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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/07/2024 TO 25/07/2024

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
2024/07/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	2025	01/08/2024		Bond Future	181.4709	181.4709	181.4695	0.001	0.0000	0.0000
2024/07/25	2025	07/11/2024		Bond Future	185.7509	185.7509	185.7494	0.001	0.0000	0.0000
2024/07/25	2029	01/08/2024		Bond Future	130.8364	130.8364	130.9473	0.085	0.0000	0.0000
2024/07/25	2029	07/11/2024		Bond Future	132.5236	132.5236	132.6371	0.086	0.0000	0.0000
2024/07/25	2029	06/02/2025		Bond Future	135.4167	135.4167	135.5330	0.086	0.0000	0.0000
2024/07/25	2029	06/02/2025	132.40 Call	Bond Future	3016.7400	3.0167	3133.0200	3.854	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	
2024/07/25	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2029	08/05/2025		Bond Future	136.8507	136.8507	136.9700	136.9700	0.087	0.0000	0.0000
2024/07/25	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2029	08/05/2025	137.85 Put	Bond Future	999.3300	0.9993	879.9800	0.8800	11.943	0.0000	0.0000
2024/07/25	2029	07/08/2025		Bond Future	139.7094	139.7094	139.8318	139.8318	0.088	0.0000	0.0000
2024/07/25	2029	07/08/2025	137.41 Call	Bond Future	2299.4000	2.2994	2421.8000	2.4218	5.323	0.0000	0.0000
2024/07/25	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2030	01/08/2024	10.21 Put	Bond Future	1.1700	0.0012	0.7100	0.0007	39.316	0.0000	0.0000
2024/07/25	2030	01/08/2024	10.21 Call	Bond Future	2977.9400	2.9779	2918.6900	2.9187	1.990	0.0000	0.0000
2024/07/25	2030	01/08/2024	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2030	01/08/2024	10.71 Call	Bond Future	4893.0700	4.8931	4834.2800	4.8343	1.201	0.0000	0.0000
2024/07/25	2030	01/08/2024	11.31 Call	Bond Future	7126.7700	7.1268	7067.9800	7.0680	0.825	0.0000	0.0000
2024/07/25	2030	01/08/2024	11.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2030	01/08/2024		Bond Future	9.4587	93.9963	9.4732	93.9375	0.154	0.0000	0.0000
2024/07/25	2030	01/08/2024	10.38 Call	Bond Future	3634.2100	3.6342	3575.3200	3.5753	1.620	0.0000	0.0000
2024/07/25	2030	01/08/2024	10.38 Put	Bond Future	0.2000	0.0002	0.1000	0.0001	50.000	0.0000	0.0000
2024/07/25	2030	01/08/2024	10.39 Call	Bond Future	3672.6700	3.6727	3613.7900	3.6138	1.603	0.0000	0.0000
2024/07/25	2030	01/08/2024	10.39 Put	Bond Future	0.1800	0.0002	0.0900	0.0001	50.000	0.0000	0.0000
2024/07/25	2030	01/08/2024	10.37 Call	Bond Future	3595.7400	3.5957	3536.8400	3.5368	1.638	0.0000	0.0000
2024/07/25	2030	01/08/2024	10.37 Put	Bond Future	0.2200	0.0002	0.1100	0.0001	50.000	0.0000	0.0000
2024/07/25	2030	07/11/2024		Bond Future	9.4973	96.1880	9.5128	96.1278	0.163	0.0000	0.0000
2024/07/25	2030	07/11/2024	10.75 Call	Bond Future	4895.2800	4.8953	4837.8800	4.8379	1.173	0.0000	0.0000
2024/07/25	2030	07/11/2024	10.75 Put	Bond Future	174.6600	0.1747	177.4500	0.1775	1.597	0.0000	0.0000
2024/07/25	2030	07/11/2024	10.76 Call	Bond Future	4928.7200	4.9287	4871.2600	4.8713	1.166	0.0000	0.0000
2024/07/25	2030	07/11/2024	10.76 Put	Bond Future	171.6200	0.1716	174.3500	0.1744	1.591	0.0000	0.0000
2024/07/25	2030	07/11/2024	10.74 Call	Bond Future	4861.8700	4.8619	4804.5300	4.8045	1.179	0.0000	0.0000
2024/07/25	2030	07/11/2024	10.74 Put	Bond Future	177.7600	0.1778	180.6100	0.1806	1.603	0.0000	0.0000
2024/07/25	2030	07/11/2024	10.21 Put	Bond Future	444.0400	0.4440	452.1000	0.4521	1.815	0.0000	0.0000
2024/07/25	2030	07/11/2024	10.21 Call	Bond Future	3166.5800	3.1666	3114.4500	3.1145	1.646	0.0000	0.0000
2024/07/25	2030	07/11/2024	10.71 Put	Bond Future	187.5500	0.1876	190.5900	0.1906	1.621	0.0000	0.0000
2024/07/25	2030	07/11/2024	10.71 Call	Bond Future	4762.0300	4.7620	4704.8800	4.7049	1.200	0.0000	0.0000
2024/07/25	2030	07/11/2024	11.91 Call	Bond Future	8851.8700	8.8519	8791.8000	8.7918	0.679	0.0000	0.0000
2024/07/25	2030	07/11/2024	11.91 Put	Bond Future	19.3600	0.0194	19.4800	0.0195	0.620	0.0000	0.0000
2024/07/25	2030	06/02/2025		Bond Future	9.5398	94.2547	9.5562	94.1934	0.172	0.0000	0.0000
2024/07/25	2030	06/02/2025	10.68 Call	Bond Future	4685.1600	4.6852	4632.2000	4.6322	1.130	0.0000	0.0000
2024/07/25	2030	06/02/2025	10.68 Put	Bond Future	536.5200	0.5365	544.8100	0.5448	1.545	0.0000	0.0000
2024/07/25	2030	08/05/2025	11.86 Call	Bond Future	7980.3100	7.9803	7922.7400	7.9227	0.721	0.0000	0.0000
2024/07/25	2030	08/05/2025	11.86 Put	Bond Future	335.7800	0.3358	340.2500	0.3403	1.331	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	
2024/07/25	2030	08/05/2025	10.31 Put	Bond Future	1213.1100	1.2131	1229.5300	1.2295	1.354	0.0000	0.0000
2024/07/25	2030	08/05/2025	10.31 Call	Bond Future	3667.9100	3.6679	3622.2900	3.6223	1.244	0.0000	0.0000
2024/07/25	2030	08/05/2025	12.28 Call	Bond Future	9192.8000	9.1928	9133.5700	9.1336	0.644	0.0000	0.0000
2024/07/25	2030	08/05/2025	12.28 Put	Bond Future	205.1200	0.2051	207.9300	0.2079	1.370	0.0000	0.0000
2024/07/25	2030	08/05/2025	10.69 Put	Bond Future	893.7200	0.8937	905.9300	0.9059	1.366	0.0000	0.0000
2024/07/25	2030	08/05/2025	10.69 Call	Bond Future	4655.7000	4.6557	4605.8700	4.6059	1.070	0.0000	0.0000
2024/07/25	2030	08/05/2025		Bond Future	9.6141	96.2218	9.6314	96.1597	0.180	0.0000	0.0000
2024/07/25	2030	08/05/2025	9.93 Call	Bond Future	2766.9200	2.7669	2726.5700	2.7266	1.458	0.0000	0.0000
2024/07/25	2030	08/05/2025	9.93 Put	Bond Future	1642.7100	1.6427	1664.4000	1.6644	1.320	0.0000	0.0000
2024/07/25	2030	07/08/2025		Bond Future	9.7032	94.1973	9.7216	94.1344	0.190	0.0000	0.0000
2024/07/25	2030	07/08/2025	11.11 Call	Bond Future	5615.2100	5.6152	5564.1300	5.5641	0.910	0.0000	0.0000
2024/07/25	2030	07/08/2025	11.11 Put	Bond Future	948.4500	0.9485	960.2800	0.9603	1.247	0.0000	0.0000
2024/07/25	2030	07/08/2025	12.12 Call	Bond Future	8288.2300	8.2882	8231.0500	8.2311	0.690	0.0000	0.0000
2024/07/25	2030	07/08/2025	12.12 Put	Bond Future	446.6400	0.4466	452.3700	0.4524	1.283	0.0000	0.0000
2024/07/25	2030	07/08/2025	10.48 Put	Bond Future	1429.8500	1.4299	1447.5000	1.4475	1.234	0.0000	0.0000
2024/07/25	2030	07/08/2025	10.48 Call	Bond Future	4042.9000	4.0429	3997.6400	3.9976	1.119	0.0000	0.0000
2024/07/25	2032	01/08/2024	12.54 Call	Bond Future	10507.5800	10.5076	10389.0700	10.3891	1.128	0.0000	0.0000
2024/07/25	2032	01/08/2024	12.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2032	01/08/2024	11.66 Call	Bond Future	6742.7700	6.7428	6624.2500	6.6243	1.758	0.0000	0.0000
2024/07/25	2032	01/08/2024	11.66 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/25	2032	01/08/2024	11.50 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/07/25	2032	01/08/2024	11.50 Call	Bond Future	6033.5000	6.0335	5914.9800	5.9150	1.964	0.0000	0.0000
2024/07/25	2032	01/08/2024	10.95 Call	Bond Future	3537.7700	3.5378	3418.4100	3.4184	3.374	0.0000	0.0000
2024/07/25	2032	01/08/2024	10.95 Put	Bond Future	3.0100	0.0030	2.1600	0.0022	28.239	0.0000	0.0000
