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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/07/2024 TO 31/07/2024

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
2024/07/31	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/31	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/31	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/31	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/31	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/31	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/31	2025	01/08/2024		Bond Future	181.4119	181.4119	181.3482	0.035	0.0000	0.0000
2024/07/31	2025	07/11/2024		Bond Future	185.6653	185.6653	185.6004	0.035	0.0000	0.0000
2024/07/31	2029	01/08/2024		Bond Future	130.8776	130.8776	131.0564	0.137	0.0000	0.0000
2024/07/31	2029	07/11/2024		Bond Future	132.5477	132.5477	132.7308	0.138	0.0000	0.0000
2024/07/31	2029	06/02/2025		Bond Future	135.3976	135.3976	135.5861	0.139	0.0000	0.0000
2024/07/31	2029	06/02/2025	132.40 Call	Bond Future	2997.5500	2.9976	3186.1400	6.291	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
2024/07/31	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/07/31	2029	08/05/2025		Bond Future	136.8144	136.8144	137.0088	137.0088	0.142	0.0000
2024/07/31	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	2029	08/05/2025	137.85 Put	Bond Future	1035.6000	1.0356	841.1700	0.8412	18.775	0.0000
2024/07/31	2029	07/08/2025		Bond Future	139.6286	139.6286	139.8288	139.8288	0.143	0.0000
2024/07/31	2029	07/08/2025	137.41 Call	Bond Future	2218.5600	2.2186	2418.8200	2.4188	9.027	0.0000
2024/07/31	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	2030	01/08/2024	10.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	2030	01/08/2024	10.21 Call	Bond Future	2842.6200	2.8426	3273.5300	3.2735	15.159	0.0000
2024/07/31	2030	01/08/2024	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	2030	01/08/2024	10.71 Call	Bond Future	4758.9200	4.7589	5189.8300	5.1898	9.055	0.0000
2024/07/31	2030	01/08/2024	11.31 Call	Bond Future	6992.6200	6.9926	7423.5300	7.4235	6.162	0.0000
2024/07/31	2030	01/08/2024	11.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	2030	01/08/2024		Bond Future	9.4919	93.8621	9.3854	94.2930	1.122	0.0000
2024/07/31	2030	01/08/2024	10.38 Call	Bond Future	3499.8600	3.4999	3930.7700	3.9308	12.312	0.0000
2024/07/31	2030	01/08/2024	10.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	2030	01/08/2024	10.39 Call	Bond Future	3538.3400	3.5383	3969.2500	3.9693	12.178	0.0000
2024/07/31	2030	01/08/2024	10.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	2030	01/08/2024	10.37 Call	Bond Future	3461.3700	3.4614	3892.2800	3.8923	12.449	0.0000
2024/07/31	2030	01/08/2024	10.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	2030	07/11/2024		Bond Future	9.5360	96.0377	9.4227	96.4787	1.188	0.0000
2024/07/31	2030	07/11/2024	10.75 Call	Bond Future	4757.9000	4.7579	5164.5100	5.1645	8.546	0.0000
