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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/07/2024 TO 24/07/2024

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
2024/07/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/24	2025	01/08/2024		Bond Future	181.4387	181.4387	181.4709	0.018	0.0000	0.0000
2024/07/24	2025	07/11/2024		Bond Future	185.7181	185.7181	185.7509	0.018	0.0000	0.0000
2024/07/24	2029	01/08/2024		Bond Future	130.9591	130.9591	130.8364	0.094	0.0000	0.0000
2024/07/24	2029	07/11/2024		Bond Future	132.6461	132.6461	132.5236	0.092	0.0000	0.0000
2024/07/24	2029	06/02/2025		Bond Future	135.5408	135.5408	135.4167	0.092	0.0000	0.0000
2024/07/24	2029	06/02/2025	132.40 Call	Bond Future	3140.7900	3.1408	3016.7400	3.950	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	
2024/07/24	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2029	08/05/2025		Bond Future	136.9716	136.9716	136.8507	136.8507	0.088	0.0000	0.0000
2024/07/24	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2029	08/05/2025	137.85 Put	Bond Future	878.4000	0.8784	999.3300	0.9993	13.767	0.0000	0.0000
2024/07/24	2029	07/08/2025		Bond Future	139.8311	139.8311	139.7094	139.7094	0.087	0.0000	0.0000
2024/07/24	2029	07/08/2025	137.41 Call	Bond Future	2421.0500	2.4211	2299.4000	2.2994	5.025	0.0000	0.0000
2024/07/24	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2030	01/08/2024	10.21 Put	Bond Future	1.7600	0.0018	1.1700	0.0012	33.523	0.0000	0.0000
2024/07/24	2030	01/08/2024	10.21 Call	Bond Future	3033.3100	3.0333	2977.9400	2.9779	1.825	0.0000	0.0000
2024/07/24	2030	01/08/2024	10.71 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/24	2030	01/08/2024	10.71 Call	Bond Future	4947.8600	4.9479	4893.0700	4.8931	1.107	0.0000	0.0000
2024/07/24	2030	01/08/2024	11.31 Call	Bond Future	7181.5500	7.1816	7126.7700	7.1268	0.763	0.0000	0.0000
2024/07/24	2030	01/08/2024	11.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2030	01/08/2024		Bond Future	9.4451	94.0510	9.4587	93.9963	0.143	0.0000	0.0000
2024/07/24	2030	01/08/2024	10.38 Call	Bond Future	3689.1500	3.6892	3634.2100	3.6342	1.489	0.0000	0.0000
2024/07/24	2030	01/08/2024	10.38 Put	Bond Future	0.3600	0.0004	0.2000	0.0002	44.444	0.0000	0.0000
2024/07/24	2030	01/08/2024	10.39 Call	Bond Future	3727.5900	3.7276	3672.6700	3.6727	1.473	0.0000	0.0000
2024/07/24	2030	01/08/2024	10.39 Put	Bond Future	0.3200	0.0003	0.1800	0.0002	43.750	0.0000	0.0000
2024/07/24	2030	01/08/2024	10.37 Call	Bond Future	3650.6900	3.6507	3595.7400	3.5957	1.505	0.0000	0.0000
2024/07/24	2030	01/08/2024	10.37 Put	Bond Future	0.3900	0.0004	0.2200	0.0002	43.590	0.0000	0.0000
2024/07/24	2030	07/11/2024		Bond Future	9.4829	96.2442	9.4973	96.1880	0.152	0.0000	0.0000
2024/07/24	2030	07/11/2024	10.75 Call	Bond Future	4949.1100	4.9491	4895.2800	4.8953	1.088	0.0000	0.0000
2024/07/24	2030	07/11/2024	10.75 Put	Bond Future	172.3000	0.1723	174.6600	0.1747	1.370	0.0000	0.0000
2024/07/24	2030	07/11/2024	10.76 Call	Bond Future	4982.6000	4.9826	4928.7200	4.9287	1.081	0.0000	0.0000
2024/07/24	2030	07/11/2024	10.76 Put	Bond Future	169.3100	0.1693	171.6200	0.1716	1.364	0.0000	0.0000
2024/07/24	2030	07/11/2024	10.74 Call	Bond Future	4915.6400	4.9156	4861.8700	4.8619	1.094	0.0000	0.0000
2024/07/24	2030	07/11/2024	10.74 Put	Bond Future	175.3400	0.1753	177.7600	0.1778	1.380	0.0000	0.0000
2024/07/24	2030	07/11/2024	10.21 Put	Bond Future	436.9700	0.4370	444.0400	0.4440	1.618	0.0000	0.0000
2024/07/24	2030	07/11/2024	10.21 Call	Bond Future	3215.7000	3.2157	3166.5800	3.1666	1.528	0.0000	0.0000
2024/07/24	2030	07/11/2024	10.71 Put	Bond Future	184.9700	0.1850	187.5500	0.1876	1.395	0.0000	0.0000
2024/07/24	2030	07/11/2024	10.71 Call	Bond Future	4815.6400	4.8156	4762.0300	4.7620	1.113	0.0000	0.0000
2024/07/24	2030	07/11/2024	11.91 Call	Bond Future	8907.9900	8.9080	8851.8700	8.8519	0.630	0.0000	0.0000
2024/07/24	2030	07/11/2024	11.91 Put	Bond Future	19.2900	0.0193	19.3600	0.0194	0.363	0.0000	0.0000
2024/07/24	2030	06/02/2025		Bond Future	9.5246	94.3114	9.5398	94.2547	0.159	0.0000	0.0000
2024/07/24	2030	06/02/2025	10.68 Call	Bond Future	4734.5300	4.7345	4685.1600	4.6852	1.043	0.0000	0.0000
2024/07/24	2030	06/02/2025	10.68 Put	Bond Future	529.2300	0.5292	536.5200	0.5365	1.377	0.0000	0.0000
2024/07/24	2030	08/05/2025	11.86 Call	Bond Future	8032.9400	8.0329	7980.3100	7.9803	0.655	0.0000	0.0000
2024/07/24	2030	08/05/2025	11.86 Put	Bond Future	331.9500	0.3320	335.7800	0.3358	1.154	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	
2024/07/24	2030	08/05/2025	10.31 Put	Bond Future	1198.6600	1.1987	1213.1100	1.2131	1.206	0.0000	0.0000
2024/07/24	2030	08/05/2025	10.31 Call	Bond Future	3709.9200	3.7099	3667.9100	3.6679	1.132	0.0000	0.0000
2024/07/24	2030	08/05/2025	12.28 Call	Bond Future	9246.8700	9.2469	9192.8000	9.1928	0.585	0.0000	0.0000
2024/07/24	2030	08/05/2025	12.28 Put	Bond Future	202.7300	0.2027	205.1200	0.2051	1.179	0.0000	0.0000
2024/07/24	2030	08/05/2025	10.69 Put	Bond Future	883.0400	0.8830	893.7200	0.8937	1.209	0.0000	0.0000
2024/07/24	2030	08/05/2025	10.69 Call	Bond Future	4701.4800	4.7015	4655.7000	4.6557	0.974	0.0000	0.0000
2024/07/24	2030	08/05/2025		Bond Future	9.5984	96.2782	9.6141	96.2218	0.164	0.0000	0.0000
2024/07/24	2030	08/05/2025	9.93 Call	Bond Future	2804.1800	2.8042	2766.9200	2.7669	1.329	0.0000	0.0000
2024/07/24	2030	08/05/2025	9.93 Put	Bond Future	1623.5100	1.6235	1642.7100	1.6427	1.183	0.0000	0.0000
2024/07/24	2030	07/08/2025		Bond Future	9.6867	94.2537	9.7032	94.1973	0.170	0.0000	0.0000
2024/07/24	2030	07/08/2025	11.11 Call	Bond Future	5661.4000	5.6614	5615.2100	5.6152	0.816	0.0000	0.0000
2024/07/24	2030	07/08/2025	11.11 Put	Bond Future	938.2400	0.9382	948.4500	0.9485	1.088	0.0000	0.0000
2024/07/24	2030	07/08/2025	12.12 Call	Bond Future	8339.7500	8.3398	8288.2300	8.2882	0.618	0.0000	0.0000
2024/07/24	2030	07/08/2025	12.12 Put	Bond Future	441.7600	0.4418	446.6400	0.4466	1.105	0.0000	0.0000
2024/07/24	2030	07/08/2025	10.48 Put	Bond Future	1414.5200	1.4145	1429.8500	1.4299	1.084	0.0000	0.0000
2024/07/24	2030	07/08/2025	10.48 Call	Bond Future	4083.9700	4.0840	4042.9000	4.0429	1.006	0.0000	0.0000
2024/07/24	2032	01/08/2024	12.54 Call	Bond Future	10496.4200	10.4964	10507.5800	10.5076	0.106	0.0000	0.0000
2024/07/24	2032	01/08/2024	12.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2032	01/08/2024	11.66 Call	Bond Future	6731.6200	6.7316	6742.7700	6.7428	0.166	0.0000	0.0000
2024/07/24	2032	01/08/2024	11.66 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/07/24	2032	01/08/2024	11.50 Put	Bond Future	0.0600	0.0001	0.0200	0.0000	66.667	0.0000	0.0000
2024/07/24	2032	01/08/2024	11.50 Call	Bond Future	6022.3800	6.0224	6033.5000	6.0335	0.185	0.0000	0.0000
2024/07/24	2032	01/08/2024	10.95 Call	Bond Future	3528.6100	3.5286	3537.7700	3.5378	0.260	0.0000	0.0000
2024/07/24	2032	01/08/2024	10.95 Put	Bond Future	5.0100	0.0050	3.0100	0.0030	39.920	0.0000	0.0000
