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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/07/2024 TO 30/07/2024

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
2024/07/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	2025	01/08/2024		Bond Future	181.3655	181.3655	181.4119	0.026	0.0000	0.0000
2024/07/30	2025	07/11/2024		Bond Future	185.6177	185.6177	185.6653	0.026	0.0000	0.0000
2024/07/30	2029	01/08/2024		Bond Future	130.8842	130.8842	130.8776	0.005	0.0000	0.0000
2024/07/30	2029	07/11/2024		Bond Future	132.5543	132.5543	132.5477	0.005	0.0000	0.0000
2024/07/30	2029	06/02/2025		Bond Future	135.4039	135.4039	135.3976	0.005	0.0000	0.0000
2024/07/30	2029	06/02/2025	132.40 Call	Bond Future	3003.8500	3.0039	2997.5500	0.210	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
2024/07/30	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/07/30	2029	08/05/2025		Bond Future	136.8201	136.8201	136.8144	136.8144	0.004	0.0000
2024/07/30	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/30	2029	08/05/2025	137.85 Put	Bond Future	1029.8900	1.0299	1035.6000	1.0356	0.554	0.0000
2024/07/30	2029	07/08/2025		Bond Future	139.6337	139.6337	139.6286	139.6286	0.004	0.0000
2024/07/30	2029	07/08/2025	137.41 Call	Bond Future	2223.7100	2.2237	2218.5600	2.2186	0.232	0.0000
2024/07/30	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/30	2030	01/08/2024	10.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/30	2030	01/08/2024	10.21 Call	Bond Future	2820.4300	2.8204	2842.6200	2.8426	0.787	0.0000
2024/07/30	2030	01/08/2024	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/30	2030	01/08/2024	10.71 Call	Bond Future	4736.7300	4.7367	4758.9200	4.7589	0.468	0.0000
2024/07/30	2030	01/08/2024	11.31 Call	Bond Future	6970.4300	6.9704	6992.6200	6.9926	0.318	0.0000
2024/07/30	2030	01/08/2024	11.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/30	2030	01/08/2024		Bond Future	9.4974	93.8399	9.4919	93.8621	0.058	0.0000
2024/07/30	2030	01/08/2024	10.38 Call	Bond Future	3477.6700	3.4777	3499.8600	3.4999	0.638	0.0000
2024/07/30	2030	01/08/2024	10.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/30	2030	01/08/2024	10.39 Call	Bond Future	3516.1500	3.5162	3538.3400	3.5383	0.631	0.0000
2024/07/30	2030	01/08/2024	10.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/30	2030	01/08/2024	10.37 Call	Bond Future	3439.1800	3.4392	3461.3700	3.4614	0.645	0.0000
2024/07/30	2030	01/08/2024	10.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/30	2030	07/11/2024		Bond Future	9.5418	96.0149	9.5360	96.0377	0.061	0.0000
2024/07/30	2030	07/11/2024	10.75 Call	Bond Future	4740.9100	4.7409	4757.9000	4.7579	0.358	0.0000
2024/07/30	2030	07/11/2024	10.75 Put	Bond Future	193.3500	0.1934	187.5900	0.1876	2.979	0.0000
2024/07/30	2030	07/11/2024	10.76 Call	Bond Future	4774.0500	4.7741	4791.1100	4.7911	0.357	0.0000
2024/07/30	2030	07/11/2024	10.76 Put	Bond Future	190.0100	0.1900	184.3200	0.1843	2.995	0.0000
2024/07/30	2030	07/11/2024	10.74 Call	Bond Future	4707.8000	4.7078	4724.7200	4.7247	0.359	0.0000
2024/07/30	2030	07/11/2024	10.74 Put	Bond Future	196.7500	0.1968	190.9200	0.1909	2.963	0.0000
2024/07/30	2030	07/11/2024	10.21 Put	Bond Future	482.7400	0.4827	472.2300	0.4722	2.177	0.0000
2024/07/30	2030	07/11/2024	10.21 Call	Bond Future	3032.2200	3.0322	3044.4600	3.0445	0.404	0.0000
2024/07/30	2030	07/11/2024	10.71 Put	Bond Future	207.2900	0.2073	201.2400	0.2012	2.919	0.0000
2024/07/30	2030	07/11/2024	10.71 Call	Bond Future	4608.7100	4.6087	4625.4100	4.6254	0.362	0.0000
2024/07/30	2030	07/11/2024	11.91 Call	Bond Future	8677.3800	8.6774	8699.2100	8.6992	0.252	0.0000
2024/07/30	2030	07/11/2024	11.91 Put	Bond Future	17.9300	0.0179	17.0100	0.0170	5.131	0.0000
2024/07/30	2030	06/02/2025		Bond Future	9.5957	94.0459	9.5893	94.0695	0.066	0.0000
2024/07/30	2030	06/02/2025	10.68 Call	Bond Future	4534.0800	4.5341	4549.1100	4.5491	0.331	0.0000
2024/07/30	2030	06/02/2025	10.68 Put	Bond Future	594.1900	0.5942	585.6800	0.5857	1.432	0.0000
2024/07/30	2030	08/05/2025	11.86 Call	Bond Future	7764.0900	7.7641	7783.8100	7.7838	0.254	0.0000
2024/07/30	2030	08/05/2025	11.86 Put	Bond Future	344.6500	0.3447	339.9100	0.3399	1.375	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	
2024/07/30	2030	08/05/2025	10.31 Put	Bond Future	1262.6200	1.2626	1250.9300	1.2509	0.926	0.0000	0.0000
2024/07/30	2030	08/05/2025	10.31 Call	Bond Future	3492.3300	3.4923	3505.1000	3.5051	0.366	0.0000	0.0000
2024/07/30	2030	08/05/2025	12.28 Call	Bond Future	8972.4800	8.9725	8993.6500	8.9937	0.236	0.0000	0.0000
2024/07/30	2030	08/05/2025	12.28 Put	Bond Future	209.8900	0.2099	206.6000	0.2066	1.567	0.0000	0.0000
2024/07/30	2030	08/05/2025	10.69 Put	Bond Future	928.7700	0.9288	919.1800	0.9192	1.033	0.0000	0.0000
2024/07/30	2030	08/05/2025	10.69 Call	Bond Future	4465.6600	4.4657	4480.5300	4.4805	0.333	0.0000	0.0000
2024/07/30	2030	08/05/2025		Bond Future	9.6770	95.9967	9.6702	96.0211	0.071	0.0000	0.0000
2024/07/30	2030	08/05/2025	9.93 Call	Bond Future	2613.3400	2.6133	2623.7800	2.6238	0.399	0.0000	0.0000
2024/07/30	2030	08/05/2025	9.93 Put	Bond Future	1714.2200	1.7142	1700.2000	1.7002	0.818	0.0000	0.0000
2024/07/30	2030	07/08/2025		Bond Future	9.7796	93.9364	9.7721	93.9618	0.076	0.0000	0.0000
2024/07/30	2030	07/08/2025	11.11 Call	Bond Future	5403.9200	5.4039	5420.4100	5.4204	0.305	0.0000	0.0000
2024/07/30	2030	07/08/2025	11.11 Put	Bond Future	998.1400	0.9981	989.2100	0.9892	0.895	0.0000	0.0000
2024/07/30	2030	07/08/2025	12.12 Call	Bond Future	8049.8200	8.0498	8070.0400	8.0700	0.251	0.0000	0.0000
2024/07/30	2030	07/08/2025	12.12 Put	Bond Future	469.2100	0.4692	464.0100	0.4640	1.108	0.0000	0.0000
2024/07/30	2030	07/08/2025	10.48 Put	Bond Future	1505.1800	1.5052	1493.3900	1.4934	0.783	0.0000	0.0000
2024/07/30	2030	07/08/2025	10.48 Call	Bond Future	3857.2500	3.8573	3870.8800	3.8709	0.353	0.0000	0.0000
2024/07/30	2032	01/08/2024	12.54 Call	Bond Future	10274.4400	10.2744	10229.6600	10.2297	0.436	0.0000	0.0000
2024/07/30	2032	01/08/2024	12.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2032	01/08/2024	11.66 Call	Bond Future	6509.6200	6.5096	6464.8400	6.4648	0.688	0.0000	0.0000
2024/07/30	2032	01/08/2024	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2032	01/08/2024	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2032	01/08/2024	11.50 Call	Bond Future	5800.3400	5.8003	5755.5600	5.7556	0.772	0.0000	0.0000
2024/07/30	2032	01/08/2024	10.95 Call	Bond Future	3301.6600	3.3017	3256.8400	3.2568	1.357	0.0000	0.0000
2024/07/30	2032	01/08/2024	10.95 Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/30	2032	01/08/2024	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2032	01/08/2024	11.11 Call	Bond Future	4038.3300	4.0383	3993.5500	3.9936	1.109	0.0000	0.0000
2024/07/30	2032	01/08/2024	11.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2032	01/08/2024	11.61 Call	Bond Future	6288.8100	6.2888	6244.0300	6.2440	0.712	0.0000	0.0000
