8566	3809.3700	3.8094	1.225	0.0000	0.0000
2024/02/06	2044	01/08/2024		Bond Future	12.6462	72.1547	12.6340	72.2214	0.096	0.0000	0.0000
2024/02/06	2044	07/11/2024	12.91 Call	Bond Future	3937.5800	3.9376	3969.2800	3.9693	0.805	0.0000	0.0000
2024/02/06	2044	07/11/2024	12.91 Put	Bond Future	3237.7900	3.2378	3200.9600	3.2010	1.138	0.0000	0.0000
2024/02/06	2044	07/11/2024	12.92 Call	Bond Future	3968.0500	3.9681	3999.9100	3.9999	0.803	0.0000	0.0000
2024/02/06	2044	07/11/2024	12.92 Put	Bond Future	3215.2600	3.2153	3178.5900	3.1786	1.140	0.0000	0.0000
2024/02/06	2044	07/11/2024	12.90 Call	Bond Future	3906.9500	3.9070	3938.4900	3.9385	0.807	0.0000	0.0000
2024/02/06	2044	07/11/2024	12.90 Put	Bond Future	3260.2300	3.2602	3223.2400	3.2232	1.135	0.0000	0.0000
2024/02/06	2044	07/11/2024		Bond Future	12.7791	73.8269	12.7664	73.8954	0.099	0.0000	0.0000
2024/02/06	2044	06/02/2025		Bond Future	12.9121	71.0268	12.8988	71.0970	0.103	0.0000	0.0000
2024/02/06	2044	06/02/2025	13.02 Call	Bond Future	4333.8100	4.3338	4367.1100	4.3671	0.768	0.0000	0.0000
2024/02/06	2044	06/02/2025	13.02 Put	Bond Future	3766.1500	3.7662	3729.1800	3.7292	0.982	0.0000	0.0000
2024/02/06	2044	02/05/2025		Bond Future	13.0578	72.3803	13.0440	72.4522	0.106	0.0000	0.0000
2024/02/06	2044	02/05/2025	12.72 Call	Bond Future	3531.5100	3.5315	3560.2600	3.5603	0.814	0.0000	0.0000
2024/02/06	2044	02/05/2025	12.72 Put	Bond Future	5324.3100	5.3243	5281.1200	5.2811	0.811	0.0000	0.0000
2024/02/06	2046	01/02/2024		Bond Future	121.7300	121.7300	121.7300	121.7300	0.000	0.0000	0.0000
2024/02/06	2046	02/05/2024		Bond Future	115.5539	115.5539	115.5382	115.5382	0.014	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	
2024/02/06	2046	01/08/2024		Bond Future	118.1184	118.1184	118.1026	118.1026	0.013	0.0000	0.0000
2024/02/06	2046	07/11/2024		Bond Future	118.6913	118.6913	118.6756	118.6756	0.013	0.0000	0.0000
2024/02/06	2046	06/02/2025		Bond Future	121.2701	121.2701	121.2544	121.2544	0.013	0.0000	0.0000
2024/02/06	2046	06/02/2025	114.01 Call	Bond Future	7260.0700	7.2601	7244.3700	7.2444	0.216	0.0000	0.0000
2024/02/06	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	2046	02/05/2025		Bond Future	121.3753	121.3753	121.3600	121.3600	0.013	0.0000	0.0000
2024/02/06	2046	02/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	2046	02/05/2025	121.97 Put	Bond Future	594.7400	0.5947	610.0500	0.6101	2.574	0.0000	0.0000
2024/02/06	2050	01/02/2024		Bond Future	124.5700	124.5700	124.5700	124.5700	0.000	0.0000	0.0000
2024/02/06	2050	02/05/2024		Bond Future	117.3664	117.3664	117.7522	117.7522	0.329	0.0000	0.0000
2024/02/06	2050	01/08/2024		Bond Future	117.6743	117.6743	118.0690	118.0690	0.335	0.0000	0.0000
2024/02/06	2050	07/11/2024		Bond Future	120.4343	120.4343	120.8388	120.8388	0.336	0.0000	0.0000
2024/02/06	2050	06/02/2025		Bond Future	120.6944	120.6944	121.1080	121.1080	0.343	0.0000	0.0000
2024/02/06	2050	06/02/2025	115.60 Call	Bond Future	5094.3700	5.0944	5507.9500	5.5080	8.118	0.0000	0.0000
2024/02/06	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	2050	02/05/2025		Bond Future	123.0315	123.0315	123.4537	123.4537	0.343	0.0000	0.0000
2024/02/06	2050	02/05/2025	121.16 Call	Bond Future	1871.5100	1.8715	2293.6500	2.2937	22.556	0.0000	0.0000
2024/02/06	2050	02/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	AL37	01/02/2024		Index Future	946.2820	946.2820	946.2820	946.2820	0.000	0.0000	0.0000
2024/02/06	AL37	02/05/2024		Index Future	962.4160	962.4160	961.8070	961.8070	0.063	0.0000	0.0000
2024/02/06	AL37	01/08/2024		Index Future	983.5500	983.5500	982.9300	982.9300	0.063	0.0000	0.0000
2024/02/06	AL37	07/11/2024		Index Future	1006.3960	1006.3960	1005.7650	1005.7650	0.063	0.0000	0.0000
2024/02/06	AL37	06/02/2025		Index Future	1028.0660	1028.0660	1027.4250	1027.4250	0.062	0.0000	0.0000
2024/02/06	AL37	02/05/2025		Index Future	1047.8260	1047.8260	1047.1760	1047.1760	0.062	0.0000	0.0000
2024/02/06	AL7T	01/02/2024		Index Future	1096.3570	1096.3570	1096.3570	1096.3570	0.000	0.0000	0.0000
2024/02/06	AL7T	02/05/2024		Index Future	1114.4580	1114.4580	1114.2370	1114.2370	0.020	0.0000	0.0000
2024/02/06	AL7T	01/08/2024		Index Future	1138.9320	1138.9320	1138.7080	1138.7080	0.020	0.0000	0.0000
2024/02/06	AL7T	07/11/2024		Index Future	1165.3860	1165.3860	1165.1620	1165.1620	0.019	0.0000	0.0000
2024/02/06	AL7T	06/02/2025		Index Future	1190.4800	1190.4800	1190.2550	1190.2550	0.019	0.0000	0.0000