2024/07/25	2032	01/08/2024	11.11 Put	Bond Future	0.7900	0.0008	0.4900	0.0005	37.975	0.0000	0.0000
2024/07/25	2032	01/08/2024	11.11 Call	Bond Future	4272.2600	4.2723	4153.4500	4.1535	2.781	0.0000	0.0000
2024/07/25	2032	01/08/2024	11.61 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/25	2032	01/08/2024	11.61 Call	Bond Future	6521.9600	6.5220	6403.4400	6.4034	1.817	0.0000	0.0000
2024/07/25	2032	01/08/2024	12.31 Call	Bond Future	9545.3900	9.5454	9426.8800	9.4269	1.242	0.0000	0.0000
2024/07/25	2032	01/08/2024	12.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2032	01/08/2024	11.14 Call	Bond Future	4409.3100	4.4093	4290.5600	4.2906	2.693	0.0000	0.0000
2024/07/25	2032	01/08/2024	11.14 Put	Bond Future	0.6100	0.0006	0.3700	0.0004	39.344	0.0000	0.0000
2024/07/25	2032	01/08/2024	11.15 Call	Bond Future	4454.9400	4.4549	4336.2100	4.3362	2.665	0.0000	0.0000
2024/07/25	2032	01/08/2024	11.15 Put	Bond Future	0.5600	0.0006	0.3400	0.0003	39.286	0.0000	0.0000
2024/07/25	2032	01/08/2024	11.13 Call	Bond Future	4363.6600	4.3637	4244.8900	4.2449	2.722	0.0000	0.0000
2024/07/25	2032	01/08/2024	11.13 Put	Bond Future	0.6700	0.0007	0.4100	0.0004	38.806	0.0000	0.0000
2024/07/25	2032	01/08/2024		Bond Future	10.2061	92.6474	10.2304	92.5289	0.238	0.0000	0.0000
2024/07/25	2032	07/11/2024	11.48 Call	Bond Future	5767.6800	5.7677	5656.3000	5.6563	1.931	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	
2024/07/25	2032	07/11/2024	11.48 Put	Bond Future	287.5700	0.2876	297.4800	0.2975	3.446	0.0000	0.0000
2024/07/25	2032	07/11/2024	11.49 Call	Bond Future	5806.8900	5.8069	5695.3500	5.6954	1.921	0.0000	0.0000
2024/07/25	2032	07/11/2024	11.49 Put	Bond Future	283.0300	0.2830	292.7800	0.2928	3.445	0.0000	0.0000
2024/07/25	2032	07/11/2024	11.47 Call	Bond Future	5728.4900	5.7285	5617.2800	5.6173	1.941	0.0000	0.0000
2024/07/25	2032	07/11/2024	11.47 Put	Bond Future	292.1700	0.2922	302.2500	0.3023	3.450	0.0000	0.0000
2024/07/25	2032	07/11/2024		Bond Future	10.2779	90.6405	10.3035	90.5192	0.249	0.0000	0.0000
2024/07/25	2032	07/11/2024	11.11 Put	Bond Future	513.6500	0.5137	531.3900	0.5314	3.454	0.0000	0.0000
2024/07/25	2032	07/11/2024	11.11 Call	Bond Future	4353.9200	4.3539	4250.3700	4.2504	2.378	0.0000	0.0000
2024/07/25	2032	07/11/2024	11.61 Put	Bond Future	233.5000	0.2335	241.4900	0.2415	3.422	0.0000	0.0000
2024/07/25	2032	07/11/2024	11.61 Call	Bond Future	6280.1800	6.2802	6166.8800	6.1669	1.804	0.0000	0.0000
2024/07/25	2032	07/11/2024	12.95 Call	Bond Future	11624.8800	11.6249	11504.0600	11.5041	1.039	0.0000	0.0000
2024/07/25	2032	07/11/2024	12.95 Put	Bond Future	15.4400	0.0154	15.9100	0.0159	3.044	0.0000	0.0000
2024/07/25	2032	07/11/2024	13.36 Call	Bond Future	13220.1400	13.2201	13099.0000	13.0990	0.916	0.0000	0.0000
2024/07/25	2032	07/11/2024	13.36 Put	Bond Future	5.0800	0.0051	5.2300	0.0052	2.953	0.0000	0.0000
2024/07/25	2032	07/11/2024	11.64 Put	Bond Future	222.4400	0.2224	230.0400	0.2300	3.417	0.0000	0.0000
2024/07/25	2032	07/11/2024	11.64 Call	Bond Future	6399.1700	6.3992	6285.4800	6.2855	1.777	0.0000	0.0000
2024/07/25	2032	07/11/2024	10.60 Call	Bond Future	2605.8900	2.6059	2520.5400	2.5205	3.275	0.0000	0.0000
2024/07/25	2032	07/11/2024	10.60 Put	Bond Future	1093.7800	1.0938	1129.7200	1.1297	3.286	0.0000	0.0000
2024/07/25	2032	06/02/2025		Bond Future	10.3519	92.5973	10.3787	92.4736	0.259	0.0000	0.0000
2024/07/25	2032	06/02/2025	11.72 Call	Bond Future	6654.9300	6.6549	6547.6900	6.5477	1.611	0.0000	0.0000
2024/07/25	2032	06/02/2025	11.72 Put	Bond Future	605.4400	0.6054	621.8900	0.6219	2.717	0.0000	0.0000
2024/07/25	2032	08/05/2025		Bond Future	10.4448	90.3644	10.4728	90.2386	0.268	0.0000	0.0000
2024/07/25	2032	08/05/2025	10.91 Call	Bond Future	4057.7700	4.0578	3974.4800	3.9745	2.053	0.0000	0.0000
2024/07/25	2032	08/05/2025	10.91 Put	Bond Future	1998.1500	1.9982	2040.6500	2.0407	2.127	0.0000	0.0000
2024/07/25	2032	07/08/2025		Bond Future	10.5483	92.2281	10.5777	92.1001	0.279	0.0000	0.0000
2024/07/25	2032	07/08/2025	12.01 Call	Bond Future	7428.6000	7.4286	7326.9000	7.3269	1.369	0.0000	0.0000
2024/07/25	2032	07/08/2025	12.01 Put	Bond Future	1331.8100	1.3318	1358.1400	1.3581	1.977	0.0000	0.0000
2024/07/25	2033	01/08/2024		Bond Future	124.7635	124.7635	124.4771	124.4771	0.230	0.0000	0.0000
2024/07/25	2033	07/11/2024		Bond Future	126.2059	126.2059	125.9126	125.9126	0.232	0.0000	0.0000
2024/07/25	2033	06/02/2025		Bond Future	128.9612	128.9612	128.6619	128.6619	0.232	0.0000	0.0000
2024/07/25	2033	06/02/2025	124.94 Call	Bond Future	4021.2100	4.0212	3721.9200	3.7219	7.443	0.0000	0.0000
2024/07/25	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2033	08/05/2025		Bond Future	130.1587	130.1587	129.8537	129.8537	0.234	0.0000	0.0000
2024/07/25	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2033	08/05/2025	130.62 Put	Bond Future	461.3200	0.4613	766.3500	0.7664	66.121	0.0000	0.0000
2024/07/25	2033	07/08/2025		Bond Future	132.8777	132.8777	132.5669	132.5669	0.234	0.0000	0.0000
2024/07/25	2033	07/08/2025	128.65 Call	Bond Future	4227.7100	4.2277	3916.9200	3.9169	7.351	0.0000	0.0000
2024/07/25	2033	07/08/2025	128.65 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	
2024/07/25	2037	01/08/2024	13.82 Call	Bond Future	12810.5000	12.8105	12558.6900	12.5587	1.966	0.0000	0.0000
2024/07/25	2037	01/08/2024	13.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2037	01/08/2024	13.17 Call	Bond Future	9819.0600	9.8191	9567.2500	9.5673	2.565	0.0000	0.0000
2024/07/25	2037	01/08/2024	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2037	01/08/2024		Bond Future	11.2877	81.7090	11.3318	81.4572	0.391	0.0000	0.0000
2024/07/25	2037	01/08/2024	12.10 Call	Bond Future	4463.4100	4.4634	4211.4200	4.2114	5.646	0.0000	0.0000
2024/07/25	2037	01/08/2024	12.10 Put	Bond Future	1.1400	0.0011	0.9600	0.0010	15.789	0.0000	0.0000
2024/07/25	2037	01/08/2024	12.11 Call	Bond Future	4516.0100	4.5160	4264.0400	4.2640	5.579	0.0000	0.0000
2024/07/25	2037	01/08/2024	12.11 Put	Bond Future	1.0200	0.0010	0.8600	0.0009	15.686	0.0000	0.0000
2024/07/25	2037	01/08/2024	12.09 Call	Bond Future	4410.7600	4.4108	4158.7700	4.1588	5.713	0.0000	0.0000
2024/07/25	2037	01/08/2024	12.09 Put	Bond Future	1.2600	0.0013	1.0800	0.0011	14.286	0.0000	0.0000
2024/07/25	2037	07/11/2024		Bond Future	11.3796	83.6142	11.4255	83.3566	0.403	0.0000	0.0000
2024/07/25	2037	07/11/2024	12.58 Call	Bond Future	6777.3500	6.7774	6547.9300	6.5479	3.385	0.0000	0.0000
2024/07/25	2037	07/11/2024	12.58 Put	Bond Future	406.3700	0.4064	434.6200	0.4346	6.952	0.0000	0.0000
2024/07/25	2037	07/11/2024	12.59 Call	Bond Future	6821.5400	6.8215	6591.7400	6.5917	3.369	0.0000	0.0000
2024/07/25	2037	07/11/2024	12.59 Put	Bond Future	400.5500	0.4006	428.4200	0.4284	6.958	0.0000	0.0000
2024/07/25	2037	07/11/2024	12.57 Call	Bond Future	6733.1900	6.7332	6504.1600	6.5042	3.402	0.0000	0.0000
2024/07/25	2037	07/11/2024	12.57 Put	Bond Future	412.2600	0.4123	440.9000	0.4409	6.947	0.0000	0.0000