2024/07/24	2032	01/08/2024	11.11 Put	Bond Future	1.5000	0.0015	0.7900	0.0008	47.333	0.0000	0.0000
2024/07/24	2032	01/08/2024	11.11 Call	Bond Future	4261.8100	4.2618	4272.2600	4.2723	0.245	0.0000	0.0000
2024/07/24	2032	01/08/2024	11.61 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/07/24	2032	01/08/2024	11.61 Call	Bond Future	6510.8200	6.5108	6521.9600	6.5220	0.171	0.0000	0.0000
2024/07/24	2032	01/08/2024	12.31 Call	Bond Future	9534.2300	9.5342	9545.3900	9.5454	0.117	0.0000	0.0000
2024/07/24	2032	01/08/2024	12.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2032	01/08/2024	11.14 Call	Bond Future	4398.7400	4.3987	4409.3100	4.4093	0.240	0.0000	0.0000
2024/07/24	2032	01/08/2024	11.14 Put	Bond Future	1.2000	0.0012	0.6100	0.0006	49.167	0.0000	0.0000
2024/07/24	2032	01/08/2024	11.15 Call	Bond Future	4444.3300	4.4443	4454.9400	4.4549	0.239	0.0000	0.0000
2024/07/24	2032	01/08/2024	11.15 Put	Bond Future	1.1100	0.0011	0.5600	0.0006	49.550	0.0000	0.0000
2024/07/24	2032	01/08/2024	11.13 Call	Bond Future	4353.1200	4.3531	4363.6600	4.3637	0.242	0.0000	0.0000
2024/07/24	2032	01/08/2024	11.13 Put	Bond Future	1.2900	0.0013	0.6700	0.0007	48.062	0.0000	0.0000
2024/07/24	2032	01/08/2024		Bond Future	10.2084	92.6362	10.2061	92.6474	0.022	0.0000	0.0000
2024/07/24	2032	07/11/2024	11.48 Call	Bond Future	5762.2700	5.7623	5767.6800	5.7677	0.094	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/24	2032	07/11/2024	11.48 Put	Bond Future	293.4500	0.2935	287.5700	0.2876	2.004	0.0000	0.0000
2024/07/24	2032	07/11/2024	11.49 Call	Bond Future	5801.4300	5.8014	5806.8900	5.8069	0.094	0.0000	0.0000
2024/07/24	2032	07/11/2024	11.49 Put	Bond Future	288.8600	0.2889	283.0300	0.2830	2.018	0.0000	0.0000
2024/07/24	2032	07/11/2024	11.47 Call	Bond Future	5723.1400	5.7231	5728.4900	5.7285	0.093	0.0000	0.0000
2024/07/24	2032	07/11/2024	11.47 Put	Bond Future	298.1100	0.2981	292.1700	0.2922	1.993	0.0000	0.0000
2024/07/24	2032	07/11/2024		Bond Future	10.2803	90.6292	10.2779	90.6405	0.023	0.0000	0.0000
2024/07/24	2032	07/11/2024	11.11 Put	Bond Future	521.9100	0.5219	513.6500	0.5137	1.583	0.0000	0.0000
2024/07/24	2032	07/11/2024	11.11 Call	Bond Future	4350.8900	4.3509	4353.9200	4.3539	0.070	0.0000	0.0000
2024/07/24	2032	07/11/2024	11.61 Put	Bond Future	238.6600	0.2387	233.5000	0.2335	2.162	0.0000	0.0000
2024/07/24	2032	07/11/2024	11.61 Call	Bond Future	6274.0500	6.2741	6280.1800	6.2802	0.098	0.0000	0.0000
2024/07/24	2032	07/11/2024	12.95 Call	Bond Future	11614.2800	11.6143	11624.8800	11.6249	0.091	0.0000	0.0000
2024/07/24	2032	07/11/2024	12.95 Put	Bond Future	16.1300	0.0161	15.4400	0.0154	4.278	0.0000	0.0000
2024/07/24	2032	07/11/2024	13.36 Call	Bond Future	13209.1300	13.2091	13220.1400	13.2201	0.083	0.0000	0.0000
2024/07/24	2032	07/11/2024	13.36 Put	Bond Future	5.3600	0.0054	5.0800	0.0051	5.224	0.0000	0.0000
2024/07/24	2032	07/11/2024	11.64 Put	Bond Future	227.4300	0.2274	222.4400	0.2224	2.194	0.0000	0.0000
2024/07/24	2032	07/11/2024	11.64 Call	Bond Future	6392.8700	6.3929	6399.1700	6.3992	0.099	0.0000	0.0000
2024/07/24	2032	06/02/2025		Bond Future	10.3546	92.5850	10.3519	92.5973	0.026	0.0000	0.0000
2024/07/24	2032	06/02/2025	11.72 Call	Bond Future	6648.8500	6.6489	6654.9300	6.6549	0.091	0.0000	0.0000
2024/07/24	2032	06/02/2025	11.72 Put	Bond Future	611.7000	0.6117	605.4400	0.6054	1.023	0.0000	0.0000
2024/07/24	2032	08/05/2025		Bond Future	10.4479	90.3505	10.4448	90.3644	0.030	0.0000	0.0000
2024/07/24	2032	08/05/2025	10.91 Call	Bond Future	4053.9000	4.0539	4057.7700	4.0578	0.095	0.0000	0.0000
2024/07/24	2032	08/05/2025	10.91 Put	Bond Future	2008.2100	2.0082	1998.1500	1.9982	0.501	0.0000	0.0000
2024/07/24	2032	07/08/2025		Bond Future	10.5519	92.2127	10.5483	92.2281	0.034	0.0000	0.0000
2024/07/24	2032	07/08/2025	12.01 Call	Bond Future	7420.5300	7.4205	7428.6000	7.4286	0.109	0.0000	0.0000
2024/07/24	2032	07/08/2025	12.01 Put	Bond Future	1339.1700	1.3392	1331.8100	1.3318	0.550	0.0000	0.0000
2024/07/24	2033	01/08/2024		Bond Future	124.3906	124.3906	124.7635	124.7635	0.300	0.0000	0.0000
2024/07/24	2033	07/11/2024		Bond Future	125.8243	125.8243	126.2059	126.2059	0.303	0.0000	0.0000
2024/07/24	2033	06/02/2025		Bond Future	128.5703	128.5703	128.9612	128.9612	0.304	0.0000	0.0000
2024/07/24	2033	06/02/2025	124.94 Call	Bond Future	3630.3200	3.6303	4021.2100	4.0212	10.767	0.0000	0.0000
2024/07/24	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2033	08/05/2025		Bond Future	129.7535	129.7535	130.1587	130.1587	0.312	0.0000	0.0000
2024/07/24	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2033	08/05/2025	130.62 Put	Bond Future	866.5400	0.8665	461.3200	0.4613	46.763	0.0000	0.0000
2024/07/24	2033	07/08/2025		Bond Future	132.4624	132.4624	132.8777	132.8777	0.314	0.0000	0.0000
2024/07/24	2033	07/08/2025	128.65 Call	Bond Future	3812.4400	3.8124	4227.7100	4.2277	10.892	0.0000	0.0000
2024/07/24	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2037	01/08/2024	13.82 Call	Bond Future	12965.8600	12.9659	12810.5000	12.8105	1.198	0.0000	0.0000
2024/07/24	2037	01/08/2024	13.82 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	
2024/07/24	2037	01/08/2024	13.17 Call	Bond Future	9974.4200	9.9744	9819.0600	9.8191	1.558	0.0000	0.0000
2024/07/24	2037	01/08/2024	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2037	01/08/2024		Bond Future	11.2605	81.8643	11.2877	81.7090	0.241	0.0000	0.0000
2024/07/24	2037	01/08/2024	12.10 Call	Bond Future	4619.1600	4.6192	4463.4100	4.4634	3.372	0.0000	0.0000
2024/07/24	2037	01/08/2024	12.10 Put	Bond Future	1.5300	0.0015	1.1400	0.0011	25.490	0.0000	0.0000
2024/07/24	2037	01/08/2024	12.11 Call	Bond Future	4671.7400	4.6717	4516.0100	4.5160	3.333	0.0000	0.0000
2024/07/24	2037	01/08/2024	12.11 Put	Bond Future	1.3900	0.0014	1.0200	0.0010	26.619	0.0000	0.0000
2024/07/24	2037	01/08/2024	12.09 Call	Bond Future	4566.5400	4.5665	4410.7600	4.4108	3.411	0.0000	0.0000
2024/07/24	2037	01/08/2024	12.09 Put	Bond Future	1.6800	0.0017	1.2600	0.0013	25.000	0.0000	0.0000
2024/07/24	2037	07/11/2024		Bond Future	11.3513	83.7734	11.3796	83.6142	0.249	0.0000	0.0000
2024/07/24	2037	07/11/2024	12.58 Call	Bond Future	6922.1700	6.9222	6777.3500	6.7774	2.092	0.0000	0.0000
2024/07/24	2037	07/11/2024	12.58 Put	Bond Future	392.0600	0.3921	406.3700	0.4064	3.650	0.0000	0.0000
2024/07/24	2037	07/11/2024	12.59 Call	Bond Future	6966.5700	6.9666	6821.5400	6.8215	2.082	0.0000	0.0000
2024/07/24	2037	07/11/2024	12.59 Put	Bond Future	386.4500	0.3865	400.5500	0.4006	3.649	0.0000	0.0000
2024/07/24	2037	07/11/2024	12.57 Call	Bond Future	6877.8000	6.8778	6733.1900	6.7332	2.103	0.0000	0.0000
2024/07/24	2037	07/11/2024	12.57 Put	Bond Future	397.7400	0.3977	412.2600	0.4123	3.651	0.0000	0.0000
2024/07/24	2037	06/02/2025		Bond Future	11.4432	81.3206	11.4724	81.1587	0.255	0.0000	0.0000
2024/07/24	2037	06/02/2025	12.76 Call	Bond Future	7731.5100	7.7315	7593.8300	7.5938	1.781	0.0000	0.0000
