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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/04/2024 TO 30/04/2024

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
2024/04/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/30	2025	02/05/2024		Bond Future	179.3220	179.3220	179.4977	0.098	0.0000	0.0000
2024/04/30	2025	01/08/2024		Bond Future	181.4228	181.4228	181.6012	0.098	0.0000	0.0000
2024/04/30	2025	07/11/2024		Bond Future	185.7515	185.7515	185.9353	0.099	0.0000	0.0000
2024/04/30	2029	02/05/2024		Bond Future	128.2528	128.2528	128.3303	0.060	0.0000	0.0000
2024/04/30	2029	01/08/2024		Bond Future	131.0752	131.0752	131.1536	0.060	0.0000	0.0000
2024/04/30	2029	07/11/2024		Bond Future	132.7962	132.7962	132.8769	0.061	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	
2024/04/30	2029	06/02/2025		Bond Future	135.7140	135.7140	135.7976	135.7976	0.062	0.0000	0.0000
2024/04/30	2029	06/02/2025	132.40 Call	Bond Future	3313.9800	3.3140	3397.5800	3.3976	2.523	0.0000	0.0000
2024/04/30	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2029	08/05/2025		Bond Future	137.2342	137.2342	137.3207	137.3207	0.063	0.0000	0.0000
2024/04/30	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2029	08/05/2025	137.85 Put	Bond Future	615.8200	0.6158	529.3500	0.5294	14.041	0.0000	0.0000
2024/04/30	2030	02/05/2024		Bond Future	10.6600	90.9099	10.6612	90.9049	0.012	0.0000	0.0000
2024/04/30	2030	02/05/2024	9.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2030	02/05/2024	9.82 Put	Bond Future	3361.2400	3.3612	3366.2400	3.3662	0.149	0.0000	0.0000
2024/04/30	2030	02/05/2024	9.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2030	02/05/2024	9.83 Put	Bond Future	3320.3000	3.3203	3325.3000	3.3253	0.151	0.0000	0.0000
2024/04/30	2030	02/05/2024	9.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2030	02/05/2024	9.81 Put	Bond Future	3402.2000	3.4022	3407.2000	3.4072	0.147	0.0000	0.0000
2024/04/30	2030	02/05/2024	9.66 Put	Bond Future	4019.3200	4.0193	4024.3200	4.0243	0.124	0.0000	0.0000
2024/04/30	2030	02/05/2024	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2030	02/05/2024	10.16 Put	Bond Future	1981.9400	1.9819	1986.9600	1.9870	0.253	0.0000	0.0000
2024/04/30	2030	02/05/2024	10.16 Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2024/04/30	2030	02/05/2024	11.94 Call	Bond Future	4833.8200	4.8338	4828.8200	4.8288	0.103	0.0000	0.0000
2024/04/30	2030	02/05/2024	11.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2030	02/05/2024	10.62 Put	Bond Future	316.0200	0.3160	330.8000	0.3308	4.677	0.0000	0.0000
2024/04/30	2030	02/05/2024	10.62 Call	Bond Future	159.6000	0.1596	169.3800	0.1694	6.128	0.0000	0.0000
2024/04/30	2030	02/05/2024	11.12 Put	Bond Future	0.5500	0.0006	0.7300	0.0007	32.727	0.0000	0.0000
2024/04/30	2030	02/05/2024	11.12 Call	Bond Future	1776.8300	1.7768	1772.0100	1.7720	0.271	0.0000	0.0000
2024/04/30	2030	02/05/2024	13.15 Call	Bond Future	9103.9200	9.1039	9098.9200	9.0989	0.055	0.0000	0.0000
2024/04/30	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2030	02/05/2024	12.38 Call	Bond Future	6419.0600	6.4191	6414.0600	6.4141	0.078	0.0000	0.0000
2024/04/30	2030	02/05/2024	12.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2030	02/05/2024	10.82 Put	Bond Future	47.1900	0.0472	53.9000	0.0539	14.219	0.0000	0.0000
2024/04/30	2030	02/05/2024	10.82 Call	Bond Future	670.2100	0.6702	671.9200	0.6719	0.255	0.0000	0.0000
2024/04/30	2030	01/08/2024	10.38 Call	Bond Future	622.1600	0.6222	860.3200	0.8603	38.280	0.0000	0.0000
2024/04/30	2030	01/08/2024	10.38 Put	Bond Future	2102.2800	2.1023	2346.1000	2.3461	11.598	0.0000	0.0000
2024/04/30	2030	01/08/2024	10.39 Call	Bond Future	634.9300	0.6349	874.3800	0.8744	37.713	0.0000	0.0000
2024/04/30	2030	01/08/2024	10.39 Put	Bond Future	2076.5700	2.0766	2321.6800	2.3217	11.804	0.0000	0.0000
2024/04/30	2030	01/08/2024	10.37 Call	Bond Future	609.7300	0.6097	846.4100	0.8464	38.817	0.0000	0.0000
2024/04/30	2030	01/08/2024	10.37 Put	Bond Future	2128.3400	2.1283	2370.6800	2.3707	11.386	0.0000	0.0000
2024/04/30	2030	01/08/2024		Bond Future	10.7685	88.8821	10.7700	88.8765	0.014	0.0000	0.0000
2024/04/30	2030	01/08/2024	10.21 Put	Bond Future	2571.1200	2.5711	2787.2400	2.7872	8.406	0.0000	0.0000
2024/04/30	2030	01/08/2024	10.21 Call	Bond Future	433.7600	0.4338	644.2200	0.6442	48.520	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	
2024/04/30	2030	01/08/2024	10.71 Put	Bond Future	1361.0800	1.3611	1633.6100	1.6336	20.023	0.0000	0.0000
2024/04/30	2030	01/08/2024	10.71 Call	Bond Future	1140.0200	1.1400	1406.8900	1.4069	23.409	0.0000	0.0000
2024/04/30	2030	01/08/2024	11.31 Call	Bond Future	2561.3000	2.5613	2790.6900	2.7907	8.956	0.0000	0.0000
2024/04/30	2030	01/08/2024	11.31 Put	Bond Future	548.6600	0.5487	783.7100	0.7837	42.841	0.0000	0.0000
2024/04/30	2030	07/11/2024	10.21 Put	Bond Future	3282.1000	3.2821	3368.6400	3.3686	2.637	0.0000	0.0000
2024/04/30	2030	07/11/2024	10.21 Call	Bond Future	796.1900	0.7962	877.4700	0.8775	10.209	0.0000	0.0000
2024/04/30	2030	07/11/2024	10.71 Put	Bond Future	2158.0600	2.1581	2252.7700	2.2528	4.389	0.0000	0.0000
2024/04/30	2030	07/11/2024	10.71 Call	Bond Future	1524.0900	1.5241	1613.5400	1.6135	5.869	0.0000	0.0000
2024/04/30	2030	07/11/2024	11.91 Call	Bond Future	4333.1100	4.3331	4400.3500	4.4004	1.552	0.0000	0.0000
2024/04/30	2030	07/11/2024	11.91 Put	Bond Future	709.0500	0.7091	781.5500	0.7816	10.225	0.0000	0.0000
2024/04/30	2030	07/11/2024		Bond Future	10.8841	90.9795	10.8856	90.9743	0.013	0.0000	0.0000
2024/04/30	2030	07/11/2024	10.75 Call	Bond Future	1595.4000	1.5954	1685.0400	1.6850	5.619	0.0000	0.0000
2024/04/30	2030	07/11/2024	10.75 Put	Bond Future	2083.2300	2.0832	2178.1300	2.1781	4.555	0.0000	0.0000
2024/04/30	2030	07/11/2024	10.76 Call	Bond Future	1613.6300	1.6136	1703.3000	1.7033	5.557	0.0000	0.0000
2024/04/30	2030	07/11/2024	10.76 Put	Bond Future	2064.9800	2.0650	2159.9100	2.1599	4.597	0.0000	0.0000
2024/04/30	2030	07/11/2024	10.74 Call	Bond Future	1577.5400	1.5775	1667.1400	1.6671	5.680	0.0000	0.0000
2024/04/30	2030	07/11/2024	10.74 Put	Bond Future	2101.8800	2.1019	2196.7400	2.1967	4.513	0.0000	0.0000
2024/04/30	2030	06/02/2025		Bond Future	11.0104	88.9465	11.0117	88.9419	0.012	0.0000	0.0000
2024/04/30	2030	06/02/2025	10.68 Call	Bond Future	1622.0700	1.6221	1868.3600	1.8684	15.184	0.0000	0.0000
2024/04/30	2030	06/02/2025	10.68 Put	Bond Future	2781.6400	2.7816	3032.5200	3.0325	9.019	0.0000	0.0000
2024/04/30	2030	08/05/2025	11.86 Call	Bond Future	3813.5100	3.8135	4138.8000	4.1388	8.530	0.0000	0.0000
2024/04/30	2030	08/05/2025	11.86 Put	Bond Future	1527.2700	1.5273	1856.3900	1.8564	21.550	0.0000	0.0000
2024/04/30	2030	08/05/2025	10.31 Put	Bond Future	3937.2900	3.9373	4260.5000	4.2605	8.209	0.0000	0.0000
2024/04/30	2030	08/05/2025	10.31 Call	Bond Future	1033.8000	1.0338	1353.1800	1.3532	30.894	0.0000	0.0000
2024/04/30	2030	08/05/2025	12.28 Call	Bond Future	4804.4500	4.8045	5102.1400	5.1021	6.196	0.0000	0.0000
2024/04/30	2030	08/05/2025	12.28 Put	Bond Future	1175.0600	1.1751	1476.5800	1.4766	25.660	0.0000	0.0000
2024/04/30	2030	08/05/2025	10.69 Put	Bond Future	3142.0900	3.1421	3488.3500	3.4884	11.020	0.0000	0.0000
2024/04/30	2030	08/05/2025	10.69 Call	Bond Future	1545.7800	1.5458	1888.2100	1.8882	22.153	0.0000	0.0000
2024/04/30	2030	08/05/2025		Bond Future	11.1634	90.8635	11.1645	90.8596	0.010	0.0000	0.0000
2024/04/30	2030	08/05/2025	9.93 Call	Bond Future	658.9300	0.6589	935.6100	0.9356	41.989	0.0000	0.0000
2024/04/30	2030	08/05/2025	9.93 Put	Bond Future	4893.0100	4.8930	5173.5200	5.1735	5.733	0.0000	0.0000