2024/07/25	2037	06/02/2025		Bond Future	11.4724	81.1587	11.5201	80.8957	0.415	0.0000	0.0000
2024/07/25	2037	06/02/2025	12.76 Call	Bond Future	7593.8300	7.5938	7375.2500	7.3753	2.878	0.0000	0.0000
2024/07/25	2037	06/02/2025	12.76 Put	Bond Future	895.8300	0.8958	940.2600	0.9403	4.960	0.0000	0.0000
2024/07/25	2037	08/05/2025		Bond Future	11.5851	82.8517	11.6346	82.5836	0.427	0.0000	0.0000
2024/07/25	2037	08/05/2025	12.25 Call	Bond Future	5677.2400	5.6772	5493.2600	5.4933	3.241	0.0000	0.0000
2024/07/25	2037	08/05/2025	12.25 Put	Bond Future	2177.3100	2.1773	2261.4500	2.2615	3.864	0.0000	0.0000
2024/07/25	2037	08/05/2025	13.35 Put	Bond Future	979.5700	0.9796	1020.7600	1.0208	4.205	0.0000	0.0000
2024/07/25	2037	08/05/2025	13.35 Call	Bond Future	9809.2100	9.8092	9582.2800	9.5823	2.313	0.0000	0.0000
2024/07/25	2037	08/05/2025	12.55 Put	Bond Future	1750.5300	1.7505	1820.2300	1.8202	3.982	0.0000	0.0000
2024/07/25	2037	08/05/2025	12.55 Call	Bond Future	6758.9500	6.7590	6560.5300	6.5605	2.936	0.0000	0.0000
2024/07/25	2037	08/05/2025	13.30 Put	Bond Future	1015.5400	1.0155	1058.1400	1.0581	4.195	0.0000	0.0000
2024/07/25	2037	08/05/2025	13.30 Call	Bond Future	9614.6200	9.6146	9389.1000	9.3891	2.346	0.0000	0.0000
2024/07/25	2037	07/08/2025		Bond Future	11.7083	80.2998	11.7598	80.0265	0.440	0.0000	0.0000
2024/07/25	2037	07/08/2025	13.01 Call	Bond Future	8527.1900	8.5272	8320.4600	8.3205	2.424	0.0000	0.0000
2024/07/25	2037	07/08/2025	13.01 Put	Bond Future	1999.9200	1.9999	2066.5300	2.0665	3.331	0.0000	0.0000
2024/07/25	2038	01/08/2024		Bond Future	134.0093	134.0093	134.0077	134.0077	0.001	0.0000	0.0000
2024/07/25	2038	07/11/2024		Bond Future	137.1701	137.1701	137.1682	137.1682	0.001	0.0000	0.0000
2024/07/25	2038	06/02/2025		Bond Future	138.0538	138.0538	138.0524	138.0524	0.001	0.0000	0.0000
2024/07/25	2038	06/02/2025	135.23 Call	Bond Future	2823.8200	2.8238	2822.4000	2.8224	0.050	0.0000	0.0000
2024/07/25	2038	06/02/2025	135.23 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	
2024/07/25	2038	08/05/2025		Bond Future	140.9698	140.9698	140.9689	140.9689	0.001	0.0000	0.0000
2024/07/25	2038	08/05/2025	139.68 Call	Bond Future	1289.7600	1.2898	1288.8500	1.2889	0.071	0.0000	0.0000
2024/07/25	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2038	07/08/2025		Bond Future	141.7609	141.7609	141.7605	141.7605	0.000	0.0000	0.0000
2024/07/25	2038	07/08/2025	139.56 Call	Bond Future	2200.9100	2.2009	2200.5000	2.2005	0.019	0.0000	0.0000
2024/07/25	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2040	01/08/2024	12.28 Put	Bond Future	1.3300	0.0013	1.2900	0.0013	3.008	0.0000	0.0000
2024/07/25	2040	01/08/2024	12.28 Call	Bond Future	4708.6900	4.7087	4375.2900	4.3753	7.081	0.0000	0.0000
2024/07/25	2040	01/08/2024	12.88 Call	Bond Future	7980.6200	7.9806	7647.2600	7.6473	4.177	0.0000	0.0000
2024/07/25	2040	01/08/2024	12.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2040	01/08/2024	13.48 Call	Bond Future	11042.3500	11.0424	10708.9900	10.7090	3.019	0.0000	0.0000
2024/07/25	2040	01/08/2024	13.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2040	01/08/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2040	01/08/2024	12.95 Call	Bond Future	8348.4000	8.3484	8015.0400	8.0150	3.993	0.0000	0.0000
2024/07/25	2040	01/08/2024		Bond Future	11.4827	82.3594	11.5368	82.0260	0.471	0.0000	0.0000
2024/07/25	2040	01/08/2024	12.33 Call	Bond Future	4989.4200	4.9894	4656.0100	4.6560	6.682	0.0000	0.0000
2024/07/25	2040	01/08/2024	12.33 Put	Bond Future	0.7900	0.0008	0.7400	0.0007	6.329	0.0000	0.0000
2024/07/25	2040	01/08/2024	12.34 Call	Bond Future	5045.4000	5.0454	4711.9900	4.7120	6.608	0.0000	0.0000
2024/07/25	2040	01/08/2024	12.34 Put	Bond Future	0.7100	0.0007	0.6600	0.0007	7.042	0.0000	0.0000
2024/07/25	2040	01/08/2024	12.32 Call	Bond Future	4933.3800	4.9334	4599.9700	4.6000	6.758	0.0000	0.0000
2024/07/25	2040	01/08/2024	12.32 Put	Bond Future	0.8800	0.0009	0.8300	0.0008	5.682	0.0000	0.0000
2024/07/25	2040	07/11/2024	12.85 Call	Bond Future	7615.2600	7.6153	7309.1400	7.3091	4.020	0.0000	0.0000
2024/07/25	2040	07/11/2024	12.85 Put	Bond Future	386.1900	0.3862	421.3400	0.4213	9.102	0.0000	0.0000
2024/07/25	2040	07/11/2024	12.86 Call	Bond Future	7662.4800	7.6625	7355.8900	7.3559	4.001	0.0000	0.0000
2024/07/25	2040	07/11/2024	12.86 Put	Bond Future	380.6600	0.3807	415.3400	0.4153	9.110	0.0000	0.0000
2024/07/25	2040	07/11/2024	12.84 Call	Bond Future	7568.0600	7.5681	7262.4200	7.2624	4.039	0.0000	0.0000
2024/07/25	2040	07/11/2024	12.84 Put	Bond Future	391.8000	0.3918	427.4300	0.4274	9.094	0.0000	0.0000
2024/07/25	2040	07/11/2024		Bond Future	11.5751	84.2799	11.6313	83.9386	0.486	0.0000	0.0000
2024/07/25	2040	07/11/2024	12.10 Put	Bond Future	1113.9000	1.1139	1205.2100	1.2052	8.197	0.0000	0.0000
2024/07/25	2040	07/11/2024	12.10 Call	Bond Future	4215.5200	4.2155	3965.5600	3.9656	5.930	0.0000	0.0000
2024/07/25	2040	07/11/2024	12.60 Call	Bond Future	6443.8400	6.4438	6151.5900	6.1516	4.535	0.0000	0.0000
2024/07/25	2040	07/11/2024	12.60 Put	Bond Future	552.6000	0.5526	601.6200	0.6016	8.871	0.0000	0.0000
2024/07/25	2040	07/11/2024	13.15 Call	Bond Future	9036.4600	9.0365	8718.4600	8.7185	3.519	0.0000	0.0000
2024/07/25	2040	07/11/2024	13.15 Put	Bond Future	249.8900	0.2499	273.1600	0.2732	9.312	0.0000	0.0000
2024/07/25	2040	06/02/2025		Bond Future	11.6679	81.5880	11.7262	81.2397	0.500	0.0000	0.0000
2024/07/25	2040	06/02/2025	12.95 Call	Bond Future	8120.4100	8.1204	7832.3500	7.8324	3.547	0.0000	0.0000
2024/07/25	2040	06/02/2025	12.95 Put	Bond Future	957.7500	0.9578	1018.0700	1.0181	6.298	0.0000	0.0000
2024/07/25	2040	08/05/2025	12.75 Put	Bond Future	1940.6400	1.9406	2034.7100	2.0347	4.847	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	
2024/07/25	2040	08/05/2025	12.75 Call	Bond Future	7371.1600	7.3712	7109.9900	7.1100	3.543	0.0000	0.0000
2024/07/25	2040	08/05/2025	13.50 Put	Bond Future	1143.6300	1.1436	1202.2100	1.2022	5.122	0.0000	0.0000
2024/07/25	2040	08/05/2025	13.50 Call	Bond Future	10393.6600	10.3937	10097.0000	10.0970	2.854	0.0000	0.0000
2024/07/25	2040	08/05/2025	13.43 Put	Bond Future	1200.5900	1.2006	1261.8500	1.2619	5.102	0.0000	0.0000
2024/07/25	2040	08/05/2025	13.43 Call	Bond Future	10106.9800	10.1070	9813.0000	9.8130	2.909	0.0000	0.0000
2024/07/25	2040	08/05/2025		Bond Future	11.7788	83.2898	11.8393	82.9345	0.513	0.0000	0.0000
2024/07/25	2040	08/05/2025	12.63 Call	Bond Future	6903.8800	6.9039	6649.8900	6.6499	3.679	0.0000	0.0000
2024/07/25	2040	08/05/2025	12.63 Put	Bond Future	2113.6400	2.1136	2214.8900	2.2149	4.790	0.0000	0.0000
2024/07/25	2040	07/08/2025		Bond Future	11.8994	80.4960	11.9622	80.1338	0.528	0.0000	0.0000
2024/07/25	2040	07/08/2025	13.29 Call	Bond Future	9510.7800	9.5108	9233.6400	9.2336	2.914	0.0000	0.0000
2024/07/25	2040	07/08/2025	13.29 Put	Bond Future	2037.0100	2.0370	2122.1100	2.1221	4.178	0.0000	0.0000
2024/07/25	2044	01/08/2024	13.00 Call	Bond Future	8535.2200	8.5352	8160.8300	8.1608	4.386	0.0000	0.0000
