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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/01/2024 TO 17/01/2024

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
2024/01/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/17	2025	01/02/2024		Bond Future	176.4235	176.4235	176.4434	0.011	0.0000	0.0000
2024/01/17	2025	02/05/2024		Bond Future	180.3459	180.3459	180.3655	0.011	0.0000	0.0000
2024/01/17	2025	01/08/2024		Bond Future	182.5280	182.5280	182.5492	0.012	0.0000	0.0000
2024/01/17	2025	07/11/2024		Bond Future	186.8297	186.8297	186.8537	0.013	0.0000	0.0000
2024/01/17	2029	01/02/2024		Bond Future	129.1390	129.1390	129.0169	0.095	0.0000	0.0000
2024/01/17	2029	02/05/2024		Bond Future	130.6412	130.6412	130.5160	0.096	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	
2024/01/17	2029	01/08/2024		Bond Future	133.5563	133.5563	133.4289	133.4289	0.095	0.0000	0.0000
2024/01/17	2029	07/11/2024		Bond Future	135.2987	135.2987	135.1700	135.1700	0.095	0.0000	0.0000
2024/01/17	2029	06/02/2025		Bond Future	138.2268	138.2268	138.0968	138.0968	0.094	0.0000	0.0000
2024/01/17	2029	06/02/2025	132.40 Call	Bond Future	5826.8100	5.8268	5696.8400	5.6968	2.231	0.0000	0.0000
2024/01/17	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	2030	01/02/2024	11.85 Call	Bond Future	8166.5000	8.1665	8089.7900	8.0898	0.939	0.0000	0.0000
2024/01/17	2030	01/02/2024	11.85 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/01/17	2030	01/02/2024	10.00 Put	Bond Future	247.2700	0.2473	253.5300	0.2535	2.532	0.0000	0.0000
2024/01/17	2030	01/02/2024	10.00 Call	Bond Future	1084.0000	1.0840	1013.5500	1.0136	6.499	0.0000	0.0000
2024/01/17	2030	01/02/2024	9.89 Put	Bond Future	383.0400	0.3830	396.6900	0.3967	3.564	0.0000	0.0000
2024/01/17	2030	01/02/2024	9.89 Call	Bond Future	759.1800	0.7592	696.1200	0.6961	8.306	0.0000	0.0000
2024/01/17	2030	01/02/2024	10.39 Put	Bond Future	41.9100	0.0419	40.4400	0.0404	3.508	0.0000	0.0000
2024/01/17	2030	01/02/2024	10.39 Call	Bond Future	2488.5600	2.4886	2410.3800	2.4104	3.142	0.0000	0.0000
2024/01/17	2030	01/02/2024	11.86 Call	Bond Future	8204.0700	8.2041	8127.3600	8.1274	0.935	0.0000	0.0000
2024/01/17	2030	01/02/2024	11.86 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/01/17	2030	01/02/2024	10.16 Put	Bond Future	123.7900	0.1238	124.3600	0.1244	0.460	0.0000	0.0000
2024/01/17	2030	01/02/2024	10.16 Call	Bond Future	1625.3300	1.6253	1549.1900	1.5492	4.685	0.0000	0.0000
2024/01/17	2030	01/02/2024	11.00 Call	Bond Future	4895.8100	4.8958	4818.8100	4.8188	1.573	0.0000	0.0000
2024/01/17	2030	01/02/2024	11.00 Put	Bond Future	1.6700	0.0017	1.3800	0.0014	17.365	0.0000	0.0000
2024/01/17	2030	01/02/2024	11.75 Call	Bond Future	7789.6400	7.7896	7712.9300	7.7129	0.985	0.0000	0.0000
2024/01/17	2030	01/02/2024	11.75 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2024/01/17	2030	01/02/2024	11.36 Call	Bond Future	6299.5100	6.2995	6222.7500	6.2228	1.219	0.0000	0.0000
2024/01/17	2030	01/02/2024	11.36 Put	Bond Future	0.2100	0.0002	0.1600	0.0002	23.810	0.0000	0.0000
2024/01/17	2030	01/02/2024	11.37 Call	Bond Future	6338.1300	6.3381	6261.3700	6.2614	1.211	0.0000	0.0000
2024/01/17	2030	01/02/2024	11.37 Put	Bond Future	0.2000	0.0002	0.1500	0.0002	25.000	0.0000	0.0000
2024/01/17	2030	01/02/2024	11.35 Call	Bond Future	6260.8900	6.2609	6184.1200	6.1841	1.226	0.0000	0.0000
2024/01/17	2030	01/02/2024	11.35 Put	Bond Future	0.2300	0.0002	0.1700	0.0002	26.087	0.0000	0.0000
2024/01/17	2030	01/02/2024		Bond Future	9.8007	92.1202	9.8189	92.0435	0.185	0.0000	0.0000
2024/01/17	2030	01/02/2024	11.31 Call	Bond Future	6106.1400	6.1061	6029.3600	6.0294	1.257	0.0000	0.0000
2024/01/17	2030	01/02/2024	11.31 Put	Bond Future	0.2900	0.0003	0.2200	0.0002	24.138	0.0000	0.0000
2024/01/17	2030	01/02/2024	9.93 Put	Bond Future	327.7300	0.3277	338.3200	0.3383	3.231	0.0000	0.0000
2024/01/17	2030	01/02/2024	9.93 Call	Bond Future	871.6900	0.8717	805.5700	0.8056	7.585	0.0000	0.0000
2024/01/17	2030	01/02/2024	9.57 Put	Bond Future	1127.7800	1.1278	1178.2100	1.1782	4.472	0.0000	0.0000
2024/01/17	2030	01/02/2024	9.57 Call	Bond Future	147.4100	0.1474	121.1300	0.1211	17.828	0.0000	0.0000
2024/01/17	2030	01/02/2024	10.07 Put	Bond Future	183.8600	0.1839	187.0000	0.1870	1.708	0.0000	0.0000
2024/01/17	2030	01/02/2024	10.07 Call	Bond Future	1312.1900	1.3122	1238.6200	1.2386	5.607	0.0000	0.0000
2024/01/17	2030	01/02/2024	12.10 Call	Bond Future	9099.4400	9.0994	9022.7300	9.0227	0.843	0.0000	0.0000
2024/01/17	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	
2024/01/17	2030	02/05/2024		Bond Future	9.8507	94.1456	9.8700	94.0667	0.196	0.0000	0.0000
2024/01/17	2030	02/05/2024	9.82 Call	Bond Future	1368.9600	1.3690	1323.6700	1.3237	3.308	0.0000	0.0000
2024/01/17	2030	02/05/2024	9.82 Put	Bond Future	1494.5300	1.4945	1528.1400	1.5281	2.249	0.0000	0.0000
2024/01/17	2030	02/05/2024	9.83 Call	Bond Future	1389.8600	1.3899	1344.2000	1.3442	3.285	0.0000	0.0000
2024/01/17	2030	02/05/2024	9.83 Put	Bond Future	1474.4900	1.4745	1507.7300	1.5077	2.254	0.0000	0.0000
2024/01/17	2030	02/05/2024	9.81 Call	Bond Future	1348.2300	1.3482	1303.3100	1.3033	3.332	0.0000	0.0000
2024/01/17	2030	02/05/2024	9.81 Put	Bond Future	1514.7600	1.5148	1548.7400	1.5487	2.243	0.0000	0.0000
2024/01/17	2030	02/05/2024	10.62 Put	Bond Future	454.7300	0.4547	465.8500	0.4659	2.445	0.0000	0.0000
2024/01/17	2030	02/05/2024	10.62 Call	Bond Future	3533.9800	3.5340	3466.2000	3.4662	1.918	0.0000	0.0000
2024/01/17	2030	02/05/2024	11.12 Put	Bond Future	199.9700	0.2000	204.6000	0.2046	2.315	0.0000	0.0000
2024/01/17	2030	02/05/2024	11.12 Call	Bond Future	5211.9200	5.2119	5137.6500	5.1377	1.425	0.0000	0.0000
2024/01/17	2030	02/05/2024	13.15 Call	Bond Future	12341.0600	12.3411	12262.1700	12.2622	0.639	0.0000	0.0000
2024/01/17	2030	02/05/2024	13.15 Put	Bond Future	1.4700	0.0015	1.4800	0.0015	0.680	0.0000	0.0000
2024/01/17	2030	02/05/2024	9.66 Put	Bond Future	1844.6300	1.8446	1884.2800	1.8843	2.149	0.0000	0.0000
2024/01/17	2030	02/05/2024	9.66 Call	Bond Future	1060.9800	1.0610	1021.7300	1.0217	3.699	0.0000	0.0000
2024/01/17	2030	02/05/2024	10.16 Put	Bond Future	923.0800	0.9231	945.2100	0.9452	2.397	0.0000	0.0000
2024/01/17	2030	02/05/2024	10.16 Call	Bond Future	2176.8100	2.1768	2120.0400	2.1200	2.608	0.0000	0.0000
2024/01/17	2030	02/05/2024	11.94 Call	Bond Future	8112.9500	8.1130	8034.8600	8.0349	0.963	0.0000	0.0000
2024/01/17	2030	02/05/2024	11.94 Put	Bond Future	43.4600	0.0435	44.2700	0.0443	1.864	0.0000	0.0000
2024/01/17	2030	02/05/2024	12.38 Call	Bond Future	9668.9100	9.6689	9590.2400	9.5902	0.814	0.0000	0.0000
2024/01/17	2030	02/05/2024	12.38 Put	Bond Future	14.1800	0.0142	14.4100	0.0144	1.622	0.0000	0.0000
2024/01/17	2030	02/05/2024	10.82 Put	Bond Future	328.8800	0.3289	336.8200	0.3368	2.414	0.0000	0.0000
2024/01/17	2030	02/05/2024	10.82 Call	Bond Future	4187.5700	4.1876	4116.6100	4.1166	1.695	0.0000	0.0000
2024/01/17	2030	01/08/2024	10.38 Call	Bond Future	3026.8900	3.0269	2969.9200	2.9699	1.882	0.0000	0.0000
2024/01/17	2030	01/08/2024	10.38 Put	Bond Future	1170.9900	1.1710	1194.0200	1.1940	1.967	0.0000	0.0000
2024/01/17	2030	01/08/2024	10.39 Call	Bond Future	3053.4500	3.0535	2996.2700	2.9963	1.873	0.0000	0.0000
2024/01/17	2030	01/08/2024	10.39 Put	Bond Future	1159.0700	1.1591	1181.8900	1.1819	1.969	0.0000	0.0000
2024/01/17	2030	01/08/2024	10.37 Call	Bond Future	3000.4200	3.0004	2943.6600	2.9437	1.892	0.0000	0.0000
2024/01/17	2030	01/08/2024	10.37 Put	Bond Future	1183.0100	1.1830	1206.2500	1.2063	1.964	0.0000	0.0000
2024/01/17	2030	01/08/2024		Bond Future	9.9039	92.2181	9.9241	92.1381	0.205	0.0000	0.0000
2024/01/17	2030	07/11/2024		Bond Future	9.9713	94.3665	9.9925	94.2859	0.213	0.0000	0.0000
2024/01/17	2030	07/11/2024	10.75 Call	Bond Future	4188.0900	4.1881	4128.7600	4.1288	1.417	0.0000	0.0000
2024/01/17	2030	07/11/2024	10.75 Put	Bond Future	1289.0000	1.2890	1310.2400	1.3102	1.648	0.0000	0.0000
2024/01/17	2030	07/11/2024	10.76 Call	Bond Future	4214.5800	4.2146	4155.1100	4.1551	1.411	0.0000	0.0000
2024/01/17	2030	07/11/2024	10.76 Put	Bond Future	1279.0100	1.2790	1300.1100	1.3001	1.650	0.0000	0.0000
2024/01/17	2030	07/11/2024	10.74 Call	Bond Future	4161.6400	4.1616	4102.4700	4.1025	1.422	0.0000	0.0000
2024/01/17	2030	07/11/2024	10.74 Put	Bond Future	1299.0600	1.2991	1320.4600	1.3205	1.647	0.0000	0.0000