2024/04/30	2032	02/05/2024	11.81 Call	Bond Future	1271.8500	1.2719	1288.6800	1.2887	1.323	0.0000	0.0000
2024/04/30	2032	02/05/2024	11.81 Put	Bond Future	20.0400	0.0200	18.1000	0.0181	9.681	0.0000	0.0000
2024/04/30	2032	02/05/2024	11.21 Call	Bond Future	3.8500	0.0039	4.8800	0.0049	26.753	0.0000	0.0000
2024/04/30	2032	02/05/2024	11.21 Put	Bond Future	1470.3400	1.4703	1452.6000	1.4526	1.207	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.57 Put	Bond Future	4496.2600	4.4963	4477.4900	4.4775	0.417	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2032	02/05/2024	11.28 Call	Bond Future	14.7800	0.0148	17.2200	0.0172	16.509	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	
2024/04/30	2032	02/05/2024	11.28 Put	Bond Future	1158.1600	1.1582	1141.8300	1.1418	1.410	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.30 Put	Bond Future	5816.4200	5.8164	5797.6500	5.7977	0.323	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.55 Put	Bond Future	4593.1800	4.5932	4574.4100	4.5744	0.409	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.56 Put	Bond Future	4544.7100	4.5447	4525.9400	4.5259	0.413	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.54 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.54 Put	Bond Future	4641.7000	4.6417	4622.9300	4.6229	0.404	0.0000	0.0000
2024/04/30	2032	02/05/2024		Bond Future	11.5305	84.1009	11.5264	84.1196	0.036	0.0000	0.0000
2024/04/30	2032	02/05/2024	13.35 Call	Bond Future	7725.9500	7.7260	7744.7200	7.7447	0.243	0.0000	0.0000
2024/04/30	2032	02/05/2024	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2032	02/05/2024	11.35 Put	Bond Future	865.6900	0.8657	851.4700	0.8515	1.643	0.0000	0.0000
2024/04/30	2032	02/05/2024	11.35 Call	Bond Future	43.8200	0.0438	48.3700	0.0484	10.383	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.65 Put	Bond Future	4109.9600	4.1100	4091.1900	4.0912	0.457	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.36 Put	Bond Future	5520.8500	5.5209	5502.0800	5.5021	0.340	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.36 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.86 Put	Bond Future	3106.3200	3.1063	3087.5500	3.0876	0.604	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.86 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2032	02/05/2024	12.90 Call	Bond Future	5905.7200	5.9057	5924.4900	5.9245	0.318	0.0000	0.0000
2024/04/30	2032	02/05/2024	12.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.59 Put	Bond Future	4399.4800	4.3995	4380.7100	4.3807	0.427	0.0000	0.0000
2024/04/30	2032	02/05/2024	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2032	02/05/2024	11.09 Put	Bond Future	2024.3100	2.0243	2005.6600	2.0057	0.921	0.0000	0.0000
2024/04/30	2032	02/05/2024	11.09 Call	Bond Future	0.1800	0.0002	0.3000	0.0003	66.667	0.0000	0.0000
2024/04/30	2032	02/05/2024	13.18 Call	Bond Future	7045.0100	7.0450	7063.7800	7.0638	0.266	0.0000	0.0000
2024/04/30	2032	02/05/2024	13.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2032	01/08/2024	11.14 Call	Bond Future	617.7100	0.6177	876.8200	0.8768	41.947	0.0000	0.0000
2024/04/30	2032	01/08/2024	11.14 Put	Bond Future	2925.7100	2.9257	3166.1600	3.1662	8.219	0.0000	0.0000
2024/04/30	2032	01/08/2024	11.15 Call	Bond Future	631.1000	0.6311	891.9900	0.8920	41.339	0.0000	0.0000
2024/04/30	2032	01/08/2024	11.15 Put	Bond Future	2893.4200	2.8934	3135.6500	3.1357	8.372	0.0000	0.0000
2024/04/30	2032	01/08/2024	11.13 Call	Bond Future	604.5100	0.6045	861.8200	0.8618	42.565	0.0000	0.0000
2024/04/30	2032	01/08/2024	11.13 Put	Bond Future	2958.2200	2.9582	3196.8700	3.1969	8.067	0.0000	0.0000
2024/04/30	2032	01/08/2024		Bond Future	11.6541	85.9307	11.6499	85.9493	0.036	0.0000	0.0000
2024/04/30	2032	01/08/2024	11.11 Put	Bond Future	3024.0400	3.0240	3258.8800	3.2589	7.766	0.0000	0.0000
2024/04/30	2032	01/08/2024	11.11 Call	Bond Future	578.8100	0.5788	832.3100	0.8323	43.797	0.0000	0.0000
2024/04/30	2032	01/08/2024	11.61 Put	Bond Future	1660.4100	1.6604	1951.1400	1.9511	17.510	0.0000	0.0000
2024/04/30	2032	01/08/2024	11.61 Call	Bond Future	1465.6600	1.4657	1775.0500	1.7751	21.109	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	
2024/04/30	2032	01/08/2024	12.31 Call	Bond Future	3453.0000	3.4530	3710.4500	3.7105	7.456	0.0000	0.0000
2024/04/30	2032	01/08/2024	12.31 Put	Bond Future	624.3100	0.6243	863.1000	0.8631	38.249	0.0000	0.0000
2024/04/30	2032	01/08/2024	12.54 Call	Bond Future	4232.4500	4.2325	4457.3400	4.4573	5.313	0.0000	0.0000
2024/04/30	2032	01/08/2024	12.54 Put	Bond Future	441.5700	0.4416	647.8000	0.6478	46.704	0.0000	0.0000
2024/04/30	2032	07/11/2024	11.11 Put	Bond Future	4040.2400	4.0402	4154.8100	4.1548	2.836	0.0000	0.0000
2024/04/30	2032	07/11/2024	11.11 Call	Bond Future	1031.1000	1.0311	1165.2600	1.1653	13.011	0.0000	0.0000
2024/04/30	2032	07/11/2024	11.61 Put	Bond Future	2727.6200	2.7276	2860.3300	2.8603	4.865	0.0000	0.0000
2024/04/30	2032	07/11/2024	11.61 Call	Bond Future	1924.8900	1.9249	2077.1900	2.0772	7.912	0.0000	0.0000
2024/04/30	2032	07/11/2024	12.95 Call	Bond Future	5620.2200	5.6202	5744.2800	5.7443	2.207	0.0000	0.0000
2024/04/30	2032	07/11/2024	12.95 Put	Bond Future	860.1900	0.8602	964.6600	0.9647	12.145	0.0000	0.0000
2024/04/30	2032	07/11/2024		Bond Future	11.7961	83.7911	11.7916	83.8107	0.039	0.0000	0.0000
2024/04/30	2032	07/11/2024	13.36 Call	Bond Future	6945.2400	6.9452	7050.8700	7.0509	1.521	0.0000	0.0000
2024/04/30	2032	07/11/2024	13.36 Put	Bond Future	579.5900	0.5796	665.6300	0.6656	14.845	0.0000	0.0000
2024/04/30	2032	07/11/2024	11.64 Put	Bond Future	2661.4700	2.6615	2794.6200	2.7946	5.003	0.0000	0.0000
2024/04/30	2032	07/11/2024	11.64 Call	Bond Future	1988.7900	1.9888	2141.5300	2.1415	7.680	0.0000	0.0000
2024/04/30	2032	07/11/2024	11.48 Call	Bond Future	1660.7200	1.6607	1810.3000	1.8103	9.007	0.0000	0.0000
2024/04/30	2032	07/11/2024	11.48 Put	Bond Future	3030.0200	3.0300	3160.0100	3.1600	4.290	0.0000	0.0000
2024/04/30	2032	07/11/2024	11.49 Call	Bond Future	1680.3200	1.6803	1830.1600	1.8302	8.917	0.0000	0.0000
2024/04/30	2032	07/11/2024	11.49 Put	Bond Future	3005.8700	3.0059	3136.1200	3.1361	4.333	0.0000	0.0000
2024/04/30	2032	07/11/2024	11.47 Call	Bond Future	1641.2300	1.6412	1790.5500	1.7906	9.098	0.0000	0.0000
2024/04/30	2032	07/11/2024	11.47 Put	Bond Future	3054.3200	3.0543	3184.0500	3.1841	4.247	0.0000	0.0000
2024/04/30	2032	06/02/2025		Bond Future	11.9430	85.6117	11.9381	85.6324	0.042	0.0000	0.0000
2024/04/30	2032	06/02/2025	11.72 Call	Bond Future	2273.1400	2.2731	2646.0100	2.6460	16.403	0.0000	0.0000
2024/04/30	2032	06/02/2025	11.72 Put	Bond Future	3209.2700	3.2093	3561.3800	3.5614	10.972	0.0000	0.0000
2024/04/30	2032	08/05/2025		Bond Future	12.1034	83.2904	12.0980	83.3124	0.045	0.0000	0.0000
2024/04/30	2032	08/05/2025	10.91 Call	Bond Future	703.2000	0.7032	1320.3100	1.3203	87.757	0.0000	0.0000
2024/04/30	2032	08/05/2025	10.91 Put	Bond Future	5717.6000	5.7176	6312.7400	6.3127	10.409	0.0000	0.0000
2024/04/30	2033	02/05/2024		Bond Future	120.5763	120.5763	120.7479	120.7479	0.142	0.0000	0.0000
2024/04/30	2033	01/08/2024		Bond Future	123.2298	123.2298	123.4045	123.4045	0.142	0.0000	0.0000
2024/04/30	2033	07/11/2024		Bond Future	124.6656	124.6656	124.8449	124.8449	0.144	0.0000	0.0000
2024/04/30	2033	06/02/2025		Bond Future	127.4048	127.4048	127.5891	127.5891	0.145	0.0000	0.0000
2024/04/30	2033	06/02/2025	124.94 Call	Bond Future	2464.8400	2.4648	2649.1000	2.6491	7.476	0.0000	0.0000
2024/04/30	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2033	08/05/2025		Bond Future	128.6429	128.6429	128.8321	128.8321	0.147	0.0000	0.0000