2024/07/25	2044	01/08/2024	13.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2044	01/08/2024	13.25 Call	Bond Future	9826.5300	9.8265	9452.1400	9.4521	3.810	0.0000	0.0000
2024/07/25	2044	01/08/2024	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2044	01/08/2024	12.29 Call	Bond Future	4638.6400	4.6386	4264.3700	4.2644	8.069	0.0000	0.0000
2024/07/25	2044	01/08/2024	12.29 Put	Bond Future	1.8500	0.0019	1.9700	0.0020	6.486	0.0000	0.0000
2024/07/25	2044	01/08/2024	12.30 Call	Bond Future	4695.8700	4.6959	4321.5800	4.3216	7.971	0.0000	0.0000
2024/07/25	2044	01/08/2024	12.30 Put	Bond Future	1.6700	0.0017	1.7700	0.0018	5.988	0.0000	0.0000
2024/07/25	2044	01/08/2024	12.28 Call	Bond Future	4581.3700	4.5814	4207.1200	4.2071	8.169	0.0000	0.0000
2024/07/25	2044	01/08/2024	12.28 Put	Bond Future	2.0500	0.0021	2.1900	0.0022	6.829	0.0000	0.0000
2024/07/25	2044	01/08/2024		Bond Future	11.5223	78.7913	11.5815	78.4169	0.514	0.0000	0.0000
2024/07/25	2044	07/11/2024		Bond Future	11.6094	80.6285	11.6708	80.2453	0.529	0.0000	0.0000
2024/07/25	2044	07/11/2024	12.91 Call	Bond Future	7885.3300	7.8853	7541.1900	7.5412	4.364	0.0000	0.0000
2024/07/25	2044	07/11/2024	12.91 Put	Bond Future	383.9400	0.3839	422.9400	0.4229	10.158	0.0000	0.0000
2024/07/25	2044	07/11/2024	12.92 Call	Bond Future	7932.8100	7.9328	7588.1500	7.5882	4.345	0.0000	0.0000
2024/07/25	2044	07/11/2024	12.92 Put	Bond Future	378.4200	0.3784	416.9000	0.4169	10.169	0.0000	0.0000
2024/07/25	2044	07/11/2024	12.90 Call	Bond Future	7837.7800	7.8378	7494.1600	7.4942	4.384	0.0000	0.0000
2024/07/25	2044	07/11/2024	12.90 Put	Bond Future	389.4600	0.3895	428.9800	0.4290	10.147	0.0000	0.0000
2024/07/25	2044	07/11/2024	12.50 Call	Bond Future	5955.5900	5.9556	5638.8100	5.6388	5.319	0.0000	0.0000
2024/07/25	2044	07/11/2024	12.50 Put	Bond Future	685.9000	0.6859	752.2600	0.7523	9.675	0.0000	0.0000
2024/07/25	2044	07/11/2024	12.25 Call	Bond Future	4822.8500	4.8229	4529.9500	4.5300	6.073	0.0000	0.0000
2024/07/25	2044	07/11/2024	12.25 Put	Bond Future	972.0400	0.9720	1062.2800	1.0623	9.284	0.0000	0.0000
2024/07/25	2044	07/11/2024	12.00 Call	Bond Future	3755.9200	3.7559	3493.3300	3.4933	6.991	0.0000	0.0000
2024/07/25	2044	07/11/2024	12.00 Put	Bond Future	1370.1100	1.3701	1490.6600	1.4907	8.799	0.0000	0.0000
2024/07/25	2044	06/02/2025	13.75 Call	Bond Future	11662.7300	11.6627	11307.2900	11.3073	3.048	0.0000	0.0000
2024/07/25	2044	06/02/2025	13.75 Put	Bond Future	491.8600	0.4919	527.6500	0.5277	7.276	0.0000	0.0000
2024/07/25	2044	06/02/2025	12.50 Put	Bond Future	1530.7500	1.5308	1631.8100	1.6318	6.602	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	
2024/07/25	2044	06/02/2025	12.50 Call	Bond Future	6247.9500	6.2480	5957.7800	5.9578	4.644	0.0000	0.0000
2024/07/25	2044	06/02/2025	12.00 Put	Bond Future	2424.7800	2.4248	2573.0200	2.5730	6.114	0.0000	0.0000
2024/07/25	2044	06/02/2025	12.00 Call	Bond Future	4263.5800	4.2636	4020.5900	4.0206	5.699	0.0000	0.0000
2024/07/25	2044	06/02/2025		Bond Future	11.6965	77.9832	11.7601	77.5920	0.544	0.0000	0.0000
2024/07/25	2044	06/02/2025	13.02 Call	Bond Future	8472.1700	8.4722	8147.0200	8.1470	3.838	0.0000	0.0000
2024/07/25	2044	06/02/2025	13.02 Put	Bond Future	948.0900	0.9481	1014.1700	1.0142	6.970	0.0000	0.0000
2024/07/25	2044	08/05/2025		Bond Future	11.8000	79.6097	11.8659	79.2107	0.558	0.0000	0.0000
2024/07/25	2044	08/05/2025	12.72 Call	Bond Future	7346.7100	7.3467	7056.9200	7.0569	3.944	0.0000	0.0000
2024/07/25	2044	08/05/2025	12.72 Put	Bond Future	2061.8300	2.0618	2171.0700	2.1711	5.298	0.0000	0.0000
2024/07/25	2044	07/08/2025		Bond Future	11.9121	76.8653	11.9804	76.4583	0.573	0.0000	0.0000
2024/07/25	2044	07/08/2025	13.34 Call	Bond Future	9870.8900	9.8709	9557.8200	9.5578	3.172	0.0000	0.0000
2024/07/25	2044	07/08/2025	13.34 Put	Bond Future	2043.6300	2.0436	2137.4800	2.1375	4.592	0.0000	0.0000
2024/07/25	2046	01/08/2024		Bond Future	117.2685	117.2685	117.7949	117.7949	0.449	0.0000	0.0000
2024/07/25	2046	07/11/2024		Bond Future	117.8365	117.8365	118.3755	118.3755	0.457	0.0000	0.0000
2024/07/25	2046	06/02/2025		Bond Future	120.4089	120.4089	120.9598	120.9598	0.458	0.0000	0.0000
2024/07/25	2046	06/02/2025	114.01 Call	Bond Future	6398.8600	6.3989	6949.8200	6.9498	8.610	0.0000	0.0000
2024/07/25	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2046	08/05/2025		Bond Future	120.7097	120.7097	121.2728	121.2728	0.466	0.0000	0.0000
2024/07/25	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2046	08/05/2025	121.97 Put	Bond Future	1260.2800	1.2603	697.2000	0.6972	44.679	0.0000	0.0000
2024/07/25	2046	07/08/2025		Bond Future	123.2299	123.2299	123.8052	123.8052	0.467	0.0000	0.0000
2024/07/25	2046	07/08/2025	118.69 Call	Bond Future	4539.8900	4.5399	5115.1600	5.1152	12.671	0.0000	0.0000
2024/07/25	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2050	01/08/2024		Bond Future	116.5033	116.5033	116.5016	116.5016	0.002	0.0000	0.0000
2024/07/25	2050	07/11/2024		Bond Future	119.2510	119.2510	119.2493	119.2493	0.001	0.0000	0.0000
2024/07/25	2050	06/02/2025		Bond Future	119.5019	119.5019	119.5002	119.5002	0.001	0.0000	0.0000
2024/07/25	2050	06/02/2025	115.60 Call	Bond Future	3901.9200	3.9019	3900.2100	3.9002	0.044	0.0000	0.0000
2024/07/25	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2050	08/05/2025		Bond Future	122.0258	122.0258	122.0248	122.0248	0.001	0.0000	0.0000
2024/07/25	2050	08/05/2025	121.16 Call	Bond Future	865.8300	0.8658	864.7800	0.8648	0.121	0.0000	0.0000
2024/07/25	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	2050	07/08/2025		Bond Future	122.1733	122.1733	122.1727	122.1727	0.000	0.0000	0.0000
2024/07/25	2050	07/08/2025	119.89 Call	Bond Future	2283.3400	2.2833	2282.7300	2.2827	0.027	0.0000	0.0000
2024/07/25	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	8608	21/12/2026		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
2024/07/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	AL37	01/08/2024		Index Future	1007.1160	1007.1160	1006.3980	0.071	0.0000	0.0000
2024/07/25	AL37	07/11/2024		Index Future	1030.6000	1030.6000	1029.8650	0.071	0.0000	0.0000
2024/07/25	AL37	06/02/2025		Index Future	1052.8560	1052.8560	1052.1080	0.071	0.0000	0.0000
2024/07/25	AL37	08/05/2025		Index Future	1074.8700	1074.8700	1074.1110	0.071	0.0000	0.0000
2024/07/25	AL37	07/08/2025		Index Future	1097.1040	1097.1040	1096.3340	0.070	0.0000	0.0000
2024/07/25	AL7T	01/08/2024		Index Future	1190.3650	1190.3650	1188.7680	0.134	0.0000	0.0000
2024/07/25	AL7T	07/11/2024		Index Future	1218.1210	1218.1210	1216.4870	0.134	0.0000	0.0000
2024/07/25	AL7T	06/02/2025		Index Future	1244.4270	1244.4270	1242.7610	0.134	0.0000	0.0000
2024/07/25	AL7T	08/05/2025		Index Future	1270.4470	1270.4470	1268.7520	0.133	0.0000	0.0000
2024/07/25	AL7T	07/08/2025		Index Future	1296.7270	1296.7270	1295.0010	0.133	0.0000	0.0000
2024/07/25	ALBI	01/08/2024		Index Future	1032.3370	1032.3370	1030.1380	0.213	0.0000	0.0000