2024/02/06	AL7T	02/05/2025		Index Future	1213.3610	1213.3610	1213.1360	1213.1360	0.019	0.0000	0.0000
2024/02/06	ALBI	01/02/2024		Index Future	948.6240	948.6240	948.6240	948.6240	0.000	0.0000	0.0000
2024/02/06	ALBI	02/05/2024		Index Future	963.6440	963.6440	963.8590	963.8590	0.022	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	
2024/02/06	ALBI	01/08/2024		Index Future	984.8050	984.8050	985.0270	985.0270	0.023	0.0000	0.0000
2024/02/06	ALBI	07/11/2024		Index Future	1007.6800	1007.6800	1007.9110	1007.9110	0.023	0.0000	0.0000
2024/02/06	ALBI	06/02/2025		Index Future	1029.3780	1029.3780	1029.6170	1029.6170	0.023	0.0000	0.0000
2024/02/06	ALBI	02/05/2025		Index Future	1049.1620	1049.1620	1049.4100	1049.4100	0.024	0.0000	0.0000
2024/02/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	C431	31/01/2031		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	
2024/02/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/06	ES33	01/02/2024		Bond Future	13.3100	71.9579	13.3100	71.9579	0.000	0.0000	0.0000
2024/02/06	ES33	02/05/2024		Bond Future	12.4155	74.2938	12.4139	74.3008	0.013	0.0000	0.0000
2024/02/06	ES33	01/08/2024		Bond Future	12.5528	75.9425	12.5511	75.9498	0.014	0.0000	0.0000
2024/02/06	ES33	07/11/2024		Bond Future	12.7235	73.9201	12.7216	73.9280	0.015	0.0000	0.0000
2024/02/06	ES33	06/02/2025		Bond Future	12.8979	75.5243	12.8959	75.5325	0.016	0.0000	0.0000
2024/02/06	ES33	06/02/2025	13.34 Call	Bond Future	1792.6600	1.7927	1800.9100	1.8009	0.460	0.0000	0.0000
2024/02/06	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	ES33	02/05/2025		Bond Future	13.0822	73.1857	13.0800	73.1945	0.017	0.0000	0.0000
2024/02/06	ES33	02/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	ES33	02/05/2025	12.73 Put	Bond Future	1435.9800	1.4360	1427.1700	1.4272	0.614	0.0000	0.0000
2024/02/06	ES42	01/02/2024		Bond Future	13.4000	69.2579	13.4000	69.2579	0.000	0.0000	0.0000
2024/02/06	ES42	02/05/2024		Bond Future	13.0340	69.0829	13.0170	69.1700	0.131	0.0000	0.0000
2024/02/06	ES42	01/08/2024		Bond Future	13.1669	70.6155	13.1491	70.7047	0.135	0.0000	0.0000
2024/02/06	ES42	07/11/2024		Bond Future	13.3267	68.0022	13.3080	68.0938	0.140	0.0000	0.0000
2024/02/06	ES42	06/02/2025		Bond Future	13.4821	69.4760	13.4627	69.5699	0.144	0.0000	0.0000
2024/02/06	ES42	06/02/2025	13.71 Call	Bond Future	1082.5600	1.0826	1176.4000	1.1764	8.668	0.0000	0.0000
2024/02/06	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	ES42	02/05/2025		Bond Future	13.6503	66.5547	13.6300	66.6507	0.149	0.0000	0.0000
2024/02/06	ES42	02/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	ES42	02/05/2025	13.25 Put	Bond Future	1932.0100	1.9320	1836.0000	1.8360	4.969	0.0000	0.0000
2024/02/06	GOVI	01/02/2024		GOVI	935.0220	935.0220	935.0220	935.0220	0.000	0.0000	0.0000
2024/02/06	GOVI	02/05/2024		GOVI	949.8520	949.8520	950.0200	950.0200	0.018	0.0000	0.0000
2024/02/06	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	GOVI	02/05/2024	950.98 Put	GOVI	11280.0000	1.1280	9600.0000	0.9600	14.894	0.0000	0.0000
2024/02/06	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	GOVI	02/05/2024	950.99 Put	GOVI	11380.0000	1.1380	9700.0000	0.9700	14.763	0.0000	0.0000
2024/02/06	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	GOVI	02/05/2024	950.97 Put	GOVI	11180.0000	1.1180	9500.0000	0.9500	15.027	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	
2024/02/06	GOVI	01/08/2024	943.38 Call	GOVI	273300.0000	27.3300	275040.0000	27.5040	0.637	0.0000	0.0000
2024/02/06	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	GOVI	01/08/2024	943.39 Call	GOVI	273200.0000	27.3200	274940.0000	27.4940	0.637	0.0000	0.0000
2024/02/06	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	GOVI	01/08/2024	943.37 Call	GOVI	273400.0000	27.3400	275140.0000	27.5140	0.636	0.0000	0.0000
2024/02/06	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	GOVI	01/08/2024		GOVI	970.7100	970.7100	970.8840	970.8840	0.018	0.0000	0.0000
2024/02/06	GOVI	07/11/2024		GOVI	993.2580	993.2580	993.4390	993.4390	0.018	0.0000	0.0000
2024/02/06	GOVI	07/11/2024	948.79 Call	GOVI	444680.0000	44.4680	446490.0000	44.6490	0.407	0.0000	0.0000
2024/02/06	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	GOVI	07/11/2024	948.80 Call	GOVI	444580.0000	44.4580	446390.0000	44.6390	0.407	0.0000	0.0000
2024/02/06	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	GOVI	07/11/2024	948.78 Call	GOVI	444780.0000	44.4780	446590.0000	44.6590	0.407	0.0000	0.0000