2024/01/17	2030	06/02/2025		Bond Future	10.0484	92.3756	10.0706	92.2945	0.221	0.0000	0.0000
2024/01/17	2030	06/02/2025	10.68 Call	Bond Future	3913.1600	3.9132	3857.5700	3.8576	1.421	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	
2024/01/17	2030	06/02/2025	10.68 Put	Bond Future	1643.6200	1.6436	1669.1000	1.6691	1.550	0.0000	0.0000
2024/01/17	2032	01/02/2024	10.90 Put	Bond Future	276.1100	0.2761	313.0200	0.3130	13.368	0.0000	0.0000
2024/01/17	2032	01/02/2024	10.90 Call	Bond Future	1459.8900	1.4599	1288.3900	1.2884	11.747	0.0000	0.0000
2024/01/17	2032	01/02/2024	12.00 Call	Bond Future	6273.3800	6.2734	6064.9200	6.0649	3.323	0.0000	0.0000
2024/01/17	2032	01/02/2024	12.00 Put	Bond Future	1.6500	0.0017	1.6000	0.0016	3.030	0.0000	0.0000
2024/01/17	2032	01/02/2024	11.55 Call	Bond Future	4255.0500	4.2551	4047.6100	4.0476	4.875	0.0000	0.0000
2024/01/17	2032	01/02/2024	11.55 Put	Bond Future	15.8700	0.0159	16.8400	0.0168	6.112	0.0000	0.0000
2024/01/17	2032	01/02/2024	11.33 Call	Bond Future	3265.3300	3.2653	3061.1700	3.0612	6.252	0.0000	0.0000
2024/01/17	2032	01/02/2024	11.33 Put	Bond Future	44.1900	0.0442	48.4400	0.0484	9.618	0.0000	0.0000
2024/01/17	2032	01/02/2024	11.35 Call	Bond Future	3354.7300	3.3547	3150.0800	3.1501	6.100	0.0000	0.0000
2024/01/17	2032	01/02/2024	11.35 Put	Bond Future	40.3700	0.0404	44.1300	0.0441	9.314	0.0000	0.0000
2024/01/17	2032	01/02/2024	10.85 Call	Bond Future	1277.3200	1.2773	1113.9700	1.1140	12.788	0.0000	0.0000
2024/01/17	2032	01/02/2024	10.85 Put	Bond Future	334.6100	0.3346	379.6700	0.3797	13.466	0.0000	0.0000
2024/01/17	2032	01/02/2024	10.59 Put	Bond Future	829.8300	0.8298	935.1600	0.9352	12.693	0.0000	0.0000
2024/01/17	2032	01/02/2024	10.59 Call	Bond Future	504.7400	0.5047	401.6600	0.4017	20.422	0.0000	0.0000
2024/01/17	2032	01/02/2024	11.09 Put	Bond Future	127.3100	0.1273	142.9900	0.1430	12.316	0.0000	0.0000
2024/01/17	2032	01/02/2024	11.09 Call	Bond Future	2219.1700	2.2192	2026.4400	2.0264	8.685	0.0000	0.0000
2024/01/17	2032	01/02/2024	12.73 Call	Bond Future	9432.0000	9.4320	9223.5900	9.2236	2.210	0.0000	0.0000
2024/01/17	2032	01/02/2024	12.73 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2024/01/17	2032	01/02/2024	10.78 Put	Bond Future	434.3900	0.4344	492.8400	0.4928	13.456	0.0000	0.0000
2024/01/17	2032	01/02/2024	10.78 Call	Bond Future	1038.1300	1.0381	888.1700	0.8882	14.445	0.0000	0.0000
2024/01/17	2032	01/02/2024	11.75 Call	Bond Future	5156.5700	5.1566	4948.3000	4.9483	4.039	0.0000	0.0000
2024/01/17	2032	01/02/2024	11.75 Put	Bond Future	5.8700	0.0059	6.0100	0.0060	2.385	0.0000	0.0000
2024/01/17	2032	01/02/2024	12.50 Call	Bond Future	8454.2400	8.4542	8245.8100	8.2458	2.465	0.0000	0.0000
2024/01/17	2032	01/02/2024	12.50 Put	Bond Future	0.1300	0.0001	0.1100	0.0001	15.385	0.0000	0.0000
2024/01/17	2032	01/02/2024		Bond Future	10.6562	89.9962	10.6988	89.7878	0.400	0.0000	0.0000
2024/01/17	2032	01/02/2024	11.84 Call	Bond Future	5560.3300	5.5603	5351.9400	5.3519	3.748	0.0000	0.0000
2024/01/17	2032	01/02/2024	11.84 Put	Bond Future	3.7300	0.0037	3.7500	0.0038	0.536	0.0000	0.0000
2024/01/17	2032	01/02/2024	11.85 Call	Bond Future	5605.0900	5.6051	5396.6800	5.3967	3.718	0.0000	0.0000
2024/01/17	2032	01/02/2024	11.85 Put	Bond Future	3.5500	0.0036	3.5500	0.0036	0.000	0.0000	0.0000
2024/01/17	2032	01/02/2024	11.83 Call	Bond Future	5515.5500	5.5156	5307.1700	5.3072	3.778	0.0000	0.0000
2024/01/17	2032	01/02/2024	11.83 Put	Bond Future	3.9200	0.0039	3.9500	0.0040	0.765	0.0000	0.0000
2024/01/17	2032	01/02/2024	10.01 Put	Bond Future	3243.9300	3.2439	3451.0000	3.4510	6.383	0.0000	0.0000
2024/01/17	2032	01/02/2024	10.01 Call	Bond Future	2.3300	0.0023	0.9900	0.0010	57.511	0.0000	0.0000
2024/01/17	2032	01/02/2024	10.76 Put	Bond Future	467.0900	0.4671	529.7900	0.5298	13.424	0.0000	0.0000
2024/01/17	2032	01/02/2024	10.76 Call	Bond Future	973.6700	0.9737	827.9600	0.8280	14.965	0.0000	0.0000
2024/01/17	2032	01/02/2024	12.62 Call	Bond Future	8966.3700	8.9664	8757.9500	8.7580	2.324	0.0000	0.0000
2024/01/17	2032	01/02/2024	12.62 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	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	
2024/01/17	2032	02/05/2024	10.55 Call	Bond Future	1359.7200	1.3597	1261.7800	1.2618	7.203	0.0000	0.0000
2024/01/17	2032	02/05/2024	10.55 Put	Bond Future	2240.8400	2.2408	2356.2900	2.3563	5.152	0.0000	0.0000
2024/01/17	2032	02/05/2024	10.56 Call	Bond Future	1381.6300	1.3816	1282.7300	1.2827	7.158	0.0000	0.0000
2024/01/17	2032	02/05/2024	10.56 Put	Bond Future	2214.2800	2.2143	2328.7700	2.3288	5.171	0.0000	0.0000
2024/01/17	2032	02/05/2024	10.54 Call	Bond Future	1338.0000	1.3380	1241.0300	1.2410	7.247	0.0000	0.0000
2024/01/17	2032	02/05/2024	10.54 Put	Bond Future	2267.6400	2.2676	2384.0600	2.3841	5.134	0.0000	0.0000
2024/01/17	2032	02/05/2024		Bond Future	10.7329	87.8129	10.7775	87.5995	0.416	0.0000	0.0000
2024/01/17	2032	02/05/2024	10.59 Put	Bond Future	2136.3500	2.1364	2247.9700	2.2480	5.225	0.0000	0.0000
2024/01/17	2032	02/05/2024	10.59 Call	Bond Future	1448.9300	1.4489	1347.1600	1.3472	7.024	0.0000	0.0000
2024/01/17	2032	02/05/2024	11.09 Put	Bond Future	1126.4500	1.1265	1194.3000	1.1943	6.023	0.0000	0.0000
2024/01/17	2032	02/05/2024	11.09 Call	Bond Future	2814.3800	2.8144	2668.8400	2.6688	5.171	0.0000	0.0000
2024/01/17	2032	02/05/2024	13.18 Call	Bond Future	10789.7200	10.7897	10578.8800	10.5789	1.954	0.0000	0.0000
2024/01/17	2032	02/05/2024	13.18 Put	Bond Future	32.6500	0.0327	35.2000	0.0352	7.810	0.0000	0.0000
2024/01/17	2032	02/05/2024	10.36 Put	Bond Future	2792.9300	2.7929	2926.6200	2.9266	4.787	0.0000	0.0000
2024/01/17	2032	02/05/2024	10.36 Call	Bond Future	984.1400	0.9841	904.4400	0.9044	8.098	0.0000	0.0000
2024/01/17	2032	02/05/2024	10.86 Put	Bond Future	1525.5400	1.5255	1612.2600	1.6123	5.685	0.0000	0.0000
2024/01/17	2032	02/05/2024	10.86 Call	Bond Future	2131.2800	2.1313	2004.6100	2.0046	5.943	0.0000	0.0000
2024/01/17	2032	02/05/2024	12.90 Call	Bond Future	9679.5700	9.6796	9470.8100	9.4708	2.157	0.0000	0.0000
2024/01/17	2032	02/05/2024	12.90 Put	Bond Future	61.7900	0.0618	66.4200	0.0664	7.493	0.0000	0.0000
2024/01/17	2032	02/05/2024	13.35 Call	Bond Future	11459.7100	11.4597	11248.0600	11.2481	1.847	0.0000	0.0000
2024/01/17	2032	02/05/2024	13.35 Put	Bond Future	21.7000	0.0217	23.4400	0.0234	8.018	0.0000	0.0000
2024/01/17	2032	02/05/2024	11.35 Put	Bond Future	788.0700	0.7881	838.0300	0.8380	6.340	0.0000	0.0000
2024/01/17	2032	02/05/2024	11.35 Call	Bond Future	3678.2600	3.6783	3514.8300	3.5148	4.443	0.0000	0.0000
2024/01/17	2032	02/05/2024	10.65 Put	Bond Future	1986.3600	1.9864	2092.2700	2.0923	5.332	0.0000	0.0000
2024/01/17	2032	02/05/2024	10.65 Call	Bond Future	1588.4600	1.5885	1480.9800	1.4810	6.766	0.0000	0.0000
2024/01/17	2032	02/05/2024	11.81 Call	Bond Future	5369.4600	5.3695	5183.4300	5.1834	3.465	0.0000	0.0000
2024/01/17	2032	02/05/2024	11.81 Put	Bond Future	405.5900	0.4056	432.9500	0.4330	6.746	0.0000	0.0000
2024/01/17	2032	02/05/2024	11.21 Call	Bond Future	3202.6400	3.2026	3048.3600	3.0484	4.817	0.0000	0.0000
2024/01/17	2032	02/05/2024	11.21 Put	Bond Future	957.0700	0.9571	1016.1800	1.0162	6.176	0.0000	0.0000
2024/01/17	2032	02/05/2024	10.57 Put	Bond Future	2188.1300	2.1881	2301.6600	2.3017	5.188	0.0000	0.0000
2024/01/17	2032	02/05/2024	10.57 Call	Bond Future	1403.9300	1.4039	1304.0700	1.3041	7.113	0.0000	0.0000
2024/01/17	2032	01/08/2024	11.14 Call	Bond Future	3252.9300	3.2529	3115.3900	3.1154	4.228	0.0000	0.0000
2024/01/17	2032	01/08/2024	11.14 Put	Bond Future	1740.5000	1.7405	1820.5600	1.8206	4.600	0.0000	0.0000
2024/01/17	2032	01/08/2024	11.15 Call	Bond Future	3282.2600	3.2823	3144.1000	3.1441	4.209	0.0000	0.0000
2024/01/17	2032	01/08/2024	11.15 Put	Bond Future	1724.1500	1.7242	1803.5900	1.8036	4.607	0.0000	0.0000
2024/01/17	2032	01/08/2024	11.13 Call	Bond Future	3223.9700	3.2240	3087.0400	3.0870	4.247	0.0000	0.0000
2024/01/17	2032	01/08/2024	11.13 Put	Bond Future	1757.2500	1.7573	1837.9200	1.8379	4.591	0.0000	0.0000
2024/01/17	2032	01/08/2024		Bond Future	10.8128	89.7511	10.8594	89.5335	0.431	0.0000	0.0000
2024/01/17	2032	07/11/2024		Bond Future	10.9163	87.6753	10.9651	87.4537	0.447	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	
2024/01/17	2032	07/11/2024	13.36 Call	Bond Future	10621.1500	10.6212	10417.7600	10.4178	1.915	0.0000	0.0000
2024/01/17	2032	07/11/2024	13.36 Put	Bond Future	371.2800	0.3713	389.4600	0.3895	4.897	0.0000	0.0000