2024/07/24	2037	06/02/2025	12.76 Put	Bond Future	871.6000	0.8716	895.8300	0.8958	2.780	0.0000	0.0000
2024/07/24	2037	08/05/2025		Bond Future	11.5549	83.0158	11.5851	82.8517	0.261	0.0000	0.0000
2024/07/24	2037	08/05/2025	12.25 Call	Bond Future	5793.4400	5.7934	5677.2400	5.6772	2.006	0.0000	0.0000
2024/07/24	2037	08/05/2025	12.25 Put	Bond Future	2129.4100	2.1294	2177.3100	2.1773	2.249	0.0000	0.0000
2024/07/24	2037	08/05/2025	13.35 Put	Bond Future	956.8500	0.9569	979.5700	0.9796	2.374	0.0000	0.0000
2024/07/24	2037	08/05/2025	13.35 Call	Bond Future	9950.5900	9.9506	9809.2100	9.8092	1.421	0.0000	0.0000
2024/07/24	2037	08/05/2025	12.55 Put	Bond Future	1711.1800	1.7112	1750.5300	1.7505	2.300	0.0000	0.0000
2024/07/24	2037	08/05/2025	12.55 Call	Bond Future	6883.7000	6.8837	6758.9500	6.7590	1.812	0.0000	0.0000
2024/07/24	2037	08/05/2025	13.30 Put	Bond Future	992.0100	0.9920	1015.5400	1.0155	2.372	0.0000	0.0000
2024/07/24	2037	08/05/2025	13.30 Call	Bond Future	9755.1900	9.7552	9614.6200	9.6146	1.441	0.0000	0.0000
2024/07/24	2037	07/08/2025		Bond Future	11.6771	80.4662	11.7083	80.2998	0.267	0.0000	0.0000
2024/07/24	2037	07/08/2025	13.01 Call	Bond Future	8655.9300	8.6559	8527.1900	8.5272	1.487	0.0000	0.0000
2024/07/24	2037	07/08/2025	13.01 Put	Bond Future	1962.2900	1.9623	1999.9200	1.9999	1.918	0.0000	0.0000
2024/07/24	2038	01/08/2024		Bond Future	134.0145	134.0145	134.0093	134.0093	0.004	0.0000	0.0000
2024/07/24	2038	07/11/2024		Bond Future	137.1754	137.1754	137.1701	137.1701	0.004	0.0000	0.0000
2024/07/24	2038	06/02/2025		Bond Future	138.0522	138.0522	138.0538	138.0538	0.001	0.0000	0.0000
2024/07/24	2038	06/02/2025	135.23 Call	Bond Future	2822.1900	2.8222	2823.8200	2.8238	0.058	0.0000	0.0000
2024/07/24	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2038	08/05/2025		Bond Future	140.9662	140.9662	140.9698	140.9698	0.003	0.0000	0.0000
2024/07/24	2038	08/05/2025	139.68 Call	Bond Future	1286.1600	1.2862	1289.7600	1.2898	0.280	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	
2024/07/24	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2038	07/08/2025		Bond Future	141.7504	141.7504	141.7609	141.7609	0.007	0.0000	0.0000
2024/07/24	2038	07/08/2025	139.56 Call	Bond Future	2190.4400	2.1904	2200.9100	2.2009	0.478	0.0000	0.0000
2024/07/24	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2040	01/08/2024	12.28 Put	Bond Future	1.9700	0.0020	1.3300	0.0013	32.487	0.0000	0.0000
2024/07/24	2040	01/08/2024	12.28 Call	Bond Future	4814.9900	4.8150	4708.6900	4.7087	2.208	0.0000	0.0000
2024/07/24	2040	01/08/2024	12.88 Call	Bond Future	8086.2800	8.0863	7980.6200	7.9806	1.307	0.0000	0.0000
2024/07/24	2040	01/08/2024	12.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2040	01/08/2024	13.48 Call	Bond Future	11148.0100	11.1480	11042.3500	11.0424	0.948	0.0000	0.0000
2024/07/24	2040	01/08/2024	13.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2040	01/08/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2040	01/08/2024	12.95 Call	Bond Future	8454.0600	8.4541	8348.4000	8.3484	1.250	0.0000	0.0000
2024/07/24	2040	01/08/2024		Bond Future	11.4656	82.4650	11.4827	82.3594	0.149	0.0000	0.0000
2024/07/24	2040	01/08/2024	12.33 Call	Bond Future	5095.5200	5.0955	4989.4200	4.9894	2.082	0.0000	0.0000
2024/07/24	2040	01/08/2024	12.33 Put	Bond Future	1.2300	0.0012	0.7900	0.0008	35.772	0.0000	0.0000
2024/07/24	2040	01/08/2024	12.34 Call	Bond Future	5151.4600	5.1515	5045.4000	5.0454	2.059	0.0000	0.0000
2024/07/24	2040	01/08/2024	12.34 Put	Bond Future	1.1100	0.0011	0.7100	0.0007	36.036	0.0000	0.0000
2024/07/24	2040	01/08/2024	12.32 Call	Bond Future	5039.5100	5.0395	4933.3800	4.9334	2.106	0.0000	0.0000
2024/07/24	2040	01/08/2024	12.32 Put	Bond Future	1.3500	0.0014	0.8800	0.0009	34.815	0.0000	0.0000
2024/07/24	2040	07/11/2024	12.85 Call	Bond Future	7716.9500	7.7170	7615.2600	7.6153	1.318	0.0000	0.0000
2024/07/24	2040	07/11/2024	12.85 Put	Bond Future	379.7000	0.3797	386.1900	0.3862	1.709	0.0000	0.0000
2024/07/24	2040	07/11/2024	12.86 Call	Bond Future	7764.2800	7.7643	7662.4800	7.6625	1.311	0.0000	0.0000
2024/07/24	2040	07/11/2024	12.86 Put	Bond Future	374.2800	0.3743	380.6600	0.3807	1.705	0.0000	0.0000
2024/07/24	2040	07/11/2024	12.84 Call	Bond Future	7669.6400	7.6696	7568.0600	7.5681	1.324	0.0000	0.0000
2024/07/24	2040	07/11/2024	12.84 Put	Bond Future	385.2000	0.3852	391.8000	0.3918	1.713	0.0000	0.0000
2024/07/24	2040	07/11/2024		Bond Future	11.5573	84.3880	11.5751	84.2799	0.154	0.0000	0.0000
2024/07/24	2040	07/11/2024	12.10 Put	Bond Future	1092.7400	1.0927	1113.9000	1.1139	1.936	0.0000	0.0000
2024/07/24	2040	07/11/2024	12.10 Call	Bond Future	4302.5400	4.3025	4215.5200	4.2155	2.023	0.0000	0.0000
2024/07/24	2040	07/11/2024	12.60 Call	Bond Future	6542.1700	6.5422	6443.8400	6.4438	1.503	0.0000	0.0000
2024/07/24	2040	07/11/2024	12.60 Put	Bond Future	542.7500	0.5428	552.6000	0.5526	1.815	0.0000	0.0000
2024/07/24	2040	07/11/2024	13.15 Call	Bond Future	9140.8300	9.1408	9036.4600	9.0365	1.142	0.0000	0.0000
2024/07/24	2040	07/11/2024	13.15 Put	Bond Future	246.0800	0.2461	249.8900	0.2499	1.548	0.0000	0.0000
2024/07/24	2040	06/02/2025		Bond Future	11.6496	81.6979	11.6679	81.5880	0.157	0.0000	0.0000
2024/07/24	2040	06/02/2025	12.95 Call	Bond Future	8216.0300	8.2160	8120.4100	8.1204	1.164	0.0000	0.0000
2024/07/24	2040	06/02/2025	12.95 Put	Bond Future	943.5200	0.9435	957.7500	0.9578	1.508	0.0000	0.0000
2024/07/24	2040	08/05/2025	12.75 Put	Bond Future	1916.2500	1.9163	1940.6400	1.9406	1.273	0.0000	0.0000
2024/07/24	2040	08/05/2025	12.75 Call	Bond Future	7457.7600	7.4578	7371.1600	7.3712	1.161	0.0000	0.0000
2024/07/24	2040	08/05/2025	13.50 Put	Bond Future	1129.3300	1.1293	1143.6300	1.1436	1.266	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	
2024/07/24	2040	08/05/2025	13.50 Call	Bond Future	10490.3500	10.4904	10393.6600	10.3937	0.922	0.0000	0.0000
2024/07/24	2040	08/05/2025	13.43 Put	Bond Future	1185.5500	1.1856	1200.5900	1.2006	1.269	0.0000	0.0000
2024/07/24	2040	08/05/2025	13.43 Call	Bond Future	10202.9300	10.2029	10106.9800	10.1070	0.940	0.0000	0.0000
2024/07/24	2040	08/05/2025		Bond Future	11.7600	83.4008	11.7788	83.2898	0.160	0.0000	0.0000
2024/07/24	2040	08/05/2025	12.63 Call	Bond Future	6988.3700	6.9884	6903.8800	6.9039	1.209	0.0000	0.0000
2024/07/24	2040	08/05/2025	12.63 Put	Bond Future	2087.1400	2.0871	2113.6400	2.1136	1.270	0.0000	0.0000
2024/07/24	2040	07/08/2025		Bond Future	11.8801	80.6082	11.8994	80.4960	0.163	0.0000	0.0000
2024/07/24	2040	07/08/2025	13.29 Call	Bond Future	9600.8900	9.6009	9510.7800	9.5108	0.939	0.0000	0.0000
2024/07/24	2040	07/08/2025	13.29 Put	Bond Future	2014.9500	2.0150	2037.0100	2.0370	1.095	0.0000	0.0000
2024/07/24	2044	01/08/2024	13.00 Call	Bond Future	8581.0700	8.5811	8535.2200	8.5352	0.534	0.0000	0.0000
2024/07/24	2044	01/08/2024	13.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2044	01/08/2024	13.25 Call	Bond Future	9872.3800	9.8724	9826.5300	9.8265	0.464	0.0000	0.0000