2024/02/06	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	GOVI	06/02/2025		GOVI	1014.6450	1014.6450	1014.8340	1014.8340	0.019	0.0000	0.0000
2024/02/06	GOVI	06/02/2025	972.00 Call	GOVI	426450.0000	42.6450	428340.0000	42.8340	0.443	0.0000	0.0000
2024/02/06	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	GOVI	02/05/2025		GOVI	1034.1470	1034.1470	1034.3430	1034.3430	0.019	0.0000	0.0000
2024/02/06	GOVI	02/05/2025	1,022.00 Call	GOVI	121470.0000	12.1470	123430.0000	12.3430	1.614	0.0000	0.0000
2024/02/06	GOVI	02/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/06	IGOV	01/02/2024		Index Future	346.3510	346.3510	346.3510	346.3510	0.000	0.0000	0.0000
2024/02/06	IGOV	02/05/2024		Index Future	353.2170	353.2170	353.3460	353.3460	0.037	0.0000	0.0000
2024/02/06	IGOV	01/08/2024		Index Future	361.0580	361.0580	361.1910	361.1910	0.037	0.0000	0.0000
2024/02/06	IGOV	07/11/2024		Index Future	369.5330	369.5330	369.6710	369.6710	0.037	0.0000	0.0000
2024/02/06	IGOV	06/02/2025		Index Future	377.5710	377.5710	377.7130	377.7130	0.038	0.0000	0.0000
2024/02/06	IGOV	02/05/2025		Index Future	384.9020	384.9020	385.0480	385.0480	0.038	0.0000	0.0000
2024/02/06	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/06	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/06	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/06	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/06	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/06	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/06	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/06	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	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	
2024/02/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/06	JBAF	21/02/2024		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/02/06	JBAF	20/03/2024		Jibar Tradeable Future	8.3400	91.6600	8.3200	91.6800	0.240	0.0000	0.0000
2024/02/06	JBAF	17/04/2024		Jibar Tradeable Future	8.2700	91.7300	8.3000	91.7000	0.363	0.0000	0.0000
2024/02/06	JBAF	15/05/2024		Jibar Tradeable Future	8.2400	91.7600	8.3000	91.7000	0.728	0.0000	0.0000
2024/02/06	JBAF	19/06/2024		Jibar Tradeable Future	8.1500	91.8500	8.2300	91.7700	0.982	0.0000	0.0000
2024/02/06	JBAF	17/07/2024		Jibar Tradeable Future	8.1500	91.8500	8.2300	91.7700	0.982	0.0000	0.0000
2024/02/06	JBAF	18/09/2024		Jibar Tradeable Future	7.9390	92.0610	8.0700	91.9300	1.650	0.0000	0.0000
2024/02/06	JBAF	18/12/2024		Jibar Tradeable Future	7.5900	92.4100	7.6800	92.3200	1.186	0.0000	0.0000
2024/02/06	JBAF	19/03/2025		Jibar Tradeable Future	7.5400	92.4600	7.5700	92.4300	0.398	0.0000	0.0000
2024/02/06	JBAF	18/06/2025		Jibar Tradeable Future	7.3500	92.6500	7.4200	92.5800	0.952	0.0000	0.0000
2024/02/06	JBAF	17/09/2025		Jibar Tradeable Future	7.3880	92.6120	7.4700	92.5300	1.110	0.0000	0.0000
2024/02/06	JBAF	17/12/2025		Jibar Tradeable Future	7.4500	92.5500	7.5500	92.4500	1.342	0.0000	0.0000
2024/02/06	R035	01/02/2024		Bond Future	12.1900	84.0359	12.1900	84.0359	0.000	0.0000	0.0000
2024/02/06	R035	02/05/2024		Bond Future	11.5847	85.1567	11.5731	85.2191	0.100	0.0000	0.0000
2024/02/06	R035	02/05/2024	11.20 Call	Bond Future	772.2500	0.7723	783.5700	0.7836	1.466	0.0000	0.0000
2024/02/06	R035	02/05/2024	11.20 Put	Bond Future	2872.4000	2.8724	2821.3300	2.8213	1.778	0.0000	0.0000
2024/02/06	R035	02/05/2024	11.21 Call	Bond Future	790.5700	0.7906	802.1500	0.8022	1.465	0.0000	0.0000
2024/02/06	R035	02/05/2024	11.21 Put	Bond Future	2835.2100	2.8352	2784.4000	2.7844	1.792	0.0000	0.0000
2024/02/06	R035	02/05/2024	11.19 Call	Bond Future	754.0500	0.7541	765.1200	0.7651	1.468	0.0000	0.0000
2024/02/06	R035	02/05/2024	11.19 Put	Bond Future	2909.7700	2.9098	2858.4500	2.8585	1.764	0.0000	0.0000
2024/02/06	R035	01/08/2024	11.80 Call	Bond Future	2826.1900	2.8262	2854.6600	2.8547	1.007	0.0000	0.0000
2024/02/06	R035	01/08/2024	11.80 Put	Bond Future	2214.8700	2.2149	2179.4100	2.1794	1.601	0.0000	0.0000
2024/02/06	R035	01/08/2024	11.81 Call	Bond Future	2856.9600	2.8570	2885.6400	2.8856	1.004	0.0000	0.0000
2024/02/06	R035	01/08/2024	11.81 Put	Bond Future	2193.5200	2.1935	2158.2700	2.1583	1.607	0.0000	0.0000
2024/02/06	R035	01/08/2024	11.79 Call	Bond Future	2795.8000	2.7958	2824.0700	2.8241	1.011	0.0000	0.0000
2024/02/06	R035	01/08/2024	11.79 Put	Bond Future	2236.6400	2.2366	2200.9800	2.2010	1.594	0.0000	0.0000
2024/02/06	R035	01/08/2024		Bond Future	11.6834	87.0262	11.6712	87.0901	0.104	0.0000	0.0000