2024/07/25	ALBI	07/11/2024		Index Future	1056.4080	1056.4080	1054.1580	0.213	0.0000	0.0000
2024/07/25	ALBI	06/02/2025		Index Future	1079.2220	1079.2220	1076.9260	0.213	0.0000	0.0000
2024/07/25	ALBI	08/05/2025		Index Future	1101.7880	1101.7880	1099.4480	0.212	0.0000	0.0000
2024/07/25	ALBI	07/08/2025		Index Future	1124.5780	1124.5780	1122.1950	0.212	0.0000	0.0000
2024/07/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	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	
2024/07/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	ES33	01/08/2024		Bond Future	11.5798	80.3214	11.6187	80.1398	0.336	0.0000	0.0000
2024/07/25	ES33	07/11/2024		Bond Future	11.7013	78.4135	11.7420	78.2275	0.348	0.0000	0.0000
2024/07/25	ES33	06/02/2025		Bond Future	11.8265	80.1250	11.8690	79.9351	0.360	0.0000	0.0000
2024/07/25	ES33	06/02/2025	13.34 Call	Bond Future	6393.3700	6.3934	6203.5400	6.2035	2.969	0.0000	0.0000
2024/07/25	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	ES33	08/05/2025		Bond Future	11.9665	78.0138	12.0108	77.8203	0.371	0.0000	0.0000
2024/07/25	ES33	08/05/2025	12.73 Call	Bond Future	3241.7900	3.2418	3048.3500	3.0484	5.967	0.0000	0.0000
2024/07/25	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	ES33	07/08/2025		Bond Future	12.1179	79.6399	12.1642	79.4428	0.382	0.0000	0.0000
2024/07/25	ES33	07/08/2025	13.56 Call	Bond Future	5835.2600	5.8353	5638.1500	5.6382	3.378	0.0000	0.0000
2024/07/25	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	ES42	01/08/2024		Bond Future	11.9889	76.9586	12.0429	76.6471	0.451	0.0000	0.0000
2024/07/25	ES42	07/11/2024		Bond Future	12.0968	74.5052	12.1530	74.1864	0.465	0.0000	0.0000
2024/07/25	ES42	06/02/2025		Bond Future	12.2021	76.1309	12.2604	75.8053	0.477	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	
2024/07/25	ES42	06/02/2025	13.71 Call	Bond Future	7737.4000	7.7374	7411.8100	7.4118	4.208	0.0000	0.0000
2024/07/25	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	ES42	08/05/2025		Bond Future	12.3231	73.4695	12.3836	73.1374	0.491	0.0000	0.0000
2024/07/25	ES42	08/05/2025	13.25 Call	Bond Future	4838.5600	4.8386	4506.4800	4.5065	6.863	0.0000	0.0000
2024/07/25	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	ES42	07/08/2025		Bond Future	12.4492	74.9984	12.5119	74.6597	0.504	0.0000	0.0000
2024/07/25	ES42	07/08/2025	13.79 Call	Bond Future	6726.2600	6.7263	6387.5700	6.3876	5.035	0.0000	0.0000
2024/07/25	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	GOVI	01/08/2024		GOVI	1016.6590	1016.6590	1014.5300	1014.5300	0.209	0.0000	0.0000
2024/07/25	GOVI	01/08/2024	943.38 Call	GOVI	732790.0000	73.2790	711500.0000	71.1500	2.905	0.0000	0.0000
2024/07/25	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	GOVI	01/08/2024	943.39 Call	GOVI	732690.0000	73.2690	711400.0000	71.1400	2.906	0.0000	0.0000
2024/07/25	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	GOVI	01/08/2024	943.37 Call	GOVI	732890.0000	73.2890	711600.0000	71.1600	2.905	0.0000	0.0000
2024/07/25	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	GOVI	07/11/2024		GOVI	1040.3660	1040.3660	1038.1860	1038.1860	0.210	0.0000	0.0000
2024/07/25	GOVI	07/11/2024	948.79 Call	GOVI	915760.0000	91.5760	893960.0000	89.3960	2.381	0.0000	0.0000
2024/07/25	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	GOVI	07/11/2024	948.80 Call	GOVI	915660.0000	91.5660	893860.0000	89.3860	2.381	0.0000	0.0000
2024/07/25	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	GOVI	07/11/2024	948.78 Call	GOVI	915860.0000	91.5860	894060.0000	89.4060	2.380	0.0000	0.0000
2024/07/25	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	GOVI	06/02/2025		GOVI	1062.8330	1062.8330	1060.6090	1060.6090	0.209	0.0000	0.0000
2024/07/25	GOVI	06/02/2025	972.00 Call	GOVI	908330.0000	90.8330	886090.0000	88.6090	2.448	0.0000	0.0000
2024/07/25	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	GOVI	08/05/2025		GOVI	1085.0560	1085.0560	1082.7900	1082.7900	0.209	0.0000	0.0000
2024/07/25	GOVI	08/05/2025	1,022.00 Call	GOVI	630560.0000	63.0560	607900.0000	60.7900	3.594	0.0000	0.0000
2024/07/25	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	GOVI	07/08/2025		GOVI	1107.5010	1107.5010	1105.1930	1105.1930	0.208	0.0000	0.0000
2024/07/25	GOVI	07/08/2025	1,011.00 Call	GOVI	965010.0000	96.5010	941930.0000	94.1930	2.392	0.0000	0.0000
2024/07/25	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/25	IGOV	01/08/2024		Index Future	356.9440	356.9440	357.2090	357.2090	0.074	0.0000	0.0000
2024/07/25	IGOV	07/11/2024		Index Future	365.3630	365.3630	365.6340	365.6340	0.074	0.0000	0.0000
2024/07/25	IGOV	06/02/2025		Index Future	373.3390	373.3390	373.6180	373.6180	0.075	0.0000	0.0000
2024/07/25	IGOV	08/05/2025		Index Future	381.2300	381.2300	381.5170	381.5170	0.075	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	
2024/07/25	IGOV	07/08/2025		Index Future	389.1990	389.1990	389.4930	389.4930	0.076	0.0000	0.0000
2024/07/25	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/07/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/25	JBAF	17/07/2024		Jibar Tradeable Future	8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/25	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/25	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/25	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/25	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/25	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/25	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/25	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/25	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/25	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/25	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/25	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/25	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/25	R035	01/08/2024	11.65 Call	Bond Future	3832.4800	3.8325	3724.0900	3.7241	2.828	0.0000	0.0000
2024/07/25	R035	01/08/2024	11.65 Put	Bond Future	2.6300	0.0026	1.7800	0.0018	32.319	0.0000	0.0000
2024/07/25	R035	01/08/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	R035	01/08/2024	13.23 Call	Bond Future	11627.2000	11.6272	11519.6600	11.5197	0.925	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	
2024/07/25	R035	01/08/2024	12.50 Call	Bond Future	8157.4400	8.1574	8049.9000	8.0499	1.318	0.0000	0.0000
2024/07/25	R035	01/08/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	R035	01/08/2024	12.45 Call	Bond Future	7911.6600	7.9117	7804.1200	7.8041	1.359	0.0000	0.0000
2024/07/25	R035	01/08/2024	12.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	R035	01/08/2024	13.20 Call	Bond Future	11488.8700	11.4889	11381.3300	11.3813	0.936	0.0000	0.0000
2024/07/25	R035	01/08/2024	13.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	R035	01/08/2024	13.08 Call	Bond Future	10931.9900	10.9320	10824.4500	10.8245	0.984	0.0000	0.0000