2024/07/24	2044	01/08/2024	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2044	01/08/2024	12.29 Call	Bond Future	4685.6200	4.6856	4638.6400	4.6386	1.003	0.0000	0.0000
2024/07/24	2044	01/08/2024	12.29 Put	Bond Future	2.9800	0.0030	1.8500	0.0019	37.919	0.0000	0.0000
2024/07/24	2044	01/08/2024	12.30 Call	Bond Future	4742.7700	4.7428	4695.8700	4.6959	0.989	0.0000	0.0000
2024/07/24	2044	01/08/2024	12.30 Put	Bond Future	2.7200	0.0027	1.6700	0.0017	38.603	0.0000	0.0000
2024/07/24	2044	01/08/2024	12.28 Call	Bond Future	4628.4300	4.6284	4581.3700	4.5814	1.017	0.0000	0.0000
2024/07/24	2044	01/08/2024	12.28 Put	Bond Future	3.2600	0.0033	2.0500	0.0021	37.117	0.0000	0.0000
2024/07/24	2044	01/08/2024		Bond Future	11.5151	78.8371	11.5223	78.7913	0.063	0.0000	0.0000
2024/07/24	2044	07/11/2024		Bond Future	11.6019	80.6755	11.6094	80.6285	0.065	0.0000	0.0000
2024/07/24	2044	07/11/2024	12.91 Call	Bond Future	7933.1000	7.9331	7885.3300	7.8853	0.602	0.0000	0.0000
2024/07/24	2044	07/11/2024	12.91 Put	Bond Future	384.7100	0.3847	383.9400	0.3839	0.200	0.0000	0.0000
2024/07/24	2044	07/11/2024	12.92 Call	Bond Future	7980.6000	7.9806	7932.8100	7.9328	0.599	0.0000	0.0000
2024/07/24	2044	07/11/2024	12.92 Put	Bond Future	379.2100	0.3792	378.4200	0.3784	0.208	0.0000	0.0000
2024/07/24	2044	07/11/2024	12.90 Call	Bond Future	7885.5300	7.8855	7837.7800	7.8378	0.606	0.0000	0.0000
2024/07/24	2044	07/11/2024	12.90 Put	Bond Future	390.2100	0.3902	389.4600	0.3895	0.192	0.0000	0.0000
2024/07/24	2044	07/11/2024	12.50 Call	Bond Future	6001.9300	6.0019	5955.5900	5.9556	0.772	0.0000	0.0000
2024/07/24	2044	07/11/2024	12.50 Put	Bond Future	685.2400	0.6852	685.9000	0.6859	0.096	0.0000	0.0000
2024/07/24	2044	07/11/2024	12.25 Call	Bond Future	4867.4200	4.8674	4822.8500	4.8229	0.916	0.0000	0.0000
2024/07/24	2044	07/11/2024	12.25 Put	Bond Future	969.6100	0.9696	972.0400	0.9720	0.251	0.0000	0.0000
2024/07/24	2044	07/11/2024	12.00 Call	Bond Future	3797.7300	3.7977	3755.9200	3.7559	1.101	0.0000	0.0000
2024/07/24	2044	07/11/2024	12.00 Put	Bond Future	1364.9200	1.3649	1370.1100	1.3701	0.380	0.0000	0.0000
2024/07/24	2044	06/02/2025	13.75 Call	Bond Future	11709.7500	11.7098	11662.7300	11.6627	0.402	0.0000	0.0000
2024/07/24	2044	06/02/2025	13.75 Put	Bond Future	491.5300	0.4915	491.8600	0.4919	0.067	0.0000	0.0000
2024/07/24	2044	06/02/2025	12.50 Put	Bond Future	1525.3200	1.5253	1530.7500	1.5308	0.356	0.0000	0.0000
2024/07/24	2044	06/02/2025	12.50 Call	Bond Future	6289.8700	6.2899	6247.9500	6.2480	0.666	0.0000	0.0000
2024/07/24	2044	06/02/2025	12.00 Put	Bond Future	2414.3900	2.4144	2424.7800	2.4248	0.430	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	
2024/07/24	2044	06/02/2025	12.00 Call	Bond Future	4300.5400	4.3005	4263.5800	4.2636	0.859	0.0000	0.0000
2024/07/24	2044	06/02/2025		Bond Future	11.6889	78.0305	11.6965	77.9832	0.066	0.0000	0.0000
2024/07/24	2044	06/02/2025	13.02 Call	Bond Future	8517.1600	8.5172	8472.1700	8.4722	0.528	0.0000	0.0000
2024/07/24	2044	06/02/2025	13.02 Put	Bond Future	945.7300	0.9457	948.0900	0.9481	0.250	0.0000	0.0000
2024/07/24	2044	08/05/2025		Bond Future	11.7923	79.6569	11.8000	79.6097	0.066	0.0000	0.0000
2024/07/24	2044	08/05/2025	12.72 Call	Bond Future	7386.9200	7.3869	7346.7100	7.3467	0.544	0.0000	0.0000
2024/07/24	2044	08/05/2025	12.72 Put	Bond Future	2054.8500	2.0549	2061.8300	2.0618	0.340	0.0000	0.0000
2024/07/24	2044	07/08/2025		Bond Future	11.9043	76.9124	11.9121	76.8653	0.066	0.0000	0.0000
2024/07/24	2044	07/08/2025	13.34 Call	Bond Future	9912.1800	9.9122	9870.8900	9.8709	0.417	0.0000	0.0000
2024/07/24	2044	07/08/2025	13.34 Put	Bond Future	2037.8000	2.0378	2043.6300	2.0436	0.286	0.0000	0.0000
2024/07/24	2046	01/08/2024		Bond Future	116.7478	116.7478	117.2685	117.2685	0.446	0.0000	0.0000
2024/07/24	2046	07/11/2024		Bond Future	117.2988	117.2988	117.8365	117.8365	0.458	0.0000	0.0000
2024/07/24	2046	06/02/2025		Bond Future	119.8584	119.8584	120.4089	120.4089	0.459	0.0000	0.0000
2024/07/24	2046	06/02/2025	114.01 Call	Bond Future	5848.4000	5.8484	6398.8600	6.3989	9.412	0.0000	0.0000
2024/07/24	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2046	08/05/2025		Bond Future	120.1399	120.1399	120.7097	120.7097	0.474	0.0000	0.0000
2024/07/24	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2046	08/05/2025	121.97 Put	Bond Future	1830.0900	1.8301	1260.2800	1.2603	31.136	0.0000	0.0000
2024/07/24	2046	07/08/2025		Bond Future	122.6466	122.6466	123.2299	123.2299	0.476	0.0000	0.0000
2024/07/24	2046	07/08/2025	118.69 Call	Bond Future	3956.6000	3.9566	4539.8900	4.5399	14.742	0.0000	0.0000
2024/07/24	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2050	01/08/2024		Bond Future	115.9206	115.9206	116.5033	116.5033	0.503	0.0000	0.0000
2024/07/24	2050	07/11/2024		Bond Future	118.6548	118.6548	119.2510	119.2510	0.502	0.0000	0.0000
2024/07/24	2050	06/02/2025		Bond Future	118.8851	118.8851	119.5019	119.5019	0.519	0.0000	0.0000
2024/07/24	2050	06/02/2025	115.60 Call	Bond Future	3285.1400	3.2851	3901.9200	3.9019	18.775	0.0000	0.0000
2024/07/24	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2050	08/05/2025		Bond Future	121.3944	121.3944	122.0258	122.0258	0.520	0.0000	0.0000
2024/07/24	2050	08/05/2025	121.16 Call	Bond Future	234.3800	0.2344	865.8300	0.8658	269.413	0.0000	0.0000
2024/07/24	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	2050	07/08/2025		Bond Future	121.5212	121.5212	122.1733	122.1733	0.537	0.0000	0.0000
2024/07/24	2050	07/08/2025	119.89 Call	Bond Future	1631.1900	1.6312	2283.3400	2.2833	39.980	0.0000	0.0000
2024/07/24	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	AL37	01/08/2024		Index Future	1007.4990	1007.4990	1007.1160	1007.1160	0.038	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	
2024/07/24	AL37	07/11/2024		Index Future	1030.9920	1030.9920	1030.6000	1030.6000	0.038	0.0000	0.0000
2024/07/24	AL37	06/02/2025		Index Future	1053.2550	1053.2550	1052.8560	1052.8560	0.038	0.0000	0.0000
2024/07/24	AL37	08/05/2025		Index Future	1075.2720	1075.2720	1074.8700	1074.8700	0.037	0.0000	0.0000
2024/07/24	AL37	07/08/2025		Index Future	1097.5100	1097.5100	1097.1040	1097.1040	0.037	0.0000	0.0000
2024/07/24	AL7T	01/08/2024		Index Future	1191.4940	1191.4940	1190.3650	1190.3650	0.095	0.0000	0.0000
2024/07/24	AL7T	07/11/2024		Index Future	1219.2780	1219.2780	1218.1210	1218.1210	0.095	0.0000	0.0000
2024/07/24	AL7T	06/02/2025		Index Future	1245.6060	1245.6060	1244.4270	1244.4270	0.095	0.0000	0.0000
2024/07/24	AL7T	08/05/2025		Index Future	1271.6440	1271.6440	1270.4470	1270.4470	0.094	0.0000	0.0000
2024/07/24	AL7T	07/08/2025		Index Future	1297.9440	1297.9440	1296.7270	1296.7270	0.094	0.0000	0.0000
2024/07/24	ALBI	01/08/2024		Index Future	1033.2460	1033.2460	1032.3370	1032.3370	0.088	0.0000	0.0000
2024/07/24	ALBI	07/11/2024		Index Future	1057.3390	1057.3390	1056.4080	1056.4080	0.088	0.0000	0.0000
2024/07/24	ALBI	06/02/2025		Index Future	1080.1710	1080.1710	1079.2220	1079.2220	0.088	0.0000	0.0000