2024/07/31	2030	07/11/2024	10.75 Put	Bond Future	187.5900	0.1876	153.2300	0.1532	18.317	0.0000
2024/07/31	2030	07/11/2024	10.76 Call	Bond Future	4791.1100	4.7911	5198.2700	5.1983	8.498	0.0000
2024/07/31	2030	07/11/2024	10.76 Put	Bond Future	184.3200	0.1843	150.5100	0.1505	18.343	0.0000
2024/07/31	2030	07/11/2024	10.74 Call	Bond Future	4724.7200	4.7247	5130.7600	5.1308	8.594	0.0000
2024/07/31	2030	07/11/2024	10.74 Put	Bond Future	190.9200	0.1909	155.9900	0.1560	18.296	0.0000
2024/07/31	2030	07/11/2024	10.21 Put	Bond Future	472.2300	0.4722	392.1700	0.3922	16.954	0.0000
2024/07/31	2030	07/11/2024	10.21 Call	Bond Future	3044.4600	3.0445	3405.3700	3.4054	11.855	0.0000
2024/07/31	2030	07/11/2024	10.71 Put	Bond Future	201.2400	0.2012	164.4700	0.1645	18.272	0.0000
2024/07/31	2030	07/11/2024	10.71 Call	Bond Future	4625.4100	4.6254	5029.6100	5.0296	8.739	0.0000
2024/07/31	2030	07/11/2024	11.91 Call	Bond Future	8699.2100	8.6992	9136.7200	9.1367	5.029	0.0000
2024/07/31	2030	07/11/2024	11.91 Put	Bond Future	17.0100	0.0170	13.5500	0.0136	20.341	0.0000
2024/07/31	2030	06/02/2025		Bond Future	9.5893	94.0695	9.4687	94.5209	1.258	0.0000
2024/07/31	2030	06/02/2025	10.68 Call	Bond Future	4549.1100	4.5491	4929.0200	4.9290	8.351	0.0000
2024/07/31	2030	06/02/2025	10.68 Put	Bond Future	585.6800	0.5857	514.1600	0.5142	12.211	0.0000
2024/07/31	2030	08/05/2025	11.86 Call	Bond Future	7783.8100	7.7838	8213.2400	8.2132	5.517	0.0000
2024/07/31	2030	08/05/2025	11.86 Put	Bond Future	339.9100	0.3399	307.2400	0.3072	9.611	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	
2024/07/31	2030	08/05/2025	10.31 Put	Bond Future	1250.9300	1.2509	1130.8000	1.1308	9.603	0.0000	0.0000
2024/07/31	2030	08/05/2025	10.31 Call	Bond Future	3505.1000	3.5051	3847.0700	3.8471	9.756	0.0000	0.0000
2024/07/31	2030	08/05/2025	12.28 Call	Bond Future	8993.6500	8.9937	9435.2900	9.4353	4.911	0.0000	0.0000
2024/07/31	2030	08/05/2025	12.28 Put	Bond Future	206.6000	0.2066	186.1400	0.1861	9.903	0.0000	0.0000
2024/07/31	2030	08/05/2025	10.69 Put	Bond Future	919.1800	0.9192	827.1300	0.8271	10.014	0.0000	0.0000
2024/07/31	2030	08/05/2025	10.69 Call	Bond Future	4480.5300	4.4805	4850.5800	4.8506	8.259	0.0000	0.0000
2024/07/31	2030	08/05/2025		Bond Future	9.6702	96.0211	9.5413	96.4832	1.332	0.0000	0.0000
2024/07/31	2030	08/05/2025	9.93 Call	Bond Future	2623.7800	2.6238	2928.1000	2.9281	11.599	0.0000	0.0000
2024/07/31	2030	08/05/2025	9.93 Put	Bond Future	1700.2000	1.7002	1542.4200	1.5424	9.280	0.0000	0.0000
2024/07/31	2030	07/08/2025		Bond Future	9.7721	93.9618	9.6340	94.4346	1.414	0.0000	0.0000
2024/07/31	2030	07/08/2025	11.11 Call	Bond Future	5420.4100	5.4204	5801.9800	5.8020	7.040	0.0000	0.0000
2024/07/31	2030	07/08/2025	11.11 Put	Bond Future	989.2100	0.9892	897.9600	0.8980	9.225	0.0000	0.0000
2024/07/31	2030	07/08/2025	12.12 Call	Bond Future	8070.0400	8.0700	8497.4200	8.4974	5.296	0.0000	0.0000
2024/07/31	2030	07/08/2025	12.12 Put	Bond Future	464.0100	0.4640	418.5700	0.4186	9.793	0.0000	0.0000