2024/07/30	2032	01/08/2024	12.31 Call	Bond Future	9312.2500	9.3123	9267.4700	9.2675	0.481	0.0000	0.0000
2024/07/30	2032	01/08/2024	12.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2032	01/08/2024	11.14 Call	Bond Future	4175.5600	4.1756	4130.7800	4.1308	1.072	0.0000	0.0000
2024/07/30	2032	01/08/2024	11.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2032	01/08/2024	11.15 Call	Bond Future	4221.2400	4.2212	4176.4600	4.1765	1.061	0.0000	0.0000
2024/07/30	2032	01/08/2024	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2032	01/08/2024	11.13 Call	Bond Future	4129.8500	4.1299	4085.0700	4.0851	1.084	0.0000	0.0000
2024/07/30	2032	01/08/2024	11.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2032	01/08/2024		Bond Future	10.2540	92.4142	10.2632	92.3695	0.090	0.0000	0.0000
2024/07/30	2032	07/11/2024	11.48 Call	Bond Future	5548.9200	5.5489	5503.9400	5.5039	0.811	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	
2024/07/30	2032	07/11/2024	11.48 Put	Bond Future	320.0300	0.3200	320.8600	0.3209	0.259	0.0000	0.0000
2024/07/30	2032	07/11/2024	11.49 Call	Bond Future	5587.6700	5.5877	5542.6500	5.5427	0.806	0.0000	0.0000
2024/07/30	2032	07/11/2024	11.49 Put	Bond Future	315.0300	0.3150	315.8200	0.3158	0.251	0.0000	0.0000
2024/07/30	2032	07/11/2024	11.47 Call	Bond Future	5510.3100	5.5103	5465.3600	5.4654	0.816	0.0000	0.0000
2024/07/30	2032	07/11/2024	11.47 Put	Bond Future	325.2100	0.3252	326.0700	0.3261	0.264	0.0000	0.0000
2024/07/30	2032	07/11/2024		Bond Future	10.3309	90.3893	10.3406	90.3435	0.094	0.0000	0.0000
2024/07/30	2032	07/11/2024	11.11 Put	Bond Future	567.8400	0.5678	570.7800	0.5708	0.518	0.0000	0.0000
2024/07/30	2032	07/11/2024	11.11 Call	Bond Future	4156.8900	4.1569	4114.0200	4.1140	1.031	0.0000	0.0000
2024/07/30	2032	07/11/2024	11.61 Put	Bond Future	260.3400	0.2603	260.7300	0.2607	0.150	0.0000	0.0000
2024/07/30	2032	07/11/2024	11.61 Call	Bond Future	6055.8000	6.0558	6010.3800	6.0104	0.750	0.0000	0.0000
2024/07/30	2032	07/11/2024	12.95 Call	Bond Future	11372.7800	11.3728	11326.7700	11.3268	0.405	0.0000	0.0000
2024/07/30	2032	07/11/2024	12.95 Put	Bond Future	14.5600	0.0146	14.3600	0.0144	1.374	0.0000	0.0000
2024/07/30	2032	07/11/2024	13.36 Call	Bond Future	12968.4800	12.9685	12922.5800	12.9226	0.354	0.0000	0.0000
2024/07/30	2032	07/11/2024	13.36 Put	Bond Future	4.6400	0.0046	4.5500	0.0046	1.940	0.0000	0.0000
2024/07/30	2032	07/11/2024	11.64 Put	Bond Future	248.1000	0.2481	248.4200	0.2484	0.129	0.0000	0.0000
2024/07/30	2032	07/11/2024	11.64 Call	Bond Future	6173.6100	6.1736	6128.1200	6.1281	0.737	0.0000	0.0000
2024/07/30	2032	07/11/2024	10.60 Call	Bond Future	2453.0500	2.4531	2416.2800	2.4163	1.499	0.0000	0.0000
2024/07/30	2032	07/11/2024	10.60 Put	Bond Future	1192.1600	1.1922	1201.2000	1.2012	0.758	0.0000	0.0000
2024/07/30	2032	06/02/2025		Bond Future	10.4142	92.3102	10.4243	92.2638	0.097	0.0000	0.0000
2024/07/30	2032	06/02/2025	11.72 Call	Bond Future	6393.2300	6.3932	6350.4700	6.3505	0.669	0.0000	0.0000
2024/07/30	2032	06/02/2025	11.72 Put	Bond Future	630.8300	0.6308	634.5100	0.6345	0.583	0.0000	0.0000
2024/07/30	2032	08/05/2025		Bond Future	10.5128	90.0599	10.5233	90.0129	0.100	0.0000	0.0000
2024/07/30	2032	08/05/2025	10.91 Call	Bond Future	3838.6200	3.8386	3805.0100	3.8050	0.876	0.0000	0.0000
2024/07/30	2032	08/05/2025	10.91 Put	Bond Future	2083.5800	2.0836	2096.9300	2.0969	0.641	0.0000	0.0000
2024/07/30	2032	07/08/2025		Bond Future	10.6266	91.8877	10.6375	91.8402	0.103	0.0000	0.0000
2024/07/30	2032	07/08/2025	12.01 Call	Bond Future	7224.0100	7.2240	7184.3200	7.1843	0.549	0.0000	0.0000
2024/07/30	2032	07/08/2025	12.01 Put	Bond Future	1467.6500	1.4677	1475.4700	1.4755	0.533	0.0000	0.0000
2024/07/30	2033	01/08/2024		Bond Future	124.7564	124.7564	124.8456	124.8456	0.071	0.0000	0.0000
2024/07/30	2033	07/11/2024		Bond Future	126.1815	126.1815	126.2728	126.2728	0.072	0.0000	0.0000
2024/07/30	2033	06/02/2025		Bond Future	128.8941	128.8941	128.9879	128.9879	0.073	0.0000	0.0000
2024/07/30	2033	06/02/2025	124.94 Call	Bond Future	3954.1000	3.9541	4047.8800	4.0479	2.372	0.0000	0.0000
2024/07/30	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2033	08/05/2025		Bond Future	130.0737	130.0737	130.1702	130.1702	0.074	0.0000	0.0000
2024/07/30	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2033	08/05/2025	130.62 Put	Bond Future	546.2800	0.5463	449.7700	0.4498	17.667	0.0000	0.0000
2024/07/30	2033	07/08/2025		Bond Future	132.7488	132.7488	132.8479	132.8479	0.075	0.0000	0.0000
2024/07/30	2033	07/08/2025	128.65 Call	Bond Future	4098.8000	4.0988	4197.8800	4.1979	2.417	0.0000	0.0000
2024/07/30	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	
2024/07/30	2037	01/08/2024	13.82 Call	Bond Future	12484.2100	12.4842	12319.1600	12.3192	1.322	0.0000	0.0000
2024/07/30	2037	01/08/2024	13.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2037	01/08/2024	13.17 Call	Bond Future	9492.7700	9.4928	9327.7200	9.3277	1.739	0.0000	0.0000
2024/07/30	2037	01/08/2024	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2037	01/08/2024		Bond Future	11.3449	81.3827	11.3740	81.2176	0.256	0.0000	0.0000
2024/07/30	2037	01/08/2024	12.10 Call	Bond Future	4136.0600	4.1361	3970.9300	3.9709	3.992	0.0000	0.0000
2024/07/30	2037	01/08/2024	12.10 Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/30	2037	01/08/2024	12.11 Call	Bond Future	4188.7700	4.1888	4023.6500	4.0237	3.942	0.0000	0.0000
2024/07/30	2037	01/08/2024	12.11 Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/30	2037	01/08/2024	12.09 Call	Bond Future	4083.3100	4.0833	3918.1700	3.9182	4.044	0.0000	0.0000
2024/07/30	2037	01/08/2024	12.09 Put	Bond Future	0.1000	0.0001	0.0100	0.0000	90.000	0.0000	0.0000
2024/07/30	2037	07/11/2024		Bond Future	11.4411	83.2690	11.4714	83.1002	0.264	0.0000	0.0000
2024/07/30	2037	07/11/2024	12.58 Call	Bond Future	6448.0200	6.4480	6296.2300	6.2962	2.354	0.0000	0.0000
2024/07/30	2037	07/11/2024	12.58 Put	Bond Future	422.2800	0.4223	439.3200	0.4393	4.035	0.0000	0.0000
2024/07/30	2037	07/11/2024	12.59 Call	Bond Future	6491.8700	6.4919	6339.8200	6.3398	2.342	0.0000	0.0000
2024/07/30	2037	07/11/2024	12.59 Put	Bond Future	416.1200	0.4161	432.9000	0.4329	4.032	0.0000	0.0000
2024/07/30	2037	07/11/2024	12.57 Call	Bond Future	6404.2300	6.4042	6252.6900	6.2527	2.366	0.0000	0.0000
2024/07/30	2037	07/11/2024	12.57 Put	Bond Future	428.5400	0.4285	445.8300	0.4458	4.035	0.0000	0.0000
2024/07/30	2037	06/02/2025		Bond Future	11.5414	80.7783	11.5728	80.6062	0.272	0.0000	0.0000
2024/07/30	2037	06/02/2025	12.76 Call	Bond Future	7263.0500	7.2631	7119.3200	7.1193	1.979	0.0000	0.0000
2024/07/30	2037	06/02/2025	12.76 Put	Bond Future	945.4400	0.9454	973.8600	0.9739	3.006	0.0000	0.0000
2024/07/30	2037	08/05/2025		Bond Future	11.6587	82.4531	11.6913	82.2778	0.279	0.0000	0.0000