2024/01/17	2032	07/11/2024	11.64 Put	Bond Future	1652.6800	1.6527	1719.7200	1.7197	4.056	0.0000	0.0000
2024/01/17	2032	07/11/2024	11.64 Call	Bond Future	4864.2200	4.8642	4709.6900	4.7097	3.177	0.0000	0.0000
2024/01/17	2032	07/11/2024	11.48 Call	Bond Future	4379.5400	4.3795	4232.2200	4.2322	3.364	0.0000	0.0000
2024/01/17	2032	07/11/2024	11.48 Put	Bond Future	1864.6200	1.8646	1938.8700	1.9389	3.982	0.0000	0.0000
2024/01/17	2032	07/11/2024	11.49 Call	Bond Future	4409.4900	4.4095	4261.7100	4.2617	3.351	0.0000	0.0000
2024/01/17	2032	07/11/2024	11.49 Put	Bond Future	1850.8200	1.8508	1924.6100	1.9246	3.987	0.0000	0.0000
2024/01/17	2032	07/11/2024	11.47 Call	Bond Future	4349.9500	4.3500	4203.0900	4.2031	3.376	0.0000	0.0000
2024/01/17	2032	07/11/2024	11.47 Put	Bond Future	1878.8200	1.8788	1953.5300	1.9535	3.976	0.0000	0.0000
2024/01/17	2032	06/02/2025		Bond Future	11.0258	89.5499	11.0768	89.3246	0.463	0.0000	0.0000
2024/01/17	2032	06/02/2025	11.72 Call	Bond Future	4849.5700	4.8496	4696.9800	4.6970	3.146	0.0000	0.0000
2024/01/17	2032	06/02/2025	11.72 Put	Bond Future	1847.4900	1.8475	1920.1900	1.9202	3.935	0.0000	0.0000
2024/01/17	2033	01/02/2024		Bond Future	122.0445	122.0445	122.5037	122.5037	0.376	0.0000	0.0000
2024/01/17	2033	02/05/2024		Bond Future	123.2924	123.2924	123.7614	123.7614	0.380	0.0000	0.0000
2024/01/17	2033	01/08/2024		Bond Future	126.0435	126.0435	126.5237	126.5237	0.381	0.0000	0.0000
2024/01/17	2033	07/11/2024		Bond Future	127.5114	127.5114	128.0045	128.0045	0.387	0.0000	0.0000
2024/01/17	2033	06/02/2025		Bond Future	130.2712	130.2712	130.7764	130.7764	0.388	0.0000	0.0000
2024/01/17	2033	06/02/2025	124.94 Call	Bond Future	5331.1900	5.3312	5836.3700	5.8364	9.476	0.0000	0.0000
2024/01/17	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	2037	01/02/2024	13.93 Call	Bond Future	9987.0300	9.9870	9736.4200	9.7364	2.509	0.0000	0.0000
2024/01/17	2037	01/02/2024	13.93 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/17	2037	01/02/2024	12.93 Call	Bond Future	5323.4300	5.3234	5073.2600	5.0733	4.699	0.0000	0.0000
2024/01/17	2037	01/02/2024	12.93 Put	Bond Future	6.0500	0.0061	6.4800	0.0065	7.107	0.0000	0.0000
2024/01/17	2037	01/02/2024	12.09 Put	Bond Future	407.8800	0.4079	465.7200	0.4657	14.181	0.0000	0.0000
2024/01/17	2037	01/02/2024	12.09 Call	Bond Future	1424.4400	1.4244	1231.6800	1.2317	13.532	0.0000	0.0000
2024/01/17	2037	01/02/2024		Bond Future	11.9015	77.9267	11.9476	77.6761	0.388	0.0000	0.0000
2024/01/17	2037	01/02/2024	12.32 Call	Bond Future	2385.1800	2.3852	2156.5600	2.1566	9.585	0.0000	0.0000
2024/01/17	2037	01/02/2024	12.32 Put	Bond Future	154.4800	0.1545	176.4600	0.1765	14.228	0.0000	0.0000
2024/01/17	2037	01/02/2024	12.33 Call	Bond Future	2430.4300	2.4304	2200.7700	2.2008	9.449	0.0000	0.0000
2024/01/17	2037	01/02/2024	12.33 Put	Bond Future	147.5800	0.1476	168.5200	0.1685	14.189	0.0000	0.0000
2024/01/17	2037	01/02/2024	12.31 Call	Bond Future	2340.1200	2.3401	2112.5700	2.1126	9.724	0.0000	0.0000
2024/01/17	2037	01/02/2024	12.31 Put	Bond Future	161.6200	0.1616	184.6700	0.1847	14.262	0.0000	0.0000
2024/01/17	2037	02/05/2024		Bond Future	12.0077	79.6400	12.0556	79.3835	0.400	0.0000	0.0000
2024/01/17	2037	02/05/2024	11.45 Put	Bond Future	3899.7500	3.8998	4079.1200	4.0791	4.600	0.0000	0.0000
2024/01/17	2037	02/05/2024	11.43 Call	Bond Future	793.9100	0.7939	718.9600	0.7190	9.441	0.0000	0.0000
2024/01/17	2037	02/05/2024	11.43 Put	Bond Future	3980.2700	3.9803	4161.7900	4.1618	4.560	0.0000	0.0000
2024/01/17	2037	02/05/2024	11.44 Call	Bond Future	810.3400	0.8103	734.3100	0.7343	9.382	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	
2024/01/17	2037	02/05/2024	11.44 Put	Bond Future	3939.9500	3.9400	4120.3900	4.1204	4.580	0.0000	0.0000
2024/01/17	2037	02/05/2024	11.45 Call	Bond Future	826.8400	0.8268	749.7400	0.7497	9.325	0.0000	0.0000
2024/01/17	2037	01/08/2024		Bond Future	12.1199	77.1420	12.1697	76.8803	0.411	0.0000	0.0000
2024/01/17	2037	01/08/2024	12.10 Call	Bond Future	2795.7900	2.7958	2656.4200	2.6564	4.985	0.0000	0.0000
2024/01/17	2037	01/08/2024	12.10 Put	Bond Future	2900.5400	2.9005	3022.7900	3.0228	4.215	0.0000	0.0000
2024/01/17	2037	01/08/2024	12.11 Call	Bond Future	2824.1100	2.8241	2683.9600	2.6840	4.963	0.0000	0.0000
2024/01/17	2037	01/08/2024	12.11 Put	Bond Future	2876.1400	2.8761	2997.6100	2.9976	4.223	0.0000	0.0000
2024/01/17	2037	01/08/2024	12.09 Call	Bond Future	2767.5900	2.7676	2629.0000	2.6290	5.008	0.0000	0.0000
2024/01/17	2037	01/08/2024	12.09 Put	Bond Future	2925.1100	2.9251	3048.1400	3.0481	4.206	0.0000	0.0000
2024/01/17	2037	01/08/2024	13.82 Call	Bond Future	8888.1300	8.8881	8659.3000	8.6593	2.575	0.0000	0.0000
2024/01/17	2037	01/08/2024	13.82 Put	Bond Future	644.6500	0.6447	677.4400	0.6774	5.086	0.0000	0.0000
2024/01/17	2037	01/08/2024	13.17 Call	Bond Future	6396.3800	6.3964	6190.5900	6.1906	3.217	0.0000	0.0000
2024/01/17	2037	01/08/2024	13.17 Put	Bond Future	1144.3400	1.1443	1200.1700	1.2002	4.879	0.0000	0.0000
2024/01/17	2037	07/11/2024		Bond Future	12.2467	78.9383	12.2984	78.6717	0.422	0.0000	0.0000
2024/01/17	2037	07/11/2024	12.58 Call	Bond Future	4562.4200	4.5624	4398.8500	4.3989	3.585	0.0000	0.0000
2024/01/17	2037	07/11/2024	12.58 Put	Bond Future	2867.3700	2.8674	2970.4100	2.9704	3.594	0.0000	0.0000
2024/01/17	2037	07/11/2024	12.59 Call	Bond Future	4593.2900	4.5933	4429.1700	4.4292	3.573	0.0000	0.0000
2024/01/17	2037	07/11/2024	12.59 Put	Bond Future	2848.2300	2.8482	2950.7200	2.9507	3.598	0.0000	0.0000
2024/01/17	2037	07/11/2024	12.57 Call	Bond Future	4531.6200	4.5316	4368.6200	4.3686	3.597	0.0000	0.0000
2024/01/17	2037	07/11/2024	12.57 Put	Bond Future	2886.6200	2.8866	2990.2300	2.9902	3.589	0.0000	0.0000
2024/01/17	2037	06/02/2025		Bond Future	12.3773	76.3657	12.4310	76.0945	0.433	0.0000	0.0000
2024/01/17	2037	06/02/2025	12.76 Call	Bond Future	5115.5300	5.1155	4948.9400	4.9489	3.257	0.0000	0.0000
2024/01/17	2037	06/02/2025	12.76 Put	Bond Future	3210.5000	3.2105	3315.1100	3.3151	3.258	0.0000	0.0000
2024/01/17	2038	01/02/2024		Bond Future	131.2341	131.2341	131.3110	131.3110	0.059	0.0000	0.0000
2024/01/17	2038	02/05/2024		Bond Future	134.1518	134.1518	134.2299	134.2299	0.058	0.0000	0.0000
2024/01/17	2038	01/08/2024		Bond Future	135.0729	135.0729	135.1536	135.1536	0.060	0.0000	0.0000
2024/01/17	2038	07/11/2024		Bond Future	138.2556	138.2556	138.3399	138.3399	0.061	0.0000	0.0000
2024/01/17	2038	06/02/2025		Bond Future	139.1227	139.1227	139.2105	139.2105	0.063	0.0000	0.0000
2024/01/17	2038	06/02/2025	135.23 Call	Bond Future	3892.7000	3.8927	3980.5300	3.9805	2.256	0.0000	0.0000
2024/01/17	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	2040	01/02/2024	12.30 Put	Bond Future	872.7700	0.8728	832.6300	0.8326	4.599	0.0000	0.0000
2024/01/17	2040	01/02/2024	12.30 Call	Bond Future	854.9900	0.8550	840.5100	0.8405	1.694	0.0000	0.0000
2024/01/17	2040	01/02/2024	12.90 Put	Bond Future	79.4800	0.0795	67.5600	0.0676	14.997	0.0000	0.0000
2024/01/17	2040	01/02/2024	12.90 Call	Bond Future	3347.1800	3.3472	3360.9200	3.3609	0.410	0.0000	0.0000
2024/01/17	2040	01/02/2024	13.90 Call	Bond Future	8271.9500	8.2720	8297.5000	8.2975	0.309	0.0000	0.0000
2024/01/17	2040	01/02/2024	13.90 Put	Bond Future	0.2800	0.0003	0.1700	0.0002	39.286	0.0000	0.0000
2024/01/17	2040	01/02/2024	12.34 Call	Bond Future	975.5000	0.9755	962.1300	0.9621	1.371	0.0000	0.0000
2024/01/17	2040	01/02/2024	12.34 Put	Bond Future	767.1700	0.7672	728.1400	0.7281	5.088	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	
2024/01/17	2040	01/02/2024	12.35 Call	Bond Future	1006.9600	1.0070	993.9200	0.9939	1.295	0.0000	0.0000
2024/01/17	2040	01/02/2024	12.35 Put	Bond Future	742.2600	0.7423	703.5600	0.7036	5.214	0.0000	0.0000
2024/01/17	2040	01/02/2024	12.33 Call	Bond Future	944.5200	0.9445	930.8400	0.9308	1.448	0.0000	0.0000
2024/01/17	2040	01/02/2024	12.33 Put	Bond Future	792.6200	0.7926	753.2800	0.7533	4.963	0.0000	0.0000
2024/01/17	2040	01/02/2024		Bond Future	12.3031	77.2784	12.2986	77.3040	0.037	0.0000	0.0000
2024/01/17	2040	02/05/2024	11.61 Call	Bond Future	500.1200	0.5001	498.6700	0.4987	0.290	0.0000	0.0000
2024/01/17	2040	02/05/2024	11.61 Put	Bond Future	5216.6000	5.2166	5189.2800	5.1893	0.524	0.0000	0.0000
2024/01/17	2040	02/05/2024	11.62 Call	Bond Future	512.0800	0.5121	510.6400	0.5106	0.281	0.0000	0.0000