2024/04/30	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2033	08/05/2025	130.62 Put	Bond Future	1977.0700	1.9771	1787.8900	1.7879	9.569	0.0000	0.0000
2024/04/30	2037	02/05/2024		Bond Future	12.5161	76.9841	12.5015	77.0585	0.117	0.0000	0.0000
2024/04/30	2037	02/05/2024	11.44 Call	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	
2024/04/30	2037	02/05/2024	11.44 Put	Bond Future	5785.4900	5.7855	5711.0500	5.7111	1.287	0.0000	0.0000
2024/04/30	2037	02/05/2024	11.45 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2037	02/05/2024	11.45 Put	Bond Future	5728.7900	5.7288	5654.3500	5.6544	1.299	0.0000	0.0000
2024/04/30	2037	02/05/2024	11.43 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2037	02/05/2024	11.43 Put	Bond Future	5842.2400	5.8422	5767.8000	5.7678	1.274	0.0000	0.0000
2024/04/30	2037	01/08/2024		Bond Future	12.6540	74.4029	12.6389	74.4786	0.120	0.0000	0.0000
2024/04/30	2037	01/08/2024	12.10 Call	Bond Future	712.1200	0.7121	984.3000	0.9843	38.221	0.0000	0.0000
2024/04/30	2037	01/08/2024	12.10 Put	Bond Future	3555.8900	3.5559	3752.4500	3.7525	5.528	0.0000	0.0000
2024/04/30	2037	01/08/2024	12.11 Call	Bond Future	727.4500	0.7275	1001.6100	1.0016	37.688	0.0000	0.0000
2024/04/30	2037	01/08/2024	12.11 Put	Bond Future	3518.5000	3.5185	3717.0400	3.7170	5.643	0.0000	0.0000
2024/04/30	2037	01/08/2024	12.09 Call	Bond Future	697.0000	0.6970	967.0500	0.9671	38.745	0.0000	0.0000
2024/04/30	2037	01/08/2024	12.09 Put	Bond Future	3593.5400	3.5935	3787.9700	3.7880	5.411	0.0000	0.0000
2024/04/30	2037	01/08/2024	13.82 Call	Bond Future	5906.5800	5.9066	6142.6600	6.1427	3.997	0.0000	0.0000
2024/04/30	2037	01/08/2024	13.82 Put	Bond Future	402.1200	0.4021	562.5800	0.5626	39.904	0.0000	0.0000
2024/04/30	2037	01/08/2024	13.17 Call	Bond Future	3489.5600	3.4896	3801.1900	3.8012	8.930	0.0000	0.0000
2024/04/30	2037	01/08/2024	13.17 Put	Bond Future	976.5400	0.9765	1212.5500	1.2126	24.168	0.0000	0.0000
2024/04/30	2037	07/11/2024		Bond Future	12.7991	76.1585	12.7832	76.2364	0.124	0.0000	0.0000
2024/04/30	2037	07/11/2024	12.58 Call	Bond Future	2168.5600	2.1686	2550.4000	2.5504	17.608	0.0000	0.0000
2024/04/30	2037	07/11/2024	12.58 Put	Bond Future	3253.2800	3.2533	3557.2700	3.5573	9.344	0.0000	0.0000
2024/04/30	2037	07/11/2024	12.59 Call	Bond Future	2192.6400	2.1926	2575.1400	2.5751	17.445	0.0000	0.0000
2024/04/30	2037	07/11/2024	12.59 Put	Bond Future	3227.3500	3.2274	3532.0000	3.5320	9.440	0.0000	0.0000
2024/04/30	2037	07/11/2024	12.57 Call	Bond Future	2144.6200	2.1446	2525.9800	2.5260	17.782	0.0000	0.0000
2024/04/30	2037	07/11/2024	12.57 Put	Bond Future	3279.3900	3.2794	3582.9000	3.5829	9.255	0.0000	0.0000
2024/04/30	2037	06/02/2025		Bond Future	12.9475	73.5524	12.9308	73.6326	0.129	0.0000	0.0000
2024/04/30	2037	06/02/2025	12.76 Call	Bond Future	2672.6800	2.6727	3472.0000	3.4720	29.907	0.0000	0.0000
2024/04/30	2037	06/02/2025	12.76 Put	Bond Future	3580.9800	3.5810	4300.1400	4.3001	20.083	0.0000	0.0000
2024/04/30	2037	08/05/2025		Bond Future	13.1105	75.1365	13.0929	75.2192	0.134	0.0000	0.0000
2024/04/30	2037	08/05/2025	12.25 Call	Bond Future	1079.1300	1.0791	2272.8600	2.2729	110.620	0.0000	0.0000
2024/04/30	2037	08/05/2025	12.25 Put	Bond Future	5294.4100	5.2944	6405.4700	6.4055	20.986	0.0000	0.0000
2024/04/30	2037	08/05/2025	12.55 Put	Bond Future	4293.0900	4.2931	5492.1800	5.4922	27.931	0.0000	0.0000
2024/04/30	2037	08/05/2025	12.55 Call	Bond Future	1586.3000	1.5863	2868.0600	2.8681	80.802	0.0000	0.0000
2024/04/30	2037	08/05/2025	13.30 Put	Bond Future	2482.1500	2.4822	3719.5700	3.7196	49.853	0.0000	0.0000
2024/04/30	2037	08/05/2025	13.30 Call	Bond Future	3366.0200	3.3660	4686.1100	4.6861	39.218	0.0000	0.0000
2024/04/30	2037	08/05/2025	13.35 Put	Bond Future	2391.9600	2.3920	3624.3100	3.6243	51.521	0.0000	0.0000
2024/04/30	2037	08/05/2025	13.35 Call	Bond Future	3506.3900	3.5064	4821.4100	4.8214	37.504	0.0000	0.0000
2024/04/30	2038	02/05/2024		Bond Future	130.9679	130.9679	131.5640	131.5640	0.455	0.0000	0.0000
2024/04/30	2038	01/08/2024		Bond Future	131.7740	131.7740	132.3821	132.3821	0.461	0.0000	0.0000
2024/04/30	2038	07/11/2024		Bond Future	134.9180	134.9180	135.5415	135.5415	0.462	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	
2024/04/30	2038	06/02/2025		Bond Future	135.7547	135.7547	136.3922	136.3922	0.470	0.0000	0.0000
2024/04/30	2038	06/02/2025	135.23 Call	Bond Future	524.6500	0.5247	1162.1800	1.1622	121.515	0.0000	0.0000
2024/04/30	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2038	08/05/2025		Bond Future	138.7143	138.7143	139.3672	139.3672	0.471	0.0000	0.0000
2024/04/30	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2038	08/05/2025	139.68 Put	Bond Future	965.6800	0.9657	312.8100	0.3128	67.607	0.0000	0.0000
2024/04/30	2040	02/05/2024		Bond Future	12.7312	77.2602	12.7516	77.1505	0.160	0.0000	0.0000
2024/04/30	2040	02/05/2024	11.61 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2040	02/05/2024	11.61 Put	Bond Future	6433.7300	6.4337	6543.3800	6.5434	1.704	0.0000	0.0000
2024/04/30	2040	02/05/2024	11.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2040	02/05/2024	11.62 Put	Bond Future	6372.6200	6.3726	6482.2700	6.4823	1.721	0.0000	0.0000
2024/04/30	2040	02/05/2024	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2040	02/05/2024	11.60 Put	Bond Future	6494.9200	6.4949	6604.5700	6.6046	1.688	0.0000	0.0000
2024/04/30	2040	01/08/2024		Bond Future	12.8694	74.4347	12.8907	74.3222	0.166	0.0000	0.0000
2024/04/30	2040	01/08/2024	12.33 Call	Bond Future	816.8400	0.8168	1003.8400	1.0038	22.893	0.0000	0.0000
2024/04/30	2040	01/08/2024	12.33 Put	Bond Future	3752.8900	3.7529	4052.3900	4.0524	7.981	0.0000	0.0000
2024/04/30	2040	01/08/2024	12.34 Call	Bond Future	833.8600	0.8339	1021.7500	1.0218	22.533	0.0000	0.0000
2024/04/30	2040	01/08/2024	12.34 Put	Bond Future	3713.8500	3.7139	4014.2400	4.0142	8.088	0.0000	0.0000
2024/04/30	2040	01/08/2024	12.32 Call	Bond Future	799.9100	0.7999	985.9900	0.9860	23.263	0.0000	0.0000
2024/04/30	2040	01/08/2024	12.32 Put	Bond Future	3792.0900	3.7921	4090.6700	4.0907	7.874	0.0000	0.0000
2024/04/30	2040	01/08/2024	12.28 Put	Bond Future	3951.9700	3.9520	4246.6100	4.2466	7.456	0.0000	0.0000
2024/04/30	2040	01/08/2024	12.28 Call	Bond Future	734.6500	0.7347	916.7900	0.9168	24.793	0.0000	0.0000
2024/04/30	2040	01/08/2024	12.88 Call	Bond Future	2079.2600	2.0793	2276.1000	2.2761	9.467	0.0000	0.0000
2024/04/30	2040	01/08/2024	12.88 Put	Bond Future	2023.3200	2.0233	2332.6600	2.3327	15.289	0.0000	0.0000
2024/04/30	2040	01/08/2024	13.48 Call	Bond Future	4075.9000	4.0759	4211.4200	4.2114	3.325	0.0000	0.0000
2024/04/30	2040	01/08/2024	13.48 Put	Bond Future	958.2300	0.9582	1206.2500	1.2063	25.883	0.0000	0.0000
2024/04/30	2040	01/08/2024	12.95 Put	Bond Future	1860.5100	1.8605	2165.0800	2.1651	16.370	0.0000	0.0000
2024/04/30	2040	01/08/2024	12.95 Call	Bond Future	2284.2300	2.2842	2476.3000	2.4763	8.409	0.0000	0.0000
2024/04/30	2040	07/11/2024		Bond Future	13.0144	76.1910	13.0366	76.0763	0.170	0.0000	0.0000
2024/04/30	2040	07/11/2024	12.85 Call	Bond Future	2419.1300	2.4191	2746.9500	2.7470	13.551	0.0000	0.0000
2024/04/30	2040	07/11/2024	12.85 Put	Bond Future	3278.9400	3.2789	3721.4800	3.7215	13.496	0.0000	0.0000
2024/04/30	2040	07/11/2024	12.86 Call	Bond Future	2445.3800	2.4454	2773.0400	2.7730	13.399	0.0000	0.0000
2024/04/30	2040	07/11/2024	12.86 Put	Bond Future	3252.4400	3.2524	3694.8200	3.6948	13.601	0.0000	0.0000
2024/04/30	2040	07/11/2024	12.84 Call	Bond Future	2393.0200	2.3930	2720.9700	2.7210	13.704	0.0000	0.0000