2024/07/30	2037	08/05/2025	12.25 Call	Bond Future	5394.2900	5.3943	5274.1100	5.2741	2.228	0.0000	0.0000
2024/07/30	2037	08/05/2025	12.25 Put	Bond Future	2292.9400	2.2929	2348.1000	2.3481	2.406	0.0000	0.0000
2024/07/30	2037	08/05/2025	13.35 Put	Bond Future	1035.5300	1.0355	1062.0900	1.0621	2.565	0.0000	0.0000
2024/07/30	2037	08/05/2025	13.35 Call	Bond Future	9466.5900	9.4666	9317.8100	9.3178	1.572	0.0000	0.0000
2024/07/30	2037	08/05/2025	12.55 Put	Bond Future	1846.2600	1.8463	1891.7900	1.8918	2.466	0.0000	0.0000
2024/07/30	2037	08/05/2025	12.55 Call	Bond Future	6456.1000	6.4561	6326.2900	6.3263	2.011	0.0000	0.0000
2024/07/30	2037	08/05/2025	13.30 Put	Bond Future	1073.3600	1.0734	1100.8500	1.1009	2.561	0.0000	0.0000
2024/07/30	2037	08/05/2025	13.30 Call	Bond Future	9273.8600	9.2739	9126.0100	9.1260	1.594	0.0000	0.0000
2024/07/30	2037	07/08/2025		Bond Future	11.7901	79.8661	11.8239	79.6876	0.287	0.0000	0.0000
2024/07/30	2037	07/08/2025	13.01 Call	Bond Future	8242.1500	8.2422	8107.2900	8.1073	1.636	0.0000	0.0000
2024/07/30	2037	07/08/2025	13.01 Put	Bond Future	2148.5500	2.1486	2192.2200	2.1922	2.033	0.0000	0.0000
2024/07/30	2038	01/08/2024		Bond Future	134.4484	134.4484	134.4426	134.4426	0.004	0.0000	0.0000
2024/07/30	2038	07/11/2024		Bond Future	137.6006	137.6006	137.5948	137.5948	0.004	0.0000	0.0000
2024/07/30	2038	06/02/2025		Bond Future	138.4480	138.4480	138.4428	138.4428	0.004	0.0000	0.0000
2024/07/30	2038	06/02/2025	135.23 Call	Bond Future	3218.0200	3.2180	3212.8200	3.2128	0.162	0.0000	0.0000
2024/07/30	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	
2024/07/30	2038	08/05/2025		Bond Future	141.3544	141.3544	141.3498	141.3498	0.003	0.0000	0.0000
2024/07/30	2038	08/05/2025	139.68 Call	Bond Future	1674.3500	1.6744	1669.8400	1.6698	0.269	0.0000	0.0000
2024/07/30	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2038	07/08/2025		Bond Future	142.1078	142.1078	142.1047	142.1047	0.002	0.0000	0.0000
2024/07/30	2038	07/08/2025	139.56 Call	Bond Future	2547.8400	2.5478	2544.7300	2.5447	0.122	0.0000	0.0000
2024/07/30	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2040	01/08/2024	12.28 Put	Bond Future	0.1600	0.0002	0.0200	0.0000	87.500	0.0000	0.0000
2024/07/30	2040	01/08/2024	12.28 Call	Bond Future	4201.8800	4.2019	3871.8100	3.8718	7.855	0.0000	0.0000
2024/07/30	2040	01/08/2024	12.88 Call	Bond Future	7474.9800	7.4750	7145.0500	7.1451	4.414	0.0000	0.0000
2024/07/30	2040	01/08/2024	12.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2040	01/08/2024	13.48 Call	Bond Future	10536.7100	10.5367	10206.7800	10.2068	3.131	0.0000	0.0000
2024/07/30	2040	01/08/2024	13.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2040	01/08/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2040	01/08/2024	12.95 Call	Bond Future	7842.7600	7.8428	7512.8300	7.5128	4.207	0.0000	0.0000
2024/07/30	2040	01/08/2024		Bond Future	11.5650	81.8537	11.6190	81.5238	0.468	0.0000	0.0000
2024/07/30	2040	01/08/2024	12.33 Call	Bond Future	4483.0600	4.4831	4153.0700	4.1531	7.361	0.0000	0.0000
2024/07/30	2040	01/08/2024	12.33 Put	Bond Future	0.0700	0.0001	0.0100	0.0000	85.714	0.0000	0.0000
2024/07/30	2040	01/08/2024	12.34 Call	Bond Future	4539.1000	4.5391	4209.1300	4.2091	7.270	0.0000	0.0000
2024/07/30	2040	01/08/2024	12.34 Put	Bond Future	0.0500	0.0001	0.0100	0.0000	80.000	0.0000	0.0000
2024/07/30	2040	01/08/2024	12.32 Call	Bond Future	4426.9400	4.4269	4096.9400	4.0969	7.454	0.0000	0.0000
2024/07/30	2040	01/08/2024	12.32 Put	Bond Future	0.0800	0.0001	0.0100	0.0000	87.500	0.0000	0.0000
2024/07/30	2040	07/11/2024	12.85 Call	Bond Future	7121.4200	7.1214	6822.0200	6.8220	4.204	0.0000	0.0000
2024/07/30	2040	07/11/2024	12.85 Put	Bond Future	421.2200	0.4212	459.4400	0.4594	9.074	0.0000	0.0000
2024/07/30	2040	07/11/2024	12.86 Call	Bond Future	7168.0500	7.1681	6868.1300	6.8681	4.184	0.0000	0.0000
2024/07/30	2040	07/11/2024	12.86 Put	Bond Future	415.1000	0.4151	452.8000	0.4528	9.082	0.0000	0.0000
2024/07/30	2040	07/11/2024	12.84 Call	Bond Future	7074.8200	7.0748	6775.9400	6.7759	4.225	0.0000	0.0000
2024/07/30	2040	07/11/2024	12.84 Put	Bond Future	427.4300	0.4274	466.1700	0.4662	9.063	0.0000	0.0000
2024/07/30	2040	07/11/2024		Bond Future	11.6624	83.7510	11.7186	83.4134	0.482	0.0000	0.0000
2024/07/30	2040	07/11/2024	12.10 Put	Bond Future	1225.2800	1.2253	1324.4200	1.3244	8.091	0.0000	0.0000
2024/07/30	2040	07/11/2024	12.10 Call	Bond Future	3798.0300	3.7980	3559.5500	3.5596	6.279	0.0000	0.0000
2024/07/30	2040	07/11/2024	12.60 Call	Bond Future	5967.7200	5.9677	5683.4800	5.6835	4.763	0.0000	0.0000
2024/07/30	2040	07/11/2024	12.60 Put	Bond Future	605.3500	0.6054	658.7300	0.6587	8.818	0.0000	0.0000
2024/07/30	2040	07/11/2024	13.15 Call	Bond Future	8528.7100	8.5287	8216.2900	8.2163	3.663	0.0000	0.0000
2024/07/30	2040	07/11/2024	13.15 Put	Bond Future	271.0100	0.2710	296.2100	0.2962	9.299	0.0000	0.0000
2024/07/30	2040	06/02/2025		Bond Future	11.7632	81.0199	11.8215	80.6754	0.495	0.0000	0.0000
2024/07/30	2040	06/02/2025	12.95 Call	Bond Future	7639.4100	7.6394	7359.6400	7.3596	3.662	0.0000	0.0000
2024/07/30	2040	06/02/2025	12.95 Put	Bond Future	1044.9200	1.0449	1109.6100	1.1096	6.191	0.0000	0.0000
2024/07/30	2040	08/05/2025	12.75 Put	Bond Future	2092.9100	2.0929	2192.1300	2.1921	4.741	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	
2024/07/30	2040	08/05/2025	12.75 Call	Bond Future	6933.2100	6.9332	6681.1500	6.6812	3.636	0.0000	0.0000
2024/07/30	2040	08/05/2025	13.50 Put	Bond Future	1237.8900	1.2379	1300.1100	1.3001	5.026	0.0000	0.0000
2024/07/30	2040	08/05/2025	13.50 Call	Bond Future	9897.7000	9.8977	9608.6400	9.6086	2.920	0.0000	0.0000
2024/07/30	2040	08/05/2025	13.43 Put	Bond Future	1299.3500	1.2994	1364.3800	1.3644	5.005	0.0000	0.0000
2024/07/30	2040	08/05/2025	13.43 Call	Bond Future	9615.5200	9.6155	9329.2700	9.3293	2.977	0.0000	0.0000
2024/07/30	2040	08/05/2025		Bond Future	11.8795	82.6996	11.9400	82.3483	0.509	0.0000	0.0000
2024/07/30	2040	08/05/2025	12.63 Call	Bond Future	6477.5100	6.4775	6232.8800	6.2329	3.777	0.0000	0.0000
2024/07/30	2040	08/05/2025	12.63 Put	Bond Future	2277.4900	2.2775	2384.1400	2.3841	4.683	0.0000	0.0000
2024/07/30	2040	07/08/2025		Bond Future	12.0088	79.8666	12.0716	79.5086	0.523	0.0000	0.0000
2024/07/30	2040	07/08/2025	13.29 Call	Bond Future	9081.6900	9.0817	8813.6400	8.8136	2.952	0.0000	0.0000
2024/07/30	2040	07/08/2025	13.29 Put	Bond Future	2237.3000	2.2373	2327.2700	2.3273	4.021	0.0000	0.0000
2024/07/30	2044	01/08/2024	13.00 Call	Bond Future	7857.9600	7.8580	7458.1500	7.4582	5.088	0.0000	0.0000
2024/07/30	2044	01/08/2024	13.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2044	01/08/2024	13.25 Call	Bond Future	9149.2700	9.1493	8749.4600	8.7495	4.370	0.0000	0.0000
2024/07/30	2044	01/08/2024	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2044	01/08/2024	12.29 Call	Bond Future	3959.9100	3.9599	3559.8100	3.5598	10.104	0.0000	0.0000