2024/02/06	R035	07/11/2024		Bond Future	11.8102	84.5298	11.7975	84.5956	0.108	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	
2024/02/06	R035	07/11/2024	12.18 Call	Bond Future	4191.0000	4.1910	4225.7700	4.2258	0.830	0.0000	0.0000
2024/02/06	R035	07/11/2024	12.18 Put	Bond Future	2314.7500	2.3148	2283.7600	2.2838	1.339	0.0000	0.0000
2024/02/06	R035	07/11/2024	12.19 Call	Bond Future	4223.1400	4.2231	4258.0700	4.2581	0.827	0.0000	0.0000
2024/02/06	R035	07/11/2024	12.19 Put	Bond Future	2296.9700	2.2970	2266.1400	2.2661	1.342	0.0000	0.0000
2024/02/06	R035	07/11/2024	12.17 Call	Bond Future	4159.2400	4.1592	4193.8400	4.1938	0.832	0.0000	0.0000
2024/02/06	R035	07/11/2024	12.17 Put	Bond Future	2332.9500	2.3330	2301.7900	2.3018	1.336	0.0000	0.0000
2024/02/06	R035	06/02/2025		Bond Future	11.9399	86.3462	11.9265	86.4137	0.112	0.0000	0.0000
2024/02/06	R035	06/02/2025	12.41 Call	Bond Future	4982.1400	4.9821	5019.1700	5.0192	0.743	0.0000	0.0000
2024/02/06	R035	06/02/2025	12.41 Put	Bond Future	2657.0700	2.6571	2626.6300	2.6266	1.146	0.0000	0.0000
2024/02/06	R035	02/05/2025		Bond Future	12.0760	83.4883	12.0620	83.5575	0.116	0.0000	0.0000
2024/02/06	R035	02/05/2025	11.78 Call	Bond Future	3119.4000	3.1194	3147.2300	3.1472	0.892	0.0000	0.0000
2024/02/06	R035	02/05/2025	11.78 Put	Bond Future	4599.4400	4.5994	4558.0800	4.5581	0.899	0.0000	0.0000
2024/02/06	R053	01/02/2024		Bond Future	12.9300	94.2283	12.9300	94.2283	0.000	0.0000	0.0000
2024/02/06	R053	02/05/2024		Bond Future	12.4417	94.7837	12.4197	94.9455	0.177	0.0000	0.0000
2024/02/06	R053	02/05/2024	13.03 Call	Bond Future	5184.9900	5.1850	5294.5400	5.2945	2.113	0.0000	0.0000
2024/02/06	R053	02/05/2024	13.03 Put	Bond Future	1045.1300	1.0451	992.8600	0.9929	5.001	0.0000	0.0000
2024/02/06	R053	02/05/2024	13.04 Call	Bond Future	5236.7700	5.2368	5346.8800	5.3469	2.103	0.0000	0.0000
2024/02/06	R053	02/05/2024	13.04 Put	Bond Future	1029.4900	1.0295	977.7800	0.9778	5.023	0.0000	0.0000
2024/02/06	R053	02/05/2024	13.02 Call	Bond Future	5133.1800	5.1332	5242.1700	5.2422	2.123	0.0000	0.0000
2024/02/06	R053	02/05/2024	13.02 Put	Bond Future	1060.8400	1.0608	1008.0100	1.0080	4.980	0.0000	0.0000
2024/02/06	R053	01/08/2024	13.14 Call	Bond Future	6092.5700	6.0926	6197.3100	6.1973	1.719	0.0000	0.0000
2024/02/06	R053	01/08/2024	13.14 Put	Bond Future	2026.0200	2.0260	1965.2400	1.9652	3.000	0.0000	0.0000
2024/02/06	R053	01/08/2024	13.15 Call	Bond Future	6139.9200	6.1399	6245.0800	6.2451	1.713	0.0000	0.0000
2024/02/06	R053	01/08/2024	13.15 Put	Bond Future	2007.0100	2.0070	1946.6500	1.9467	3.007	0.0000	0.0000
2024/02/06	R053	01/08/2024	13.13 Call	Bond Future	6045.3000	6.0453	6149.6200	6.1496	1.726	0.0000	0.0000
2024/02/06	R053	01/08/2024	13.13 Put	Bond Future	2045.2100	2.0452	1984.0100	1.9840	2.992	0.0000	0.0000
2024/02/06	R053	01/08/2024		Bond Future	12.5526	96.8642	12.5297	97.0298	0.182	0.0000	0.0000
2024/02/06	R053	07/11/2024		Bond Future	12.6852	93.2385	12.6612	93.4083	0.189	0.0000	0.0000
2024/02/06	R053	07/11/2024	12.80 Call	Bond Future	4967.1900	4.9672	5053.2800	5.0533	1.733	0.0000	0.0000
2024/02/06	R053	07/11/2024	12.80 Put	Bond Future	4161.3300	4.1613	4077.6200	4.0776	2.012	0.0000	0.0000
2024/02/06	R053	07/11/2024	12.81 Call	Bond Future	5007.1100	5.0071	5093.6100	5.0936	1.728	0.0000	0.0000
2024/02/06	R053	07/11/2024	12.81 Put	Bond Future	4131.6900	4.1317	4048.3900	4.0484	2.016	0.0000	0.0000
2024/02/06	R053	07/11/2024	12.79 Call	Bond Future	4927.3900	4.9274	5013.0700	5.0131	1.739	0.0000	0.0000
2024/02/06	R053	07/11/2024	12.79 Put	Bond Future	4191.1800	4.1912	4107.0600	4.1071	2.007	0.0000	0.0000
2024/02/06	R053	06/02/2025		Bond Future	12.8150	95.2401	12.7900	95.4139	0.195	0.0000	0.0000
2024/02/06	R053	06/02/2025	12.94 Call	Bond Future	5655.8200	5.6558	5745.3800	5.7454	1.584	0.0000	0.0000
2024/02/06	R053	06/02/2025	12.94 Put	Bond Future	4795.9800	4.7960	4711.7800	4.7118	1.756	0.0000	0.0000
2024/02/06	R053	02/05/2025		Bond Future	12.9539	91.1963	12.9279	91.3740	0.201	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	
2024/02/06	R053	02/05/2025	12.64 Call	Bond Future	4615.9800	4.6160	4693.5900	4.6936	1.681	0.0000	0.0000
2024/02/06	R053	02/05/2025	12.64 Put	Bond Future	6799.0800	6.7991	6699.0400	6.6990	1.471	0.0000	0.0000
2024/02/06	R186	01/02/2024		Bond Future	9.5100	103.7629	9.5100	103.7629	0.000	0.0000	0.0000
2024/02/06	R186	02/05/2024		Bond Future	8.7424	107.9797	8.7314	108.0057	0.126	0.0000	0.0000
2024/02/06	R186	02/05/2024	8.00 Call	Bond Future	71.0700	0.0711	72.3600	0.0724	1.815	0.0000	0.0000