2024/04/30	2040	07/11/2024	12.84 Put	Bond Future	3305.6400	3.3056	3748.3100	3.7483	13.391	0.0000	0.0000
2024/04/30	2040	06/02/2025		Bond Future	13.1621	73.3348	13.1850	73.2183	0.174	0.0000	0.0000
2024/04/30	2040	06/02/2025	12.95 Call	Bond Future	2779.6600	2.7797	3517.6400	3.5176	26.549	0.0000	0.0000
2024/04/30	2040	06/02/2025	12.95 Put	Bond Future	3870.2700	3.8703	4724.7200	4.7247	22.077	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	
2024/04/30	2040	08/05/2025	13.43 Put	Bond Future	3007.3800	3.0074	4207.6200	4.2076	39.910	0.0000	0.0000
2024/04/30	2040	08/05/2025	13.43 Call	Bond Future	3537.9500	3.5380	4619.8600	4.6199	30.580	0.0000	0.0000
2024/04/30	2040	08/05/2025	12.75 Put	Bond Future	4805.5800	4.8056	5988.8300	5.9888	24.622	0.0000	0.0000
2024/04/30	2040	08/05/2025	12.75 Call	Bond Future	1860.2800	1.8603	2925.2000	2.9252	57.245	0.0000	0.0000
2024/04/30	2040	08/05/2025	13.50 Put	Bond Future	2863.7000	2.8637	4057.6500	4.0577	41.693	0.0000	0.0000
2024/04/30	2040	08/05/2025	13.50 Call	Bond Future	3737.9100	3.7379	4813.5300	4.8135	28.776	0.0000	0.0000
2024/04/30	2040	08/05/2025		Bond Future	13.3229	74.9140	13.3467	74.7956	0.178	0.0000	0.0000
2024/04/30	2040	08/05/2025	12.63 Call	Bond Future	1624.9200	1.6249	2670.1300	2.6701	64.324	0.0000	0.0000
2024/04/30	2040	08/05/2025	12.63 Put	Bond Future	5210.5000	5.2105	6374.0400	6.3740	22.331	0.0000	0.0000
2024/04/30	2044	02/05/2024	12.50 Call	Bond Future	11.6700	0.0117	4.0700	0.0041	65.124	0.0000	0.0000
2024/04/30	2044	02/05/2024	12.50 Put	Bond Future	1664.7400	1.6647	1821.5400	1.8215	9.419	0.0000	0.0000
2024/04/30	2044	02/05/2024	12.75 Call	Bond Future	246.6500	0.2467	162.0200	0.1620	34.312	0.0000	0.0000
2024/04/30	2044	02/05/2024	12.75 Put	Bond Future	521.9600	0.5220	601.7300	0.6017	15.283	0.0000	0.0000
2024/04/30	2044	02/05/2024	13.00 Call	Bond Future	1121.5400	1.1215	961.8600	0.9619	14.238	0.0000	0.0000
2024/04/30	2044	02/05/2024	13.00 Put	Bond Future	62.4100	0.0624	67.1300	0.0671	7.563	0.0000	0.0000
2024/04/30	2044	02/05/2024		Bond Future	12.8009	73.3872	12.8315	73.2228	0.239	0.0000	0.0000
2024/04/30	2044	02/05/2024	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2044	02/05/2024	11.66 Put	Bond Future	6623.1600	6.6232	6787.5600	6.7876	2.482	0.0000	0.0000
2024/04/30	2044	02/05/2024	11.67 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2044	02/05/2024	11.67 Put	Bond Future	6560.7200	6.5607	6725.1200	6.7251	2.506	0.0000	0.0000
2024/04/30	2044	02/05/2024	11.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2044	02/05/2024	11.65 Put	Bond Future	6685.6800	6.6857	6850.0800	6.8501	2.459	0.0000	0.0000
2024/04/30	2044	01/08/2024		Bond Future	12.9342	70.6026	12.9661	70.4342	0.247	0.0000	0.0000
2024/04/30	2044	01/08/2024	12.29 Call	Bond Future	614.4200	0.6144	777.2400	0.7772	26.500	0.0000	0.0000
2024/04/30	2044	01/08/2024	12.29 Put	Bond Future	4166.2700	4.1663	4497.4700	4.4975	7.950	0.0000	0.0000
2024/04/30	2044	01/08/2024	12.30 Call	Bond Future	628.8100	0.6288	792.6600	0.7927	26.057	0.0000	0.0000
2024/04/30	2044	01/08/2024	12.30 Put	Bond Future	4123.2500	4.1233	4455.4800	4.4555	8.057	0.0000	0.0000
2024/04/30	2044	01/08/2024	12.28 Call	Bond Future	600.2500	0.6003	762.0200	0.7620	26.950	0.0000	0.0000
2024/04/30	2044	01/08/2024	12.28 Put	Bond Future	4209.5700	4.2096	4539.7200	4.5397	7.843	0.0000	0.0000
2024/04/30	2044	07/11/2024		Bond Future	13.0736	72.2685	13.1067	72.0965	0.254	0.0000	0.0000
2024/04/30	2044	07/11/2024	12.91 Call	Bond Future	2446.5200	2.4465	2751.9900	2.7520	12.486	0.0000	0.0000
2024/04/30	2044	07/11/2024	12.91 Put	Bond Future	3305.1600	3.3052	3782.5800	3.7826	14.445	0.0000	0.0000
2024/04/30	2044	07/11/2024	12.92 Call	Bond Future	2472.6600	2.4727	2778.0400	2.7780	12.350	0.0000	0.0000
2024/04/30	2044	07/11/2024	12.92 Put	Bond Future	3278.3000	3.2783	3755.6300	3.7556	14.560	0.0000	0.0000
2024/04/30	2044	07/11/2024	12.90 Call	Bond Future	2420.2900	2.4203	2726.0500	2.7261	12.633	0.0000	0.0000
2024/04/30	2044	07/11/2024	12.90 Put	Bond Future	3332.0000	3.3320	3809.7100	3.8097	14.337	0.0000	0.0000
2024/04/30	2044	06/02/2025		Bond Future	13.2151	69.4524	13.2495	69.2773	0.260	0.0000	0.0000
2024/04/30	2044	06/02/2025	13.02 Call	Bond Future	2906.5700	2.9066	3484.4400	3.4844	19.882	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	
2024/04/30	2044	06/02/2025	13.02 Put	Bond Future	3913.3200	3.9133	4666.2400	4.6662	19.240	0.0000	0.0000
2024/04/30	2044	08/05/2025		Bond Future	13.3686	70.9478	13.4043	70.7696	0.267	0.0000	0.0000
2024/04/30	2044	08/05/2025	12.72 Call	Bond Future	2214.7400	2.2147	2764.5800	2.7646	24.826	0.0000	0.0000
2024/04/30	2044	08/05/2025	12.72 Put	Bond Future	5591.7900	5.5918	6319.7600	6.3198	13.019	0.0000	0.0000
2024/04/30	2046	02/05/2024		Bond Future	112.7051	112.7051	112.9498	112.9498	0.217	0.0000	0.0000
2024/04/30	2046	01/08/2024		Bond Future	115.1853	115.1853	115.4347	115.4347	0.216	0.0000	0.0000
2024/04/30	2046	07/11/2024		Bond Future	115.7235	115.7235	115.9788	115.9788	0.221	0.0000	0.0000
2024/04/30	2046	06/02/2025		Bond Future	118.2658	118.2658	118.5276	118.5276	0.221	0.0000	0.0000
2024/04/30	2046	06/02/2025	114.01 Call	Bond Future	4255.7600	4.2558	4517.6200	4.5176	6.153	0.0000	0.0000
2024/04/30	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2046	08/05/2025		Bond Future	118.5818	118.5818	118.8504	118.8504	0.227	0.0000	0.0000
2024/04/30	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2046	08/05/2025	121.97 Put	Bond Future	3388.2300	3.3882	3119.6300	3.1196	7.927	0.0000	0.0000
2024/04/30	2050	02/05/2024		Bond Future	113.3413	113.3413	113.7948	113.7948	0.400	0.0000	0.0000
2024/04/30	2050	01/08/2024		Bond Future	113.5219	113.5219	113.9848	113.9848	0.408	0.0000	0.0000
2024/04/30	2050	07/11/2024		Bond Future	116.2304	116.2304	116.7050	116.7050	0.408	0.0000	0.0000
2024/04/30	2050	06/02/2025		Bond Future	116.4134	116.4134	116.8983	116.8983	0.417	0.0000	0.0000
2024/04/30	2050	06/02/2025	115.60 Call	Bond Future	813.4300	0.8134	1298.3100	1.2983	59.609	0.0000	0.0000
2024/04/30	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2050	08/05/2025		Bond Future	118.9515	118.9515	119.4479	119.4479	0.417	0.0000	0.0000
2024/04/30	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	2050	08/05/2025	121.16 Put	Bond Future	2208.5400	2.2085	1712.0800	1.7121	22.479	0.0000	0.0000
2024/04/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	AL37	02/05/2024		Index Future	930.0260	930.0260	929.8600	929.8600	0.018	0.0000	0.0000
2024/04/30	AL37	01/08/2024		Index Future	950.2590	950.2590	950.0880	950.0880	0.018	0.0000	0.0000
2024/04/30	AL37	07/11/2024		Index Future	972.6920	972.6920	972.5180	972.5180	0.018	0.0000	0.0000
2024/04/30	AL37	06/02/2025		Index Future	993.8500	993.8500	993.6750	993.6750	0.018	0.0000	0.0000
2024/04/30	AL37	08/05/2025		Index Future	1015.3240	1015.3240	1015.1480	1015.1480	0.017	0.0000	0.0000
2024/04/30	AL7T	02/05/2024		Index Future	1075.0250	1075.0250	1075.2310	1075.2310	0.019	0.0000	0.0000
2024/04/30	AL7T	01/08/2024		Index Future	1098.4130	1098.4130	1098.6210	1098.6210	0.019	0.0000	0.0000
2024/04/30	AL7T	07/11/2024		Index Future	1124.3440	1124.3440	1124.5580	1124.5580	0.019	0.0000	0.0000
2024/04/30	AL7T	06/02/2025		Index Future	1148.8010	1148.8010	1149.0230	1149.0230	0.019	0.0000	0.0000
2024/04/30	AL7T	08/05/2025		Index Future	1173.6220	1173.6220	1173.8530	1173.8530	0.020	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	
2024/04/30	ALBI	02/05/2024		Index Future	937.7160	937.7160	937.1670	937.1670	0.059	0.0000	0.0000