2024/07/30	2044	01/08/2024	12.29 Put	Bond Future	0.3800	0.0004	0.0900	0.0001	76.316	0.0000	0.0000
2024/07/30	2044	01/08/2024	12.30 Call	Bond Future	4017.2600	4.0173	3617.2000	3.6172	9.959	0.0000	0.0000
2024/07/30	2044	01/08/2024	12.30 Put	Bond Future	0.3200	0.0003	0.0700	0.0001	78.125	0.0000	0.0000
2024/07/30	2044	01/08/2024	12.28 Call	Bond Future	3902.5000	3.9025	3502.3700	3.5024	10.253	0.0000	0.0000
2024/07/30	2044	01/08/2024	12.28 Put	Bond Future	0.4400	0.0004	0.1200	0.0001	72.727	0.0000	0.0000
2024/07/30	2044	01/08/2024		Bond Future	11.6297	78.1140	11.6939	77.7142	0.552	0.0000	0.0000
2024/07/30	2044	07/11/2024		Bond Future	11.7226	79.9245	11.7892	79.5155	0.568	0.0000	0.0000
2024/07/30	2044	07/11/2024	12.91 Call	Bond Future	7236.1300	7.2361	6875.6000	6.8756	4.982	0.0000	0.0000
2024/07/30	2044	07/11/2024	12.91 Put	Bond Future	438.7500	0.4388	487.2200	0.4872	11.047	0.0000	0.0000
2024/07/30	2044	07/11/2024	12.92 Call	Bond Future	7282.8600	7.2829	6921.6900	6.9217	4.959	0.0000	0.0000
2024/07/30	2044	07/11/2024	12.92 Put	Bond Future	432.4800	0.4325	480.3100	0.4803	11.059	0.0000	0.0000
2024/07/30	2044	07/11/2024	12.90 Call	Bond Future	7189.4200	7.1894	6829.5400	6.8295	5.006	0.0000	0.0000
2024/07/30	2044	07/11/2024	12.90 Put	Bond Future	445.1100	0.4451	494.2300	0.4942	11.035	0.0000	0.0000
2024/07/30	2044	07/11/2024	12.50 Call	Bond Future	5352.1200	5.3521	5025.1000	5.0251	6.110	0.0000	0.0000
2024/07/30	2044	07/11/2024	12.50 Put	Bond Future	786.4400	0.7864	868.4200	0.8684	10.424	0.0000	0.0000
2024/07/30	2044	07/11/2024	12.25 Call	Bond Future	4261.1700	4.2612	3962.8500	3.9629	7.001	0.0000	0.0000
2024/07/30	2044	07/11/2024	12.25 Put	Bond Future	1114.3700	1.1144	1225.0500	1.2251	9.932	0.0000	0.0000
2024/07/30	2044	07/11/2024	12.00 Call	Bond Future	3247.2700	3.2473	2984.6400	2.9846	8.088	0.0000	0.0000
2024/07/30	2044	07/11/2024	12.00 Put	Bond Future	1565.4700	1.5655	1711.8400	1.7118	9.350	0.0000	0.0000
2024/07/30	2044	06/02/2025	13.75 Call	Bond Future	10978.8800	10.9789	10604.7900	10.6048	3.407	0.0000	0.0000
2024/07/30	2044	06/02/2025	13.75 Put	Bond Future	553.8300	0.5538	597.1600	0.5972	7.824	0.0000	0.0000
2024/07/30	2044	06/02/2025	12.50 Put	Bond Future	1713.2700	1.7133	1833.1700	1.8332	6.998	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	
2024/07/30	2044	06/02/2025	12.50 Call	Bond Future	5684.6500	5.6847	5387.1300	5.3871	5.234	0.0000	0.0000
2024/07/30	2044	06/02/2025	12.00 Put	Bond Future	2694.6500	2.6947	2868.1200	2.8681	6.438	0.0000	0.0000
2024/07/30	2044	06/02/2025	12.00 Call	Bond Future	3787.6300	3.7876	3543.6800	3.5437	6.441	0.0000	0.0000
2024/07/30	2044	06/02/2025		Bond Future	11.8182	77.2374	11.8871	76.8200	0.583	0.0000	0.0000
2024/07/30	2044	06/02/2025	13.02 Call	Bond Future	7843.9400	7.8439	7505.7600	7.5058	4.311	0.0000	0.0000
2024/07/30	2044	06/02/2025	13.02 Put	Bond Future	1065.6800	1.0657	1144.9200	1.1449	7.436	0.0000	0.0000
2024/07/30	2044	08/05/2025		Bond Future	11.9278	78.8386	11.9992	78.4128	0.599	0.0000	0.0000
2024/07/30	2044	08/05/2025	12.72 Call	Bond Future	6785.2400	6.7852	6486.7300	6.4867	4.399	0.0000	0.0000
2024/07/30	2044	08/05/2025	12.72 Put	Bond Future	2271.4900	2.2715	2398.8000	2.3988	5.605	0.0000	0.0000
2024/07/30	2044	07/08/2025		Bond Future	12.0491	76.0525	12.1232	75.6185	0.615	0.0000	0.0000
2024/07/30	2044	07/08/2025	13.34 Call	Bond Future	9299.7900	9.2998	8975.2200	8.9752	3.490	0.0000	0.0000
2024/07/30	2044	07/08/2025	13.34 Put	Bond Future	2285.2800	2.2853	2394.7600	2.3948	4.791	0.0000	0.0000
2024/07/30	2046	01/08/2024		Bond Future	118.1447	118.1447	117.7861	117.7861	0.304	0.0000	0.0000
2024/07/30	2046	07/11/2024		Bond Future	118.7173	118.7173	118.3501	118.3501	0.309	0.0000	0.0000
2024/07/30	2046	06/02/2025		Bond Future	121.2691	121.2691	120.8945	120.8945	0.309	0.0000	0.0000
2024/07/30	2046	06/02/2025	114.01 Call	Bond Future	7259.0900	7.2591	6884.5400	6.8845	5.160	0.0000	0.0000
2024/07/30	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2046	08/05/2025		Bond Future	121.5726	121.5726	121.1910	121.1910	0.314	0.0000	0.0000
2024/07/30	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2046	08/05/2025	121.97 Put	Bond Future	397.4000	0.3974	779.0500	0.7791	96.037	0.0000	0.0000
2024/07/30	2046	07/08/2025		Bond Future	124.0713	124.0713	123.6824	123.6824	0.313	0.0000	0.0000
2024/07/30	2046	07/08/2025	118.69 Call	Bond Future	5381.2800	5.3813	4992.4300	4.9924	7.226	0.0000	0.0000
2024/07/30	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2050	01/08/2024		Bond Future	117.0888	117.0888	117.0839	117.0839	0.004	0.0000	0.0000
2024/07/30	2050	07/11/2024		Bond Future	119.8342	119.8342	119.8291	119.8291	0.004	0.0000	0.0000
2024/07/30	2050	06/02/2025		Bond Future	120.0580	120.0580	120.0536	120.0536	0.004	0.0000	0.0000
2024/07/30	2050	06/02/2025	115.60 Call	Bond Future	4458.0100	4.4580	4453.5700	4.4536	0.100	0.0000	0.0000
2024/07/30	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2050	08/05/2025		Bond Future	122.5782	122.5782	122.5743	122.5743	0.003	0.0000	0.0000
2024/07/30	2050	08/05/2025	121.16 Call	Bond Future	1418.2000	1.4182	1414.2600	1.4143	0.278	0.0000	0.0000
2024/07/30	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	2050	07/08/2025		Bond Future	122.6980	122.6980	122.6952	122.6952	0.002	0.0000	0.0000
2024/07/30	2050	07/08/2025	119.89 Call	Bond Future	2808.0300	2.8080	2805.2000	2.8052	0.101	0.0000	0.0000
2024/07/30	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	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
2024/07/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	AL37	01/08/2024		Index Future	1005.1920	1005.1920	1005.2640	0.007	0.0000	0.0000
2024/07/30	AL37	07/11/2024		Index Future	1028.4910	1028.4910	1028.5650	0.007	0.0000	0.0000
2024/07/30	AL37	06/02/2025		Index Future	1050.3660	1050.3660	1050.4460	0.008	0.0000	0.0000
2024/07/30	AL37	08/05/2025		Index Future	1072.2000	1072.2000	1072.2860	0.008	0.0000	0.0000
2024/07/30	AL37	07/08/2025		Index Future	1094.0400	1094.0400	1094.1320	0.008	0.0000	0.0000
2024/07/30	AL7T	01/08/2024		Index Future	1187.5680	1187.5680	1186.3110	0.106	0.0000	0.0000
2024/07/30	AL7T	07/11/2024		Index Future	1215.0950	1215.0950	1213.8080	0.106	0.0000	0.0000
2024/07/30	AL7T	06/02/2025		Index Future	1240.9390	1240.9390	1239.6290	0.106	0.0000	0.0000
2024/07/30	AL7T	08/05/2025		Index Future	1266.7340	1266.7340	1265.4030	0.105	0.0000	0.0000
2024/07/30	AL7T	07/08/2025		Index Future	1292.5370	1292.5370	1291.1840	0.105	0.0000	0.0000
2024/07/30	ALBI	01/08/2024		Index Future	1028.3740	1028.3740	1026.3460	0.197	0.0000	0.0000
2024/07/30	ALBI	07/11/2024		Index Future	1052.2110	1052.2110	1050.1360	0.197	0.0000	0.0000
2024/07/30	ALBI	06/02/2025		Index Future	1074.5900	1074.5900	1072.4750	0.197	0.0000	0.0000