2024/02/06	R186	02/05/2024	8.00 Put	Bond Future	1842.5400	1.8425	1817.8200	1.8178	1.342	0.0000	0.0000
2024/02/06	R186	02/05/2024	8.01 Call	Bond Future	74.0000	0.0740	75.3600	0.0754	1.838	0.0000	0.0000
2024/02/06	R186	02/05/2024	8.01 Put	Bond Future	1821.3500	1.8214	1796.7000	1.7967	1.353	0.0000	0.0000
2024/02/06	R186	02/05/2024	7.99 Call	Bond Future	68.3100	0.0683	69.5600	0.0696	1.830	0.0000	0.0000
2024/02/06	R186	02/05/2024	7.99 Put	Bond Future	1863.9000	1.8639	1839.1400	1.8391	1.328	0.0000	0.0000
2024/02/06	R186	02/05/2024	10.40 Call	Bond Future	3844.3100	3.8443	3868.8100	3.8688	0.637	0.0000	0.0000
2024/02/06	R186	02/05/2024	10.40 Put	Bond Future	23.3700	0.0234	21.8600	0.0219	6.461	0.0000	0.0000
2024/02/06	R186	02/05/2024	9.73 Put	Bond Future	96.5200	0.0965	91.8400	0.0918	4.849	0.0000	0.0000
2024/02/06	R186	02/05/2024	9.73 Call	Bond Future	2394.8600	2.3949	2416.1900	2.4162	0.891	0.0000	0.0000
2024/02/06	R186	01/08/2024	8.69 Call	Bond Future	837.9300	0.8379	848.7400	0.8487	1.290	0.0000	0.0000
2024/02/06	R186	01/08/2024	8.69 Put	Bond Future	904.0200	0.9040	888.0300	0.8880	1.769	0.0000	0.0000
2024/02/06	R186	01/08/2024	8.70 Call	Bond Future	850.1700	0.8502	861.0800	0.8611	1.283	0.0000	0.0000
2024/02/06	R186	01/08/2024	8.70 Put	Bond Future	894.6800	0.8947	878.7900	0.8788	1.776	0.0000	0.0000
2024/02/06	R186	01/08/2024	8.68 Call	Bond Future	825.7800	0.8258	836.4800	0.8365	1.296	0.0000	0.0000
2024/02/06	R186	01/08/2024	8.68 Put	Bond Future	913.4500	0.9135	897.3500	0.8974	1.763	0.0000	0.0000
2024/02/06	R186	01/08/2024		Bond Future	8.7206	105.0418	8.7082	105.0686	0.143	0.0000	0.0000
2024/02/06	R186	07/11/2024	9.14 Call	Bond Future	1566.6100	1.5666	1581.9900	1.5820	0.982	0.0000	0.0000
2024/02/06	R186	07/11/2024	9.14 Put	Bond Future	753.5900	0.7536	741.1100	0.7411	1.656	0.0000	0.0000
2024/02/06	R186	07/11/2024	9.15 Call	Bond Future	1580.0500	1.5801	1595.5100	1.5955	0.978	0.0000	0.0000
2024/02/06	R186	07/11/2024	9.15 Put	Bond Future	747.9300	0.7479	735.5300	0.7355	1.658	0.0000	0.0000
2024/02/06	R186	07/11/2024	9.13 Call	Bond Future	1553.5600	1.5536	1568.8700	1.5689	0.985	0.0000	0.0000
2024/02/06	R186	07/11/2024	9.13 Put	Bond Future	759.6500	0.7597	747.1000	0.7471	1.652	0.0000	0.0000
2024/02/06	R186	07/11/2024		Bond Future	8.7167	107.4779	8.7023	107.5058	0.166	0.0000	0.0000
2024/02/06	R186	06/02/2025		Bond Future	8.7186	104.4719	8.7018	104.5007	0.192	0.0000	0.0000
2024/02/06	R186	06/02/2025	9.03 Call	Bond Future	1412.3100	1.4123	1427.5800	1.4276	1.081	0.0000	0.0000
2024/02/06	R186	06/02/2025	9.03 Put	Bond Future	879.4800	0.8795	865.9500	0.8660	1.538	0.0000	0.0000
2024/02/06	R186	02/05/2025		Bond Future	8.7894	106.4677	8.7696	106.4976	0.225	0.0000	0.0000
2024/02/06	R186	02/05/2025	8.47 Call	Bond Future	790.1000	0.7901	801.8800	0.8019	1.491	0.0000	0.0000
2024/02/06	R186	02/05/2025	8.47 Put	Bond Future	1274.1100	1.2741	1256.0300	1.2560	1.419	0.0000	0.0000
2024/02/06	R202	01/02/2024		Bond Future	261.6500	261.6500	261.6500	261.6500	0.000	0.0000	0.0000
2024/02/06	R202	02/05/2024		Bond Future	264.7500	264.7500	264.7135	264.7135	0.014	0.0000	0.0000
2024/02/06	R202	01/08/2024		Bond Future	265.5476	265.5476	265.5109	265.5109	0.014	0.0000	0.0000
2024/02/06	R202	07/11/2024		Bond Future	271.7762	271.7762	271.7398	271.7398	0.013	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	
2024/02/06	R202	06/02/2025		Bond Future	272.4697	272.4697	272.4332	272.4332	0.013	0.0000	0.0000
2024/02/06	R202	06/02/2025	266.79 Call	Bond Future	5679.6600	5.6797	5643.2100	5.6432	0.642	0.0000	0.0000
2024/02/06	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	R202	02/05/2025		Bond Future	277.7467	277.7467	277.7109	277.7109	0.013	0.0000	0.0000
2024/02/06	R202	02/05/2025	272.31 Call	Bond Future	5436.7200	5.4367	5400.8800	5.4009	0.659	0.0000	0.0000
2024/02/06	R202	02/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	R209	01/02/2024		Bond Future	12.1300	65.3030	12.1300	65.3030	0.000	0.0000	0.0000
2024/02/06	R209	02/05/2024		Bond Future	11.7265	65.9507	11.7255	65.9558	0.009	0.0000	0.0000
2024/02/06	R209	02/05/2024	11.18 Call	Bond Future	471.4200	0.4714	466.4300	0.4664	1.059	0.0000	0.0000
2024/02/06	R209	02/05/2024	11.18 Put	Bond Future	3127.0000	3.1270	3116.9000	3.1169	0.323	0.0000	0.0000
2024/02/06	R209	02/05/2024	11.19 Call	Bond Future	484.0200	0.4840	478.9700	0.4790	1.043	0.0000	0.0000
2024/02/06	R209	02/05/2024	11.19 Put	Bond Future	3089.7000	3.0897	3079.5400	3.0795	0.329	0.0000	0.0000