2024/07/31	2030	07/08/2025	10.48 Put	Bond Future	1493.3900	1.4934	1359.6200	1.3596	8.957	0.0000	0.0000
2024/07/31	2030	07/08/2025	10.48 Call	Bond Future	3870.8800	3.8709	4209.9300	4.2099	8.759	0.0000	0.0000
2024/07/31	2032	01/08/2024	12.54 Call	Bond Future	10229.6600	10.2297	10704.4300	10.7044	4.641	0.0000	0.0000
2024/07/31	2032	01/08/2024	12.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2032	01/08/2024	11.66 Call	Bond Future	6464.8400	6.4648	6939.6100	6.9396	7.344	0.0000	0.0000
2024/07/31	2032	01/08/2024	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2032	01/08/2024	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2032	01/08/2024	11.50 Call	Bond Future	5755.5600	5.7556	6230.3300	6.2303	8.249	0.0000	0.0000
2024/07/31	2032	01/08/2024	10.95 Call	Bond Future	3256.8400	3.2568	3731.6100	3.7316	14.578	0.0000	0.0000
2024/07/31	2032	01/08/2024	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2032	01/08/2024	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2032	01/08/2024	11.11 Call	Bond Future	3993.5500	3.9936	4468.3200	4.4683	11.888	0.0000	0.0000
2024/07/31	2032	01/08/2024	11.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2032	01/08/2024	11.61 Call	Bond Future	6244.0300	6.2440	6718.8000	6.7188	7.604	0.0000	0.0000
2024/07/31	2032	01/08/2024	12.31 Call	Bond Future	9267.4700	9.2675	9742.2400	9.7422	5.123	0.0000	0.0000
2024/07/31	2032	01/08/2024	12.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2032	01/08/2024	11.14 Call	Bond Future	4130.7800	4.1308	4605.5500	4.6056	11.493	0.0000	0.0000
2024/07/31	2032	01/08/2024	11.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2032	01/08/2024	11.15 Call	Bond Future	4176.4600	4.1765	4651.2300	4.6512	11.368	0.0000	0.0000
2024/07/31	2032	01/08/2024	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2032	01/08/2024	11.13 Call	Bond Future	4085.0700	4.0851	4559.8400	4.5598	11.622	0.0000	0.0000
2024/07/31	2032	01/08/2024	11.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2032	01/08/2024		Bond Future	10.2632	92.3695	10.1658	92.8442	0.949	0.0000	0.0000
2024/07/31	2032	07/11/2024	11.48 Call	Bond Future	5503.9400	5.5039	5914.2900	5.9143	7.456	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	
2024/07/31	2032	07/11/2024	11.48 Put	Bond Future	320.8600	0.3209	245.3200	0.2453	23.543	0.0000	0.0000
2024/07/31	2032	07/11/2024	11.49 Call	Bond Future	5542.6500	5.5427	5953.9900	5.9540	7.421	0.0000	0.0000
2024/07/31	2032	07/11/2024	11.49 Put	Bond Future	315.8200	0.3158	241.2700	0.2413	23.605	0.0000	0.0000
2024/07/31	2032	07/11/2024	11.47 Call	Bond Future	5465.3600	5.4654	5874.6200	5.8746	7.488	0.0000	0.0000
2024/07/31	2032	07/11/2024	11.47 Put	Bond Future	326.0700	0.3261	249.4400	0.2494	23.501	0.0000	0.0000
2024/07/31	2032	07/11/2024		Bond Future	10.3406	90.3435	10.2382	90.8294	0.991	0.0000	0.0000
2024/07/31	2032	07/11/2024	11.11 Put	Bond Future	570.7800	0.5708	450.4400	0.4504	21.083	0.0000	0.0000