2024/07/30	ALBI	08/05/2025		Index Future	1096.9280	1096.9280	1094.7740	0.196	0.0000	0.0000
2024/07/30	ALBI	07/08/2025		Index Future	1119.2720	1119.2720	1117.0780	0.196	0.0000	0.0000
2024/07/30	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/30	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	
2024/07/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	ES33	01/08/2024		Bond Future	11.6413	80.0343	11.6751	79.8772	0.290	0.0000	0.0000
2024/07/30	ES33	07/11/2024		Bond Future	11.7681	78.1088	11.8035	77.9480	0.301	0.0000	0.0000
2024/07/30	ES33	06/02/2025		Bond Future	11.9022	79.7874	11.9392	79.6235	0.310	0.0000	0.0000
2024/07/30	ES33	06/02/2025	13.34 Call	Bond Future	6055.8300	6.0558	5891.9100	5.8919	2.707	0.0000	0.0000
2024/07/30	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	ES33	08/05/2025		Bond Future	12.0479	77.6593	12.0864	77.4924	0.320	0.0000	0.0000
2024/07/30	ES33	08/05/2025	12.73 Call	Bond Future	2887.3200	2.8873	2720.3600	2.7204	5.783	0.0000	0.0000
2024/07/30	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	ES33	07/08/2025		Bond Future	12.2091	79.2526	12.2493	79.0826	0.330	0.0000	0.0000
2024/07/30	ES33	07/08/2025	13.56 Call	Bond Future	5448.0400	5.4480	5277.9900	5.2780	3.121	0.0000	0.0000
2024/07/30	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	ES42	01/08/2024		Bond Future	12.0808	76.4301	12.1347	76.1228	0.446	0.0000	0.0000
2024/07/30	ES42	07/11/2024		Bond Future	12.1943	73.9538	12.2504	73.6393	0.460	0.0000	0.0000
2024/07/30	ES42	06/02/2025		Bond Future	12.3077	75.5424	12.3659	75.2214	0.473	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	
2024/07/30	ES42	06/02/2025	13.71 Call	Bond Future	7148.8800	7.1489	6827.9200	6.8279	4.490	0.0000	0.0000
2024/07/30	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	ES42	08/05/2025		Bond Future	12.4346	72.8591	12.4950	72.5317	0.486	0.0000	0.0000
2024/07/30	ES42	08/05/2025	13.25 Call	Bond Future	4228.1800	4.2282	3900.8200	3.9008	7.742	0.0000	0.0000
2024/07/30	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	ES42	07/08/2025		Bond Future	12.5694	74.3513	12.6321	74.0175	0.499	0.0000	0.0000
2024/07/30	ES42	07/08/2025	13.79 Call	Bond Future	6079.1200	6.0791	5745.3700	5.7454	5.490	0.0000	0.0000
2024/07/30	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	GOVI	01/08/2024		GOVI	1012.8330	1012.8330	1010.9190	1010.9190	0.189	0.0000	0.0000
2024/07/30	GOVI	01/08/2024	943.38 Call	GOVI	694530.0000	69.4530	675390.0000	67.5390	2.756	0.0000	0.0000
2024/07/30	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	GOVI	01/08/2024	943.39 Call	GOVI	694430.0000	69.4430	675290.0000	67.5290	2.756	0.0000	0.0000
2024/07/30	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	GOVI	01/08/2024	943.37 Call	GOVI	694630.0000	69.4630	675490.0000	67.5490	2.755	0.0000	0.0000
2024/07/30	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	GOVI	07/11/2024		GOVI	1036.3090	1036.3090	1034.3520	1034.3520	0.189	0.0000	0.0000
2024/07/30	GOVI	07/11/2024	948.79 Call	GOVI	875190.0000	87.5190	855620.0000	85.5620	2.236	0.0000	0.0000
2024/07/30	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	GOVI	07/11/2024	948.80 Call	GOVI	875090.0000	87.5090	855520.0000	85.5520	2.236	0.0000	0.0000
2024/07/30	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	GOVI	07/11/2024	948.78 Call	GOVI	875290.0000	87.5290	855720.0000	85.5720	2.236	0.0000	0.0000
2024/07/30	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	GOVI	06/02/2025		GOVI	1058.3500	1058.3500	1056.3550	1056.3550	0.189	0.0000	0.0000
2024/07/30	GOVI	06/02/2025	972.00 Call	GOVI	863500.0000	86.3500	843550.0000	84.3550	2.310	0.0000	0.0000
2024/07/30	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	GOVI	08/05/2025		GOVI	1080.3500	1080.3500	1078.3180	1078.3180	0.188	0.0000	0.0000
2024/07/30	GOVI	08/05/2025	1,022.00 Call	GOVI	583500.0000	58.3500	563180.0000	56.3180	3.482	0.0000	0.0000
2024/07/30	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	GOVI	07/08/2025		GOVI	1102.3560	1102.3560	1100.2870	1100.2870	0.188	0.0000	0.0000
2024/07/30	GOVI	07/08/2025	1,011.00 Call	GOVI	913560.0000	91.3560	892870.0000	89.2870	2.265	0.0000	0.0000
2024/07/30	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/30	IGOV	01/08/2024		Index Future	357.8780	357.8780	357.8040	357.8040	0.021	0.0000	0.0000
2024/07/30	IGOV	07/11/2024		Index Future	366.2690	366.2690	366.1940	366.1940	0.020	0.0000	0.0000
2024/07/30	IGOV	06/02/2025		Index Future	374.1460	374.1460	374.0710	374.0710	0.020	0.0000	0.0000
2024/07/30	IGOV	08/05/2025		Index Future	382.0090	382.0090	381.9330	381.9330	0.020	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	
2024/07/30	IGOV	07/08/2025		Index Future	389.8740	389.8740	389.7980	389.7980	0.019	0.0000	0.0000
2024/07/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/07/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/30	JBAF	17/07/2024		Jibar Tradeable Future	8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/30	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/30	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/30	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/30	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/30	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/30	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/30	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/30	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/30	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/30	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/30	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/30	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/30	R035	01/08/2024	11.65 Call	Bond Future	3648.2800	3.6483	3541.0700	3.5411	2.939	0.0000	0.0000
2024/07/30	R035	01/08/2024	11.65 Put	Bond Future	0.2800	0.0003	0.0200	0.0000	92.857	0.0000	0.0000
2024/07/30	R035	01/08/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R035	01/08/2024	13.23 Call	Bond Future	11445.3500	11.4454	11338.4000	11.3384	0.934	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	
2024/07/30	R035	01/08/2024	12.50 Call	Bond Future	7975.5900	7.9756	7868.6400	7.8686	1.341	0.0000	0.0000
2024/07/30	R035	01/08/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R035	01/08/2024	12.45 Call	Bond Future	7729.8100	7.7298	7622.8600	7.6229	1.384	0.0000	0.0000
2024/07/30	R035	01/08/2024	12.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R035	01/08/2024	13.20 Call	Bond Future	11307.0200	11.3070	11200.0700	11.2001	0.946	0.0000	0.0000
2024/07/30	R035	01/08/2024	13.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R035	01/08/2024	13.08 Call	Bond Future	10750.1400	10.7501	10643.1900	10.6432	0.995	0.0000	0.0000
2024/07/30	R035	01/08/2024	13.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R035	01/08/2024	13.05 Call	Bond Future	10610.0200	10.6100	10503.0700	10.5031	1.008	0.0000	0.0000