2024/02/06	R209	02/05/2024	11.17 Call	Bond Future	459.0500	0.4591	454.1100	0.4541	1.076	0.0000	0.0000
2024/02/06	R209	02/05/2024	11.17 Put	Bond Future	3164.5900	3.1646	3154.5400	3.1545	0.318	0.0000	0.0000
2024/02/06	R209	01/08/2024	11.79 Call	Bond Future	2081.0000	2.0810	2077.6500	2.0777	0.161	0.0000	0.0000
2024/02/06	R209	01/08/2024	11.79 Put	Bond Future	2230.9800	2.2310	2222.2700	2.2223	0.390	0.0000	0.0000
2024/02/06	R209	01/08/2024	11.80 Call	Bond Future	2105.8100	2.1058	2102.4700	2.1025	0.159	0.0000	0.0000
2024/02/06	R209	01/08/2024	11.80 Put	Bond Future	2209.0600	2.2091	2200.3600	2.2004	0.394	0.0000	0.0000
2024/02/06	R209	01/08/2024	11.78 Call	Bond Future	2056.1400	2.0561	2052.7800	2.0528	0.163	0.0000	0.0000
2024/02/06	R209	01/08/2024	11.78 Put	Bond Future	2252.8900	2.2529	2244.1700	2.2442	0.387	0.0000	0.0000
2024/02/06	R209	01/08/2024		Bond Future	11.8221	67.3984	11.8210	67.4037	0.010	0.0000	0.0000
2024/02/06	R209	07/11/2024		Bond Future	11.9385	65.8048	11.9372	65.8105	0.010	0.0000	0.0000
2024/02/06	R209	07/11/2024	12.22 Call	Bond Future	3504.1700	3.5042	3502.5400	3.5025	0.047	0.0000	0.0000
2024/02/06	R209	07/11/2024	12.22 Put	Bond Future	2231.3600	2.2314	2224.0000	2.2240	0.330	0.0000	0.0000
2024/02/06	R209	07/11/2024	12.23 Call	Bond Future	3531.6300	3.5316	3530.0100	3.5300	0.046	0.0000	0.0000
2024/02/06	R209	07/11/2024	12.23 Put	Bond Future	2214.2400	2.2142	2206.8900	2.2069	0.332	0.0000	0.0000
2024/02/06	R209	07/11/2024	12.21 Call	Bond Future	3476.7900	3.4768	3475.1500	3.4752	0.047	0.0000	0.0000
2024/02/06	R209	07/11/2024	12.21 Put	Bond Future	2248.6100	2.2486	2241.2400	2.2412	0.328	0.0000	0.0000
2024/02/06	R209	06/02/2025		Bond Future	12.0536	67.2184	12.0523	67.2245	0.011	0.0000	0.0000
2024/02/06	R209	06/02/2025	12.44 Call	Bond Future	4164.7900	4.1648	4164.2000	4.1642	0.014	0.0000	0.0000
2024/02/06	R209	06/02/2025	12.44 Put	Bond Future	2454.3200	2.4543	2447.6000	2.4476	0.274	0.0000	0.0000
2024/02/06	R209	02/05/2025		Bond Future	12.1798	65.3520	12.1783	65.3586	0.012	0.0000	0.0000
2024/02/06	R209	02/05/2025	11.89 Call	Bond Future	2837.1400	2.8371	2836.4300	2.8364	0.025	0.0000	0.0000
2024/02/06	R209	02/05/2025	11.89 Put	Bond Future	4138.6200	4.1386	4131.3500	4.1314	0.176	0.0000	0.0000
2024/02/06	R210	01/02/2024		Bond Future	240.2500	240.2500	240.2500	240.2500	0.000	0.0000	0.0000
2024/02/06	R210	02/05/2024		Bond Future	235.2456	235.2456	235.2100	235.2100	0.015	0.0000	0.0000
2024/02/06	R210	01/08/2024		Bond Future	240.4665	240.4665	240.4306	240.4306	0.015	0.0000	0.0000
2024/02/06	R210	07/11/2024		Bond Future	242.7758	242.7758	242.7401	242.7401	0.015	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	
2024/02/06	R210	06/02/2025		Bond Future	248.0517	248.0517	248.0160	248.0160	0.014	0.0000	0.0000
2024/02/06	R210	06/02/2025	239.61 Call	Bond Future	8441.7000	8.4417	8406.0000	8.4060	0.423	0.0000	0.0000
2024/02/06	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	R210	02/05/2025		Bond Future	249.4574	249.4574	249.4222	249.4222	0.014	0.0000	0.0000
2024/02/06	R210	02/05/2025	248.03 Call	Bond Future	1427.3900	1.4274	1392.1700	1.3922	2.467	0.0000	0.0000
2024/02/06	R210	02/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	R213	01/02/2024		Bond Future	11.7100	80.8513	11.7100	80.8513	0.000	0.0000	0.0000
2024/02/06	R213	02/05/2024	10.29 Call	Bond Future	1070.3500	1.0704	1035.0400	1.0350	3.299	0.0000	0.0000
2024/02/06	R213	02/05/2024	10.29 Put	Bond Future	1611.4600	1.6115	1639.4900	1.6395	1.739	0.0000	0.0000
2024/02/06	R213	02/05/2024	10.30 Call	Bond Future	1090.4100	1.0904	1054.7500	1.0548	3.270	0.0000	0.0000
2024/02/06	R213	02/05/2024	10.30 Put	Bond Future	1588.3100	1.5883	1615.9900	1.6160	1.743	0.0000	0.0000
2024/02/06	R213	02/05/2024	10.28 Call	Bond Future	1050.5100	1.0505	1015.5600	1.0156	3.327	0.0000	0.0000
2024/02/06	R213	02/05/2024	10.28 Put	Bond Future	1634.8500	1.6349	1663.2400	1.6632	1.737	0.0000	0.0000
2024/02/06	R213	02/05/2024		Bond Future	10.4157	84.9096	10.4305	84.8463	0.142	0.0000	0.0000
2024/02/06	R213	01/08/2024		Bond Future	10.4833	86.7738	10.4988	86.7092	0.148	0.0000	0.0000
2024/02/06	R213	01/08/2024	10.87 Call	Bond Future	2895.9600	2.8960	2849.6800	2.8497	1.598	0.0000	0.0000
2024/02/06	R213	01/08/2024	10.87 Put	Bond Future	1301.0300	1.3010	1319.3400	1.3193	1.407	0.0000	0.0000
2024/02/06	R213	01/08/2024	10.88 Call	Bond Future	2923.0700	2.9231	2876.6100	2.8766	1.589	0.0000	0.0000