2024/04/30	ALBI	01/08/2024		Index Future	958.1170	958.1170	957.5530	957.5530	0.059	0.0000	0.0000
2024/04/30	ALBI	07/11/2024		Index Future	980.7350	980.7350	980.1600	980.1600	0.059	0.0000	0.0000
2024/04/30	ALBI	06/02/2025		Index Future	1002.0680	1002.0680	1001.4830	1001.4830	0.058	0.0000	0.0000
2024/04/30	ALBI	08/05/2025		Index Future	1023.7200	1023.7200	1023.1250	1023.1250	0.058	0.0000	0.0000
2024/04/30	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	C333	15/09/2033		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
2024/04/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/30	ES33	02/05/2024		Bond Future	12.9122	72.1415	12.8968	72.2068	0.119	0.0000
2024/04/30	ES33	01/08/2024		Bond Future	13.0747	73.7291	13.0587	73.7954	0.122	0.0000
2024/04/30	ES33	07/11/2024		Bond Future	13.2637	71.6850	13.2468	71.7534	0.127	0.0000
2024/04/30	ES33	06/02/2025		Bond Future	13.4591	73.2589	13.4412	73.3294	0.132	0.0000
2024/04/30	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/30	ES33	06/02/2025	13.34 Put	Bond Future	472.7300	0.4727	402.2100	0.4022	14.918	0.0000
2024/04/30	ES33	08/05/2025		Bond Future	13.6629	71.0505	13.6440	71.1232	0.138	0.0000
2024/04/30	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/30	ES33	08/05/2025	12.73 Put	Bond Future	3721.5200	3.7215	3648.7700	3.6488	1.955	0.0000
2024/04/30	ES42	02/05/2024		Bond Future	13.1963	68.2647	13.2116	68.1883	0.116	0.0000
2024/04/30	ES42	01/08/2024		Bond Future	13.3380	69.7670	13.3540	69.6885	0.120	0.0000
2024/04/30	ES42	07/11/2024		Bond Future	13.4995	67.1630	13.5161	67.0830	0.123	0.0000
2024/04/30	ES42	06/02/2025		Bond Future	13.6583	68.6368	13.6755	68.5557	0.126	0.0000
2024/04/30	ES42	06/02/2025	13.71 Call	Bond Future	243.2700	0.2433	162.1900	0.1622	33.329	0.0000
2024/04/30	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/30	ES42	08/05/2025		Bond Future	13.8295	65.8629	13.8473	65.7807	0.129	0.0000
2024/04/30	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/30	ES42	08/05/2025	13.25 Put	Bond Future	2767.9900	2.7680	2850.1500	2.8502	2.968	0.0000
2024/04/30	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/30	GOVI	02/05/2024	950.98 Put	GOVI	274610.0000	27.4610	279790.0000	27.9790	1.886	0.0000
2024/04/30	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/30	GOVI	02/05/2024	950.99 Put	GOVI	274710.0000	27.4710	279890.0000	27.9890	1.886	0.0000
2024/04/30	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/30	GOVI	02/05/2024	950.97 Put	GOVI	274510.0000	27.4510	279690.0000	27.9690	1.887	0.0000
2024/04/30	GOVI	02/05/2024		GOVI	923.5190	923.5190	923.0010	923.0010	0.056	0.0000
2024/04/30	GOVI	01/08/2024	943.38 Call	GOVI	2300.0000	0.2300	0.0000	0.0000	(100.000)	0.0000
2024/04/30	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	3000.0000	0.3000	100.000	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	
2024/04/30	GOVI	01/08/2024	943.39 Call	GOVI	2200.0000	0.2200	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/30	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	3100.0000	0.3100	100.000	0.0000	0.0000
2024/04/30	GOVI	01/08/2024	943.37 Call	GOVI	2400.0000	0.2400	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/30	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	2900.0000	0.2900	100.000	0.0000	0.0000
2024/04/30	GOVI	01/08/2024		GOVI	943.6100	943.6100	943.0800	943.0800	0.056	0.0000	0.0000
2024/04/30	GOVI	07/11/2024		GOVI	965.8860	965.8860	965.3450	965.3450	0.056	0.0000	0.0000
2024/04/30	GOVI	07/11/2024	948.79 Call	GOVI	170960.0000	17.0960	165550.0000	16.5550	3.164	0.0000	0.0000
2024/04/30	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	GOVI	07/11/2024	948.80 Call	GOVI	170860.0000	17.0860	165450.0000	16.5450	3.166	0.0000	0.0000
2024/04/30	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	GOVI	07/11/2024	948.78 Call	GOVI	171060.0000	17.1060	165650.0000	16.5650	3.163	0.0000	0.0000
2024/04/30	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	GOVI	06/02/2025		GOVI	986.8960	986.8960	986.3460	986.3460	0.056	0.0000	0.0000
2024/04/30	GOVI	06/02/2025	972.00 Call	GOVI	148960.0000	14.8960	143460.0000	14.3460	3.692	0.0000	0.0000
2024/04/30	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	GOVI	08/05/2025		GOVI	1008.2200	1008.2200	1007.6600	1007.6600	0.056	0.0000	0.0000
2024/04/30	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	GOVI	08/05/2025	1,022.00 Put	GOVI	137800.0000	13.7800	143400.0000	14.3400	4.064	0.0000	0.0000
2024/04/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/04/30	IGOV	02/05/2024		Index Future	344.6030	344.6030	345.1010	345.1010	0.145	0.0000	0.0000
2024/04/30	IGOV	01/08/2024		Index Future	352.1860	352.1860	352.6940	352.6940	0.144	0.0000	0.0000
2024/04/30	IGOV	07/11/2024		Index Future	360.5900	360.5900	361.1120	361.1120	0.145	0.0000	0.0000
2024/04/30	IGOV	06/02/2025		Index Future	368.5160	368.5160	369.0500	369.0500	0.145	0.0000	0.0000
2024/04/30	IGOV	08/05/2025		Index Future	376.5580	376.5580	377.1050	377.1050	0.145	0.0000	0.0000
2024/04/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/04/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/04/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/04/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/04/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/04/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/04/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/04/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/04/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/04/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/04/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/04/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/30	JBAF	17/04/2024		Jibar Tradeable Future	8.3670	8.3670	8.3670	91.6330	0.000	0.0000	0.0000
2024/04/30	JBAF	15/05/2024		Jibar Tradeable Future	8.3350	91.6650	8.3400	91.6600	0.060	0.0000	0.0000
2024/04/30	JBAF	19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/04/30	JBAF	17/07/2024		Jibar Tradeable Future	8.3450	91.6550	8.3400	91.6600	0.060	0.0000	0.0000
2024/04/30	JBAF	21/08/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/04/30	JBAF	18/09/2024		Jibar Tradeable Future	8.3700	91.6300	8.3600	91.6400	0.119	0.0000	0.0000
2024/04/30	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/04/30	JBAF	18/12/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/04/30	JBAF	19/03/2025		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2024/04/30	JBAF	18/06/2025		Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000
2024/04/30	JBAF	17/09/2025		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/04/30	JBAF	17/12/2025		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/04/30	JBAF	18/03/2026		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/04/30	R035	02/05/2024		Bond Future	12.1606	82.1441	12.1564	82.1655	0.035	0.0000	0.0000
2024/04/30	R035	02/05/2024	11.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R035	02/05/2024	11.20 Put	Bond Future	5112.7400	5.1127	5091.2700	5.0913	0.420	0.0000	0.0000
2024/04/30	R035	02/05/2024	11.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R035	02/05/2024	11.21 Put	Bond Future	5057.2300	5.0572	5035.7600	5.0358	0.425	0.0000	0.0000
2024/04/30	R035	02/05/2024	11.19 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R035	02/05/2024	11.19 Put	Bond Future	5168.3100	5.1683	5146.8400	5.1468	0.415	0.0000	0.0000
2024/04/30	R035	01/08/2024	11.80 Call	Bond Future	825.6100	0.8256	1083.6500	1.0837	31.254	0.0000	0.0000
2024/04/30	R035	01/08/2024	11.80 Put	Bond Future	3309.2100	3.3092	3545.8100	3.5458	7.150	0.0000	0.0000