2024/07/24	ALBI	08/05/2025		Index Future	1102.7510	1102.7510	1101.7880	1101.7880	0.087	0.0000	0.0000
2024/07/24	ALBI	07/08/2025		Index Future	1125.5570	1125.5570	1124.5780	1124.5780	0.087	0.0000	0.0000
2024/07/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/24	C210	31/03/2028		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	
2024/07/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/24	ES33	01/08/2024		Bond Future	11.5985	80.2338	11.5798	80.3214	0.162	0.0000	0.0000
2024/07/24	ES33	07/11/2024		Bond Future	11.7209	78.3239	11.7013	78.4135	0.167	0.0000	0.0000
2024/07/24	ES33	06/02/2025		Bond Future	11.8472	80.0327	11.8265	80.1250	0.174	0.0000	0.0000
2024/07/24	ES33	06/02/2025	13.34 Call	Bond Future	6301.1200	6.3011	6393.3700	6.3934	1.464	0.0000	0.0000
2024/07/24	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	ES33	08/05/2025		Bond Future	11.9883	77.9184	11.9665	78.0138	0.182	0.0000	0.0000
2024/07/24	ES33	08/05/2025	12.73 Call	Bond Future	3146.3600	3.1464	3241.7900	3.2418	3.033	0.0000	0.0000
2024/07/24	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	ES33	07/08/2025		Bond Future	12.1410	79.5414	12.1179	79.6399	0.191	0.0000	0.0000
2024/07/24	ES33	07/08/2025	13.56 Call	Bond Future	5736.7700	5.7368	5835.2600	5.8353	1.717	0.0000	0.0000
2024/07/24	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	ES42	01/08/2024		Bond Future	11.9771	77.0265	11.9889	76.9586	0.098	0.0000	0.0000
2024/07/24	ES42	07/11/2024		Bond Future	12.0846	74.5748	12.0968	74.5052	0.101	0.0000	0.0000
2024/07/24	ES42	06/02/2025		Bond Future	12.1896	76.2013	12.2021	76.1309	0.103	0.0000	0.0000
2024/07/24	ES42	06/02/2025	13.71 Call	Bond Future	7807.8300	7.8078	7737.4000	7.7374	0.902	0.0000	0.0000
2024/07/24	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	ES42	08/05/2025		Bond Future	12.3103	73.5402	12.3231	73.4695	0.104	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	
2024/07/24	ES42	08/05/2025	13.25 Call	Bond Future	4909.3000	4.9093	4838.5600	4.8386	1.441	0.0000	0.0000
2024/07/24	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	ES42	07/08/2025		Bond Future	12.4360	75.0696	12.4492	74.9984	0.105	0.0000	0.0000
2024/07/24	ES42	07/08/2025	13.79 Call	Bond Future	6797.4300	6.7974	6726.2600	6.7263	1.047	0.0000	0.0000
2024/07/24	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	GOVI	01/08/2024		GOVI	1017.5600	1017.5600	1016.6590	1016.6590	0.089	0.0000	0.0000
2024/07/24	GOVI	01/08/2024	943.38 Call	GOVI	741800.0000	74.1800	732790.0000	73.2790	1.215	0.0000	0.0000
2024/07/24	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	GOVI	01/08/2024	943.39 Call	GOVI	741700.0000	74.1700	732690.0000	73.2690	1.215	0.0000	0.0000
2024/07/24	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	GOVI	01/08/2024	943.37 Call	GOVI	741900.0000	74.1900	732890.0000	73.2890	1.214	0.0000	0.0000
2024/07/24	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	GOVI	07/11/2024		GOVI	1041.2880	1041.2880	1040.3660	1040.3660	0.089	0.0000	0.0000
2024/07/24	GOVI	07/11/2024	948.79 Call	GOVI	924980.0000	92.4980	915760.0000	91.5760	0.997	0.0000	0.0000
2024/07/24	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	GOVI	07/11/2024	948.80 Call	GOVI	924880.0000	92.4880	915660.0000	91.5660	0.997	0.0000	0.0000
2024/07/24	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	GOVI	07/11/2024	948.78 Call	GOVI	925080.0000	92.5080	915860.0000	91.5860	0.997	0.0000	0.0000
2024/07/24	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	GOVI	06/02/2025		GOVI	1063.7730	1063.7730	1062.8330	1062.8330	0.088	0.0000	0.0000
2024/07/24	GOVI	06/02/2025	972.00 Call	GOVI	917730.0000	91.7730	908330.0000	90.8330	1.024	0.0000	0.0000
2024/07/24	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	GOVI	08/05/2025		GOVI	1086.0100	1086.0100	1085.0560	1085.0560	0.088	0.0000	0.0000
2024/07/24	GOVI	08/05/2025	1,022.00 Call	GOVI	640100.0000	64.0100	630560.0000	63.0560	1.490	0.0000	0.0000
2024/07/24	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	GOVI	07/08/2025		GOVI	1108.4700	1108.4700	1107.5010	1107.5010	0.087	0.0000	0.0000
2024/07/24	GOVI	07/08/2025	1,011.00 Call	GOVI	974700.0000	97.4700	965010.0000	96.5010	0.994	0.0000	0.0000
2024/07/24	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/24	IGOV	01/08/2024		Index Future	356.2970	356.2970	356.9440	356.9440	0.182	0.0000	0.0000
2024/07/24	IGOV	07/11/2024		Index Future	364.7000	364.7000	365.3630	365.3630	0.182	0.0000	0.0000
2024/07/24	IGOV	06/02/2025		Index Future	372.6610	372.6610	373.3390	373.3390	0.182	0.0000	0.0000
2024/07/24	IGOV	08/05/2025		Index Future	380.5360	380.5360	381.2300	381.2300	0.182	0.0000	0.0000
2024/07/24	IGOV	07/08/2025		Index Future	388.4890	388.4890	389.1990	389.1990	0.183	0.0000	0.0000
2024/07/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	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	
2024/07/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/07/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/24	JBAF	17/07/2024		Jibar Tradeable Future	8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/24	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/24	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/24	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/24	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/24	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/24	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/24	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/24	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/24	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/24	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/24	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/24	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/24	R035	01/08/2024	11.65 Call	Bond Future	4015.4900	4.0155	3832.4800	3.8325	4.558	0.0000	0.0000
2024/07/24	R035	01/08/2024	11.65 Put	Bond Future	3.1000	0.0031	2.6300	0.0026	15.161	0.0000	0.0000
2024/07/24	R035	01/08/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	R035	01/08/2024	13.23 Call	Bond Future	11809.7400	11.8097	11627.2000	11.6272	1.546	0.0000	0.0000
2024/07/24	R035	01/08/2024	12.50 Call	Bond Future	8339.9800	8.3400	8157.4400	8.1574	2.189	0.0000	0.0000
2024/07/24	R035	01/08/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	R035	01/08/2024	12.45 Call	Bond Future	8094.2000	8.0942	7911.6600	7.9117	2.255	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	
2024/07/24	R035	01/08/2024	12.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	R035	01/08/2024	13.20 Call	Bond Future	11671.4100	11.6714	11488.8700	11.4889	1.564	0.0000	0.0000
2024/07/24	R035	01/08/2024	13.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	R035	01/08/2024	13.08 Call	Bond Future	11114.5300	11.1145	10931.9900	10.9320	1.642	0.0000	0.0000
2024/07/24	R035	01/08/2024	13.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	R035	01/08/2024	13.05 Call	Bond Future	10974.4100	10.9744	10791.8700	10.7919	1.663	0.0000	0.0000