2024/07/31	2032	07/11/2024	11.11 Call	Bond Future	4114.0200	4.1140	4479.5700	4.4796	8.885	0.0000	0.0000
2024/07/31	2032	07/11/2024	11.61 Put	Bond Future	260.7300	0.2607	197.1900	0.1972	24.370	0.0000	0.0000
2024/07/31	2032	07/11/2024	11.61 Call	Bond Future	6010.3800	6.0104	6432.7300	6.4327	7.027	0.0000	0.0000
2024/07/31	2032	07/11/2024	12.95 Call	Bond Future	11326.7700	11.3268	11809.6800	11.8097	4.263	0.0000	0.0000
2024/07/31	2032	07/11/2024	12.95 Put	Bond Future	14.3600	0.0144	11.3800	0.0114	20.752	0.0000	0.0000
2024/07/31	2032	07/11/2024	13.36 Call	Bond Future	12922.5800	12.9226	13407.4600	13.4075	3.752	0.0000	0.0000
2024/07/31	2032	07/11/2024	13.36 Put	Bond Future	4.5500	0.0046	3.5400	0.0035	22.198	0.0000	0.0000
2024/07/31	2032	07/11/2024	11.64 Put	Bond Future	248.4200	0.2484	187.4100	0.1874	24.559	0.0000	0.0000
2024/07/31	2032	07/11/2024	11.64 Call	Bond Future	6128.1200	6.1281	6553.0000	6.5530	6.933	0.0000	0.0000
2024/07/31	2032	07/11/2024	10.60 Call	Bond Future	2416.2800	2.4163	2693.7300	2.6937	11.483	0.0000	0.0000
2024/07/31	2032	07/11/2024	10.60 Put	Bond Future	1201.2000	1.2012	992.7600	0.9928	17.353	0.0000	0.0000
2024/07/31	2032	06/02/2025		Bond Future	10.4243	92.2638	10.3166	92.7610	1.033	0.0000	0.0000
2024/07/31	2032	06/02/2025	11.72 Call	Bond Future	6350.4700	6.3505	6768.0400	6.7680	6.575	0.0000	0.0000
2024/07/31	2032	06/02/2025	11.72 Put	Bond Future	634.5100	0.6345	554.8100	0.5548	12.561	0.0000	0.0000
2024/07/31	2032	08/05/2025		Bond Future	10.5233	90.0129	10.4099	90.5217	1.078	0.0000	0.0000
2024/07/31	2032	08/05/2025	10.91 Call	Bond Future	3805.0100	3.8050	4145.9500	4.1460	8.960	0.0000	0.0000
2024/07/31	2032	08/05/2025	10.91 Put	Bond Future	2096.9300	2.0969	1929.0200	1.9290	8.007	0.0000	0.0000
2024/07/31	2032	07/08/2025		Bond Future	10.6375	91.8402	10.5180	92.3608	1.124	0.0000	0.0000
2024/07/31	2032	07/08/2025	12.01 Call	Bond Future	7184.3200	7.1843	7586.5600	7.5866	5.599	0.0000	0.0000
2024/07/31	2032	07/08/2025	12.01 Put	Bond Future	1475.4700	1.4755	1357.1300	1.3571	8.020	0.0000	0.0000
2024/07/31	2033	01/08/2024		Bond Future	124.8456	124.8456	124.8759	124.8759	0.024	0.0000	0.0000
2024/07/31	2033	07/11/2024		Bond Future	126.2728	126.2728	126.3040	126.3040	0.025	0.0000	0.0000
2024/07/31	2033	06/02/2025		Bond Future	128.9879	128.9879	129.0211	129.0211	0.026	0.0000	0.0000
2024/07/31	2033	06/02/2025	124.94 Call	Bond Future	4047.8800	4.0479	4081.1300	4.0811	0.821	0.0000	0.0000
2024/07/31	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2033	08/05/2025		Bond Future	130.1702	130.1702	130.2059	130.2059	0.027	0.0000	0.0000
2024/07/31	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2033	08/05/2025	130.62 Put	Bond Future	449.7700	0.4498	414.0800	0.4141	7.935	0.0000	0.0000
2024/07/31	2033	07/08/2025		Bond Future	132.8479	132.8479	132.8861	132.8861	0.029	0.0000	0.0000
2024/07/31	2033	07/08/2025	128.65 Call	Bond Future	4197.8800	4.1979	4236.1200	4.2361	0.911	0.0000	0.0000