2024/02/06	R213	01/08/2024	10.88 Put	Bond Future	1287.4000	1.2874	1305.5300	1.3055	1.408	0.0000	0.0000
2024/02/06	R213	01/08/2024	10.86 Call	Bond Future	2868.7100	2.8687	2822.6200	2.8226	1.607	0.0000	0.0000
2024/02/06	R213	01/08/2024	10.86 Put	Bond Future	1314.5500	1.3146	1333.0500	1.3331	1.407	0.0000	0.0000
2024/02/06	R213	07/11/2024	11.22 Call	Bond Future	3986.5500	3.9866	3938.4200	3.9384	1.207	0.0000	0.0000
2024/02/06	R213	07/11/2024	11.22 Put	Bond Future	1448.9300	1.4489	1466.5200	1.4665	1.214	0.0000	0.0000
2024/02/06	R213	07/11/2024	11.23 Call	Bond Future	4014.0100	4.0140	3965.7500	3.9658	1.202	0.0000	0.0000
2024/02/06	R213	07/11/2024	11.23 Put	Bond Future	1437.4600	1.4375	1454.9200	1.4549	1.215	0.0000	0.0000
2024/02/06	R213	07/11/2024	11.21 Call	Bond Future	3959.1500	3.9592	3911.1600	3.9112	1.212	0.0000	0.0000
2024/02/06	R213	07/11/2024	11.21 Put	Bond Future	1460.4900	1.4605	1478.2200	1.4782	1.214	0.0000	0.0000
2024/02/06	R213	07/11/2024		Bond Future	10.5808	85.2259	10.5970	85.1602	0.154	0.0000	0.0000
2024/02/06	R213	06/02/2025		Bond Future	10.6839	87.0580	10.7010	86.9911	0.160	0.0000	0.0000
2024/02/06	R213	06/02/2025	11.35 Call	Bond Future	4351.9100	4.3519	4304.5800	4.3046	1.088	0.0000	0.0000
2024/02/06	R213	06/02/2025	11.35 Put	Bond Future	1790.5700	1.7906	1810.1200	1.8101	1.092	0.0000	0.0000
2024/02/06	R213	02/05/2025		Bond Future	10.8013	85.1680	10.8191	85.1003	0.165	0.0000	0.0000
2024/02/06	R213	02/05/2025	10.52 Call	Bond Future	2377.6100	2.3776	2343.6000	2.3436	1.430	0.0000	0.0000
2024/02/06	R213	02/05/2025	10.52 Put	Bond Future	3455.1100	3.4551	3488.8300	3.4888	0.976	0.0000	0.0000
2024/02/06	R214	01/02/2024		Bond Future	12.1500	62.5587	12.1500	62.5587	0.000	0.0000	0.0000
2024/02/06	R214	02/05/2024		Bond Future	12.2196	60.7544	12.2028	60.8343	0.137	0.0000	0.0000
2024/02/06	R214	02/05/2024	11.47 Call	Bond Future	273.5700	0.2736	281.2600	0.2813	2.811	0.0000	0.0000
2024/02/06	R214	02/05/2024	11.47 Put	Bond Future	4023.1200	4.0231	3950.9500	3.9510	1.794	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	
2024/02/06	R214	02/05/2024	11.48 Call	Bond Future	281.9900	0.2820	289.8900	0.2899	2.802	0.0000	0.0000
2024/02/06	R214	02/05/2024	11.48 Put	Bond Future	3979.1600	3.9792	3907.2000	3.9072	1.808	0.0000	0.0000
2024/02/06	R214	02/05/2024	11.46 Call	Bond Future	265.3300	0.2653	272.8100	0.2728	2.819	0.0000	0.0000
2024/02/06	R214	02/05/2024	11.46 Put	Bond Future	4067.3200	4.0673	3994.9400	3.9949	1.780	0.0000	0.0000
2024/02/06	R214	02/05/2024	13.52 Call	Bond Future	5928.7400	5.9287	5997.5100	5.9975	1.160	0.0000	0.0000
2024/02/06	R214	02/05/2024	13.52 Put	Bond Future	193.8900	0.1939	182.8000	0.1828	5.720	0.0000	0.0000
2024/02/06	R214	02/05/2024	12.87 Call	Bond Future	3551.8400	3.5518	3606.7600	3.6068	1.546	0.0000	0.0000
2024/02/06	R214	02/05/2024	12.87 Put	Bond Future	569.4300	0.5694	544.4900	0.5445	4.380	0.0000	0.0000
2024/02/06	R214	02/05/2024	12.12 Put	Bond Future	1779.0900	1.7791	1727.7600	1.7278	2.885	0.0000	0.0000
2024/02/06	R214	02/05/2024	12.12 Call	Bond Future	1301.0500	1.3011	1329.5800	1.3296	2.193	0.0000	0.0000
2024/02/06	R214	02/05/2024	12.14 Put	Bond Future	1729.8100	1.7298	1679.2500	1.6793	2.923	0.0000	0.0000
2024/02/06	R214	02/05/2024	12.14 Call	Bond Future	1348.2800	1.3483	1377.5800	1.3776	2.173	0.0000	0.0000
2024/02/06	R214	01/08/2024	12.17 Call	Bond Future	1854.3200	1.8543	1886.5800	1.8866	1.740	0.0000	0.0000
2024/02/06	R214	01/08/2024	12.17 Put	Bond Future	2555.9300	2.5559	2506.4600	2.5065	1.935	0.0000	0.0000
2024/02/06	R214	01/08/2024	12.18 Call	Bond Future	1877.8600	1.8779	1910.4000	1.9104	1.733	0.0000	0.0000
2024/02/06	R214	01/08/2024	12.18 Put	Bond Future	2531.5300	2.5315	2482.3400	2.4823	1.943	0.0000	0.0000
2024/02/06	R214	01/08/2024	12.16 Call	Bond Future	1831.0900	1.8311	1863.0700	1.8631	1.747	0.0000	0.0000
2024/02/06	R214	01/08/2024	12.16 Put	Bond Future	2580.7000	2.5807	2530.9500	2.5310	1.928	0.0000	0.0000
2024/02/06	R214	01/08/2024		Bond Future	12.3176	62.0882	12.3003	62.1699	0.141	0.0000	0.0000
2024/02/06	R214	07/11/2024	12.61 Call	Bond Future	3282.9800	3.2830	3325.5800	3.3256	1.298	0.0000	0.0000
2024/02/06	R214	07/11/2024	12.61 Put	Bond Future	2498.0400	2.4980	2456.7500	2.4568	1.653	0.0000	0.0000
2024/02/06	R214	07/11/2024	12.62 Call	Bond Future	3309.7200	3.3097	3352.5200	3.3525	1.293	0.0000	0.0000
2024/02/06	R214	07/11/2024	12.62 Put	Bond Future	2479.3500	2.4794	2438.2600	2.4383	1.657	0.0000	0.0000
2024/02/06	R214	07/11/2024	12.60 Call	Bond Future	3256.3200	3.2563	3298.7200	3.2987	1.302	0.0000	0.0000