2024/07/30	R035	01/08/2024	13.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R035	01/08/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R035	01/08/2024	12.20 Call	Bond Future	6484.7400	6.4847	6377.7900	6.3778	1.649	0.0000	0.0000
2024/07/30	R035	01/08/2024	11.80 Call	Bond Future	4435.2700	4.4353	4328.3000	4.3283	2.412	0.0000	0.0000
2024/07/30	R035	01/08/2024	11.80 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/30	R035	01/08/2024	11.81 Call	Bond Future	4487.3800	4.4874	4380.4200	4.3804	2.384	0.0000	0.0000
2024/07/30	R035	01/08/2024	11.81 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/30	R035	01/08/2024	11.79 Call	Bond Future	4383.1100	4.3831	4276.1400	4.2761	2.441	0.0000	0.0000
2024/07/30	R035	01/08/2024	11.79 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/30	R035	01/08/2024		Bond Future	10.9797	90.8501	10.9988	90.7432	0.174	0.0000	0.0000
2024/07/30	R035	07/11/2024		Bond Future	11.0751	88.4417	11.0951	88.3323	0.180	0.0000	0.0000
2024/07/30	R035	07/11/2024	12.18 Call	Bond Future	6220.2600	6.2203	6120.0900	6.1201	1.610	0.0000	0.0000
2024/07/30	R035	07/11/2024	12.18 Put	Bond Future	432.1000	0.4321	441.3600	0.4414	2.143	0.0000	0.0000
2024/07/30	R035	07/11/2024	12.19 Call	Bond Future	6263.7300	6.2637	6163.4000	6.1634	1.602	0.0000	0.0000
2024/07/30	R035	07/11/2024	12.19 Put	Bond Future	425.6500	0.4257	434.7500	0.4348	2.138	0.0000	0.0000
2024/07/30	R035	07/11/2024	12.17 Call	Bond Future	6176.7500	6.1768	6076.7200	6.0767	1.619	0.0000	0.0000
2024/07/30	R035	07/11/2024	12.17 Put	Bond Future	438.5500	0.4386	447.9500	0.4480	2.143	0.0000	0.0000
2024/07/30	R035	07/11/2024	13.23 Call	Bond Future	10880.7200	10.8807	10772.5000	10.7725	0.995	0.0000	0.0000
2024/07/30	R035	07/11/2024	13.23 Put	Bond Future	76.5800	0.0766	77.7900	0.0778	1.580	0.0000	0.0000
2024/07/30	R035	07/11/2024	12.20 Put	Bond Future	419.2800	0.4193	428.2300	0.4282	2.135	0.0000	0.0000
2024/07/30	R035	07/11/2024	12.20 Call	Bond Future	6307.2300	6.3072	6206.7500	6.2068	1.593	0.0000	0.0000
2024/07/30	R035	06/02/2025		Bond Future	11.1768	90.3217	11.1975	90.2103	0.185	0.0000	0.0000
2024/07/30	R035	06/02/2025	12.41 Call	Bond Future	7208.6100	7.2086	7113.3400	7.1133	1.322	0.0000	0.0000
2024/07/30	R035	06/02/2025	12.41 Put	Bond Future	908.0400	0.9080	924.2000	0.9242	1.780	0.0000	0.0000
2024/07/30	R035	08/05/2025		Bond Future	11.2852	87.6821	11.3067	87.5688	0.191	0.0000	0.0000
2024/07/30	R035	08/05/2025	11.78 Call	Bond Future	4935.6100	4.9356	4858.1300	4.8581	1.570	0.0000	0.0000
2024/07/30	R035	08/05/2025	11.78 Put	Bond Future	2380.6500	2.3807	2416.4900	2.4165	1.505	0.0000	0.0000
2024/07/30	R035	08/05/2025	13.35 Call	Bond Future	10735.3100	10.7353	10633.4900	10.6335	0.948	0.0000	0.0000
2024/07/30	R035	08/05/2025	13.35 Put	Bond Future	731.0100	0.7310	742.5100	0.7425	1.573	0.0000	0.0000
2024/07/30	R035	08/05/2025	12.70 Call	Bond Future	8245.1100	8.2451	8150.6600	8.1507	1.146	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	
2024/07/30	R035	08/05/2025	12.70 Put	Bond Future	1209.0100	1.2090	1227.8800	1.2279	1.561	0.0000	0.0000
2024/07/30	R035	08/05/2025	11.46 Put	Bond Future	3001.4800	3.0015	3045.3800	3.0454	1.463	0.0000	0.0000
2024/07/30	R035	08/05/2025	11.46 Call	Bond Future	3916.2000	3.9162	3846.7800	3.8468	1.773	0.0000	0.0000
2024/07/30	R035	07/08/2025		Bond Future	11.4073	89.4624	11.4297	89.3471	0.196	0.0000	0.0000
2024/07/30	R035	07/08/2025	12.65 Call	Bond Future	8108.0300	8.1080	8018.9700	8.0190	1.098	0.0000	0.0000
2024/07/30	R035	07/08/2025	12.65 Put	Bond Future	2017.4200	2.0174	2043.5700	2.0436	1.296	0.0000	0.0000
2024/07/30	R053	01/08/2024		Bond Future	11.5397	104.7407	11.6089	104.1645	0.599	0.0000	0.0000
2024/07/30	R053	01/08/2024	13.14 Call	Bond Future	11943.0600	11.9431	11366.8400	11.3668	4.825	0.0000	0.0000
2024/07/30	R053	01/08/2024	13.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R053	01/08/2024	13.15 Call	Bond Future	12009.4200	12.0094	11433.2000	11.4332	4.798	0.0000	0.0000
2024/07/30	R053	01/08/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R053	01/08/2024	13.13 Call	Bond Future	11876.6000	11.8766	11300.3800	11.3004	4.852	0.0000	0.0000
2024/07/30	R053	01/08/2024	13.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R053	07/11/2024	12.80 Call	Bond Future	9500.5900	9.5006	8985.9200	8.9859	5.417	0.0000	0.0000
2024/07/30	R053	07/11/2024	12.80 Put	Bond Future	636.3400	0.6363	711.2200	0.7112	11.767	0.0000	0.0000
2024/07/30	R053	07/11/2024	12.81 Call	Bond Future	9561.3900	9.5614	9045.7800	9.0458	5.393	0.0000	0.0000
2024/07/30	R053	07/11/2024	12.81 Put	Bond Future	627.5800	0.6276	701.5200	0.7015	11.782	0.0000	0.0000
2024/07/30	R053	07/11/2024	12.79 Call	Bond Future	9439.9300	9.4399	8926.2200	8.9262	5.442	0.0000	0.0000
2024/07/30	R053	07/11/2024	12.79 Put	Bond Future	645.3300	0.6453	721.1700	0.7212	11.752	0.0000	0.0000
2024/07/30	R053	07/11/2024		Bond Future	11.6307	101.2968	11.7025	100.7073	0.618	0.0000	0.0000
2024/07/30	R053	06/02/2025		Bond Future	11.7225	103.4493	11.7969	102.8476	0.635	0.0000	0.0000
2024/07/30	R053	06/02/2025	12.94 Call	Bond Future	10535.8400	10.5358	10050.6700	10.0507	4.605	0.0000	0.0000
2024/07/30	R053	06/02/2025	12.94 Put	Bond Future	1466.8700	1.4669	1583.3600	1.5834	7.941	0.0000	0.0000
2024/07/30	R053	08/05/2025		Bond Future	11.8235	99.7251	11.9007	99.1114	0.653	0.0000	0.0000
2024/07/30	R053	08/05/2025	12.64 Call	Bond Future	9135.6900	9.1357	8703.4700	8.7035	4.731	0.0000	0.0000
2024/07/30	R053	08/05/2025	12.64 Put	Bond Future	2977.7700	2.9778	3159.2800	3.1593	6.096	0.0000	0.0000
2024/07/30	R053	07/08/2025		Bond Future	11.9329	101.7474	12.0130	101.1217	0.671	0.0000	0.0000
2024/07/30	R053	07/08/2025	13.17 Call	Bond Future	11712.3600	11.7124	11245.2000	11.2452	3.989	0.0000	0.0000
2024/07/30	R053	07/08/2025	13.17 Put	Bond Future	2799.0800	2.7991	2957.6300	2.9576	5.664	0.0000	0.0000
2024/07/30	R186	01/08/2024		Bond Future	8.3783	105.7834	8.3887	105.7608	0.124	0.0000	0.0000
2024/07/30	R186	01/08/2024	8.69 Call	Bond Future	676.4600	0.6765	653.0800	0.6531	3.456	0.0000	0.0000
2024/07/30	R186	01/08/2024	8.69 Put	Bond Future	0.9900	0.0010	0.2100	0.0002	78.788	0.0000	0.0000
2024/07/30	R186	01/08/2024	8.70 Call	Bond Future	697.8400	0.6978	674.6100	0.6746	3.329	0.0000	0.0000
2024/07/30	R186	01/08/2024	8.70 Put	Bond Future	0.7900	0.0008	0.1600	0.0002	79.747	0.0000	0.0000
2024/07/30	R186	01/08/2024	8.68 Call	Bond Future	655.1200	0.6551	631.5800	0.6316	3.593	0.0000	0.0000
2024/07/30	R186	01/08/2024	8.68 Put	Bond Future	1.2300	0.0012	0.2900	0.0003	76.423	0.0000	0.0000
2024/07/30	R186	07/11/2024		Bond Future	8.3262	108.2352	8.3381	108.2121	0.142	0.0000	0.0000
2024/07/30	R186	07/11/2024	9.14 Call	Bond Future	1710.6900	1.7107	1689.4000	1.6894	1.245	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	
2024/07/30	R186	07/11/2024	9.14 Put	Bond Future	140.3300	0.1403	142.1300	0.1421	1.283	0.0000	0.0000