2024/01/17	2040	02/05/2024	11.62 Put	Bond Future	5167.4500	5.1675	5140.1400	5.1401	0.529	0.0000	0.0000
2024/01/17	2040	02/05/2024	11.60 Call	Bond Future	488.4700	0.4885	487.0100	0.4870	0.299	0.0000	0.0000
2024/01/17	2040	02/05/2024	11.60 Put	Bond Future	5266.1400	5.2661	5238.8100	5.2388	0.519	0.0000	0.0000
2024/01/17	2040	02/05/2024		Bond Future	12.4176	78.9774	12.4130	79.0033	0.037	0.0000	0.0000
2024/01/17	2040	01/08/2024		Bond Future	12.5386	76.2143	12.5337	76.2413	0.039	0.0000	0.0000
2024/01/17	2040	01/08/2024	12.33 Call	Bond Future	2475.2000	2.4752	2480.0500	2.4801	0.196	0.0000	0.0000
2024/01/17	2040	01/08/2024	12.33 Put	Bond Future	3631.6300	3.6316	3609.5100	3.6095	0.609	0.0000	0.0000
2024/01/17	2040	01/08/2024	12.34 Call	Bond Future	2502.1700	2.5022	2507.0800	2.5071	0.196	0.0000	0.0000
2024/01/17	2040	01/08/2024	12.34 Put	Bond Future	3602.5400	3.6025	3580.4800	3.5805	0.612	0.0000	0.0000
2024/01/17	2040	01/08/2024	12.32 Call	Bond Future	2448.1500	2.4482	2452.9300	2.4529	0.195	0.0000	0.0000
2024/01/17	2040	01/08/2024	12.32 Put	Bond Future	3660.7100	3.6607	3638.5200	3.6385	0.606	0.0000	0.0000
2024/01/17	2040	07/11/2024		Bond Future	12.6740	77.9888	12.6687	78.0176	0.042	0.0000	0.0000
2024/01/17	2040	07/11/2024	12.85 Call	Bond Future	4280.4000	4.2804	4290.2400	4.2902	0.230	0.0000	0.0000
2024/01/17	2040	07/11/2024	12.85 Put	Bond Future	3342.3700	3.3424	3323.4700	3.3235	0.565	0.0000	0.0000
2024/01/17	2040	07/11/2024	12.86 Call	Bond Future	4311.2100	4.3112	4321.1100	4.3211	0.230	0.0000	0.0000
2024/01/17	2040	07/11/2024	12.86 Put	Bond Future	3320.4300	3.3204	3301.5900	3.3016	0.567	0.0000	0.0000
2024/01/17	2040	07/11/2024	12.84 Call	Bond Future	4249.6700	4.2497	4259.4500	4.2595	0.230	0.0000	0.0000
2024/01/17	2040	07/11/2024	12.84 Put	Bond Future	3364.4500	3.3645	3345.4900	3.3455	0.564	0.0000	0.0000
2024/01/17	2040	06/02/2025		Bond Future	12.8127	75.1450	12.8069	75.1755	0.045	0.0000	0.0000
2024/01/17	2040	06/02/2025	12.95 Call	Bond Future	4709.4000	4.7094	4720.7500	4.7208	0.241	0.0000	0.0000
2024/01/17	2040	06/02/2025	12.95 Put	Bond Future	3989.7400	3.9897	3970.6100	3.9706	0.479	0.0000	0.0000
2024/01/17	2044	01/02/2024	13.00 Call	Bond Future	3391.9400	3.3919	3352.5500	3.3526	1.161	0.0000	0.0000
2024/01/17	2044	01/02/2024	13.00 Put	Bond Future	71.5900	0.0716	64.1900	0.0642	10.337	0.0000	0.0000
2024/01/17	2044	01/02/2024	13.25 Call	Bond Future	4633.4900	4.6335	4598.3500	4.5984	0.758	0.0000	0.0000
2024/01/17	2044	01/02/2024	13.25 Put	Bond Future	20.0600	0.0201	16.9100	0.0169	15.703	0.0000	0.0000
2024/01/17	2044	01/02/2024		Bond Future	12.3925	73.4065	12.3981	73.3745	0.045	0.0000	0.0000
2024/01/17	2044	01/02/2024	12.28 Call	Bond Future	559.1900	0.5592	521.5900	0.5216	6.724	0.0000	0.0000
2024/01/17	2044	01/02/2024	12.28 Put	Bond Future	1203.1500	1.2032	1197.5400	1.1975	0.466	0.0000	0.0000
2024/01/17	2044	01/02/2024	12.29 Call	Bond Future	582.2100	0.5822	544.0200	0.5440	6.559	0.0000	0.0000
2024/01/17	2044	01/02/2024	12.29 Put	Bond Future	1168.5400	1.1685	1162.3400	1.1623	0.531	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/01/17	2044	01/02/2024	12.27 Call	Bond Future	536.7000	0.5367	499.7000	0.4997	6.894	0.0000	0.0000
2024/01/17	2044	01/02/2024	12.27 Put	Bond Future	1238.3700	1.2384	1233.3600	1.2334	0.405	0.0000	0.0000
2024/01/17	2044	02/05/2024	11.66 Call	Bond Future	475.3800	0.4754	463.3400	0.4633	2.533	0.0000	0.0000
2024/01/17	2044	02/05/2024	11.66 Put	Bond Future	5465.2900	5.4653	5486.3700	5.4864	0.386	0.0000	0.0000
2024/01/17	2044	02/05/2024	11.67 Call	Bond Future	486.8600	0.4869	474.6300	0.4746	2.512	0.0000	0.0000
2024/01/17	2044	02/05/2024	11.67 Put	Bond Future	5414.3300	5.4143	5435.2200	5.4352	0.386	0.0000	0.0000
2024/01/17	2044	02/05/2024	11.65 Call	Bond Future	464.1000	0.4641	452.2500	0.4523	2.553	0.0000	0.0000
2024/01/17	2044	02/05/2024	11.65 Put	Bond Future	5516.5300	5.5165	5537.8000	5.5378	0.386	0.0000	0.0000
2024/01/17	2044	02/05/2024		Bond Future	12.5035	75.0204	12.5095	74.9873	0.047	0.0000	0.0000
2024/01/17	2044	01/08/2024		Bond Future	12.6206	72.2952	12.6267	72.2619	0.048	0.0000	0.0000
2024/01/17	2044	01/08/2024	12.29 Call	Bond Future	2134.6900	2.1347	2113.4000	2.1134	0.997	0.0000	0.0000
2024/01/17	2044	01/08/2024	12.29 Put	Bond Future	3993.9200	3.9939	4005.9800	4.0060	0.302	0.0000	0.0000
2024/01/17	2044	01/08/2024	12.30 Call	Bond Future	2159.8300	2.1598	2138.4200	2.1384	0.991	0.0000	0.0000
2024/01/17	2044	01/08/2024	12.30 Put	Bond Future	3961.6500	3.9617	3973.5900	3.9736	0.301	0.0000	0.0000
2024/01/17	2044	01/08/2024	12.28 Call	Bond Future	2109.7000	2.1097	2088.5400	2.0885	1.003	0.0000	0.0000
2024/01/17	2044	01/08/2024	12.28 Put	Bond Future	4026.4000	4.0264	4038.5900	4.0386	0.303	0.0000	0.0000
2024/01/17	2044	07/11/2024		Bond Future	12.7511	73.9783	12.7572	73.9453	0.048	0.0000	0.0000
2024/01/17	2044	07/11/2024	12.91 Call	Bond Future	4305.7200	4.3057	4280.7300	4.2807	0.580	0.0000	0.0000
2024/01/17	2044	07/11/2024	12.91 Put	Bond Future	3454.4800	3.4545	3462.4800	3.4625	0.232	0.0000	0.0000
2024/01/17	2044	07/11/2024	12.92 Call	Bond Future	4336.1500	4.3362	4311.0900	4.3111	0.578	0.0000	0.0000
2024/01/17	2044	07/11/2024	12.92 Put	Bond Future	3431.9100	3.4319	3439.8400	3.4398	0.231	0.0000	0.0000
2024/01/17	2044	07/11/2024	12.90 Call	Bond Future	4275.1000	4.2751	4250.1800	4.2502	0.583	0.0000	0.0000
2024/01/17	2044	07/11/2024	12.90 Put	Bond Future	3476.9300	3.4769	3485.0000	3.4850	0.232	0.0000	0.0000
2024/01/17	2044	06/02/2025		Bond Future	12.8843	71.1740	12.8905	71.1414	0.048	0.0000	0.0000
2024/01/17	2044	06/02/2025	13.02 Call	Bond Future	4701.7100	4.7017	4677.9900	4.6780	0.504	0.0000	0.0000
2024/01/17	2044	06/02/2025	13.02 Put	Bond Future	3986.8000	3.9868	3995.7000	3.9957	0.223	0.0000	0.0000
2024/01/17	2046	01/02/2024		Bond Future	114.8129	114.8129	114.5276	114.5276	0.249	0.0000	0.0000
2024/01/17	2046	02/05/2024		Bond Future	115.2148	115.2148	114.9227	114.9227	0.254	0.0000	0.0000
2024/01/17	2046	01/08/2024		Bond Future	117.7855	117.7855	117.4876	117.4876	0.253	0.0000	0.0000
2024/01/17	2046	07/11/2024		Bond Future	118.3525	118.3525	118.0491	118.0491	0.256	0.0000	0.0000
2024/01/17	2046	06/02/2025		Bond Future	120.9127	120.9127	120.6040	120.6040	0.255	0.0000	0.0000
2024/01/17	2046	06/02/2025	114.01 Call	Bond Future	6902.6500	6.9027	6593.9900	6.5940	4.472	0.0000	0.0000
2024/01/17	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	2050	01/02/2024		Bond Future	114.1743	114.1743	114.3357	114.3357	0.141	0.0000	0.0000
2024/01/17	2050	02/05/2024		Bond Future	116.7126	116.7126	116.8770	116.8770	0.141	0.0000	0.0000
2024/01/17	2050	01/08/2024		Bond Future	117.0094	117.0094	117.1783	117.1783	0.144	0.0000	0.0000
2024/01/17	2050	07/11/2024		Bond Future	119.7664	119.7664	119.9408	119.9408	0.146	0.0000	0.0000
2024/01/17	2050	06/02/2025		Bond Future	119.9898	119.9898	120.1693	120.1693	0.150	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	
2024/01/17	2050	06/02/2025	115.60 Call	Bond Future	4389.7700	4.3898	4569.2800	4.5693	4.089	0.0000	0.0000
2024/01/17	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	AL37	01/02/2024		Index Future	943.5290	943.5290	904.8380	904.8380	4.101	0.0000	0.0000
2024/01/17	AL37	02/05/2024		Index Future	964.2700	964.2700	924.7280	924.7280	4.101	0.0000	0.0000
2024/01/17	AL37	01/08/2024		Index Future	985.5630	985.5630	945.1490	945.1490	4.101	0.0000	0.0000
2024/01/17	AL37	07/11/2024		Index Future	1008.5660	1008.5660	967.2130	967.2130	4.100	0.0000	0.0000
2024/01/17	AL37	06/02/2025		Index Future	1030.1960	1030.1960	987.9590	987.9590	4.100	0.0000	0.0000
2024/01/17	AL7T	01/02/2024		Index Future	1091.7740	1091.7740	1089.3340	1089.3340	0.223	0.0000	0.0000
2024/01/17	AL7T	02/05/2024		Index Future	1115.7730	1115.7730	1113.2790	1113.2790	0.224	0.0000	0.0000
2024/01/17	AL7T	01/08/2024		Index Future	1140.4120	1140.4120	1137.8640	1137.8640	0.223	0.0000	0.0000
2024/01/17	AL7T	07/11/2024		Index Future	1167.0290	1167.0290	1164.4270	1164.4270	0.223	0.0000	0.0000
2024/01/17	AL7T	06/02/2025		Index Future	1192.0570	1192.0570	1189.4030	1189.4030	0.223	0.0000	0.0000
2024/01/17	ALBI	01/02/2024		Index Future	943.7630	943.7630	925.4930	925.4930	1.936	0.0000	0.0000
2024/01/17	ALBI	02/05/2024		Index Future	964.5090	964.5090	945.8360	945.8360	1.936	0.0000	0.0000
2024/01/17	ALBI	01/08/2024		Index Future	985.8070	985.8070	966.7230	966.7230	1.936	0.0000	0.0000