2024/02/06	R214	07/11/2024	12.60 Put	Bond Future	2516.8500	2.5169	2475.3600	2.4754	1.648	0.0000	0.0000
2024/02/06	R214	07/11/2024		Bond Future	12.4391	60.2216	12.4210	60.3055	0.145	0.0000	0.0000
2024/02/06	R214	06/02/2025		Bond Future	12.5609	61.5156	12.5422	61.6015	0.150	0.0000	0.0000
2024/02/06	R214	06/02/2025	12.71 Call	Bond Future	3631.3000	3.6313	3675.0600	3.6751	1.205	0.0000	0.0000
2024/02/06	R214	06/02/2025	12.71 Put	Bond Future	2956.3400	2.9563	2914.2100	2.9142	1.425	0.0000	0.0000
2024/02/06	R214	02/05/2025		Bond Future	12.6853	59.3894	12.6658	59.4772	0.154	0.0000	0.0000
2024/02/06	R214	02/05/2025	12.40 Call	Bond Future	2940.8600	2.9409	2978.5300	2.9785	1.281	0.0000	0.0000
2024/02/06	R214	02/05/2025	12.40 Put	Bond Future	4246.6200	4.2466	4196.4700	4.1965	1.181	0.0000	0.0000
2024/02/06	R248	01/02/2024		Bond Future	12.1500	77.4840	12.1500	77.4840	0.000	0.0000	0.0000
2024/02/06	R248	02/05/2024	11.40 Put	Bond Future	6484.3500	6.4844	6391.6500	6.3917	1.430	0.0000	0.0000
2024/02/06	R248	02/05/2024	11.40 Call	Bond Future	128.8600	0.1289	132.6400	0.1326	2.933	0.0000	0.0000
2024/02/06	R248	02/05/2024	12.40 Put	Bond Future	1962.1500	1.9622	1903.2600	1.9033	3.001	0.0000	0.0000
2024/02/06	R248	02/05/2024	12.40 Call	Bond Future	1780.0400	1.7800	1817.6300	1.8176	2.112	0.0000	0.0000
2024/02/06	R248	02/05/2024	13.16 Call	Bond Future	4589.4400	4.5894	4657.7800	4.6578	1.489	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	
2024/02/06	R248	02/05/2024	13.16 Put	Bond Future	628.0800	0.6281	599.9400	0.5999	4.480	0.0000	0.0000
2024/02/06	R248	02/05/2024		Bond Future	12.4318	73.6609	12.4149	73.7574	0.136	0.0000	0.0000
2024/02/06	R248	02/05/2024	11.47 Call	Bond Future	167.3200	0.1673	172.1800	0.1722	2.905	0.0000	0.0000
2024/02/06	R248	02/05/2024	11.47 Put	Bond Future	6061.1700	6.0612	5969.5500	5.9696	1.512	0.0000	0.0000
2024/02/06	R248	02/05/2024	11.48 Call	Bond Future	173.4600	0.1735	178.4800	0.1785	2.894	0.0000	0.0000
2024/02/06	R248	02/05/2024	11.48 Put	Bond Future	6001.7500	6.0018	5910.2900	5.9103	1.524	0.0000	0.0000
2024/02/06	R248	02/05/2024	11.46 Call	Bond Future	161.3500	0.1614	166.0400	0.1660	2.907	0.0000	0.0000
2024/02/06	R248	02/05/2024	11.46 Put	Bond Future	6120.8600	6.1209	6029.0700	6.0291	1.500	0.0000	0.0000
2024/02/06	R248	01/08/2024	12.31 Call	Bond Future	2122.9700	2.1230	2159.3600	2.1594	1.714	0.0000	0.0000
2024/02/06	R248	01/08/2024	12.31 Put	Bond Future	3425.5400	3.4255	3363.1900	3.3632	1.820	0.0000	0.0000
2024/02/06	R248	01/08/2024	12.32 Call	Bond Future	2150.0300	2.1500	2186.7400	2.1867	1.707	0.0000	0.0000
2024/02/06	R248	01/08/2024	12.32 Put	Bond Future	3394.5000	3.3945	3332.4700	3.3325	1.827	0.0000	0.0000
2024/02/06	R248	01/08/2024	12.30 Call	Bond Future	2096.0800	2.0961	2132.1500	2.1322	1.721	0.0000	0.0000
2024/02/06	R248	01/08/2024	12.30 Put	Bond Future	3456.8300	3.4568	3394.1600	3.3942	1.813	0.0000	0.0000
2024/02/06	R248	01/08/2024		Bond Future	12.5376	75.2780	12.5201	75.3768	0.140	0.0000	0.0000
2024/02/06	R248	07/11/2024		Bond Future	12.6679	72.5725	12.6496	72.6738	0.144	0.0000	0.0000
2024/02/06	R248	07/11/2024	12.79 Call	Bond Future	3830.9300	3.8309	3881.0700	3.8811	1.309	0.0000	0.0000
2024/02/06	R248	07/11/2024	12.79 Put	Bond Future	3161.4300	3.1614	3110.2300	3.1102	1.620	0.0000	0.0000
2024/02/06	R248	07/11/2024	12.80 Call	Bond Future	3862.2600	3.8623	3912.6400	3.9126	1.304	0.0000	0.0000
2024/02/06	R248	07/11/2024	12.80 Put	Bond Future	3138.4100	3.1384	3087.4500	3.0875	1.624	0.0000	0.0000
2024/02/06	R248	07/11/2024	12.78 Call	Bond Future	3799.7000	3.7997	3849.5800	3.8496	1.313	0.0000	0.0000
2024/02/06	R248	07/11/2024	12.78 Put	Bond Future	3184.6300	3.1846	3133.1700	3.1332	1.616	0.0000	0.0000
2024/02/06	R248	06/02/2025		Bond Future	12.7988	74.1315	12.7797	74.2352	0.149	0.0000	0.0000
2024/02/06	R248	06/02/2025	12.71 Call	Bond Future	3797.6300	3.7976	3845.0400	3.8450	1.248	0.0000	0.0000
2024/02/06	R248	06/02/2025	12.71 Put	Bond Future	4282.5000	4.2825	4226.1900	4.2262	1.315	0.0000	0.0000
2024/02/06	R248	02/05/2025		Bond Future	12.9316	71.1026	12.9117	71.2087	0.154	0.0000	0.0000
2024/02/06	R248	02/05/2025	12.60 Call	Bond Future	3472.9200	3.4729	3517.6100	3.5176	1.287	0.0000	0.0000
2024/02/06	R248	02/05/2025	12.60 Put	Bond Future	5281.4700	5.2815	5220.0100	5.2200	1.164	0.0000	0.0000
2024/02/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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