2024/04/30	R035	01/08/2024	11.81 Call	Bond Future	842.5100	0.8425	1102.1100	1.1021	30.813	0.0000	0.0000
2024/04/30	R035	01/08/2024	11.81 Put	Bond Future	3273.9900	3.2740	3512.1500	3.5122	7.274	0.0000	0.0000
2024/04/30	R035	01/08/2024	11.79 Call	Bond Future	808.9300	0.8089	1065.3800	1.0654	31.702	0.0000	0.0000
2024/04/30	R035	01/08/2024	11.79 Put	Bond Future	3344.6900	3.3447	3579.7000	3.5797	7.026	0.0000	0.0000
2024/04/30	R035	01/08/2024		Bond Future	12.2866	83.9313	12.2823	83.9527	0.035	0.0000	0.0000
2024/04/30	R035	01/08/2024	13.08 Call	Bond Future	4507.0100	4.5070	4736.9100	4.7369	5.101	0.0000	0.0000
2024/04/30	R035	01/08/2024	13.08 Put	Bond Future	675.7200	0.6757	884.1800	0.8842	30.850	0.0000	0.0000
2024/04/30	R035	01/08/2024	13.05 Call	Bond Future	4395.3400	4.3953	4628.8700	4.6289	5.313	0.0000	0.0000
2024/04/30	R035	01/08/2024	13.05 Put	Bond Future	704.1700	0.7042	916.2600	0.9163	30.119	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	
2024/04/30	R035	01/08/2024	12.50 Call	Bond Future	2798.2000	2.7982	2799.1500	2.7992	0.034	0.0000	0.0000
2024/04/30	R035	01/08/2024	12.50 Put	Bond Future	1741.4600	1.7415	1720.9700	1.7210	1.177	0.0000	0.0000
2024/04/30	R035	01/08/2024	12.20 Put	Bond Future	2103.2000	2.1032	2375.5700	2.3756	12.950	0.0000	0.0000
2024/04/30	R035	01/08/2024	12.20 Call	Bond Future	1669.0900	1.6691	1962.9000	1.9629	17.603	0.0000	0.0000
2024/04/30	R035	07/11/2024	13.23 Call	Bond Future	5159.8800	5.1599	5461.8300	5.4618	5.852	0.0000	0.0000
2024/04/30	R035	07/11/2024	13.23 Put	Bond Future	1401.0500	1.4011	1680.6100	1.6806	19.954	0.0000	0.0000
2024/04/30	R035	07/11/2024	12.20 Put	Bond Future	3285.2000	3.2852	3604.3700	3.6044	9.715	0.0000	0.0000
2024/04/30	R035	07/11/2024	12.20 Call	Bond Future	2127.8400	2.1278	2469.4000	2.4694	16.052	0.0000	0.0000
2024/04/30	R035	07/11/2024		Bond Future	12.4345	81.3964	12.4299	81.4188	0.037	0.0000	0.0000
2024/04/30	R035	07/11/2024	12.18 Call	Bond Future	2080.8600	2.0809	2421.7100	2.4217	16.380	0.0000	0.0000
2024/04/30	R035	07/11/2024	12.18 Put	Bond Future	3338.0100	3.3380	3656.4700	3.6565	9.540	0.0000	0.0000
2024/04/30	R035	07/11/2024	12.19 Call	Bond Future	2104.4000	2.1044	2445.6100	2.4456	16.214	0.0000	0.0000
2024/04/30	R035	07/11/2024	12.19 Put	Bond Future	3311.6300	3.3116	3630.4500	3.6305	9.627	0.0000	0.0000
2024/04/30	R035	07/11/2024	12.17 Call	Bond Future	2057.4500	2.0575	2397.9200	2.3979	16.548	0.0000	0.0000
2024/04/30	R035	07/11/2024	12.17 Put	Bond Future	3364.5600	3.3646	3682.6400	3.6826	9.454	0.0000	0.0000
2024/04/30	R035	06/02/2025		Bond Future	12.5879	83.1652	12.5829	83.1888	0.039	0.0000	0.0000
2024/04/30	R035	06/02/2025	12.41 Call	Bond Future	2714.8200	2.7148	3353.7700	3.3538	23.536	0.0000	0.0000
2024/04/30	R035	06/02/2025	12.41 Put	Bond Future	3570.7200	3.5707	4186.0700	4.1861	17.233	0.0000	0.0000
2024/04/30	R035	08/05/2025		Bond Future	12.7437	80.4415	12.7384	80.4664	0.042	0.0000	0.0000
2024/04/30	R035	08/05/2025	11.78 Call	Bond Future	1140.5100	1.1405	2014.6000	2.0146	76.640	0.0000	0.0000
2024/04/30	R035	08/05/2025	11.78 Put	Bond Future	5826.1400	5.8261	6675.3200	6.6753	14.575	0.0000	0.0000
2024/04/30	R053	02/05/2024	13.03 Call	Bond Future	2570.8300	2.5708	2384.5600	2.3846	7.246	0.0000	0.0000
2024/04/30	R053	02/05/2024	13.03 Put	Bond Future	10.9600	0.0110	8.8500	0.0089	19.252	0.0000	0.0000
2024/04/30	R053	02/05/2024	13.04 Call	Bond Future	2636.8500	2.6369	2450.7200	2.4507	7.059	0.0000	0.0000
2024/04/30	R053	02/05/2024	13.04 Put	Bond Future	9.5600	0.0096	7.5900	0.0076	20.607	0.0000	0.0000
2024/04/30	R053	02/05/2024	13.02 Call	Bond Future	2504.8800	2.5049	2318.4800	2.3185	7.441	0.0000	0.0000
2024/04/30	R053	02/05/2024	13.02 Put	Bond Future	12.5300	0.0125	10.2900	0.0103	17.877	0.0000	0.0000
2024/04/30	R053	02/05/2024		Bond Future	12.6604	93.2037	12.6864	93.0195	0.205	0.0000	0.0000
2024/04/30	R053	01/08/2024	13.14 Call	Bond Future	4147.4500	4.1475	4426.8800	4.4269	6.737	0.0000	0.0000
2024/04/30	R053	01/08/2024	13.14 Put	Bond Future	1713.6200	1.7136	2181.7300	2.1817	27.317	0.0000	0.0000
2024/04/30	R053	01/08/2024	13.15 Call	Bond Future	4192.3300	4.1923	4469.8900	4.4699	6.621	0.0000	0.0000
2024/04/30	R053	01/08/2024	13.15 Put	Bond Future	1692.1400	1.6921	2158.3800	2.1584	27.553	0.0000	0.0000
2024/04/30	R053	01/08/2024	13.13 Call	Bond Future	4102.7300	4.1027	4384.0200	4.3840	6.856	0.0000	0.0000
2024/04/30	R053	01/08/2024	13.13 Put	Bond Future	1735.3600	1.7354	2205.3300	2.2053	27.082	0.0000	0.0000
2024/04/30	R053	01/08/2024		Bond Future	12.7826	95.2315	12.8097	95.0428	0.212	0.0000	0.0000
2024/04/30	R053	07/11/2024		Bond Future	12.9197	91.6064	12.9479	91.4137	0.218	0.0000	0.0000
2024/04/30	R053	07/11/2024	12.80 Call	Bond Future	3405.2400	3.4052	3813.7900	3.8138	11.998	0.0000	0.0000
2024/04/30	R053	07/11/2024	12.80 Put	Bond Future	4231.4800	4.2315	4832.6500	4.8327	14.207	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	
2024/04/30	R053	07/11/2024	12.81 Call	Bond Future	3440.7900	3.4408	3848.9100	3.8489	11.861	0.0000	0.0000
2024/04/30	R053	07/11/2024	12.81 Put	Bond Future	4197.4700	4.1975	4798.2100	4.7982	14.312	0.0000	0.0000
2024/04/30	R053	07/11/2024	12.79 Call	Bond Future	3369.8400	3.3698	3778.8100	3.7788	12.136	0.0000	0.0000
2024/04/30	R053	07/11/2024	12.79 Put	Bond Future	4265.7300	4.2657	4867.3200	4.8673	14.103	0.0000	0.0000
2024/04/30	R053	06/02/2025		Bond Future	13.0559	93.5963	13.0852	93.4002	0.224	0.0000	0.0000
2024/04/30	R053	06/02/2025	12.94 Call	Bond Future	4148.8300	4.1488	5009.3000	5.0093	20.740	0.0000	0.0000
2024/04/30	R053	06/02/2025	12.94 Put	Bond Future	4932.8600	4.9329	5989.3500	5.9894	21.417	0.0000	0.0000
2024/04/30	R053	08/05/2025		Bond Future	13.1996	89.7412	13.2300	89.5418	0.230	0.0000	0.0000
2024/04/30	R053	08/05/2025	12.64 Call	Bond Future	3390.6900	3.3907	3905.4200	3.9054	15.181	0.0000	0.0000
2024/04/30	R053	08/05/2025	12.64 Put	Bond Future	7216.7200	7.2167	7930.8200	7.9308	9.895	0.0000	0.0000
2024/04/30	R186	02/05/2024		Bond Future	9.4086	106.4223	9.4309	106.3706	0.238	0.0000	0.0000
2024/04/30	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R186	02/05/2024	8.00 Put	Bond Future	3328.8600	3.3289	3380.6200	3.3806	1.555	0.0000	0.0000
2024/04/30	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R186	02/05/2024	8.01 Put	Bond Future	3304.7400	3.3047	3356.5000	3.3565	1.566	0.0000	0.0000
2024/04/30	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R186	02/05/2024	7.99 Put	Bond Future	3352.9800	3.3530	3404.7400	3.4047	1.544	0.0000	0.0000
2024/04/30	R186	02/05/2024	10.40 Call	Bond Future	2263.5500	2.2636	2211.7900	2.2118	2.287	0.0000	0.0000
2024/04/30	R186	02/05/2024	10.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R186	02/05/2024	9.73 Put	Bond Future	1.0100	0.0010	0.6000	0.0006	40.594	0.0000	0.0000
2024/04/30	R186	02/05/2024	9.73 Call	Bond Future	741.9600	0.7420	689.7900	0.6898	7.031	0.0000	0.0000
2024/04/30	R186	01/08/2024	8.69 Call	Bond Future	66.9600	0.0670	69.5500	0.0696	3.868	0.0000	0.0000
2024/04/30	R186	01/08/2024	8.69 Put	Bond Future	1744.7900	1.7448	1800.9200	1.8009	3.217	0.0000	0.0000
2024/04/30	R186	01/08/2024	8.70 Call	Bond Future	69.7200	0.0697	72.3100	0.0723	3.715	0.0000	0.0000
2024/04/30	R186	01/08/2024	8.70 Put	Bond Future	1725.9700	1.7260	1782.1000	1.7821	3.252	0.0000	0.0000
2024/04/30	R186	01/08/2024	8.68 Call	Bond Future	64.3800	0.0644	66.9600	0.0670	4.007	0.0000	0.0000
2024/04/30	R186	01/08/2024	8.68 Put	Bond Future	1763.7900	1.7638	1819.9100	1.8199	3.182	0.0000	0.0000
2024/04/30	R186	01/08/2024		Bond Future	9.4757	103.4301	9.5010	103.3765	0.267	0.0000	0.0000