2024/01/17	ALBI	07/11/2024		Index Future	1008.8160	1008.8160	989.2910	989.2910	1.935	0.0000	0.0000
2024/01/17	ALBI	06/02/2025		Index Future	1030.4510	1030.4510	1010.5110	1010.5110	1.935	0.0000	0.0000
2024/01/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	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	
2024/01/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/17	ES33	01/02/2024		Bond Future	12.2824	76.4042	12.3030	76.3114	0.168	0.0000	0.0000
2024/01/17	ES33	02/05/2024		Bond Future	12.4131	74.3044	12.4347	74.2091	0.174	0.0000	0.0000
2024/01/17	ES33	01/08/2024		Bond Future	12.5483	75.9620	12.5707	75.8651	0.178	0.0000	0.0000
2024/01/17	ES33	07/11/2024		Bond Future	12.7169	73.9479	12.7402	73.8496	0.183	0.0000	0.0000
2024/01/17	ES33	06/02/2025		Bond Future	12.8929	75.5449	12.9171	75.4454	0.187	0.0000	0.0000
2024/01/17	ES33	06/02/2025	13.34 Call	Bond Future	1813.2800	1.8133	1713.8000	1.7138	5.486	0.0000	0.0000
2024/01/17	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	ES42	01/02/2024		Bond Future	12.9614	71.4559	12.9871	71.3234	0.199	0.0000	0.0000
2024/01/17	ES42	02/05/2024		Bond Future	13.0933	68.7821	13.1202	68.6464	0.205	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	
2024/01/17	ES42	01/08/2024		Bond Future	13.2269	70.3161	13.2547	70.1778	0.211	0.0000	0.0000
2024/01/17	ES42	07/11/2024		Bond Future	13.3879	67.7031	13.4168	67.5624	0.216	0.0000	0.0000
2024/01/17	ES42	06/02/2025		Bond Future	13.5474	69.1630	13.5774	69.0201	0.221	0.0000	0.0000
2024/01/17	ES42	06/02/2025	13.71 Call	Bond Future	769.5300	0.7695	626.6500	0.6267	18.567	0.0000	0.0000
2024/01/17	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	GOVI	01/02/2024		GOVI	930.3110	930.3110	911.1010	911.1010	2.065	0.0000	0.0000
2024/01/17	GOVI	01/02/2024	879.99 Call	GOVI	503210.0000	50.3210	311110.0000	31.1110	38.175	0.0000	0.0000
2024/01/17	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	GOVI	01/02/2024	880.00 Call	GOVI	503110.0000	50.3110	311010.0000	31.1010	38.183	0.0000	0.0000
2024/01/17	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	GOVI	01/02/2024	879.98 Call	GOVI	503310.0000	50.3310	311210.0000	31.1210	38.167	0.0000	0.0000
2024/01/17	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	GOVI	02/05/2024		GOVI	950.7610	950.7610	931.1280	931.1280	2.065	0.0000	0.0000
2024/01/17	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	GOVI	02/05/2024	950.98 Put	GOVI	2190.0000	0.2190	198520.0000	19.8520	8,964.840	0.0000	0.0000
2024/01/17	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	GOVI	02/05/2024	950.99 Put	GOVI	2290.0000	0.2290	198620.0000	19.8620	8,573.362	0.0000	0.0000
2024/01/17	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	GOVI	02/05/2024	950.97 Put	GOVI	2090.0000	0.2090	198420.0000	19.8420	9,393.780	0.0000	0.0000
2024/01/17	GOVI	01/08/2024	943.38 Call	GOVI	283760.0000	28.3760	83110.0000	8.3110	70.711	0.0000	0.0000
2024/01/17	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	GOVI	01/08/2024	943.39 Call	GOVI	283660.0000	28.3660	83010.0000	8.3010	70.736	0.0000	0.0000
2024/01/17	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	GOVI	01/08/2024	943.37 Call	GOVI	283860.0000	28.3860	83210.0000	8.3210	70.686	0.0000	0.0000
2024/01/17	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	GOVI	01/08/2024		GOVI	971.7560	971.7560	951.6910	951.6910	2.065	0.0000	0.0000
2024/01/17	GOVI	07/11/2024		GOVI	994.4370	994.4370	973.9070	973.9070	2.064	0.0000	0.0000
2024/01/17	GOVI	07/11/2024	948.79 Call	GOVI	456470.0000	45.6470	251170.0000	25.1170	44.976	0.0000	0.0000
2024/01/17	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	GOVI	07/11/2024	948.80 Call	GOVI	456370.0000	45.6370	251070.0000	25.1070	44.985	0.0000	0.0000
2024/01/17	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	GOVI	07/11/2024	948.78 Call	GOVI	456570.0000	45.6570	251270.0000	25.1270	44.966	0.0000	0.0000
2024/01/17	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	GOVI	06/02/2025		GOVI	1015.7630	1015.7630	994.7970	994.7970	2.064	0.0000	0.0000
2024/01/17	GOVI	06/02/2025	972.00 Call	GOVI	437630.0000	43.7630	227970.0000	22.7970	47.908	0.0000	0.0000
2024/01/17	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	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	
2024/01/17	IGOV	01/02/2024		Index Future	344.7550	344.7550	343.9440	343.9440	0.235	0.0000	0.0000
2024/01/17	IGOV	02/05/2024		Index Future	352.4190	352.4190	351.5890	351.5890	0.236	0.0000	0.0000
2024/01/17	IGOV	01/08/2024		Index Future	360.2850	360.2850	359.4370	359.4370	0.235	0.0000	0.0000
2024/01/17	IGOV	07/11/2024		Index Future	368.7820	368.7820	367.9150	367.9150	0.235	0.0000	0.0000
2024/01/17	IGOV	06/02/2025		Index Future	376.7700	376.7700	375.8870	375.8870	0.234	0.0000	0.0000
2024/01/17	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/17	JBAF	17/01/2024		Jibar Tradeable Future	8.3770	91.6230	8.4000	91.6000	0.275	0.0000	0.0000
2024/01/17	JBAF	21/02/2024		Jibar Tradeable Future	8.3450	91.6550	8.3380	91.6620	0.084	0.0000	0.0000
2024/01/17	JBAF	20/03/2024		Jibar Tradeable Future	8.3280	91.6720	8.3080	91.6920	0.240	0.0000	0.0000
2024/01/17	JBAF	17/04/2024		Jibar Tradeable Future	8.2480	91.7520	8.2500	91.7500	0.024	0.0000	0.0000
2024/01/17	JBAF	15/05/2024		Jibar Tradeable Future	8.2170	91.7830	8.2200	91.7800	0.037	0.0000	0.0000
2024/01/17	JBAF	19/06/2024		Jibar Tradeable Future	8.0880	91.9120	8.0700	91.9300	0.223	0.0000	0.0000
2024/01/17	JBAF	17/07/2024		Jibar Tradeable Future	8.1000	8.1000	8.1000	91.9000	0.000	0.0000	0.0000
2024/01/17	JBAF	18/09/2024		Jibar Tradeable Future	7.8570	92.1430	7.8400	92.1600	0.216	0.0000	0.0000
2024/01/17	JBAF	18/12/2024		Jibar Tradeable Future	7.5380	92.4620	7.4900	92.5100	0.637	0.0000	0.0000
2024/01/17	JBAF	19/03/2025		Jibar Tradeable Future	7.4300	92.5700	7.3500	92.6500	1.077	0.0000	0.0000
2024/01/17	JBAF	18/06/2025		Jibar Tradeable Future	7.3460	92.6540	7.2690	92.7310	1.048	0.0000	0.0000
2024/01/17	JBAF	17/09/2025		Jibar Tradeable Future	7.2900	92.7100	7.2200	92.7800	0.960	0.0000	0.0000
2024/01/17	JBAF	17/12/2025		Jibar Tradeable Future	7.4090	92.5910	7.3600	92.6400	0.661	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	
2024/01/17	R035	01/02/2024	10.62 Put	Bond Future	5009.8200	5.0098	5044.5700	5.0446	0.694	0.0000	0.0000
2024/01/17	R035	01/02/2024	10.62 Call	Bond Future	1.8300	0.0018	1.2300	0.0012	32.787	0.0000	0.0000
2024/01/17	R035	01/02/2024	11.12 Put	Bond Future	2251.0100	2.2510	2268.6700	2.2687	0.785	0.0000	0.0000
2024/01/17	R035	01/02/2024	11.12 Call	Bond Future	133.3200	0.1333	115.6300	0.1156	13.269	0.0000	0.0000
2024/01/17	R035	01/02/2024	13.46 Call	Bond Future	9795.1100	9.7951	9759.7500	9.7598	0.361	0.0000	0.0000
2024/01/17	R035	01/02/2024	13.46 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/17	R035	01/02/2024		Bond Future	11.5014	87.6778	11.5079	87.6425	0.056	0.0000	0.0000
2024/01/17	R035	01/02/2024	12.19 Call	Bond Future	3682.1500	3.6822	3641.9900	3.6420	1.091	0.0000	0.0000
2024/01/17	R035	01/02/2024	12.19 Put	Bond Future	40.2000	0.0402	35.3900	0.0354	11.965	0.0000	0.0000
2024/01/17	R035	01/02/2024	12.20 Call	Bond Future	3731.3000	3.7313	3691.3000	3.6913	1.072	0.0000	0.0000
2024/01/17	R035	01/02/2024	12.20 Put	Bond Future	38.1200	0.0381	33.4700	0.0335	12.198	0.0000	0.0000
2024/01/17	R035	01/02/2024	12.18 Call	Bond Future	3633.0500	3.6331	3592.7200	3.5927	1.110	0.0000	0.0000
2024/01/17	R035	01/02/2024	12.18 Put	Bond Future	42.3900	0.0424	37.4100	0.0374	11.748	0.0000	0.0000
2024/01/17	R035	02/05/2024		Bond Future	11.5964	85.0940	11.6032	85.0576	0.059	0.0000	0.0000
2024/01/17	R035	02/05/2024	11.20 Call	Bond Future	1061.1800	1.0612	1040.5700	1.0406	1.942	0.0000	0.0000
2024/01/17	R035	02/05/2024	11.20 Put	Bond Future	3223.9700	3.2240	3239.8000	3.2398	0.491	0.0000	0.0000
2024/01/17	R035	02/05/2024	11.21 Call	Bond Future	1081.0400	1.0810	1060.2300	1.0602	1.925	0.0000	0.0000
2024/01/17	R035	02/05/2024	11.21 Put	Bond Future	3188.3200	3.1883	3203.9500	3.2040	0.490	0.0000	0.0000
2024/01/17	R035	02/05/2024	11.19 Call	Bond Future	1041.3600	1.0414	1020.9600	1.0210	1.959	0.0000	0.0000
2024/01/17	R035	02/05/2024	11.19 Put	Bond Future	3259.7200	3.2597	3275.7600	3.2758	0.492	0.0000	0.0000
2024/01/17	R035	01/08/2024		Bond Future	11.6936	86.9724	11.7006	86.9357	0.060	0.0000	0.0000
2024/01/17	R035	01/08/2024	11.80 Call	Bond Future	3137.6000	3.1376	3110.3200	3.1103	0.869	0.0000	0.0000