2024/07/30	R186	07/11/2024	9.15 Call	Bond Future	1727.3400	1.7273	1706.0000	1.7060	1.235	0.0000	0.0000
2024/07/30	R186	07/11/2024	9.15 Put	Bond Future	137.8800	0.1379	139.6300	0.1396	1.269	0.0000	0.0000
2024/07/30	R186	07/11/2024	9.13 Call	Bond Future	1694.0900	1.6941	1672.8300	1.6728	1.255	0.0000	0.0000
2024/07/30	R186	07/11/2024	9.13 Put	Bond Future	142.8400	0.1428	144.6700	0.1447	1.281	0.0000	0.0000
2024/07/30	R186	06/02/2025		Bond Future	8.2840	105.2216	8.2974	105.1984	0.162	0.0000	0.0000
2024/07/30	R186	06/02/2025	9.03 Call	Bond Future	1610.9000	1.6109	1592.0700	1.5921	1.169	0.0000	0.0000
2024/07/30	R186	06/02/2025	9.03 Put	Bond Future	328.4300	0.3284	332.7900	0.3328	1.328	0.0000	0.0000
2024/07/30	R186	08/05/2025		Bond Future	8.2669	107.4044	8.2823	107.3813	0.186	0.0000	0.0000
2024/07/30	R186	08/05/2025	8.47 Call	Bond Future	947.0800	0.9471	932.6500	0.9327	1.524	0.0000	0.0000
2024/07/30	R186	08/05/2025	8.47 Put	Bond Future	640.7000	0.6407	649.4600	0.6495	1.367	0.0000	0.0000
2024/07/30	R186	07/08/2025		Bond Future	8.2757	104.2727	8.2937	104.2496	0.217	0.0000	0.0000
2024/07/30	R186	07/08/2025	9.68 Call	Bond Future	1945.5300	1.9455	1925.5600	1.9256	1.026	0.0000	0.0000
2024/07/30	R186	07/08/2025	9.68 Put	Bond Future	159.9600	0.1600	163.1400	0.1631	1.988	0.0000	0.0000
2024/07/30	R186	07/08/2025	10.25 Call	Bond Future	2569.5700	2.5696	2548.0000	2.5480	0.839	0.0000	0.0000
2024/07/30	R186	07/08/2025	10.25 Put	Bond Future	71.6500	0.0717	73.2300	0.0732	2.205	0.0000	0.0000
2024/07/30	R186	07/08/2025	9.22 Put	Bond Future	282.2900	0.2823	287.3900	0.2874	1.807	0.0000	0.0000
2024/07/30	R186	07/08/2025	9.22 Call	Bond Future	1487.7900	1.4878	1469.7400	1.4697	1.213	0.0000	0.0000
2024/07/30	R202	01/08/2024		Bond Future	261.7102	261.7102	261.9014	261.9014	0.073	0.0000	0.0000
2024/07/30	R202	07/11/2024		Bond Future	267.8463	267.8463	268.0421	268.0421	0.073	0.0000	0.0000
2024/07/30	R202	06/02/2025		Bond Future	268.4014	268.4014	268.6030	268.6030	0.075	0.0000	0.0000
2024/07/30	R202	06/02/2025	266.79 Call	Bond Future	1611.3500	1.6114	1812.9600	1.8130	12.512	0.0000	0.0000
2024/07/30	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R202	08/05/2025		Bond Future	274.0363	274.0363	274.2433	274.2433	0.076	0.0000	0.0000
2024/07/30	R202	08/05/2025	272.31 Call	Bond Future	1726.2600	1.7263	1933.3300	1.9333	11.995	0.0000	0.0000
2024/07/30	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R202	07/08/2025		Bond Future	274.3612	274.3612	274.5751	274.5751	0.078	0.0000	0.0000
2024/07/30	R202	07/08/2025	271.60 Call	Bond Future	2761.2100	2.7612	2975.0500	2.9751	7.744	0.0000	0.0000
2024/07/30	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R209	01/08/2024		Bond Future	11.0695	71.0390	11.1036	70.8679	0.309	0.0000	0.0000
2024/07/30	R209	01/08/2024	11.79 Call	Bond Future	3490.7500	3.4908	3319.5300	3.3195	4.905	0.0000	0.0000
2024/07/30	R209	01/08/2024	11.79 Put	Bond Future	0.0900	0.0001	0.0100	0.0000	88.889	0.0000	0.0000
2024/07/30	R209	01/08/2024	11.80 Call	Bond Future	3537.4600	3.5375	3366.2600	3.3663	4.840	0.0000	0.0000
2024/07/30	R209	01/08/2024	11.80 Put	Bond Future	0.0700	0.0001	0.0100	0.0000	85.714	0.0000	0.0000
2024/07/30	R209	01/08/2024	11.78 Call	Bond Future	3444.0000	3.4440	3272.7600	3.2728	4.972	0.0000	0.0000
2024/07/30	R209	01/08/2024	11.78 Put	Bond Future	0.1100	0.0001	0.0100	0.0000	90.909	0.0000	0.0000
2024/07/30	R209	07/11/2024		Bond Future	11.1560	69.5288	11.1915	69.3537	0.318	0.0000	0.0000
2024/07/30	R209	07/11/2024	12.23 Call	Bond Future	5443.4200	5.4434	5288.5800	5.2886	2.845	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/07/30	R209	07/11/2024	12.23 Put	Bond Future		402.0600	0.4021	422.3400	0.4223	5.044	0.0000	0.0000
2024/07/30	R209	07/11/2024	12.21 Call	Bond Future		5366.4100	5.3664	5212.1600	5.2122	2.874	0.0000	0.0000
2024/07/30	R209	07/11/2024	12.21 Put	Bond Future		414.2600	0.4143	435.1300	0.4351	5.038	0.0000	0.0000
2024/07/30	R209	07/11/2024	12.22 Call	Bond Future		5404.9400	5.4049	5250.3900	5.2504	2.859	0.0000	0.0000
2024/07/30	R209	07/11/2024	12.22 Put	Bond Future		408.1600	0.4082	428.7300	0.4287	5.040	0.0000	0.0000
2024/07/30	R209	06/02/2025		Bond Future		11.2451	71.0064	11.2818	70.8279	0.327	0.0000	0.0000
2024/07/30	R209	06/02/2025	12.44 Call	Bond Future		6335.7000	6.3357	6187.9500	6.1880	2.332	0.0000	0.0000
2024/07/30	R209	06/02/2025	12.44 Put	Bond Future		837.2500	0.8373	868.0400	0.8680	3.678	0.0000	0.0000
2024/07/30	R209	08/05/2025		Bond Future		11.3450	69.3239	11.3831	69.1420	0.335	0.0000	0.0000
2024/07/30	R209	08/05/2025	11.89 Call	Bond Future		4676.7500	4.6768	4554.6500	4.5547	2.611	0.0000	0.0000
2024/07/30	R209	08/05/2025	11.89 Put	Bond Future		2132.6800	2.1327	2192.4800	2.1925	2.804	0.0000	0.0000
2024/07/30	R209	07/08/2025		Bond Future		11.4552	70.7310	11.4947	70.5457	0.344	0.0000	0.0000
2024/07/30	R209	07/08/2025	12.68 Call	Bond Future		7284.2600	7.2843	7144.4700	7.1445	1.919	0.0000	0.0000
2024/07/30	R209	07/08/2025	12.68 Put	Bond Future		1831.5400	1.8315	1877.0900	1.8771	2.487	0.0000	0.0000
2024/07/30	R210	01/08/2024		Bond Future		237.8223	237.8223	238.0123	238.0123	0.080	0.0000	0.0000
2024/07/30	R210	07/11/2024		Bond Future		240.0669	240.0669	240.2614	240.2614	0.081	0.0000	0.0000
2024/07/30	R210	06/02/2025		Bond Future		245.2274	245.2274	245.4271	245.4271	0.081	0.0000	0.0000
2024/07/30	R210	06/02/2025	239.61 Call	Bond Future		5617.4300	5.6174	5817.0900	5.8171	3.554	0.0000	0.0000
2024/07/30	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R210	08/05/2025		Bond Future		246.9771	246.9771	247.1824	247.1824	0.083	0.0000	0.0000
2024/07/30	R210	08/05/2025	248.03 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R210	08/05/2025	248.03 Put	Bond Future		1052.8800	1.0529	847.6500	0.8477	19.492	0.0000	0.0000
2024/07/30	R210	07/08/2025		Bond Future		252.0549	252.0549	252.2654	252.2654	0.084	0.0000	0.0000
2024/07/30	R210	07/08/2025	248.44 Call	Bond Future		3614.8900	3.6149	3825.4300	3.8254	5.824	0.0000	0.0000
2024/07/30	R210	07/08/2025	248.44 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R213	01/08/2024		Bond Future		9.9382	89.0886	9.9425	89.0697	0.044	0.0000	0.0000
2024/07/30	R213	01/08/2024	10.87 Call	Bond Future		3909.6900	3.9097	3890.8200	3.8908	0.483	0.0000	0.0000
2024/07/30	R213	01/08/2024	10.87 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R213	01/08/2024	10.88 Call	Bond Future		3950.4300	3.9504	3931.5600	3.9316	0.478	0.0000	0.0000
2024/07/30	R213	01/08/2024	10.88 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R213	01/08/2024	10.86 Call	Bond Future		3868.9200	3.8689	3850.0500	3.8501	0.488	0.0000	0.0000
2024/07/30	R213	01/08/2024	10.86 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	R213	07/11/2024	11.22 Call	Bond Future		5144.3300	5.1443	5123.1600	5.1232	0.412	0.0000	0.0000
2024/07/30	R213	07/11/2024	11.22 Put	Bond Future		239.5200	0.2395	237.6500	0.2377	0.781	0.0000	0.0000