2024/07/24	R035	01/08/2024	13.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	R035	01/08/2024	12.20 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/24	R035	01/08/2024	12.20 Call	Bond Future	6849.1400	6.8491	6666.5900	6.6666	2.665	0.0000	0.0000
2024/07/24	R035	01/08/2024	11.80 Call	Bond Future	4800.3500	4.8004	4617.6400	4.6176	3.806	0.0000	0.0000
2024/07/24	R035	01/08/2024	11.80 Put	Bond Future	0.7100	0.0007	0.5400	0.0005	23.944	0.0000	0.0000
2024/07/24	R035	01/08/2024	11.81 Call	Bond Future	4852.4000	4.8524	4669.7000	4.6697	3.765	0.0000	0.0000
2024/07/24	R035	01/08/2024	11.81 Put	Bond Future	0.6400	0.0006	0.4800	0.0005	25.000	0.0000	0.0000
2024/07/24	R035	01/08/2024	11.79 Call	Bond Future	4748.2700	4.7483	4565.5400	4.5655	3.848	0.0000	0.0000
2024/07/24	R035	01/08/2024	11.79 Put	Bond Future	0.7900	0.0008	0.6000	0.0006	24.051	0.0000	0.0000
2024/07/24	R035	01/08/2024		Bond Future	10.9148	91.2145	10.9473	91.0320	0.297	0.0000	0.0000
2024/07/24	R035	07/11/2024		Bond Future	11.0052	88.8270	11.0391	88.6400	0.308	0.0000	0.0000
2024/07/24	R035	07/11/2024	12.18 Call	Bond Future	6588.5800	6.5886	6421.1300	6.4211	2.542	0.0000	0.0000
2024/07/24	R035	07/11/2024	12.18 Put	Bond Future	415.1600	0.4152	434.6600	0.4347	4.697	0.0000	0.0000
2024/07/24	R035	07/11/2024	12.19 Call	Bond Future	6632.4500	6.6325	6464.7200	6.4647	2.529	0.0000	0.0000
2024/07/24	R035	07/11/2024	12.19 Put	Bond Future	409.1100	0.4091	428.3300	0.4283	4.698	0.0000	0.0000
2024/07/24	R035	07/11/2024	12.17 Call	Bond Future	6544.6600	6.5447	6377.4800	6.3775	2.554	0.0000	0.0000
2024/07/24	R035	07/11/2024	12.17 Put	Bond Future	421.2000	0.4212	440.9700	0.4410	4.694	0.0000	0.0000
2024/07/24	R035	07/11/2024	13.23 Call	Bond Future	11266.6100	11.2666	11083.2900	11.0833	1.627	0.0000	0.0000
2024/07/24	R035	07/11/2024	13.23 Put	Bond Future	77.2100	0.0772	80.8400	0.0808	4.701	0.0000	0.0000
2024/07/24	R035	07/11/2024	12.20 Put	Bond Future	403.1400	0.4031	422.0800	0.4221	4.698	0.0000	0.0000
2024/07/24	R035	07/11/2024	12.20 Call	Bond Future	6676.3500	6.6764	6508.3400	6.5083	2.516	0.0000	0.0000
2024/07/24	R035	06/02/2025		Bond Future	11.0985	90.7441	11.1337	90.5539	0.317	0.0000	0.0000
2024/07/24	R035	06/02/2025	12.41 Call	Bond Future	7580.4000	7.5804	7420.1800	7.4202	2.114	0.0000	0.0000
2024/07/24	R035	06/02/2025	12.41 Put	Bond Future	857.3700	0.8574	887.4000	0.8874	3.503	0.0000	0.0000
2024/07/24	R035	08/05/2025		Bond Future	11.2018	88.1230	11.2382	87.9301	0.325	0.0000	0.0000
2024/07/24	R035	08/05/2025	11.78 Call	Bond Future	5245.0200	5.2450	5114.3800	5.1144	2.491	0.0000	0.0000
2024/07/24	R035	08/05/2025	11.78 Put	Bond Future	2249.1600	2.2492	2311.4000	2.3114	2.767	0.0000	0.0000
2024/07/24	R035	08/05/2025	13.35 Call	Bond Future	11132.9300	11.1329	10961.2100	10.9612	1.542	0.0000	0.0000
2024/07/24	R035	08/05/2025	13.35 Put	Bond Future	687.7300	0.6877	708.8900	0.7089	3.077	0.0000	0.0000
2024/07/24	R035	08/05/2025	12.70 Call	Bond Future	8615.5400	8.6155	8456.4700	8.4565	1.846	0.0000	0.0000
2024/07/24	R035	08/05/2025	12.70 Put	Bond Future	1138.5400	1.1385	1172.3500	1.1724	2.970	0.0000	0.0000
2024/07/24	R035	08/05/2025	11.46 Put	Bond Future	2842.4300	2.8424	2918.0500	2.9181	2.660	0.0000	0.0000
2024/07/24	R035	08/05/2025	11.46 Call	Bond Future	4198.0500	4.1981	4080.7900	4.0808	2.793	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	
2024/07/24	R035	07/08/2025		Bond Future	11.3150	89.9399	11.3528	89.7442	0.334	0.0000	0.0000
2024/07/24	R035	07/08/2025	12.65 Call	Bond Future	8442.5700	8.4426	8292.4400	8.2924	1.778	0.0000	0.0000
2024/07/24	R035	07/08/2025	12.65 Put	Bond Future	1874.4100	1.8744	1919.9700	1.9200	2.431	0.0000	0.0000
2024/07/24	R053	01/08/2024		Bond Future	11.3946	105.9688	11.4221	105.7343	0.241	0.0000	0.0000
2024/07/24	R053	01/08/2024	13.14 Call	Bond Future	13171.1600	13.1712	12936.6100	12.9366	1.781	0.0000	0.0000
2024/07/24	R053	01/08/2024	13.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	R053	01/08/2024	13.15 Call	Bond Future	13237.5200	13.2375	13002.9700	13.0030	1.772	0.0000	0.0000
2024/07/24	R053	01/08/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	R053	01/08/2024	13.13 Call	Bond Future	13104.7000	13.1047	12870.1500	12.8702	1.790	0.0000	0.0000
2024/07/24	R053	01/08/2024	13.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	R053	07/11/2024	12.80 Call	Bond Future	10662.7200	10.6627	10441.9500	10.4420	2.070	0.0000	0.0000
2024/07/24	R053	07/11/2024	12.80 Put	Bond Future	527.3100	0.5273	546.7300	0.5467	3.683	0.0000	0.0000
2024/07/24	R053	07/11/2024	12.81 Call	Bond Future	10725.0800	10.7251	10504.0300	10.5040	2.061	0.0000	0.0000
2024/07/24	R053	07/11/2024	12.81 Put	Bond Future	520.1100	0.5201	539.2500	0.5393	3.680	0.0000	0.0000
2024/07/24	R053	07/11/2024	12.79 Call	Bond Future	10600.4800	10.6005	10379.9900	10.3800	2.080	0.0000	0.0000
2024/07/24	R053	07/11/2024	12.79 Put	Bond Future	534.7200	0.5347	554.4200	0.5544	3.684	0.0000	0.0000
2024/07/24	R053	07/11/2024		Bond Future	11.4784	102.5680	11.5069	102.3278	0.248	0.0000	0.0000
2024/07/24	R053	06/02/2025		Bond Future	11.5606	104.7812	11.5900	104.5367	0.255	0.0000	0.0000
2024/07/24	R053	06/02/2025	12.94 Call	Bond Future	11656.1300	11.6561	11446.8300	11.4468	1.796	0.0000	0.0000
2024/07/24	R053	06/02/2025	12.94 Put	Bond Future	1255.1800	1.2552	1290.3900	1.2904	2.805	0.0000	0.0000
2024/07/24	R053	08/05/2025		Bond Future	11.6542	101.0961	11.6846	100.8480	0.260	0.0000	0.0000
2024/07/24	R053	08/05/2025	12.64 Call	Bond Future	10119.6300	10.1196	9930.9900	9.9310	1.864	0.0000	0.0000
2024/07/24	R053	08/05/2025	12.64 Put	Bond Future	2590.7400	2.5907	2650.1900	2.6502	2.295	0.0000	0.0000
2024/07/24	R053	07/08/2025		Bond Future	11.7533	103.1781	11.7846	102.9264	0.266	0.0000	0.0000
2024/07/24	R053	07/08/2025	13.17 Call	Bond Future	12894.5800	12.8946	12695.6500	12.6957	1.543	0.0000	0.0000
2024/07/24	R053	07/08/2025	13.17 Put	Bond Future	2550.5500	2.5506	2603.3600	2.6034	2.071	0.0000	0.0000
2024/07/24	R186	01/08/2024		Bond Future	8.3506	105.8436	8.3619	105.8190	0.135	0.0000	0.0000
2024/07/24	R186	01/08/2024	8.69 Call	Bond Future	745.6400	0.7456	719.6700	0.7197	3.483	0.0000	0.0000
2024/07/24	R186	01/08/2024	8.69 Put	Bond Future	9.9800	0.0100	8.5300	0.0085	14.529	0.0000	0.0000
2024/07/24	R186	01/08/2024	8.70 Call	Bond Future	766.2600	0.7663	740.3600	0.7404	3.380	0.0000	0.0000
2024/07/24	R186	01/08/2024	8.70 Put	Bond Future	9.0200	0.0090	7.6400	0.0076	15.299	0.0000	0.0000
2024/07/24	R186	01/08/2024	8.68 Call	Bond Future	725.1400	0.7251	699.0800	0.6991	3.594	0.0000	0.0000
2024/07/24	R186	01/08/2024	8.68 Put	Bond Future	11.0600	0.0111	9.5200	0.0095	13.924	0.0000	0.0000
2024/07/24	R186	07/11/2024		Bond Future	8.2870	108.3117	8.2999	108.2865	0.156	0.0000	0.0000
2024/07/24	R186	07/11/2024	9.14 Call	Bond Future	1789.4700	1.7895	1766.3900	1.7664	1.290	0.0000	0.0000