2024/01/17	R035	01/08/2024	11.80 Put	Bond Future	2580.0400	2.5800	2589.5300	2.5895	0.368	0.0000	0.0000
2024/01/17	R035	01/08/2024	11.81 Call	Bond Future	3167.7900	3.1678	3140.4100	3.1404	0.864	0.0000	0.0000
2024/01/17	R035	01/08/2024	11.81 Put	Bond Future	2558.1100	2.5581	2567.5000	2.5675	0.367	0.0000	0.0000
2024/01/17	R035	01/08/2024	11.79 Call	Bond Future	3107.7800	3.1078	3080.6200	3.0806	0.874	0.0000	0.0000
2024/01/17	R035	01/08/2024	11.79 Put	Bond Future	2602.3800	2.6024	2611.9900	2.6120	0.369	0.0000	0.0000
2024/01/17	R035	07/11/2024		Bond Future	11.8192	84.4836	11.8263	84.4471	0.060	0.0000	0.0000
2024/01/17	R035	07/11/2024	12.18 Call	Bond Future	4420.6500	4.4207	4392.9300	4.3929	0.627	0.0000	0.0000
2024/01/17	R035	07/11/2024	12.18 Put	Bond Future	2590.5700	2.5906	2599.4100	2.5994	0.341	0.0000	0.0000
2024/01/17	R035	07/11/2024	12.19 Call	Bond Future	4452.0900	4.4521	4424.2900	4.4243	0.624	0.0000	0.0000
2024/01/17	R035	07/11/2024	12.19 Put	Bond Future	2572.0900	2.5721	2580.8500	2.5809	0.341	0.0000	0.0000
2024/01/17	R035	07/11/2024	12.17 Call	Bond Future	4389.3000	4.3893	4361.6500	4.3617	0.630	0.0000	0.0000
2024/01/17	R035	07/11/2024	12.17 Put	Bond Future	2609.1800	2.6092	2618.0900	2.6181	0.341	0.0000	0.0000
2024/01/17	R035	06/02/2025		Bond Future	11.9509	86.2905	11.9581	86.2541	0.060	0.0000	0.0000
2024/01/17	R035	06/02/2025	12.41 Call	Bond Future	4915.4000	4.9154	4888.3500	4.8884	0.550	0.0000	0.0000
2024/01/17	R035	06/02/2025	12.41 Put	Bond Future	2646.0400	2.6460	2655.3600	2.6554	0.352	0.0000	0.0000
2024/01/17	R053	01/02/2024	12.93 Call	Bond Future	4417.1600	4.4172	4220.3800	4.2204	4.455	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	
2024/01/17	R053	01/02/2024	12.93 Put	Bond Future	103.7800	0.1038	104.7900	0.1048	0.973	0.0000	0.0000
2024/01/17	R053	01/02/2024	12.94 Call	Bond Future	4480.8500	4.4809	4283.8800	4.2839	4.396	0.0000	0.0000
2024/01/17	R053	01/02/2024	12.94 Put	Bond Future	99.0400	0.0990	99.8600	0.0999	0.828	0.0000	0.0000
2024/01/17	R053	01/02/2024	12.92 Call	Bond Future	4353.5600	4.3536	4156.9800	4.1570	4.515	0.0000	0.0000
2024/01/17	R053	01/02/2024	12.92 Put	Bond Future	108.7000	0.1087	109.9100	0.1099	1.113	0.0000	0.0000
2024/01/17	R053	01/02/2024		Bond Future	12.3268	98.5417	12.3534	98.3439	0.215	0.0000	0.0000
2024/01/17	R053	02/05/2024		Bond Future	12.4335	94.8437	12.4611	94.6412	0.222	0.0000	0.0000
2024/01/17	R053	02/05/2024	13.03 Call	Bond Future	5682.9800	5.6830	5525.6700	5.5257	2.768	0.0000	0.0000
2024/01/17	R053	02/05/2024	13.03 Put	Bond Future	1483.0700	1.4831	1528.2500	1.5283	3.046	0.0000	0.0000
2024/01/17	R053	02/05/2024	13.04 Call	Bond Future	5732.7400	5.7327	5574.9100	5.5749	2.753	0.0000	0.0000
2024/01/17	R053	02/05/2024	13.04 Put	Bond Future	1465.4100	1.4654	1510.0700	1.5101	3.048	0.0000	0.0000
2024/01/17	R053	02/05/2024	13.02 Call	Bond Future	5633.3200	5.6333	5476.5400	5.4765	2.783	0.0000	0.0000
2024/01/17	R053	02/05/2024	13.02 Put	Bond Future	1500.9300	1.5009	1546.6400	1.5466	3.045	0.0000	0.0000
2024/01/17	R053	01/08/2024	13.14 Call	Bond Future	6734.4000	6.7344	6586.7200	6.5867	2.193	0.0000	0.0000
2024/01/17	R053	01/08/2024	13.14 Put	Bond Future	2595.1300	2.5951	2653.9200	2.6539	2.265	0.0000	0.0000
2024/01/17	R053	01/08/2024	13.15 Call	Bond Future	6780.4200	6.7804	6632.3100	6.6323	2.184	0.0000	0.0000
2024/01/17	R053	01/08/2024	13.15 Put	Bond Future	2574.7900	2.5748	2633.1500	2.6332	2.267	0.0000	0.0000
2024/01/17	R053	01/08/2024	13.13 Call	Bond Future	6688.4600	6.6885	6541.2100	6.5412	2.202	0.0000	0.0000
2024/01/17	R053	01/08/2024	13.13 Put	Bond Future	2615.6500	2.6157	2674.8700	2.6749	2.264	0.0000	0.0000
2024/01/17	R053	01/08/2024		Bond Future	12.5426	96.9370	12.5712	96.7305	0.228	0.0000	0.0000
2024/01/17	R053	07/11/2024	12.80 Call	Bond Future	5589.8700	5.5899	5465.2900	5.4653	2.229	0.0000	0.0000
2024/01/17	R053	07/11/2024	12.80 Put	Bond Future	4699.5300	4.6995	4785.0500	4.7851	1.820	0.0000	0.0000
2024/01/17	R053	07/11/2024	12.81 Call	Bond Future	5629.7000	5.6297	5504.6700	5.5047	2.221	0.0000	0.0000
2024/01/17	R053	07/11/2024	12.81 Put	Bond Future	4669.8000	4.6698	4754.8700	4.7549	1.822	0.0000	0.0000
2024/01/17	R053	07/11/2024	12.79 Call	Bond Future	5550.1500	5.5502	5426.0200	5.4260	2.237	0.0000	0.0000
2024/01/17	R053	07/11/2024	12.79 Put	Bond Future	4729.4600	4.7295	4815.4300	4.8154	1.818	0.0000	0.0000
2024/01/17	R053	07/11/2024		Bond Future	12.6732	93.3229	12.7029	93.1128	0.234	0.0000	0.0000
2024/01/17	R053	06/02/2025		Bond Future	12.8040	95.3165	12.8348	95.1031	0.240	0.0000	0.0000
2024/01/17	R053	06/02/2025	12.94 Call	Bond Future	6382.9800	6.3830	6257.2800	6.2573	1.969	0.0000	0.0000
2024/01/17	R053	06/02/2025	12.94 Put	Bond Future	5446.7300	5.4467	5534.4700	5.5345	1.611	0.0000	0.0000
2024/01/17	R186	01/02/2024		Bond Future	8.7702	105.6356	8.7904	105.5838	0.231	0.0000	0.0000
2024/01/17	R186	01/02/2024	9.51 Call	Bond Future	1876.6400	1.8766	1824.6100	1.8246	2.773	0.0000	0.0000
2024/01/17	R186	01/02/2024	9.51 Put	Bond Future	3.9500	0.0040	3.7200	0.0037	5.823	0.0000	0.0000
2024/01/17	R186	01/02/2024	9.52 Call	Bond Future	1901.4100	1.9014	1849.3800	1.8494	2.736	0.0000	0.0000
2024/01/17	R186	01/02/2024	9.52 Put	Bond Future	3.7000	0.0037	3.4700	0.0035	6.216	0.0000	0.0000
2024/01/17	R186	01/02/2024	9.50 Call	Bond Future	1851.8700	1.8519	1799.8400	1.7998	2.810	0.0000	0.0000
2024/01/17	R186	01/02/2024	9.50 Put	Bond Future	4.2100	0.0042	3.9800	0.0040	5.463	0.0000	0.0000
2024/01/17	R186	02/05/2024		Bond Future	8.7516	107.9580	8.7743	107.9046	0.259	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/01/17	R186	02/05/2024	8.00 Call	Bond Future	93.1400	0.0931	85.3200	0.0853	8.396	0.0000	0.0000
2024/01/17	R186	02/05/2024	8.00 Put	Bond Future	1886.3000	1.8863	1931.8700	1.9319	2.416	0.0000	0.0000
2024/01/17	R186	02/05/2024	8.01 Call	Bond Future	96.4600	0.0965	88.4300	0.0884	8.325	0.0000	0.0000
2024/01/17	R186	02/05/2024	8.01 Put	Bond Future	1865.5000	1.8655	1910.8600	1.9109	2.432	0.0000	0.0000
2024/01/17	R186	02/05/2024	7.99 Call	Bond Future	89.9100	0.0899	82.3000	0.0823	8.464	0.0000	0.0000
2024/01/17	R186	02/05/2024	7.99 Put	Bond Future	1907.1900	1.9072	1952.9700	1.9530	2.400	0.0000	0.0000
2024/01/17	R186	02/05/2024	10.40 Call	Bond Future	3835.5100	3.8355	3783.3800	3.7834	1.359	0.0000	0.0000
2024/01/17	R186	02/05/2024	10.40 Put	Bond Future	36.2600	0.0363	37.5200	0.0375	3.475	0.0000	0.0000
2024/01/17	R186	02/05/2024	9.73 Put	Bond Future	126.0400	0.1260	130.8600	0.1309	3.824	0.0000	0.0000
2024/01/17	R186	02/05/2024	9.73 Call	Bond Future	2402.6900	2.4027	2354.1200	2.3541	2.021	0.0000	0.0000
2024/01/17	R186	01/08/2024	8.69 Call	Bond Future	914.2100	0.9142	885.4900	0.8855	3.142	0.0000	0.0000
2024/01/17	R186	01/08/2024	8.69 Put	Bond Future	989.7000	0.9897	1014.9900	1.0150	2.555	0.0000	0.0000
2024/01/17	R186	01/08/2024	8.70 Call	Bond Future	926.5200	0.9265	897.5900	0.8976	3.122	0.0000	0.0000
2024/01/17	R186	01/08/2024	8.70 Put	Bond Future	980.4300	0.9804	1005.5100	1.0055	2.558	0.0000	0.0000
2024/01/17	R186	01/08/2024	8.68 Call	Bond Future	901.6700	0.9017	873.1500	0.8732	3.163	0.0000	0.0000
2024/01/17	R186	01/08/2024	8.68 Put	Bond Future	998.7400	0.9987	1024.2300	1.0242	2.552	0.0000	0.0000
2024/01/17	R186	01/08/2024		Bond Future	8.7250	105.0324	8.7501	104.9784	0.287	0.0000	0.0000
2024/01/17	R186	07/11/2024		Bond Future	8.7157	107.4798	8.7437	107.4258	0.321	0.0000	0.0000
2024/01/17	R186	07/11/2024	9.14 Call	Bond Future	1601.3500	1.6014	1566.4000	1.5664	2.183	0.0000	0.0000
2024/01/17	R186	07/11/2024	9.14 Put	Bond Future	786.4700	0.7865	805.4800	0.8055	2.417	0.0000	0.0000
2024/01/17	R186	07/11/2024	9.15 Call	Bond Future	1614.4300	1.6144	1579.3500	1.5794	2.173	0.0000	0.0000
2024/01/17	R186	07/11/2024	9.15 Put	Bond Future	780.4500	0.7805	799.3300	0.7993	2.419	0.0000	0.0000
2024/01/17	R186	07/11/2024	9.13 Call	Bond Future	1587.9400	1.5879	1553.1100	1.5531	2.193	0.0000	0.0000
2024/01/17	R186	07/11/2024	9.13 Put	Bond Future	792.1700	0.7922	811.3000	0.8113	2.415	0.0000	0.0000
2024/01/17	R186	06/02/2025		Bond Future	8.7236	104.4633	8.7550	104.4094	0.360	0.0000	0.0000
2024/01/17	R186	06/02/2025	9.03 Call	Bond Future	1441.2900	1.4413	1408.8900	1.4089	2.248	0.0000	0.0000
2024/01/17	R186	06/02/2025	9.03 Put	Bond Future	917.0900	0.9171	938.6100	0.9386	2.347	0.0000	0.0000
2024/01/17	R202	01/02/2024		Bond Future	258.9944	258.9944	259.1343	259.1343	0.054	0.0000	0.0000