2024/07/25	R035	01/08/2024	13.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	R035	01/08/2024	13.05 Call	Bond Future	10791.8700	10.7919	10684.3300	10.6843	0.996	0.0000	0.0000
2024/07/25	R035	01/08/2024	13.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	R035	01/08/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	R035	01/08/2024	12.20 Call	Bond Future	6666.5900	6.6666	6559.0500	6.5591	1.613	0.0000	0.0000
2024/07/25	R035	01/08/2024	11.80 Call	Bond Future	4617.6400	4.6176	4509.8700	4.5099	2.334	0.0000	0.0000
2024/07/25	R035	01/08/2024	11.80 Put	Bond Future	0.5400	0.0005	0.3100	0.0003	42.593	0.0000	0.0000
2024/07/25	R035	01/08/2024	11.81 Call	Bond Future	4669.7000	4.6697	4561.9500	4.5620	2.307	0.0000	0.0000
2024/07/25	R035	01/08/2024	11.81 Put	Bond Future	0.4800	0.0005	0.2700	0.0003	43.750	0.0000	0.0000
2024/07/25	R035	01/08/2024	11.79 Call	Bond Future	4565.5400	4.5655	4457.7500	4.4578	2.361	0.0000	0.0000
2024/07/25	R035	01/08/2024	11.79 Put	Bond Future	0.6000	0.0006	0.3500	0.0004	41.667	0.0000	0.0000
2024/07/25	R035	01/08/2024		Bond Future	10.9473	91.0320	10.9664	90.9244	0.175	0.0000	0.0000
2024/07/25	R035	07/11/2024		Bond Future	11.0391	88.6400	11.0591	88.5299	0.181	0.0000	0.0000
2024/07/25	R035	07/11/2024	12.18 Call	Bond Future	6421.1300	6.4211	6320.3300	6.3203	1.570	0.0000	0.0000
2024/07/25	R035	07/11/2024	12.18 Put	Bond Future	434.6600	0.4347	443.9600	0.4440	2.140	0.0000	0.0000
2024/07/25	R035	07/11/2024	12.19 Call	Bond Future	6464.7200	6.4647	6363.7700	6.3638	1.562	0.0000	0.0000
2024/07/25	R035	07/11/2024	12.19 Put	Bond Future	428.3300	0.4283	437.4800	0.4375	2.136	0.0000	0.0000
2024/07/25	R035	07/11/2024	12.17 Call	Bond Future	6377.4800	6.3775	6276.8400	6.2768	1.578	0.0000	0.0000
2024/07/25	R035	07/11/2024	12.17 Put	Bond Future	440.9700	0.4410	450.4300	0.4504	2.145	0.0000	0.0000
2024/07/25	R035	07/11/2024	13.23 Call	Bond Future	11083.2900	11.0833	10974.5100	10.9745	0.981	0.0000	0.0000
2024/07/25	R035	07/11/2024	13.23 Put	Bond Future	80.8400	0.0808	82.1600	0.0822	1.633	0.0000	0.0000
2024/07/25	R035	07/11/2024	12.20 Put	Bond Future	422.0800	0.4221	431.1000	0.4311	2.137	0.0000	0.0000
2024/07/25	R035	07/11/2024	12.20 Call	Bond Future	6508.3400	6.5083	6407.2600	6.4073	1.553	0.0000	0.0000
2024/07/25	R035	06/02/2025		Bond Future	11.1337	90.5539	11.1545	90.4417	0.187	0.0000	0.0000
2024/07/25	R035	06/02/2025	12.41 Call	Bond Future	7420.1800	7.4202	7323.8200	7.3238	1.299	0.0000	0.0000
2024/07/25	R035	06/02/2025	12.41 Put	Bond Future	887.4000	0.8874	903.2600	0.9033	1.787	0.0000	0.0000
2024/07/25	R035	08/05/2025		Bond Future	11.2382	87.9301	11.2598	87.8160	0.192	0.0000	0.0000
2024/07/25	R035	08/05/2025	11.78 Call	Bond Future	5114.3800	5.1144	5035.3700	5.0354	1.545	0.0000	0.0000
2024/07/25	R035	08/05/2025	11.78 Put	Bond Future	2311.4000	2.3114	2346.5200	2.3465	1.519	0.0000	0.0000
2024/07/25	R035	08/05/2025	13.35 Call	Bond Future	10961.2100	10.9612	10858.3300	10.8583	0.939	0.0000	0.0000
2024/07/25	R035	08/05/2025	13.35 Put	Bond Future	708.8900	0.7089	720.1400	0.7201	1.587	0.0000	0.0000
2024/07/25	R035	08/05/2025	12.70 Call	Bond Future	8456.4700	8.4565	8360.8200	8.3608	1.131	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	
2024/07/25	R035	08/05/2025	12.70 Put	Bond Future	1172.3500	1.1724	1190.8300	1.1908	1.576	0.0000	0.0000
2024/07/25	R035	08/05/2025	11.46 Put	Bond Future	2918.0500	2.9181	2961.1300	2.9611	1.476	0.0000	0.0000
2024/07/25	R035	08/05/2025	11.46 Call	Bond Future	4080.7900	4.0808	4009.7400	4.0097	1.741	0.0000	0.0000
2024/07/25	R035	07/08/2025		Bond Future	11.3528	89.7442	11.3752	89.6281	0.198	0.0000	0.0000
2024/07/25	R035	07/08/2025	12.65 Call	Bond Future	8292.4400	8.2924	8201.8500	8.2019	1.092	0.0000	0.0000
2024/07/25	R035	07/08/2025	12.65 Put	Bond Future	1919.9700	1.9200	1945.4600	1.9455	1.328	0.0000	0.0000
2024/07/25	R053	01/08/2024		Bond Future	11.4221	105.7343	11.4814	105.2313	0.519	0.0000	0.0000
2024/07/25	R053	01/08/2024	13.14 Call	Bond Future	12936.6100	12.9366	12433.6600	12.4337	3.888	0.0000	0.0000
2024/07/25	R053	01/08/2024	13.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	R053	01/08/2024	13.15 Call	Bond Future	13002.9700	13.0030	12500.0200	12.5000	3.868	0.0000	0.0000
2024/07/25	R053	01/08/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	R053	01/08/2024	13.13 Call	Bond Future	12870.1500	12.8702	12367.2000	12.3672	3.908	0.0000	0.0000
2024/07/25	R053	01/08/2024	13.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	R053	07/11/2024	12.80 Call	Bond Future	10441.9500	10.4420	9981.7800	9.9818	4.407	0.0000	0.0000
2024/07/25	R053	07/11/2024	12.80 Put	Bond Future	546.7300	0.5467	601.2700	0.6013	9.976	0.0000	0.0000
2024/07/25	R053	07/11/2024	12.81 Call	Bond Future	10504.0300	10.5040	10043.1700	10.0432	4.387	0.0000	0.0000
2024/07/25	R053	07/11/2024	12.81 Put	Bond Future	539.2500	0.5393	593.1000	0.5931	9.986	0.0000	0.0000
2024/07/25	R053	07/11/2024	12.79 Call	Bond Future	10379.9900	10.3800	9920.5300	9.9205	4.426	0.0000	0.0000
2024/07/25	R053	07/11/2024	12.79 Put	Bond Future	554.4200	0.5544	609.6700	0.6097	9.965	0.0000	0.0000
2024/07/25	R053	07/11/2024		Bond Future	11.5069	102.3278	11.5684	101.8131	0.535	0.0000	0.0000
2024/07/25	R053	06/02/2025		Bond Future	11.5900	104.5367	11.6537	104.0112	0.550	0.0000	0.0000
2024/07/25	R053	06/02/2025	12.94 Call	Bond Future	11446.8300	11.4468	11010.2200	11.0102	3.814	0.0000	0.0000
2024/07/25	R053	06/02/2025	12.94 Put	Bond Future	1290.3900	1.2904	1379.3400	1.3793	6.893	0.0000	0.0000
2024/07/25	R053	08/05/2025		Bond Future	11.6846	100.8480	11.7505	100.3120	0.565	0.0000	0.0000
2024/07/25	R053	08/05/2025	12.64 Call	Bond Future	9930.9900	9.9310	9537.7200	9.5377	3.960	0.0000	0.0000
2024/07/25	R053	08/05/2025	12.64 Put	Bond Future	2650.1900	2.6502	2792.9500	2.7930	5.387	0.0000	0.0000
2024/07/25	R053	07/08/2025		Bond Future	11.7846	102.9264	11.8530	102.3797	0.580	0.0000	0.0000
2024/07/25	R053	07/08/2025	13.17 Call	Bond Future	12695.6500	12.6957	12275.5500	12.2756	3.309	0.0000	0.0000
2024/07/25	R053	07/08/2025	13.17 Put	Bond Future	2603.3600	2.6034	2729.9300	2.7299	4.862	0.0000	0.0000
2024/07/25	R186	01/08/2024		Bond Future	8.3619	105.8190	8.3724	105.7963	0.125	0.0000	0.0000
2024/07/25	R186	01/08/2024	8.69 Call	Bond Future	719.6700	0.7197	695.2700	0.6953	3.390	0.0000	0.0000
2024/07/25	R186	01/08/2024	8.69 Put	Bond Future	8.5300	0.0085	6.9200	0.0069	18.875	0.0000	0.0000
2024/07/25	R186	01/08/2024	8.70 Call	Bond Future	740.3600	0.7404	716.0700	0.7161	3.281	0.0000	0.0000
2024/07/25	R186	01/08/2024	8.70 Put	Bond Future	7.6400	0.0076	6.1400	0.0061	19.634	0.0000	0.0000
2024/07/25	R186	01/08/2024	8.68 Call	Bond Future	699.0800	0.6991	674.5800	0.6746	3.505	0.0000	0.0000
2024/07/25	R186	01/08/2024	8.68 Put	Bond Future	9.5200	0.0095	7.8100	0.0078	17.962	0.0000	0.0000
2024/07/25	R186	07/11/2024		Bond Future	8.2999	108.2865	8.3119	108.2631	0.144	0.0000	0.0000
2024/07/25	R186	07/11/2024	9.14 Call	Bond Future	1766.3900	1.7664	1744.9000	1.7449	1.217	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	