2024/07/24	R186	07/11/2024	9.14 Put	Bond Future	142.6200	0.1426	144.7600	0.1448	1.500	0.0000	0.0000
2024/07/24	R186	07/11/2024	9.15 Call	Bond Future	1806.1700	1.8062	1783.0500	1.7831	1.280	0.0000	0.0000
2024/07/24	R186	07/11/2024	9.15 Put	Bond Future	140.2200	0.1402	142.3200	0.1423	1.498	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	
2024/07/24	R186	07/11/2024	9.13 Call	Bond Future	1772.8000	1.7728	1749.7600	1.7498	1.300	0.0000	0.0000
2024/07/24	R186	07/11/2024	9.13 Put	Bond Future	145.0600	0.1451	147.2400	0.1472	1.503	0.0000	0.0000
2024/07/24	R186	06/02/2025		Bond Future	8.2190	105.3343	8.2334	105.3094	0.175	0.0000	0.0000
2024/07/24	R186	06/02/2025	9.03 Call	Bond Future	1707.6500	1.7077	1687.2600	1.6873	1.194	0.0000	0.0000
2024/07/24	R186	06/02/2025	9.03 Put	Bond Future	312.4100	0.3124	316.9500	0.3170	1.453	0.0000	0.0000
2024/07/24	R186	08/05/2025		Bond Future	8.1830	107.5314	8.1988	107.5075	0.193	0.0000	0.0000
2024/07/24	R186	08/05/2025	8.47 Call	Bond Future	1025.6000	1.0256	1010.2200	1.0102	1.500	0.0000	0.0000
2024/07/24	R186	08/05/2025	8.47 Put	Bond Future	592.2500	0.5923	600.7600	0.6008	1.437	0.0000	0.0000
2024/07/24	R186	07/08/2025		Bond Future	8.1496	104.4352	8.1674	104.4122	0.219	0.0000	0.0000
2024/07/24	R186	07/08/2025	9.68 Call	Bond Future	2081.8600	2.0819	2061.6000	2.0616	0.973	0.0000	0.0000
2024/07/24	R186	07/08/2025	9.68 Put	Bond Future	133.7800	0.1338	136.5000	0.1365	2.033	0.0000	0.0000
2024/07/24	R186	07/08/2025	10.25 Call	Bond Future	2718.5700	2.7186	2696.9000	2.6969	0.797	0.0000	0.0000
2024/07/24	R186	07/08/2025	10.25 Put	Bond Future	58.1400	0.0581	59.4500	0.0595	2.253	0.0000	0.0000
2024/07/24	R186	07/08/2025	9.22 Put	Bond Future	241.4600	0.2415	245.9400	0.2459	1.855	0.0000	0.0000
2024/07/24	R186	07/08/2025	9.22 Call	Bond Future	1609.4700	1.6095	1590.9700	1.5910	1.149	0.0000	0.0000
2024/07/24	R202	01/08/2024		Bond Future	261.7343	261.7343	261.7228	261.7228	0.004	0.0000	0.0000
2024/07/24	R202	07/11/2024		Bond Future	267.9076	267.9076	267.8954	267.8954	0.005	0.0000	0.0000
2024/07/24	R202	06/02/2025		Bond Future	268.5363	268.5363	268.5401	268.5401	0.001	0.0000	0.0000
2024/07/24	R202	06/02/2025	266.79 Call	Bond Future	1746.2900	1.7463	1750.1200	1.7501	0.219	0.0000	0.0000
2024/07/24	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	R202	08/05/2025		Bond Future	274.2046	274.2046	274.2126	274.2126	0.003	0.0000	0.0000
2024/07/24	R202	08/05/2025	272.31 Call	Bond Future	1894.6200	1.8946	1902.5700	1.9026	0.420	0.0000	0.0000
2024/07/24	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	R202	07/08/2025		Bond Future	274.6043	274.6043	274.6290	274.6290	0.009	0.0000	0.0000
2024/07/24	R202	07/08/2025	271.60 Call	Bond Future	3004.3200	3.0043	3029.0300	3.0290	0.822	0.0000	0.0000
2024/07/24	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	R209	01/08/2024		Bond Future	10.9944	71.4171	11.0069	71.3541	0.114	0.0000	0.0000
2024/07/24	R209	01/08/2024	11.79 Call	Bond Future	3870.3400	3.8703	3806.7200	3.8067	1.644	0.0000	0.0000
2024/07/24	R209	01/08/2024	11.79 Put	Bond Future	1.5500	0.0016	0.9900	0.0010	36.129	0.0000	0.0000
2024/07/24	R209	01/08/2024	11.80 Call	Bond Future	3916.9300	3.9169	3853.3500	3.8534	1.623	0.0000	0.0000
2024/07/24	R209	01/08/2024	11.80 Put	Bond Future	1.4100	0.0014	0.8900	0.0009	36.879	0.0000	0.0000
2024/07/24	R209	01/08/2024	11.78 Call	Bond Future	3823.7300	3.8237	3760.0600	3.7601	1.665	0.0000	0.0000
2024/07/24	R209	01/08/2024	11.78 Put	Bond Future	1.7100	0.0017	1.1000	0.0011	35.673	0.0000	0.0000
2024/07/24	R209	07/11/2024		Bond Future	11.0760	69.9255	11.0890	69.8609	0.117	0.0000	0.0000
2024/07/24	R209	07/11/2024	12.23 Call	Bond Future	5818.6500	5.8187	5757.4100	5.7574	1.052	0.0000	0.0000
2024/07/24	R209	07/11/2024	12.23 Put	Bond Future	380.5300	0.3805	383.8900	0.3839	0.883	0.0000	0.0000
2024/07/24	R209	07/11/2024	12.21 Call	Bond Future	5740.8000	5.7408	5679.7000	5.6797	1.064	0.0000	0.0000
2024/07/24	R209	07/11/2024	12.21 Put	Bond Future	391.8900	0.3919	395.3900	0.3954	0.893	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	
2024/07/24	R209	07/11/2024	12.22 Call	Bond Future	5779.7100	5.7797	5718.5400	5.7185	1.058	0.0000	0.0000
2024/07/24	R209	07/11/2024	12.22 Put	Bond Future	386.1700	0.3862	389.6000	0.3896	0.888	0.0000	0.0000
2024/07/24	R209	06/02/2025		Bond Future	11.1574	71.4346	11.1708	71.3691	0.120	0.0000	0.0000
2024/07/24	R209	06/02/2025	12.44 Call	Bond Future	6710.1600	6.7102	6651.9300	6.6519	0.868	0.0000	0.0000
2024/07/24	R209	06/02/2025	12.44 Put	Bond Future	783.5400	0.7835	790.7800	0.7908	0.924	0.0000	0.0000
2024/07/24	R209	08/05/2025		Bond Future	11.2525	69.7688	11.2661	69.7031	0.121	0.0000	0.0000
2024/07/24	R209	08/05/2025	11.89 Call	Bond Future	4924.9900	4.9250	4876.0800	4.8761	0.993	0.0000	0.0000
2024/07/24	R209	08/05/2025	11.89 Put	Bond Future	1935.9900	1.9360	1952.8100	1.9528	0.869	0.0000	0.0000
2024/07/24	R209	07/08/2025		Bond Future	11.3546	71.2069	11.3685	71.1407	0.123	0.0000	0.0000
2024/07/24	R209	07/08/2025	12.68 Call	Bond Future	7617.9700	7.6180	7564.1600	7.5642	0.706	0.0000	0.0000
2024/07/24	R209	07/08/2025	12.68 Put	Bond Future	1689.3600	1.6894	1701.7100	1.7017	0.731	0.0000	0.0000
2024/07/24	R210	01/08/2024		Bond Future	238.1412	238.1412	237.8804	237.8804	0.109	0.0000	0.0000
2024/07/24	R210	07/11/2024		Bond Future	240.4189	240.4189	240.1593	240.1593	0.108	0.0000	0.0000
2024/07/24	R210	06/02/2025		Bond Future	245.6654	245.6654	245.4021	245.4021	0.107	0.0000	0.0000
2024/07/24	R210	06/02/2025	239.61 Call	Bond Future	6055.3900	6.0554	5792.1200	5.7921	4.348	0.0000	0.0000
2024/07/24	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	R210	08/05/2025		Bond Future	247.4431	247.4431	247.1869	247.1869	0.104	0.0000	0.0000
2024/07/24	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	R210	08/05/2025	248.03 Put	Bond Future	586.9100	0.5869	843.1000	0.8431	43.651	0.0000	0.0000
2024/07/24	R210	07/08/2025		Bond Future	252.6076	252.6076	252.3492	252.3492	0.102	0.0000	0.0000
2024/07/24	R210	07/08/2025	248.44 Call	Bond Future	4167.6400	4.1676	3909.2300	3.9092	6.200	0.0000	0.0000
2024/07/24	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	R213	01/08/2024		Bond Future	9.8865	89.3119	9.8847	89.3197	0.018	0.0000	0.0000
2024/07/24	R213	01/08/2024	10.87 Call	Bond Future	4133.5900	4.1336	4141.0900	4.1411	0.181	0.0000	0.0000
2024/07/24	R213	01/08/2024	10.87 Put	Bond Future	0.5900	0.0006	0.2900	0.0003	50.847	0.0000	0.0000
2024/07/24	R213	01/08/2024	10.88 Call	Bond Future	4174.2900	4.1743	4181.8000	4.1818	0.180	0.0000	0.0000
2024/07/24	R213	01/08/2024	10.88 Put	Bond Future	0.5500	0.0006	0.2600	0.0003	52.727	0.0000	0.0000
2024/07/24	R213	01/08/2024	10.86 Call	Bond Future	4092.8700	4.0929	4100.3400	4.1003	0.183	0.0000	0.0000
2024/07/24	R213	01/08/2024	10.86 Put	Bond Future	0.6400	0.0006	0.3100	0.0003	51.563	0.0000	0.0000
2024/07/24	R213	07/11/2024	11.22 Call	Bond Future	5360.1100	5.3601	5363.6200	5.3636	0.065	0.0000	0.0000