2024/04/30	R186	07/11/2024		Bond Future	9.5575	105.8711	9.5862	105.8169	0.300	0.0000	0.0000
2024/04/30	R186	07/11/2024	9.14 Call	Bond Future	467.5900	0.4676	483.5800	0.4836	3.420	0.0000	0.0000
2024/04/30	R186	07/11/2024	9.14 Put	Bond Future	1261.3600	1.2614	1331.5400	1.3315	5.564	0.0000	0.0000
2024/04/30	R186	07/11/2024	9.15 Call	Bond Future	475.6000	0.4756	492.0900	0.4921	3.467	0.0000	0.0000
2024/04/30	R186	07/11/2024	9.15 Put	Bond Future	1250.2700	1.2503	1320.9500	1.3210	5.653	0.0000	0.0000
2024/04/30	R186	07/11/2024	9.13 Call	Bond Future	459.3600	0.4594	474.8600	0.4749	3.374	0.0000	0.0000
2024/04/30	R186	07/11/2024	9.13 Put	Bond Future	1272.2400	1.2722	1341.9300	1.3419	5.478	0.0000	0.0000
2024/04/30	R186	06/02/2025		Bond Future	9.6697	102.8561	9.7021	102.8016	0.335	0.0000	0.0000
2024/04/30	R186	06/02/2025	9.03 Call	Bond Future	431.2700	0.4313	413.1400	0.4131	4.204	0.0000	0.0000
2024/04/30	R186	06/02/2025	9.03 Put	Bond Future	1514.3000	1.5143	1550.6100	1.5506	2.398	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	
2024/04/30	R186	08/05/2025		Bond Future	9.8330	105.0735	9.8702	105.0189	0.379	0.0000	0.0000
2024/04/30	R186	08/05/2025	8.47 Call	Bond Future	204.8400	0.2048	257.5600	0.2576	25.737	0.0000	0.0000
2024/04/30	R186	08/05/2025	8.47 Put	Bond Future	2229.4200	2.2294	2336.7600	2.3368	4.815	0.0000	0.0000
2024/04/30	R202	02/05/2024		Bond Future	258.0237	258.0237	258.1907	258.1907	0.065	0.0000	0.0000
2024/04/30	R202	01/08/2024		Bond Future	258.6023	258.6023	258.7715	258.7715	0.065	0.0000	0.0000
2024/04/30	R202	07/11/2024		Bond Future	264.7728	264.7728	264.9476	264.9476	0.066	0.0000	0.0000
2024/04/30	R202	06/02/2025		Bond Future	265.3481	265.3481	265.5266	265.5266	0.067	0.0000	0.0000
2024/04/30	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R202	06/02/2025	266.79 Put	Bond Future	1441.8900	1.4419	1263.4000	1.2634	12.379	0.0000	0.0000
2024/04/30	R202	08/05/2025		Bond Future	271.1339	271.1339	271.3188	271.3188	0.068	0.0000	0.0000
2024/04/30	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R202	08/05/2025	272.31 Put	Bond Future	1176.0900	1.1761	991.2000	0.9912	15.721	0.0000	0.0000
2024/04/30	R209	02/05/2024		Bond Future	12.2503	63.5379	12.2363	63.6006	0.114	0.0000	0.0000
2024/04/30	R209	02/05/2024	11.18 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R209	02/05/2024	11.18 Put	Bond Future	5068.3400	5.0683	5005.6800	5.0057	1.236	0.0000	0.0000
2024/04/30	R209	02/05/2024	11.19 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R209	02/05/2024	11.19 Put	Bond Future	5018.4400	5.0184	4955.7800	4.9558	1.249	0.0000	0.0000
2024/04/30	R209	02/05/2024	11.17 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R209	02/05/2024	11.17 Put	Bond Future	5118.3000	5.1183	5055.6400	5.0556	1.224	0.0000	0.0000
2024/04/30	R209	01/08/2024		Bond Future	12.3682	64.9203	12.3538	64.9840	0.116	0.0000	0.0000
2024/04/30	R209	01/08/2024	11.79 Call	Bond Future	603.4400	0.6034	787.3400	0.7873	30.475	0.0000	0.0000
2024/04/30	R209	01/08/2024	11.79 Put	Bond Future	3231.4600	3.2315	3351.7300	3.3517	3.722	0.0000	0.0000
2024/04/30	R209	01/08/2024	11.80 Call	Bond Future	616.6800	0.6167	801.9500	0.8020	30.043	0.0000	0.0000
2024/04/30	R209	01/08/2024	11.80 Put	Bond Future	3197.9700	3.1980	3319.6100	3.3196	3.804	0.0000	0.0000
2024/04/30	R209	01/08/2024	11.78 Call	Bond Future	590.3900	0.5904	772.9000	0.7729	30.913	0.0000	0.0000
2024/04/30	R209	01/08/2024	11.78 Put	Bond Future	3265.1800	3.2652	3384.0600	3.3841	3.641	0.0000	0.0000
2024/04/30	R209	07/11/2024		Bond Future	12.5010	63.2952	12.4860	63.3607	0.121	0.0000	0.0000
2024/04/30	R209	07/11/2024	12.22 Call	Bond Future	1789.2700	1.7893	2112.5600	2.1126	18.068	0.0000	0.0000
2024/04/30	R209	07/11/2024	12.22 Put	Bond Future	3026.0800	3.0261	3283.8800	3.2839	8.519	0.0000	0.0000
2024/04/30	R209	07/11/2024	12.23 Call	Bond Future	1809.8400	1.8098	2133.6100	2.1336	17.889	0.0000	0.0000
2024/04/30	R209	07/11/2024	12.23 Put	Bond Future	3002.0700	3.0021	3260.3500	3.2604	8.603	0.0000	0.0000
2024/04/30	R209	07/11/2024	12.21 Call	Bond Future	1768.8200	1.7688	2091.6000	2.0916	18.248	0.0000	0.0000
2024/04/30	R209	07/11/2024	12.21 Put	Bond Future	3050.2600	3.0503	3307.5500	3.3076	8.435	0.0000	0.0000
2024/04/30	R209	06/02/2025		Bond Future	12.6344	64.6705	12.6186	64.7379	0.125	0.0000	0.0000
2024/04/30	R209	06/02/2025	12.44 Call	Bond Future	2357.1700	2.3572	2964.9800	2.9650	25.786	0.0000	0.0000
2024/04/30	R209	06/02/2025	12.44 Put	Bond Future	3194.6600	3.1947	3734.9800	3.7350	16.913	0.0000	0.0000
2024/04/30	R209	08/05/2025		Bond Future	12.7762	62.9079	12.7596	62.9774	0.130	0.0000	0.0000
2024/04/30	R209	08/05/2025	11.89 Call	Bond Future	1004.9100	1.0049	1927.7800	1.9278	91.836	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	
2024/04/30	R209	08/05/2025	11.89 Put	Bond Future	4876.8500	4.8769	5730.1500	5.7302	17.497	0.0000	0.0000
2024/04/30	R210	02/05/2024		Bond Future	233.3483	233.3483	233.4016	233.4016	0.023	0.0000	0.0000
2024/04/30	R210	01/08/2024		Bond Future	238.4834	238.4834	238.5365	238.5365	0.022	0.0000	0.0000
2024/04/30	R210	07/11/2024		Bond Future	240.8233	240.8233	240.8781	240.8781	0.023	0.0000	0.0000
2024/04/30	R210	06/02/2025		Bond Future	246.1143	246.1143	246.1724	246.1724	0.024	0.0000	0.0000
2024/04/30	R210	06/02/2025	239.61 Call	Bond Future	6504.2800	6.5043	6562.4000	6.5624	0.894	0.0000	0.0000
2024/04/30	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R210	08/05/2025		Bond Future	248.0518	248.0518	248.1130	248.1130	0.025	0.0000	0.0000
2024/04/30	R210	08/05/2025	248.03 Call	Bond Future	21.8200	0.0218	82.9700	0.0830	280.247	0.0000	0.0000
2024/04/30	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R213	02/05/2024		Bond Future	11.1850	81.6913	11.1863	81.6861	0.011	0.0000	0.0000
2024/04/30	R213	02/05/2024	10.29 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R213	02/05/2024	10.29 Put	Bond Future	3759.4200	3.7594	3764.6100	3.7646	0.138	0.0000	0.0000
2024/04/30	R213	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R213	02/05/2024	10.30 Put	Bond Future	3716.2100	3.7162	3721.4000	3.7214	0.140	0.0000	0.0000
2024/04/30	R213	02/05/2024	10.28 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R213	02/05/2024	10.28 Put	Bond Future	3802.6500	3.8027	3807.8400	3.8078	0.136	0.0000	0.0000
2024/04/30	R213	01/08/2024		Bond Future	11.2951	83.4687	11.2966	83.4630	0.013	0.0000	0.0000
2024/04/30	R213	01/08/2024	10.87 Call	Bond Future	664.8500	0.6649	891.2500	0.8913	34.053	0.0000	0.0000
2024/04/30	R213	01/08/2024	10.87 Put	Bond Future	2375.0100	2.3750	2607.1700	2.6072	9.775	0.0000	0.0000
2024/04/30	R213	01/08/2024	10.88 Call	Bond Future	678.3600	0.6784	905.8600	0.9059	33.537	0.0000	0.0000
2024/04/30	R213	01/08/2024	10.88 Put	Bond Future	2347.7800	2.3478	2581.0400	2.5810	9.935	0.0000	0.0000
2024/04/30	R213	01/08/2024	10.86 Call	Bond Future	651.5200	0.6515	876.7800	0.8768	34.575	0.0000	0.0000
2024/04/30	R213	01/08/2024	10.86 Put	Bond Future	2402.4500	2.4025	2633.4700	2.6335	9.616	0.0000	0.0000
2024/04/30	R213	07/11/2024		Bond Future	11.4296	81.8770	11.4310	81.8716	0.012	0.0000	0.0000
2024/04/30	R213	07/11/2024	11.22 Call	Bond Future	1597.7400	1.5977	1691.2100	1.6912	5.850	0.0000	0.0000
2024/04/30	R213	07/11/2024	11.22 Put	Bond Future	2408.9800	2.4090	2507.8800	2.5079	4.105	0.0000	0.0000
2024/04/30	R213	07/11/2024	11.23 Call	Bond Future	1616.1600	1.6162	1709.6900	1.7097	5.787	0.0000	0.0000
2024/04/30	R213	07/11/2024	11.23 Put	Bond Future	2388.4700	2.3885	2487.4300	2.4874	4.143	0.0000	0.0000
2024/04/30	R213	07/11/2024	11.21 Call	Bond Future	1579.4400	1.5794	1672.8300	1.6728	5.913	0.0000	0.0000