2024/07/25	R186	07/11/2024	9.14 Put	Bond Future	144.7600	0.1448	146.6300	0.1466	1.292	0.0000	0.0000
2024/07/25	R186	07/11/2024	9.15 Call	Bond Future	1783.0500	1.7831	1761.5200	1.7615	1.207	0.0000	0.0000
2024/07/25	R186	07/11/2024	9.15 Put	Bond Future	142.3200	0.1423	144.1500	0.1442	1.286	0.0000	0.0000
2024/07/25	R186	07/11/2024	9.13 Call	Bond Future	1749.7600	1.7498	1728.3100	1.7283	1.226	0.0000	0.0000
2024/07/25	R186	07/11/2024	9.13 Put	Bond Future	147.2400	0.1472	149.1500	0.1492	1.297	0.0000	0.0000
2024/07/25	R186	06/02/2025		Bond Future	8.2334	105.3094	8.2470	105.2858	0.165	0.0000	0.0000
2024/07/25	R186	06/02/2025	9.03 Call	Bond Future	1687.2600	1.6873	1667.9500	1.6680	1.144	0.0000	0.0000
2024/07/25	R186	06/02/2025	9.03 Put	Bond Future	316.9500	0.3170	321.2200	0.3212	1.347	0.0000	0.0000
2024/07/25	R186	08/05/2025		Bond Future	8.1988	107.5075	8.2143	107.4840	0.190	0.0000	0.0000
2024/07/25	R186	08/05/2025	8.47 Call	Bond Future	1010.2200	1.0102	995.1400	0.9951	1.493	0.0000	0.0000
2024/07/25	R186	08/05/2025	8.47 Put	Bond Future	600.7600	0.6008	609.2200	0.6092	1.408	0.0000	0.0000
2024/07/25	R186	07/08/2025		Bond Future	8.1674	104.4122	8.1857	104.3887	0.224	0.0000	0.0000
2024/07/25	R186	07/08/2025	9.68 Call	Bond Future	2061.6000	2.0616	2040.8800	2.0409	1.005	0.0000	0.0000
2024/07/25	R186	07/08/2025	9.68 Put	Bond Future	136.5000	0.1365	139.3700	0.1394	2.103	0.0000	0.0000
2024/07/25	R186	07/08/2025	10.25 Call	Bond Future	2696.9000	2.6969	2674.7000	2.6747	0.823	0.0000	0.0000
2024/07/25	R186	07/08/2025	10.25 Put	Bond Future	59.4500	0.0595	60.8400	0.0608	2.338	0.0000	0.0000
2024/07/25	R186	07/08/2025	9.22 Put	Bond Future	245.9400	0.2459	250.6300	0.2506	1.907	0.0000	0.0000
2024/07/25	R186	07/08/2025	9.22 Call	Bond Future	1590.9700	1.5910	1572.0700	1.5721	1.188	0.0000	0.0000
2024/07/25	R202	01/08/2024		Bond Future	261.7228	261.7228	262.1241	262.1241	0.153	0.0000	0.0000
2024/07/25	R202	07/11/2024		Bond Future	267.8954	267.8954	268.3063	268.3063	0.153	0.0000	0.0000
2024/07/25	R202	06/02/2025		Bond Future	268.5401	268.5401	268.9606	268.9606	0.157	0.0000	0.0000
2024/07/25	R202	06/02/2025	266.79 Call	Bond Future	1750.1200	1.7501	2170.5500	2.1706	24.023	0.0000	0.0000
2024/07/25	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	R202	08/05/2025		Bond Future	274.2126	274.2126	274.6432	274.6432	0.157	0.0000	0.0000
2024/07/25	R202	08/05/2025	272.31 Call	Bond Future	1902.5700	1.9026	2333.2400	2.3332	22.636	0.0000	0.0000
2024/07/25	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	R202	07/08/2025		Bond Future	274.6290	274.6290	275.0696	275.0696	0.160	0.0000	0.0000
2024/07/25	R202	07/08/2025	271.60 Call	Bond Future	3029.0300	3.0290	3469.6300	3.4696	14.546	0.0000	0.0000
2024/07/25	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	R209	01/08/2024		Bond Future	11.0069	71.3541	11.0461	71.1563	0.357	0.0000	0.0000
2024/07/25	R209	01/08/2024	11.79 Call	Bond Future	3806.7200	3.8067	3608.7200	3.6087	5.201	0.0000	0.0000
2024/07/25	R209	01/08/2024	11.79 Put	Bond Future	0.9900	0.0010	0.8000	0.0008	19.192	0.0000	0.0000
2024/07/25	R209	01/08/2024	11.80 Call	Bond Future	3853.3500	3.8534	3655.3600	3.6554	5.138	0.0000	0.0000
2024/07/25	R209	01/08/2024	11.80 Put	Bond Future	0.8900	0.0009	0.7100	0.0007	20.225	0.0000	0.0000
2024/07/25	R209	01/08/2024	11.78 Call	Bond Future	3760.0600	3.7601	3562.0500	3.5621	5.266	0.0000	0.0000
2024/07/25	R209	01/08/2024	11.78 Put	Bond Future	1.1000	0.0011	0.9000	0.0009	18.182	0.0000	0.0000
2024/07/25	R209	07/11/2024		Bond Future	11.0890	69.8609	11.1298	69.6585	0.368	0.0000	0.0000
2024/07/25	R209	07/11/2024	12.23 Call	Bond Future	5757.4100	5.7574	5577.9500	5.5780	3.117	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	
2024/07/25	R209	07/11/2024	12.23 Put	Bond Future	383.8900	0.3839	406.9100	0.4069	5.997	0.0000	0.0000
2024/07/25	R209	07/11/2024	12.21 Call	Bond Future	5679.7000	5.6797	5500.8900	5.5009	3.148	0.0000	0.0000
2024/07/25	R209	07/11/2024	12.21 Put	Bond Future	395.3900	0.3954	419.0600	0.4191	5.986	0.0000	0.0000
2024/07/25	R209	07/11/2024	12.22 Call	Bond Future	5718.5400	5.7185	5539.4000	5.5394	3.133	0.0000	0.0000
2024/07/25	R209	07/11/2024	12.22 Put	Bond Future	389.6000	0.3896	412.9400	0.4129	5.991	0.0000	0.0000
2024/07/25	R209	06/02/2025		Bond Future	11.1708	71.3691	11.2130	71.1625	0.378	0.0000	0.0000
2024/07/25	R209	06/02/2025	12.44 Call	Bond Future	6651.9300	6.6519	6479.7500	6.4798	2.588	0.0000	0.0000
2024/07/25	R209	06/02/2025	12.44 Put	Bond Future	790.7800	0.7908	825.2200	0.8252	4.355	0.0000	0.0000
2024/07/25	R209	08/05/2025		Bond Future	11.2661	69.7031	11.3099	69.4925	0.388	0.0000	0.0000
2024/07/25	R209	08/05/2025	11.89 Call	Bond Future	4876.0800	4.8761	4732.0600	4.7321	2.954	0.0000	0.0000
2024/07/25	R209	08/05/2025	11.89 Put	Bond Future	1952.8100	1.9528	2019.3800	2.0194	3.409	0.0000	0.0000
2024/07/25	R209	07/08/2025		Bond Future	11.3685	71.1407	11.4138	70.9261	0.399	0.0000	0.0000
2024/07/25	R209	07/08/2025	12.68 Call	Bond Future	7564.1600	7.5642	7400.2700	7.4003	2.167	0.0000	0.0000
2024/07/25	R209	07/08/2025	12.68 Put	Bond Future	1701.7100	1.7017	1752.4700	1.7525	2.983	0.0000	0.0000
2024/07/25	R210	01/08/2024		Bond Future	237.8804	237.8804	237.9558	237.9558	0.032	0.0000	0.0000
2024/07/25	R210	07/11/2024		Bond Future	240.1593	240.1593	240.2365	240.2365	0.032	0.0000	0.0000
2024/07/25	R210	06/02/2025		Bond Future	245.4021	245.4021	245.4816	245.4816	0.032	0.0000	0.0000
2024/07/25	R210	06/02/2025	239.61 Call	Bond Future	5792.1200	5.7921	5871.5900	5.8716	1.372	0.0000	0.0000
2024/07/25	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	R210	08/05/2025		Bond Future	247.1869	247.1869	247.2691	247.2691	0.033	0.0000	0.0000
2024/07/25	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	R210	08/05/2025	248.03 Put	Bond Future	843.1000	0.8431	760.9500	0.7610	9.744	0.0000	0.0000
2024/07/25	R210	07/08/2025		Bond Future	252.3492	252.3492	252.4342	252.4342	0.034	0.0000	0.0000
2024/07/25	R210	07/08/2025	248.44 Call	Bond Future	3909.2300	3.9092	3994.2200	3.9942	2.174	0.0000	0.0000
2024/07/25	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	R213	01/08/2024		Bond Future	9.8847	89.3197	9.9042	89.2353	0.197	0.0000	0.0000
2024/07/25	R213	01/08/2024	10.87 Call	Bond Future	4141.0900	4.1411	4056.6000	4.0566	2.040	0.0000	0.0000
2024/07/25	R213	01/08/2024	10.87 Put	Bond Future	0.2900	0.0003	0.1500	0.0002	48.276	0.0000	0.0000
2024/07/25	R213	01/08/2024	10.88 Call	Bond Future	4181.8000	4.1818	4097.3300	4.0973	2.020	0.0000	0.0000
2024/07/25	R213	01/08/2024	10.88 Put	Bond Future	0.2600	0.0003	0.1400	0.0001	46.154	0.0000	0.0000
2024/07/25	R213	01/08/2024	10.86 Call	Bond Future	4100.3400	4.1003	4015.8500	4.0159	2.061	0.0000	0.0000
2024/07/25	R213	01/08/2024	10.86 Put	Bond Future	0.3100	0.0003	0.1700	0.0002	45.161	0.0000	0.0000
2024/07/25	R213	07/11/2024	11.22 Call	Bond Future	5363.6200	5.3636	5282.5600	5.2826	1.511	0.0000	0.0000