2024/07/24	R213	07/11/2024	11.22 Put	Bond Future	214.6300	0.2146	210.2400	0.2102	2.045	0.0000	0.0000
2024/07/24	R213	07/11/2024	11.23 Call	Bond Future	5395.4700	5.3955	5399.0300	5.3990	0.066	0.0000	0.0000
2024/07/24	R213	07/11/2024	11.23 Put	Bond Future	211.0600	0.2111	206.7200	0.2067	2.056	0.0000	0.0000
2024/07/24	R213	07/11/2024	11.21 Call	Bond Future	5324.6900	5.3247	5328.1600	5.3282	0.065	0.0000	0.0000
2024/07/24	R213	07/11/2024	11.21 Put	Bond Future	218.1700	0.2182	213.7400	0.2137	2.031	0.0000	0.0000
2024/07/24	R213	07/11/2024		Bond Future	9.9483	87.8337	9.9464	87.8416	0.019	0.0000	0.0000
2024/07/24	R213	06/02/2025		Bond Future	10.0155	89.7296	10.0133	89.7383	0.021	0.0000	0.0000
2024/07/24	R213	06/02/2025	11.35 Call	Bond Future	5744.2800	5.7443	5748.0100	5.7480	0.065	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	
2024/07/24	R213	06/02/2025	11.35 Put	Bond Future	511.2900	0.5113	506.3000	0.5063	0.976	0.0000	0.0000
2024/07/24	R213	08/05/2025		Bond Future	10.0965	88.0416	10.0939	88.0518	0.026	0.0000	0.0000
2024/07/24	R213	08/05/2025	10.52 Call	Bond Future	3423.9600	3.4240	3426.0800	3.4261	0.062	0.0000	0.0000
2024/07/24	R213	08/05/2025	10.52 Put	Bond Future	1772.1600	1.7722	1764.0600	1.7641	0.457	0.0000	0.0000
2024/07/24	R213	07/08/2025		Bond Future	10.1892	89.8578	10.1862	89.8694	0.030	0.0000	0.0000
2024/07/24	R213	07/08/2025	11.66 Call	Bond Future	6493.3300	6.4933	6499.1400	6.4991	0.089	0.0000	0.0000
2024/07/24	R213	07/08/2025	11.66 Put	Bond Future	1102.6200	1.1026	1096.8000	1.0968	0.528	0.0000	0.0000
2024/07/24	R214	01/08/2024	12.17 Call	Bond Future	4279.7900	4.2798	4212.4900	4.2125	1.573	0.0000	0.0000
2024/07/24	R214	01/08/2024	12.17 Put	Bond Future	1.2200	0.0012	0.7500	0.0008	38.525	0.0000	0.0000
2024/07/24	R214	01/08/2024	12.18 Call	Bond Future	4327.6200	4.3276	4260.3600	4.2604	1.554	0.0000	0.0000
2024/07/24	R214	01/08/2024	12.18 Put	Bond Future	1.1100	0.0011	0.6800	0.0007	38.739	0.0000	0.0000
2024/07/24	R214	01/08/2024	12.16 Call	Bond Future	4231.9100	4.2319	4164.5800	4.1646	1.591	0.0000	0.0000
2024/07/24	R214	01/08/2024	12.16 Put	Bond Future	1.3400	0.0013	0.8400	0.0008	37.313	0.0000	0.0000
2024/07/24	R214	01/08/2024		Bond Future	11.3241	67.0684	11.3366	67.0016	0.111	0.0000	0.0000
2024/07/24	R214	07/11/2024		Bond Future	11.4069	65.3259	11.4199	65.2574	0.114	0.0000	0.0000
2024/07/24	R214	07/11/2024	12.61 Call	Bond Future	6251.6500	6.2517	6186.3800	6.1864	1.044	0.0000	0.0000
2024/07/24	R214	07/11/2024	12.61 Put	Bond Future	362.3900	0.3624	365.6200	0.3656	0.891	0.0000	0.0000
2024/07/24	R214	07/11/2024	12.62 Call	Bond Future	6291.8000	6.2918	6226.4700	6.2265	1.038	0.0000	0.0000
2024/07/24	R214	07/11/2024	12.62 Put	Bond Future	357.1100	0.3571	360.2800	0.3603	0.888	0.0000	0.0000
2024/07/24	R214	07/11/2024	12.60 Call	Bond Future	6211.4500	6.2115	6146.2500	6.1463	1.050	0.0000	0.0000
2024/07/24	R214	07/11/2024	12.60 Put	Bond Future	367.6600	0.3677	370.9600	0.3710	0.898	0.0000	0.0000
2024/07/24	R214	06/02/2025		Bond Future	11.4906	66.7359	11.5039	66.6664	0.116	0.0000	0.0000
2024/07/24	R214	06/02/2025	12.71 Call	Bond Future	6756.1600	6.7562	6694.9100	6.6949	0.907	0.0000	0.0000
2024/07/24	R214	06/02/2025	12.71 Put	Bond Future	860.9300	0.8609	869.1100	0.8691	0.950	0.0000	0.0000
2024/07/24	R214	06/02/2025	13.63 Call	Bond Future	10159.4200	10.1594	10092.8200	10.0928	0.656	0.0000	0.0000
2024/07/24	R214	06/02/2025	13.63 Put	Bond Future	352.8700	0.3529	355.7000	0.3557	0.802	0.0000	0.0000
2024/07/24	R214	06/02/2025	12.25 Put	Bond Future	1324.8300	1.3248	1338.0600	1.3381	0.999	0.0000	0.0000
2024/07/24	R214	06/02/2025	12.25 Call	Bond Future	5097.6800	5.0977	5041.4800	5.0415	1.102	0.0000	0.0000
2024/07/24	R214	06/02/2025	11.75 Put	Bond Future	2108.0000	2.1080	2129.3500	2.1294	1.013	0.0000	0.0000
2024/07/24	R214	06/02/2025	11.75 Call	Bond Future	3436.3000	3.4363	3388.2200	3.3882	1.399	0.0000	0.0000
2024/07/24	R214	08/05/2025		Bond Future	11.5807	64.8219	11.5943	64.7520	0.118	0.0000	0.0000
2024/07/24	R214	08/05/2025	12.40 Call	Bond Future	5833.4000	5.8334	5779.0200	5.7790	0.932	0.0000	0.0000
2024/07/24	R214	08/05/2025	12.40 Put	Bond Future	1825.8500	1.8259	1841.3800	1.8414	0.851	0.0000	0.0000
2024/07/24	R214	07/08/2025		Bond Future	11.6775	66.1584	11.6914	66.0879	0.119	0.0000	0.0000
2024/07/24	R214	07/08/2025	12.97 Call	Bond Future	7882.3600	7.8824	7825.1800	7.8252	0.725	0.0000	0.0000
2024/07/24	R214	07/08/2025	12.97 Put	Bond Future	1811.0200	1.8110	1824.3100	1.8243	0.734	0.0000	0.0000
2024/07/24	R248	01/08/2024		Bond Future	11.3942	82.2666	11.4067	82.1837	0.110	0.0000	0.0000
2024/07/24	R248	01/08/2024	12.31 Call	Bond Future	5686.6700	5.6867	5603.5200	5.6035	1.462	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	
2024/07/24	R248	01/08/2024	12.31 Put	Bond Future	0.6300	0.0006	0.3600	0.0004	42.857	0.0000	0.0000
2024/07/24	R248	01/08/2024	12.32 Call	Bond Future	5744.7100	5.7447	5661.5800	5.6616	1.447	0.0000	0.0000
2024/07/24	R248	01/08/2024	12.32 Put	Bond Future	0.5700	0.0006	0.3200	0.0003	43.860	0.0000	0.0000
2024/07/24	R248	01/08/2024	12.30 Call	Bond Future	5628.5600	5.6286	5545.3800	5.5454	1.478	0.0000	0.0000
2024/07/24	R248	01/08/2024	12.30 Put	Bond Future	0.7000	0.0007	0.4000	0.0004	42.857	0.0000	0.0000
2024/07/24	R248	07/11/2024		Bond Future	11.4778	79.7340	11.4908	79.6491	0.113	0.0000	0.0000
2024/07/24	R248	07/11/2024	12.79 Call	Bond Future	8234.8400	8.2348	8153.1900	8.1532	0.992	0.0000	0.0000
2024/07/24	R248	07/11/2024	12.79 Put	Bond Future	403.7800	0.4038	407.0700	0.4071	0.815	0.0000	0.0000
2024/07/24	R248	07/11/2024	12.80 Call	Bond Future	8283.5100	8.2835	8201.7900	8.2018	0.987	0.0000	0.0000
2024/07/24	R248	07/11/2024	12.80 Put	Bond Future	398.1000	0.3981	401.3200	0.4013	0.809	0.0000	0.0000
2024/07/24	R248	07/11/2024	12.78 Call	Bond Future	8186.0900	8.1861	8104.5100	8.1045	0.997	0.0000	0.0000
2024/07/24	R248	07/11/2024	12.78 Put	Bond Future	409.4600	0.4095	412.8200	0.4128	0.821	0.0000	0.0000
2024/07/24	R248	06/02/2025		Bond Future	11.5622	81.4549	11.5756	81.3688	0.116	0.0000	0.0000
2024/07/24	R248	06/02/2025	12.71 Call	Bond Future	8016.1400	8.0161	7941.1600	7.9412	0.935	0.0000	0.0000
2024/07/24	R248	06/02/2025	12.71 Put	Bond Future	1177.6200	1.1776	1188.7600	1.1888	0.946	0.0000	0.0000
2024/07/24	R248	08/05/2025		Bond Future	11.6527	78.7032	11.6663	78.6165	0.117	0.0000	0.0000
2024/07/24	R248	08/05/2025	12.60 Call	Bond Future	7631.7900	7.6318	7562.5100	7.5625	0.908	0.0000	0.0000
2024/07/24	R248	08/05/2025	12.60 Put	Bond Future	1985.0900	1.9851	2002.5500	2.0026	0.880	0.0000	0.0000
2024/07/24	R248	07/08/2025		Bond Future	11.7498	80.3255	11.7638	80.2380	0.119	0.0000	0.0000
2024/07/24	R248	07/08/2025	13.21 Call	Bond Future	10241.6200	10.2416	10169.0400	10.1690	0.709	0.0000	0.0000
2024/07/24	R248	07/08/2025	13.21 Put	Bond Future	1950.1500	1.9502	1965.0200	1.9650	0.763	0.0000	0.0000
2024/07/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