2024/04/30	R213	07/11/2024	11.21 Put	Bond Future	2429.6400	2.4296	2528.4600	2.5285	4.067	0.0000	0.0000
2024/04/30	R213	06/02/2025		Bond Future	11.5741	83.6566	11.5754	83.6517	0.011	0.0000	0.0000
2024/04/30	R213	06/02/2025	11.35 Call	Bond Future	1981.7700	1.9818	2270.2700	2.2703	14.558	0.0000	0.0000
2024/04/30	R213	06/02/2025	11.35 Put	Bond Future	2821.7700	2.8218	3115.1500	3.1152	10.397	0.0000	0.0000
2024/04/30	R213	08/05/2025		Bond Future	11.7249	81.8985	11.7261	81.8943	0.010	0.0000	0.0000
2024/04/30	R213	08/05/2025	10.52 Call	Bond Future	662.3100	0.6623	1115.3000	1.1153	68.395	0.0000	0.0000
2024/04/30	R213	08/05/2025	10.52 Put	Bond Future	5153.5800	5.1536	5610.7500	5.6108	8.871	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	
2024/04/30	R214	02/05/2024	13.52 Call	Bond Future	4350.7000	4.3507	4275.8300	4.2758	1.721	0.0000	0.0000
2024/04/30	R214	02/05/2024	13.52 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R214	02/05/2024	12.87 Call	Bond Future	1605.0900	1.6051	1528.2100	1.5282	4.790	0.0000	0.0000
2024/04/30	R214	02/05/2024	12.87 Put	Bond Future	6.8300	0.0068	4.8200	0.0048	29.429	0.0000	0.0000
2024/04/30	R214	02/05/2024	12.12 Put	Bond Future	1863.6500	1.8637	1937.5300	1.9375	3.964	0.0000	0.0000
2024/04/30	R214	02/05/2024	12.12 Call	Bond Future	1.4600	0.0015	0.4700	0.0005	67.808	0.0000	0.0000
2024/04/30	R214	02/05/2024	12.14 Put	Bond Future	1767.8900	1.7679	1841.3100	1.8413	4.153	0.0000	0.0000
2024/04/30	R214	02/05/2024	12.14 Call	Bond Future	2.2100	0.0022	0.7600	0.0008	65.611	0.0000	0.0000
2024/04/30	R214	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R214	02/05/2024	11.47 Put	Bond Future	5133.7000	5.1337	5208.5700	5.2086	1.458	0.0000	0.0000
2024/04/30	R214	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R214	02/05/2024	11.48 Put	Bond Future	5081.3200	5.0813	5156.1900	5.1562	1.473	0.0000	0.0000
2024/04/30	R214	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R214	02/05/2024	11.46 Put	Bond Future	5186.1400	5.1861	5261.0100	5.2610	1.444	0.0000	0.0000
2024/04/30	R214	02/05/2024		Bond Future	12.5150	59.3703	12.5313	59.2954	0.130	0.0000	0.0000
2024/04/30	R214	01/08/2024		Bond Future	12.6261	60.6620	12.6430	60.5852	0.134	0.0000	0.0000
2024/04/30	R214	01/08/2024	12.17 Call	Bond Future	798.8500	0.7989	967.4700	0.9675	21.108	0.0000	0.0000
2024/04/30	R214	01/08/2024	12.17 Put	Bond Future	2926.6900	2.9267	3172.1300	3.1721	8.386	0.0000	0.0000
2024/04/30	R214	01/08/2024	12.18 Call	Bond Future	814.9100	0.8149	984.2000	0.9842	20.774	0.0000	0.0000
2024/04/30	R214	01/08/2024	12.18 Put	Bond Future	2894.8100	2.8948	3140.9200	3.1409	8.502	0.0000	0.0000
2024/04/30	R214	01/08/2024	12.16 Call	Bond Future	783.0900	0.7831	951.0200	0.9510	21.445	0.0000	0.0000
2024/04/30	R214	01/08/2024	12.16 Put	Bond Future	2958.9300	2.9589	3203.6800	3.2037	8.272	0.0000	0.0000
2024/04/30	R214	07/11/2024		Bond Future	12.7543	58.7864	12.7719	58.7081	0.138	0.0000	0.0000
2024/04/30	R214	07/11/2024	12.61 Call	Bond Future	2072.1500	2.0722	2355.2500	2.3553	13.662	0.0000	0.0000
2024/04/30	R214	07/11/2024	12.61 Put	Bond Future	2722.4400	2.7224	3083.8400	3.0838	13.275	0.0000	0.0000
2024/04/30	R214	07/11/2024	12.62 Call	Bond Future	2094.9500	2.0950	2377.9300	2.3779	13.508	0.0000	0.0000
2024/04/30	R214	07/11/2024	12.62 Put	Bond Future	2699.8100	2.6998	3061.0900	3.0611	13.382	0.0000	0.0000
2024/04/30	R214	07/11/2024	12.60 Call	Bond Future	2049.6500	2.0497	2332.8500	2.3329	13.817	0.0000	0.0000
2024/04/30	R214	07/11/2024	12.60 Put	Bond Future	2745.4100	2.7454	3106.9100	3.1069	13.167	0.0000	0.0000
2024/04/30	R214	06/02/2025		Bond Future	12.8849	60.0638	12.9030	59.9843	0.141	0.0000	0.0000
2024/04/30	R214	06/02/2025	12.71 Call	Bond Future	2496.8100	2.4968	3046.3300	3.0463	22.009	0.0000	0.0000
2024/04/30	R214	06/02/2025	12.71 Put	Bond Future	3273.6400	3.2736	3902.6700	3.9027	19.215	0.0000	0.0000
2024/04/30	R214	08/05/2025		Bond Future	13.0156	58.0507	13.0342	57.9700	0.143	0.0000	0.0000
2024/04/30	R214	08/05/2025	12.40 Call	Bond Future	1570.2700	1.5703	2364.9300	2.3649	50.607	0.0000	0.0000
2024/04/30	R214	08/05/2025	12.40 Put	Bond Future	4333.8900	4.3339	5209.2300	5.2092	20.198	0.0000	0.0000
2024/04/30	R248	02/05/2024	11.40 Put	Bond Future	7890.3500	7.8904	8006.0200	8.0060	1.466	0.0000	0.0000
2024/04/30	R248	02/05/2024	11.40 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R248	02/05/2024	12.40 Put	Bond Future	1726.7600	1.7268	1837.5900	1.8376	6.418	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	
2024/04/30	R248	02/05/2024	12.40 Call	Bond Future	9.7900	0.0098	4.9500	0.0050	49.438	0.0000	0.0000
2024/04/30	R248	02/05/2024	13.16 Call	Bond Future	2428.4500	2.4285	2312.4500	2.3125	4.777	0.0000	0.0000
2024/04/30	R248	02/05/2024	13.16 Put	Bond Future	1.9500	0.0020	1.6200	0.0016	16.923	0.0000	0.0000
2024/04/30	R248	02/05/2024		Bond Future	12.7053	72.1260	12.7263	72.0104	0.166	0.0000	0.0000
2024/04/30	R248	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R248	02/05/2024	11.47 Put	Bond Future	7428.7100	7.4287	7544.3800	7.5444	1.557	0.0000	0.0000
2024/04/30	R248	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R248	02/05/2024	11.48 Put	Bond Future	7363.1500	7.3632	7478.8200	7.4788	1.571	0.0000	0.0000
2024/04/30	R248	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	R248	02/05/2024	11.46 Put	Bond Future	7494.3700	7.4944	7610.0400	7.6100	1.543	0.0000	0.0000
2024/04/30	R248	01/08/2024		Bond Future	12.8243	73.6953	12.8462	73.5767	0.171	0.0000	0.0000
2024/04/30	R248	01/08/2024	12.31 Call	Bond Future	853.6000	0.8536	1048.1300	1.0481	22.789	0.0000	0.0000
2024/04/30	R248	01/08/2024	12.31 Put	Bond Future	3738.8800	3.7389	4052.0600	4.0521	8.376	0.0000	0.0000
2024/04/30	R248	01/08/2024	12.32 Call	Bond Future	871.6300	0.8716	1067.0500	1.0671	22.420	0.0000	0.0000
2024/04/30	R248	01/08/2024	12.32 Put	Bond Future	3698.8100	3.6988	4012.8800	4.0129	8.491	0.0000	0.0000
2024/04/30	R248	01/08/2024	12.30 Call	Bond Future	835.7900	0.8358	1029.4000	1.0294	23.165	0.0000	0.0000
2024/04/30	R248	01/08/2024	12.30 Put	Bond Future	3779.2500	3.7793	4091.5100	4.0915	8.262	0.0000	0.0000
2024/04/30	R248	07/11/2024		Bond Future	12.9613	70.9824	12.9841	70.8614	0.176	0.0000	0.0000
2024/04/30	R248	07/11/2024	12.79 Call	Bond Future	2422.1200	2.4221	2842.1400	2.8421	17.341	0.0000	0.0000
2024/04/30	R248	07/11/2024	12.79 Put	Bond Future	3342.7200	3.3427	3883.7400	3.8837	16.185	0.0000	0.0000
2024/04/30	R248	07/11/2024	12.80 Call	Bond Future	2448.8000	2.4488	2868.9000	2.8689	17.155	0.0000	0.0000
2024/04/30	R248	07/11/2024	12.80 Put	Bond Future	3315.0500	3.3151	3856.1500	3.8562	16.323	0.0000	0.0000
2024/04/30	R248	07/11/2024	12.78 Call	Bond Future	2395.3700	2.3954	2815.4800	2.8155	17.538	0.0000	0.0000
2024/04/30	R248	07/11/2024	12.78 Put	Bond Future	3370.4000	3.3704	3911.5100	3.9115	16.055	0.0000	0.0000
2024/04/30	R248	06/02/2025		Bond Future	13.1009	72.5247	13.1245	72.4017	0.180	0.0000	0.0000
2024/04/30	R248	06/02/2025	12.71 Call	Bond Future	2512.3700	2.5124	3110.1000	3.1101	23.791	0.0000	0.0000
2024/04/30	R248	06/02/2025	12.71 Put	Bond Future	4604.0800	4.6041	5324.8000	5.3248	15.654	0.0000	0.0000
2024/04/30	R248	08/05/2025		Bond Future	13.2405	69.6348	13.2650	69.5098	0.185	0.0000	0.0000
2024/04/30	R248	08/05/2025	12.60 Call	Bond Future	2381.4700	2.3815	2870.7100	2.8707	20.544	0.0000	0.0000
2024/04/30	R248	08/05/2025	12.60 Put	Bond Future	5803.2400	5.8032	6417.4500	6.4175	10.584	0.0000	0.0000
2024/04/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

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