2024/01/17	R202	02/05/2024		Bond Future	264.7525	264.7525	264.8946	264.8946	0.054	0.0000	0.0000
2024/01/17	R202	01/08/2024		Bond Future	265.5597	265.5597	265.7065	265.7065	0.055	0.0000	0.0000
2024/01/17	R202	07/11/2024		Bond Future	271.8176	271.8176	271.9711	271.9711	0.056	0.0000	0.0000
2024/01/17	R202	06/02/2025		Bond Future	272.4615	272.4615	272.6214	272.6214	0.059	0.0000	0.0000
2024/01/17	R202	06/02/2025	266.79 Call	Bond Future	5671.4900	5.6715	5831.4200	5.8314	2.820	0.0000	0.0000
2024/01/17	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	R209	01/02/2024		Bond Future	11.6238	67.6719	11.6458	67.5664	0.189	0.0000	0.0000
2024/01/17	R209	01/02/2024	12.13 Call	Bond Future	2452.5400	2.4525	2347.1400	2.3471	4.298	0.0000	0.0000
2024/01/17	R209	01/02/2024	12.13 Put	Bond Future	83.6300	0.0836	83.7200	0.0837	0.108	0.0000	0.0000
2024/01/17	R209	01/02/2024	12.14 Call	Bond Future	2494.0700	2.4941	2388.5400	2.3885	4.231	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	
2024/01/17	R209	01/02/2024	12.14 Put	Bond Future	79.5800	0.0796	79.5400	0.0795	0.050	0.0000	0.0000
2024/01/17	R209	01/02/2024	12.12 Call	Bond Future	2411.1300	2.4111	2305.8700	2.3059	4.366	0.0000	0.0000
2024/01/17	R209	01/02/2024	12.12 Put	Bond Future	87.8600	0.0879	88.0900	0.0881	0.262	0.0000	0.0000
2024/01/17	R209	02/05/2024		Bond Future	11.7147	66.0068	11.7375	65.8987	0.195	0.0000	0.0000
2024/01/17	R209	02/05/2024	11.18 Call	Bond Future	732.4500	0.7325	695.4100	0.6954	5.057	0.0000	0.0000
2024/01/17	R209	02/05/2024	11.18 Put	Bond Future	3331.9300	3.3319	3402.9700	3.4030	2.132	0.0000	0.0000
2024/01/17	R209	02/05/2024	11.19 Call	Bond Future	747.5400	0.7475	710.0100	0.7100	5.020	0.0000	0.0000
2024/01/17	R209	02/05/2024	11.19 Put	Bond Future	3297.1200	3.2971	3367.6700	3.3677	2.140	0.0000	0.0000
2024/01/17	R209	02/05/2024	11.17 Call	Bond Future	717.5500	0.7176	681.0100	0.6810	5.092	0.0000	0.0000
2024/01/17	R209	02/05/2024	11.17 Put	Bond Future	3366.9900	3.3670	3438.5300	3.4385	2.125	0.0000	0.0000
2024/01/17	R209	01/08/2024		Bond Future	11.8081	67.4637	11.8318	67.3536	0.200	0.0000	0.0000
2024/01/17	R209	01/08/2024	11.79 Call	Bond Future	2419.3900	2.4194	2357.1100	2.3571	2.574	0.0000	0.0000
2024/01/17	R209	01/08/2024	11.79 Put	Bond Future	2504.0800	2.5041	2551.9000	2.5519	1.910	0.0000	0.0000
2024/01/17	R209	01/08/2024	11.80 Call	Bond Future	2444.4900	2.4445	2381.8800	2.3819	2.561	0.0000	0.0000
2024/01/17	R209	01/08/2024	11.80 Put	Bond Future	2482.4500	2.4825	2529.9400	2.5299	1.913	0.0000	0.0000
2024/01/17	R209	01/08/2024	11.78 Call	Bond Future	2394.6100	2.3946	2332.6700	2.3327	2.587	0.0000	0.0000
2024/01/17	R209	01/08/2024	11.78 Put	Bond Future	2526.0700	2.5261	2574.2300	2.5742	1.907	0.0000	0.0000
2024/01/17	R209	07/11/2024		Bond Future	11.9223	65.8787	11.9467	65.7669	0.205	0.0000	0.0000
2024/01/17	R209	07/11/2024	12.22 Call	Bond Future	3838.3200	3.8383	3767.2400	3.7672	1.852	0.0000	0.0000
2024/01/17	R209	07/11/2024	12.22 Put	Bond Future	2491.5800	2.4916	2532.3500	2.5324	1.636	0.0000	0.0000
2024/01/17	R209	07/11/2024	12.23 Call	Bond Future	3865.6400	3.8656	3794.3200	3.7943	1.845	0.0000	0.0000
2024/01/17	R209	07/11/2024	12.23 Put	Bond Future	2474.3200	2.4743	2514.8500	2.5149	1.638	0.0000	0.0000
2024/01/17	R209	07/11/2024	12.21 Call	Bond Future	3811.2900	3.8113	3740.4600	3.7405	1.858	0.0000	0.0000
2024/01/17	R209	07/11/2024	12.21 Put	Bond Future	2509.1800	2.5092	2550.2000	2.5502	1.635	0.0000	0.0000
2024/01/17	R209	06/02/2025		Bond Future	12.0384	67.2873	12.0635	67.1738	0.209	0.0000	0.0000
2024/01/17	R209	06/02/2025	12.44 Call	Bond Future	4366.2100	4.3662	4293.2400	4.2932	1.671	0.0000	0.0000
2024/01/17	R209	06/02/2025	12.44 Put	Bond Future	2586.9000	2.5869	2627.4300	2.6274	1.567	0.0000	0.0000
2024/01/17	R210	01/02/2024		Bond Future	234.2562	234.2562	234.3274	234.3274	0.030	0.0000	0.0000
2024/01/17	R210	02/05/2024		Bond Future	236.2039	236.2039	236.2758	236.2758	0.030	0.0000	0.0000
2024/01/17	R210	01/08/2024		Bond Future	241.4742	241.4742	241.5491	241.5491	0.031	0.0000	0.0000
2024/01/17	R210	07/11/2024		Bond Future	243.8173	243.8173	243.8970	243.8970	0.033	0.0000	0.0000
2024/01/17	R210	06/02/2025		Bond Future	249.0930	249.0930	249.1771	249.1771	0.034	0.0000	0.0000
2024/01/17	R210	06/02/2025	239.61 Call	Bond Future	9483.0200	9.4830	9567.1200	9.5671	0.887	0.0000	0.0000
2024/01/17	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/17	R213	01/02/2024	11.71 Call	Bond Future	5940.1100	5.9401	5773.6600	5.7737	2.802	0.0000	0.0000
2024/01/17	R213	01/02/2024	11.71 Put	Bond Future	0.7600	0.0008	0.7000	0.0007	7.895	0.0000	0.0000
2024/01/17	R213	01/02/2024	11.72 Call	Bond Future	5980.2700	5.9803	5813.8200	5.8138	2.783	0.0000	0.0000
2024/01/17	R213	01/02/2024	11.72 Put	Bond Future	0.7200	0.0007	0.6600	0.0007	8.333	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/01/17	R213	01/02/2024	11.70 Call	Bond Future		5899.9200	5.8999	5733.4700	5.7335	2.821	0.0000	0.0000
2024/01/17	R213	01/02/2024	11.70 Put	Bond Future		0.8000	0.0008	0.7400	0.0007	7.500	0.0000	0.0000
2024/01/17	R213	01/02/2024		Bond Future		10.3002	86.7907	10.3379	86.6243	0.367	0.0000	0.0000
2024/01/17	R213	02/05/2024		Bond Future		10.3620	85.1405	10.4016	84.9701	0.383	0.0000	0.0000
2024/01/17	R213	02/05/2024	10.29 Call	Bond Future		1403.5400	1.4035	1316.4800	1.3165	6.203	0.0000	0.0000
2024/01/17	R213	02/05/2024	10.29 Put	Bond Future		1713.7800	1.7138	1797.1200	1.7971	4.863	0.0000	0.0000
2024/01/17	R213	02/05/2024	10.30 Call	Bond Future		1424.9500	1.4250	1337.1100	1.3371	6.164	0.0000	0.0000
2024/01/17	R213	02/05/2024	10.30 Put	Bond Future		1691.9800	1.6920	1774.5400	1.7745	4.879	0.0000	0.0000
2024/01/17	R213	02/05/2024	10.28 Call	Bond Future		1382.1400	1.3821	1295.8400	1.2958	6.244	0.0000	0.0000
2024/01/17	R213	02/05/2024	10.28 Put	Bond Future		1735.6100	1.7356	1819.7100	1.8197	4.846	0.0000	0.0000
2024/01/17	R213	01/08/2024		Bond Future		10.4245	87.0200	10.4660	86.8463	0.398	0.0000	0.0000
2024/01/17	R213	01/08/2024	10.87 Call	Bond Future		3211.4800	3.2115	3095.3500	3.0954	3.616	0.0000	0.0000
2024/01/17	R213	01/08/2024	10.87 Put	Bond Future		1370.3500	1.3704	1427.9100	1.4279	4.200	0.0000	0.0000
2024/01/17	R213	01/08/2024	10.88 Call	Bond Future		3238.9700	3.2390	3122.3800	3.1224	3.600	0.0000	0.0000
2024/01/17	R213	01/08/2024	10.88 Put	Bond Future		1357.1000	1.3571	1414.2000	1.4142	4.208	0.0000	0.0000
2024/01/17	R213	01/08/2024	10.86 Call	Bond Future		3184.0800	3.1841	3068.4200	3.0684	3.632	0.0000	0.0000
2024/01/17	R213	01/08/2024	10.86 Put	Bond Future		1383.7200	1.3837	1441.7500	1.4418	4.194	0.0000	0.0000
2024/01/17	R213	07/11/2024		Bond Future		10.5164	85.4869	10.5599	85.3102	0.414	0.0000	0.0000
2024/01/17	R213	07/11/2024	11.22 Call	Bond Future		4262.8000	4.2628	4139.6400	4.1396	2.889	0.0000	0.0000
2024/01/17	R213	07/11/2024	11.22 Put	Bond Future		1464.2000	1.4642	1517.7400	1.5177	3.657	0.0000	0.0000
2024/01/17	R213	07/11/2024	11.23 Call	Bond Future		4290.6200	4.2906	4167.1100	4.1671	2.879	0.0000	0.0000
2024/01/17	R213	07/11/2024	11.23 Put	Bond Future		1453.0900	1.4531	1506.2800	1.5063	3.660	0.0000	0.0000
2024/01/17	R213	07/11/2024	11.21 Call	Bond Future		4235.3100	4.2353	4112.5100	4.1125	2.899	0.0000	0.0000
2024/01/17	R213	07/11/2024	11.21 Put	Bond Future		1475.6700	1.4757	1529.5700	1.5296	3.653	0.0000	0.0000
2024/01/17	R213	06/02/2025		Bond Future		10.6182	87.3161	10.6639	87.1366	0.430	0.0000	0.0000
2024/01/17	R213	06/02/2025	11.35 Call	Bond Future		4480.1700	4.4802	4357.5200	4.3575	2.738	0.0000	0.0000
2024/01/17	R213	06/02/2025	11.35 Put	Bond Future		1660.6400	1.6606	1717.5000	1.7175	3.424	0.0000	0.0000
2024/01/17	R214	01/02/2024	12.15 Call	Bond Future		821.7100	0.8217	729.7500	0.7298	11.191	0.0000	0.0000
2024/01/17	R214	01/02/2024	12.15 Put	Bond Future		609.1200	0.6091	646.0700	0.6461	6.066	0.0000	0.0000
2024/01/17	R214	01/02/2024	12.16 Call	Bond Future		849.0300	0.8490	755.7100	0.7557	10.991	0.0000	0.0000
2024/01/17	R214	01/02/2024	12.16 Put	Bond Future		588.3100	0.5883	623.9000	0.6239	6.050	0.0000	0.0000
2024/01/17	R214	01/02/2024	12.14 Call	Bond Future		794.9200	0.7949	704.3500	0.7044	11.394	0.0000	0.0000
2024/01/17	R214	01/02/2024	12.14 Put	Bond Future		630.5100	0.6305	668.8500	0.6689	6.081	0.0000	0.0000
2024/01/17	R214	01/02/2024		Bond Future		12.1060	62.7713	12.1326	62.6424	0.220	0.0000	0.0000