2024/07/25	R213	07/11/2024	11.22 Put	Bond Future	210.2400	0.2102	215.5300	0.2155	2.516	0.0000	0.0000
2024/07/25	R213	07/11/2024	11.23 Call	Bond Future	5399.0300	5.3990	5317.8700	5.3179	1.503	0.0000	0.0000
2024/07/25	R213	07/11/2024	11.23 Put	Bond Future	206.7200	0.2067	211.9100	0.2119	2.511	0.0000	0.0000
2024/07/25	R213	07/11/2024	11.21 Call	Bond Future	5328.1600	5.3282	5247.2000	5.2472	1.519	0.0000	0.0000
2024/07/25	R213	07/11/2024	11.21 Put	Bond Future	213.7400	0.2137	219.1300	0.2191	2.522	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/25	R213	07/11/2024		Bond Future	9.9464	87.8416	9.9670	87.7553	0.207	0.0000	0.0000
2024/07/25	R213	06/02/2025		Bond Future	10.0133	89.7383	10.0349	89.6504	0.216	0.0000	0.0000
2024/07/25	R213	06/02/2025	11.35 Call	Bond Future	5748.0100	5.7480	5670.9700	5.6710	1.340	0.0000	0.0000
2024/07/25	R213	06/02/2025	11.35 Put	Bond Future	506.3000	0.5063	517.2200	0.5172	2.157	0.0000	0.0000
2024/07/25	R213	08/05/2025		Bond Future	10.0939	88.0518	10.1165	87.9624	0.224	0.0000	0.0000
2024/07/25	R213	08/05/2025	10.52 Call	Bond Future	3426.0800	3.4261	3366.8500	3.3669	1.729	0.0000	0.0000
2024/07/25	R213	08/05/2025	10.52 Put	Bond Future	1764.0600	1.7641	1794.2100	1.7942	1.709	0.0000	0.0000
2024/07/25	R213	07/08/2025		Bond Future	10.1862	89.8694	10.2100	89.7786	0.234	0.0000	0.0000
2024/07/25	R213	07/08/2025	11.66 Call	Bond Future	6499.1400	6.4991	6425.9700	6.4260	1.126	0.0000	0.0000
2024/07/25	R213	07/08/2025	11.66 Put	Bond Future	1096.8000	1.0968	1114.4700	1.1145	1.611	0.0000	0.0000
2024/07/25	R214	01/08/2024	12.17 Call	Bond Future	4212.4900	4.2125	3924.4500	3.9245	6.838	0.0000	0.0000
2024/07/25	R214	01/08/2024	12.17 Put	Bond Future	0.7500	0.0008	0.7200	0.0007	4.000	0.0000	0.0000
2024/07/25	R214	01/08/2024	12.18 Call	Bond Future	4260.3600	4.2604	3972.3100	3.9723	6.761	0.0000	0.0000
2024/07/25	R214	01/08/2024	12.18 Put	Bond Future	0.6800	0.0007	0.6400	0.0006	5.882	0.0000	0.0000
2024/07/25	R214	01/08/2024	12.16 Call	Bond Future	4164.5800	4.1646	3876.5300	3.8765	6.917	0.0000	0.0000
2024/07/25	R214	01/08/2024	12.16 Put	Bond Future	0.8400	0.0008	0.8000	0.0008	4.762	0.0000	0.0000
2024/07/25	R214	01/08/2024		Bond Future	11.3366	67.0016	11.3910	66.7136	0.479	0.0000	0.0000
2024/07/25	R214	07/11/2024		Bond Future	11.4199	65.2574	11.4762	64.9627	0.493	0.0000	0.0000
2024/07/25	R214	07/11/2024	12.61 Call	Bond Future	6186.3800	6.1864	5925.0600	5.9251	4.224	0.0000	0.0000
2024/07/25	R214	07/11/2024	12.61 Put	Bond Future	365.6200	0.3656	399.0000	0.3990	9.130	0.0000	0.0000
2024/07/25	R214	07/11/2024	12.62 Call	Bond Future	6226.4700	6.2265	5964.6900	5.9647	4.204	0.0000	0.0000
2024/07/25	R214	07/11/2024	12.62 Put	Bond Future	360.2800	0.3603	393.2000	0.3932	9.137	0.0000	0.0000
2024/07/25	R214	07/11/2024	12.60 Call	Bond Future	6146.2500	6.1463	5885.3800	5.8854	4.244	0.0000	0.0000
2024/07/25	R214	07/11/2024	12.60 Put	Bond Future	370.9600	0.3710	404.7900	0.4048	9.120	0.0000	0.0000
2024/07/25	R214	06/02/2025		Bond Future	11.5039	66.6664	11.5621	66.3655	0.505	0.0000	0.0000
2024/07/25	R214	06/02/2025	12.71 Call	Bond Future	6694.9100	6.6949	6448.9400	6.4489	3.674	0.0000	0.0000
2024/07/25	R214	06/02/2025	12.71 Put	Bond Future	869.1100	0.8691	924.0300	0.9240	6.319	0.0000	0.0000
2024/07/25	R214	06/02/2025	13.63 Call	Bond Future	10092.8200	10.0928	9816.1500	9.8162	2.741	0.0000	0.0000
2024/07/25	R214	06/02/2025	13.63 Put	Bond Future	355.7000	0.3557	379.9200	0.3799	6.809	0.0000	0.0000
2024/07/25	R214	06/02/2025	12.25 Put	Bond Future	1338.0600	1.3381	1418.4000	1.4184	6.004	0.0000	0.0000
2024/07/25	R214	06/02/2025	12.25 Call	Bond Future	5041.4800	5.0415	4820.9300	4.8209	4.375	0.0000	0.0000
2024/07/25	R214	06/02/2025	11.75 Put	Bond Future	2129.3500	2.1294	2247.4200	2.2474	5.545	0.0000	0.0000
2024/07/25	R214	06/02/2025	11.75 Call	Bond Future	3388.2200	3.3882	3205.4000	3.2054	5.396	0.0000	0.0000
2024/07/25	R214	08/05/2025		Bond Future	11.5943	64.7520	11.6544	64.4451	0.518	0.0000	0.0000
2024/07/25	R214	08/05/2025	12.40 Call	Bond Future	5779.0200	5.7790	5560.7400	5.5607	3.777	0.0000	0.0000
2024/07/25	R214	08/05/2025	12.40 Put	Bond Future	1841.3800	1.8414	1929.9700	1.9300	4.811	0.0000	0.0000
2024/07/25	R214	07/08/2025		Bond Future	11.6914	66.0879	11.7535	65.7750	0.531	0.0000	0.0000
2024/07/25	R214	07/08/2025	12.97 Call	Bond Future	7825.1800	7.8252	7588.8600	7.5889	3.020	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/25	R214	07/08/2025	12.97 Put	Bond Future	1824.3100	1.8243	1900.9000	1.9009	4.198	0.0000	0.0000
2024/07/25	R248	01/08/2024		Bond Future	11.4067	82.1837	11.4610	81.8260	0.476	0.0000	0.0000
2024/07/25	R248	01/08/2024	12.31 Call	Bond Future	5603.5200	5.6035	5245.7500	5.2458	6.385	0.0000	0.0000
2024/07/25	R248	01/08/2024	12.31 Put	Bond Future	0.3600	0.0004	0.3200	0.0003	11.111	0.0000	0.0000
2024/07/25	R248	01/08/2024	12.32 Call	Bond Future	5661.5800	5.6616	5303.8200	5.3038	6.319	0.0000	0.0000
2024/07/25	R248	01/08/2024	12.32 Put	Bond Future	0.3200	0.0003	0.2900	0.0003	9.375	0.0000	0.0000
2024/07/25	R248	01/08/2024	12.30 Call	Bond Future	5545.3800	5.5454	5187.6100	5.1876	6.452	0.0000	0.0000
2024/07/25	R248	01/08/2024	12.30 Put	Bond Future	0.4000	0.0004	0.3600	0.0004	10.000	0.0000	0.0000
2024/07/25	R248	07/11/2024		Bond Future	11.4908	79.6491	11.5471	79.2830	0.490	0.0000	0.0000
2024/07/25	R248	07/11/2024	12.79 Call	Bond Future	8153.1900	8.1532	7824.0900	7.8241	4.036	0.0000	0.0000
2024/07/25	R248	07/11/2024	12.79 Put	Bond Future	407.0700	0.4071	444.0700	0.4441	9.089	0.0000	0.0000
2024/07/25	R248	07/11/2024	12.80 Call	Bond Future	8201.7900	8.2018	7872.2000	7.8722	4.019	0.0000	0.0000
2024/07/25	R248	07/11/2024	12.80 Put	Bond Future	401.3200	0.4013	437.8300	0.4378	9.097	0.0000	0.0000
2024/07/25	R248	07/11/2024	12.78 Call	Bond Future	8104.5100	8.1045	7775.9000	7.7759	4.055	0.0000	0.0000
2024/07/25	R248	07/11/2024	12.78 Put	Bond Future	412.8200	0.4128	450.3100	0.4503	9.081	0.0000	0.0000
2024/07/25	R248	06/02/2025		Bond Future	11.5756	81.3688	11.6338	80.9950	0.503	0.0000	0.0000
2024/07/25	R248	06/02/2025	12.71 Call	Bond Future	7941.1600	7.9412	7641.0500	7.6411	3.779	0.0000	0.0000
2024/07/25	R248	06/02/2025	12.71 Put	Bond Future	1188.7600	1.1888	1262.4400	1.2624	6.198	0.0000	0.0000
2024/07/25	R248	08/05/2025		Bond Future	11.6663	78.6165	11.7266	78.2353	0.517	0.0000	0.0000
2024/07/25	R248	08/05/2025	12.60 Call	Bond Future	7562.5100	7.5625	7282.1700	7.2822	3.707	0.0000	0.0000
2024/07/25	R248	08/05/2025	12.60 Put	Bond Future	2002.5500	2.0026	2103.3900	2.1034	5.036	0.0000	0.0000
2024/07/25	R248	07/08/2025		Bond Future	11.7638	80.2380	11.8262	79.8493	0.530	0.0000	0.0000
2024/07/25	R248	07/08/2025	13.21 Call	Bond Future	10169.0400	10.1690	9866.8300	9.8668	2.972	0.0000	0.0000
2024/07/25	R248	07/08/2025	13.21 Put	Bond Future	1965.0200	1.9650	2051.5400	2.0515	4.403	0.0000	0.0000
2024/07/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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