2024/07/30	R213	07/11/2024	11.23 Call	Bond Future		5179.3900	5.1794	5158.2200	5.1582	0.409	0.0000	0.0000
2024/07/30	R213	07/11/2024	11.23 Put	Bond Future		235.6500	0.2357	233.7800	0.2338	0.794	0.0000	0.0000
2024/07/30	R213	07/11/2024	11.21 Call	Bond Future		5109.3000	5.1093	5088.1200	5.0881	0.415	0.0000	0.0000
2024/07/30	R213	07/11/2024	11.21 Put	Bond Future		243.4500	0.2435	241.5700	0.2416	0.772	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	
2024/07/30	R213	07/11/2024		Bond Future	10.0057	87.5931	10.0103	87.5738	0.046	0.0000	0.0000
2024/07/30	R213	06/02/2025		Bond Future	10.0830	89.4551	10.0878	89.4357	0.047	0.0000	0.0000
2024/07/30	R213	06/02/2025	11.35 Call	Bond Future	5493.4800	5.4935	5473.7000	5.4737	0.360	0.0000	0.0000
2024/07/30	R213	06/02/2025	11.35 Put	Bond Future	535.0300	0.5350	534.6500	0.5347	0.071	0.0000	0.0000
2024/07/30	R213	08/05/2025		Bond Future	10.1701	87.7516	10.1750	87.7322	0.048	0.0000	0.0000
2024/07/30	R213	08/05/2025	10.52 Call	Bond Future	3213.0000	3.2130	3197.1000	3.1971	0.495	0.0000	0.0000
2024/07/30	R213	08/05/2025	10.52 Put	Bond Future	1851.1800	1.8512	1854.6500	1.8547	0.187	0.0000	0.0000
2024/07/30	R213	07/08/2025		Bond Future	10.2743	89.5343	10.2794	89.5150	0.050	0.0000	0.0000
2024/07/30	R213	07/08/2025	11.66 Call	Bond Future	6288.2900	6.2883	6270.2900	6.2703	0.286	0.0000	0.0000
2024/07/30	R213	07/08/2025	11.66 Put	Bond Future	1221.0300	1.2210	1222.3800	1.2224	0.111	0.0000	0.0000
2024/07/30	R214	01/08/2024	12.17 Call	Bond Future	3721.2900	3.7213	3437.1300	3.4371	7.636	0.0000	0.0000
2024/07/30	R214	01/08/2024	12.17 Put	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2024/07/30	R214	01/08/2024	12.18 Call	Bond Future	3769.2200	3.7692	3485.0700	3.4851	7.539	0.0000	0.0000
2024/07/30	R214	01/08/2024	12.18 Put	Bond Future	0.0500	0.0001	0.0100	0.0000	80.000	0.0000	0.0000
2024/07/30	R214	01/08/2024	12.16 Call	Bond Future	3673.3100	3.6733	3389.1300	3.3891	7.736	0.0000	0.0000
2024/07/30	R214	01/08/2024	12.16 Put	Bond Future	0.0800	0.0001	0.0100	0.0000	87.500	0.0000	0.0000
2024/07/30	R214	01/08/2024		Bond Future	11.4294	66.5111	11.4836	66.2269	0.474	0.0000	0.0000
2024/07/30	R214	07/11/2024		Bond Future	11.5177	64.7466	11.5738	64.4558	0.488	0.0000	0.0000
2024/07/30	R214	07/11/2024	12.61 Call	Bond Future	5717.2200	5.7172	5463.3400	5.4633	4.441	0.0000	0.0000
2024/07/30	R214	07/11/2024	12.61 Put	Bond Future	407.3200	0.4073	444.1800	0.4442	9.049	0.0000	0.0000
2024/07/30	R214	07/11/2024	12.62 Call	Bond Future	5756.6300	5.7566	5502.2600	5.5023	4.419	0.0000	0.0000
2024/07/30	R214	07/11/2024	12.62 Put	Bond Future	401.3000	0.4013	437.6700	0.4377	9.063	0.0000	0.0000
2024/07/30	R214	07/11/2024	12.60 Call	Bond Future	5677.7700	5.6778	5424.4000	5.4244	4.462	0.0000	0.0000
2024/07/30	R214	07/11/2024	12.60 Put	Bond Future	413.3400	0.4133	450.7100	0.4507	9.041	0.0000	0.0000
2024/07/30	R214	06/02/2025		Bond Future	11.6093	66.1228	11.6673	65.8262	0.500	0.0000	0.0000
2024/07/30	R214	06/02/2025	12.71 Call	Bond Future	6240.9500	6.2410	6003.6000	6.0036	3.803	0.0000	0.0000
2024/07/30	R214	06/02/2025	12.71 Put	Bond Future	958.7600	0.9588	1018.0400	1.0180	6.183	0.0000	0.0000
2024/07/30	R214	06/02/2025	13.63 Call	Bond Future	9587.5500	9.5876	9317.3100	9.3173	2.819	0.0000	0.0000
2024/07/30	R214	06/02/2025	13.63 Put	Bond Future	394.0400	0.3940	420.4300	0.4204	6.697	0.0000	0.0000
2024/07/30	R214	06/02/2025	12.25 Put	Bond Future	1471.4600	1.4715	1557.6400	1.5576	5.857	0.0000	0.0000
2024/07/30	R214	06/02/2025	12.25 Call	Bond Future	4631.2700	4.6313	4420.8200	4.4208	4.544	0.0000	0.0000
2024/07/30	R214	06/02/2025	11.75 Put	Bond Future	2330.1300	2.3301	2455.5200	2.4555	5.381	0.0000	0.0000
2024/07/30	R214	06/02/2025	11.75 Call	Bond Future	3045.3900	3.0454	2874.1500	2.8742	5.623	0.0000	0.0000
2024/07/30	R214	08/05/2025		Bond Future	11.7048	64.1890	11.7648	63.8865	0.513	0.0000	0.0000
2024/07/30	R214	08/05/2025	12.40 Call	Bond Future	5375.4800	5.3755	5166.6800	5.1667	3.884	0.0000	0.0000
2024/07/30	R214	08/05/2025	12.40 Put	Bond Future	2000.8200	2.0008	2094.5200	2.0945	4.683	0.0000	0.0000
2024/07/30	R214	07/08/2025		Bond Future	11.8100	65.4923	11.8721	65.1839	0.525	0.0000	0.0000
2024/07/30	R214	07/08/2025	12.97 Call	Bond Future	7418.5600	7.4186	7191.3300	7.1913	3.063	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	
2024/07/30	R214	07/08/2025	12.97 Put	Bond Future	2013.3200	2.0133	2094.4400	2.0944	4.029	0.0000	0.0000
2024/07/30	R248	01/08/2024		Bond Future	11.5195	81.4442	11.5837	81.0284	0.557	0.0000	0.0000
2024/07/30	R248	01/08/2024	12.31 Call	Bond Future	4863.6500	4.8637	4447.8100	4.4478	8.550	0.0000	0.0000
2024/07/30	R248	01/08/2024	12.31 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/30	R248	01/08/2024	12.32 Call	Bond Future	4921.7500	4.9218	4505.9100	4.5059	8.449	0.0000	0.0000
2024/07/30	R248	01/08/2024	12.32 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/30	R248	01/08/2024	12.30 Call	Bond Future	4805.4800	4.8055	4389.6300	4.3896	8.654	0.0000	0.0000
2024/07/30	R248	01/08/2024	12.30 Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/30	R248	07/11/2024		Bond Future	11.6094	78.8814	11.6760	78.4560	0.574	0.0000	0.0000
2024/07/30	R248	07/11/2024	12.79 Call	Bond Future	7446.1300	7.4461	7072.0300	7.0720	5.024	0.0000	0.0000
2024/07/30	R248	07/11/2024	12.79 Put	Bond Future	467.7100	0.4677	519.0500	0.5191	10.977	0.0000	0.0000
2024/07/30	R248	07/11/2024	12.80 Call	Bond Future	7493.8200	7.4938	7119.0400	7.1190	5.001	0.0000	0.0000
2024/07/30	R248	07/11/2024	12.80 Put	Bond Future	461.0500	0.4611	511.7100	0.5117	10.988	0.0000	0.0000
2024/07/30	R248	07/11/2024	12.78 Call	Bond Future	7398.3700	7.3984	7024.9400	7.0249	5.047	0.0000	0.0000
2024/07/30	R248	07/11/2024	12.78 Put	Bond Future	474.3800	0.4744	526.3900	0.5264	10.964	0.0000	0.0000
2024/07/30	R248	06/02/2025		Bond Future	11.7026	80.5581	11.7716	80.1239	0.589	0.0000	0.0000
2024/07/30	R248	06/02/2025	12.71 Call	Bond Future	7278.9300	7.2789	6941.9300	6.9419	4.630	0.0000	0.0000
2024/07/30	R248	06/02/2025	12.71 Put	Bond Future	1337.2300	1.3372	1434.4000	1.4344	7.267	0.0000	0.0000
2024/07/30	R248	08/05/2025		Bond Future	11.7994	77.7792	11.8708	77.3364	0.605	0.0000	0.0000
2024/07/30	R248	08/05/2025	12.60 Call	Bond Future	6953.0500	6.9531	6640.0900	6.6401	4.501	0.0000	0.0000
2024/07/30	R248	08/05/2025	12.60 Put	Bond Future	2230.3500	2.2304	2360.2400	2.3602	5.824	0.0000	0.0000
2024/07/30	R248	07/08/2025		Bond Future	11.9058	79.3579	11.9798	78.9065	0.621	0.0000	0.0000
2024/07/30	R248	07/08/2025	13.21 Call	Bond Future	9519.3300	9.5193	9179.0500	9.1791	3.575	0.0000	0.0000
2024/07/30	R248	07/08/2025	13.21 Put	Bond Future	2195.4100	2.1954	2306.5800	2.3066	5.064	0.0000	0.0000
2024/07/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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