2024/01/17	R214	02/05/2024		Bond Future		12.2001	60.8472	12.2278	60.7152	0.227	0.0000	0.0000
2024/01/17	R214	02/05/2024	11.47 Call	Bond Future		494.8600	0.4949	461.8700	0.4619	6.667	0.0000	0.0000
2024/01/17	R214	02/05/2024	11.47 Put	Bond Future		4151.6300	4.1516	4250.6300	4.2506	2.385	0.0000	0.0000
2024/01/17	R214	02/05/2024	11.48 Call	Bond Future		506.1700	0.5062	472.6500	0.4727	6.622	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	
2024/01/17	R214	02/05/2024	11.48 Put	Bond Future	4110.5600	4.1106	4209.0300	4.2090	2.396	0.0000	0.0000
2024/01/17	R214	02/05/2024	11.46 Call	Bond Future	483.6400	0.4836	451.1800	0.4512	6.712	0.0000	0.0000
2024/01/17	R214	02/05/2024	11.46 Put	Bond Future	4192.8500	4.1929	4292.3800	4.2924	2.374	0.0000	0.0000
2024/01/17	R214	02/05/2024	13.52 Call	Bond Future	6168.6600	6.1687	6047.7700	6.0478	1.960	0.0000	0.0000
2024/01/17	R214	02/05/2024	13.52 Put	Bond Future	341.0300	0.3410	352.1300	0.3521	3.255	0.0000	0.0000
2024/01/17	R214	02/05/2024	12.87 Call	Bond Future	3879.8900	3.8799	3774.2000	3.7742	2.724	0.0000	0.0000
2024/01/17	R214	02/05/2024	12.87 Put	Bond Future	804.7000	0.8047	831.0000	0.8310	3.268	0.0000	0.0000
2024/01/17	R214	02/05/2024	12.12 Put	Bond Future	2045.8700	2.0459	2106.4200	2.1064	2.960	0.0000	0.0000
2024/01/17	R214	02/05/2024	12.12 Call	Bond Future	1660.6100	1.6606	1589.1700	1.5892	4.302	0.0000	0.0000
2024/01/17	R214	02/05/2024	12.14 Put	Bond Future	1998.2300	1.9982	2057.6300	2.0576	2.973	0.0000	0.0000
2024/01/17	R214	02/05/2024	12.14 Call	Bond Future	1709.4800	1.7095	1636.8900	1.6369	4.246	0.0000	0.0000
2024/01/17	R214	01/08/2024		Bond Future	12.2959	62.1904	12.3245	62.0558	0.232	0.0000	0.0000
2024/01/17	R214	01/08/2024	12.17 Call	Bond Future	2283.7500	2.2838	2212.8200	2.2128	3.106	0.0000	0.0000
2024/01/17	R214	01/08/2024	12.17 Put	Bond Future	2883.2200	2.8832	2946.8200	2.9468	2.206	0.0000	0.0000
2024/01/17	R214	01/08/2024	12.18 Call	Bond Future	2307.7800	2.3078	2236.4300	2.2364	3.092	0.0000	0.0000
2024/01/17	R214	01/08/2024	12.18 Put	Bond Future	2859.3100	2.8593	2922.4900	2.9225	2.210	0.0000	0.0000
2024/01/17	R214	01/08/2024	12.16 Call	Bond Future	2259.6600	2.2597	2189.1400	2.1891	3.121	0.0000	0.0000
2024/01/17	R214	01/08/2024	12.16 Put	Bond Future	2907.1300	2.9071	2971.1400	2.9711	2.202	0.0000	0.0000
2024/01/17	R214	07/11/2024	12.61 Call	Bond Future	3680.3200	3.6803	3597.2200	3.5972	2.258	0.0000	0.0000
2024/01/17	R214	07/11/2024	12.61 Put	Bond Future	2784.5600	2.7846	2838.3900	2.8384	1.933	0.0000	0.0000
2024/01/17	R214	07/11/2024	12.62 Call	Bond Future	3706.8600	3.7069	3623.4600	3.6235	2.250	0.0000	0.0000
2024/01/17	R214	07/11/2024	12.62 Put	Bond Future	2765.6700	2.7657	2819.2000	2.8192	1.936	0.0000	0.0000
2024/01/17	R214	07/11/2024	12.60 Call	Bond Future	3653.8500	3.6539	3571.0600	3.5711	2.266	0.0000	0.0000
2024/01/17	R214	07/11/2024	12.60 Put	Bond Future	2803.5600	2.8036	2857.7000	2.8577	1.931	0.0000	0.0000
2024/01/17	R214	07/11/2024		Bond Future	12.4152	60.3324	12.4447	60.1955	0.237	0.0000	0.0000
2024/01/17	R214	06/02/2025		Bond Future	12.5375	61.6226	12.5680	61.4835	0.243	0.0000	0.0000
2024/01/17	R214	06/02/2025	12.71 Call	Bond Future	4091.1300	4.0911	4008.3800	4.0084	2.023	0.0000	0.0000
2024/01/17	R214	06/02/2025	12.71 Put	Bond Future	3309.1200	3.3091	3365.5200	3.3655	1.704	0.0000	0.0000
2024/01/17	R248	01/02/2024	13.10 Call	Bond Future	4338.3900	4.3384	4297.7100	4.2977	0.938	0.0000	0.0000
2024/01/17	R248	01/02/2024	13.10 Put	Bond Future	30.1900	0.0302	26.0600	0.0261	13.680	0.0000	0.0000
2024/01/17	R248	01/02/2024	13.90 Call	Bond Future	8260.7700	8.2608	8224.1200	8.2241	0.444	0.0000	0.0000
2024/01/17	R248	01/02/2024	13.90 Put	Bond Future	0.3100	0.0003	0.2100	0.0002	32.258	0.0000	0.0000
2024/01/17	R248	01/02/2024	11.50 Put	Bond Future	5045.5800	5.0456	5080.9100	5.0809	0.700	0.0000	0.0000
2024/01/17	R248	01/02/2024	11.50 Call	Bond Future	4.1200	0.0041	2.9000	0.0029	29.612	0.0000	0.0000
2024/01/17	R248	01/02/2024	12.30 Put	Bond Future	916.2700	0.9163	907.7700	0.9078	0.928	0.0000	0.0000
2024/01/17	R248	01/02/2024	12.30 Call	Bond Future	814.0000	0.8140	768.9500	0.7690	5.534	0.0000	0.0000
2024/01/17	R248	01/02/2024	13.37 Call	Bond Future	5697.1600	5.6972	5659.2100	5.6592	0.666	0.0000	0.0000
2024/01/17	R248	01/02/2024	13.37 Put	Bond Future	7.0400	0.0070	5.6400	0.0056	19.886	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	
2024/01/17	R248	01/02/2024	12.15 Call	Bond Future	447.7600	0.4478	411.9100	0.4119	8.007	0.0000	0.0000
2024/01/17	R248	01/02/2024	12.15 Put	Bond Future	1433.5300	1.4335	1434.2300	1.4342	0.049	0.0000	0.0000
2024/01/17	R248	01/02/2024	12.16 Call	Bond Future	467.9700	0.4680	431.4000	0.4314	7.815	0.0000	0.0000
2024/01/17	R248	01/02/2024	12.16 Put	Bond Future	1394.2500	1.3943	1394.2300	1.3942	0.001	0.0000	0.0000
2024/01/17	R248	01/02/2024	12.14 Call	Bond Future	428.1300	0.4281	393.0300	0.3930	8.198	0.0000	0.0000
2024/01/17	R248	01/02/2024	12.14 Put	Bond Future	1473.4700	1.4735	1474.9200	1.4749	0.098	0.0000	0.0000
2024/01/17	R248	01/02/2024		Bond Future	12.3176	76.4982	12.3239	76.4617	0.051	0.0000	0.0000
2024/01/17	R248	02/05/2024		Bond Future	12.4193	73.7322	12.4259	73.6946	0.053	0.0000	0.0000
2024/01/17	R248	02/05/2024	11.47 Call	Bond Future	365.2800	0.3653	354.5400	0.3545	2.940	0.0000	0.0000
2024/01/17	R248	02/05/2024	11.47 Put	Bond Future	6187.8100	6.1878	6214.6900	6.2147	0.434	0.0000	0.0000
2024/01/17	R248	02/05/2024	11.48 Call	Bond Future	374.9000	0.3749	363.9700	0.3640	2.915	0.0000	0.0000
2024/01/17	R248	02/05/2024	11.48 Put	Bond Future	6131.8700	6.1319	6158.5600	6.1586	0.435	0.0000	0.0000
2024/01/17	R248	02/05/2024	11.46 Call	Bond Future	355.7500	0.3558	345.2000	0.3452	2.966	0.0000	0.0000
2024/01/17	R248	02/05/2024	11.46 Put	Bond Future	6243.9400	6.2439	6271.0100	6.2710	0.434	0.0000	0.0000
2024/01/17	R248	02/05/2024	11.40 Put	Bond Future	6586.7300	6.5867	6614.9100	6.6149	0.428	0.0000	0.0000
2024/01/17	R248	02/05/2024	11.40 Call	Bond Future	302.5600	0.3026	293.1200	0.2931	3.120	0.0000	0.0000
2024/01/17	R248	02/05/2024	12.40 Put	Bond Future	2330.6000	2.3306	2338.5300	2.3385	0.340	0.0000	0.0000
2024/01/17	R248	02/05/2024	12.40 Call	Bond Future	2219.8100	2.2198	2190.1200	2.1901	1.338	0.0000	0.0000
2024/01/17	R248	02/05/2024	13.16 Call	Bond Future	4962.0500	4.9621	4924.3500	4.9244	0.760	0.0000	0.0000
2024/01/17	R248	02/05/2024	13.16 Put	Bond Future	929.3700	0.9294	929.2900	0.9293	0.009	0.0000	0.0000
2024/01/17	R248	01/08/2024		Bond Future	12.5231	75.3598	12.5299	75.3217	0.054	0.0000	0.0000
2024/01/17	R248	01/08/2024	12.31 Call	Bond Future	2560.8400	2.5608	2535.6000	2.5356	0.986	0.0000	0.0000
2024/01/17	R248	01/08/2024	12.31 Put	Bond Future	3781.6600	3.7817	3794.4900	3.7945	0.339	0.0000	0.0000
2024/01/17	R248	01/08/2024	12.32 Call	Bond Future	2588.5100	2.5885	2563.1500	2.5632	0.980	0.0000	0.0000
2024/01/17	R248	01/08/2024	12.32 Put	Bond Future	3751.2300	3.7512	3763.9400	3.7639	0.339	0.0000	0.0000
2024/01/17	R248	01/08/2024	12.30 Call	Bond Future	2533.0800	2.5331	2507.9800	2.5080	0.991	0.0000	0.0000
2024/01/17	R248	01/08/2024	12.30 Put	Bond Future	3812.0800	3.8121	3825.0500	3.8251	0.340	0.0000	0.0000
2024/01/17	R248	07/11/2024		Bond Future	12.6515	72.6637	12.6583	72.6257	0.054	0.0000	0.0000
2024/01/17	R248	07/11/2024	12.79 Call	Bond Future	4320.1000	4.3201	4292.3200	4.2923	0.643	0.0000	0.0000
2024/01/17	R248	07/11/2024	12.79 Put	Bond Future	3559.4100	3.5594	3569.6400	3.5696	0.287	0.0000	0.0000
2024/01/17	R248	07/11/2024	12.80 Call	Bond Future	4351.1500	4.3512	4323.2800	4.3233	0.641	0.0000	0.0000
2024/01/17	R248	07/11/2024	12.80 Put	Bond Future	3536.1100	3.5361	3546.2500	3.5463	0.287	0.0000	0.0000
2024/01/17	R248	07/11/2024	12.78 Call	Bond Future	4288.8700	4.2889	4261.1800	4.2612	0.646	0.0000	0.0000
2024/01/17	R248	07/11/2024	12.78 Put	Bond Future	3582.6100	3.5826	3592.9300	3.5929	0.288	0.0000	0.0000
2024/01/17	R248	06/02/2025		Bond Future	12.7830	74.2171	12.7900	74.1792	0.055	0.0000	0.0000
2024/01/17	R248	06/02/2025	12.71 Call	Bond Future	4274.9600	4.2750	4249.6400	4.2496	0.592	0.0000	0.0000
2024/01/17	R248	06/02/2025	12.71 Put	Bond Future	4674.2300	4.6742	4686.8700	4.6869	0.270	0.0000	0.0000
2024/01/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/01/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
<b>Total</b>										

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