2024/07/31	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	
2024/07/31	2037	01/08/2024	13.82 Call	Bond Future	12319.1600	12.3192	12934.8500	12.9349	4.998	0.0000	0.0000
2024/07/31	2037	01/08/2024	13.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2037	01/08/2024	13.17 Call	Bond Future	9327.7200	9.3277	9943.4100	9.9434	6.601	0.0000	0.0000
2024/07/31	2037	01/08/2024	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2037	01/08/2024		Bond Future	11.3740	81.2176	11.2660	81.8333	0.950	0.0000	0.0000
2024/07/31	2037	01/08/2024	12.10 Call	Bond Future	3970.9300	3.9709	4586.6200	4.5866	15.505	0.0000	0.0000
2024/07/31	2037	01/08/2024	12.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2037	01/08/2024	12.11 Call	Bond Future	4023.6500	4.0237	4639.3400	4.6393	15.302	0.0000	0.0000
2024/07/31	2037	01/08/2024	12.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2037	01/08/2024	12.09 Call	Bond Future	3918.1700	3.9182	4533.8500	4.5339	15.713	0.0000	0.0000
2024/07/31	2037	01/08/2024	12.09 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/31	2037	07/11/2024		Bond Future	11.4714	83.1002	11.3590	83.7302	0.980	0.0000	0.0000
2024/07/31	2037	07/11/2024	12.58 Call	Bond Future	6296.2300	6.2962	6853.0200	6.8530	8.843	0.0000	0.0000
2024/07/31	2037	07/11/2024	12.58 Put	Bond Future	439.3200	0.4393	366.0500	0.3661	16.678	0.0000	0.0000
2024/07/31	2037	07/11/2024	12.59 Call	Bond Future	6339.8200	6.3398	6897.5900	6.8976	8.798	0.0000	0.0000
2024/07/31	2037	07/11/2024	12.59 Put	Bond Future	432.9000	0.4329	360.6100	0.3606	16.699	0.0000	0.0000
2024/07/31	2037	07/11/2024	12.57 Call	Bond Future	6252.6900	6.2527	6808.4900	6.8085	8.889	0.0000	0.0000
2024/07/31	2037	07/11/2024	12.57 Put	Bond Future	445.8300	0.4458	371.5700	0.3716	16.657	0.0000	0.0000
2024/07/31	2037	06/02/2025		Bond Future	11.5728	80.6062	11.4558	81.2505	1.011	0.0000	0.0000
2024/07/31	2037	06/02/2025	12.76 Call	Bond Future	7119.3200	7.1193	7659.2800	7.6593	7.584	0.0000	0.0000
2024/07/31	2037	06/02/2025	12.76 Put	Bond Future	973.8600	0.9739	869.4400	0.8694	10.722	0.0000	0.0000
2024/07/31	2037	08/05/2025		Bond Future	11.6913	82.2778	11.5694	82.9367	1.042	0.0000	0.0000
2024/07/31	2037	08/05/2025	12.25 Call	Bond Future	5274.1100	5.2741	5708.5100	5.7085	8.236	0.0000	0.0000
2024/07/31	2037	08/05/2025	12.25 Put	Bond Future	2348.1000	2.3481	2123.6200	2.1236	9.560	0.0000	0.0000
2024/07/31	2037	08/05/2025	13.35 Put	Bond Future	1062.0900	1.0621	950.5800	0.9506	10.499	0.0000	0.0000
2024/07/31	2037	08/05/2025	13.35 Call	Bond Future	9317.8100	9.3178	9865.1800	9.8652	5.874	0.0000	0.0000
2024/07/31	2037	08/05/2025	12.55 Put	Bond Future	1891.7900	1.8918	1705.2900	1.7053	9.858	0.0000	0.0000
2024/07/31	2037	08/05/2025	12.55 Call	Bond Future	6326.2900	6.3263	6798.6700	6.7987	7.467	0.0000	0.0000
2024/07/31	2037	08/05/2025	13.30 Put	Bond Future	1100.8500	1.1009	985.7300	0.9857	10.457	0.0000	0.0000
2024/07/31	2037	08/05/2025	13.30 Call	Bond Future	9126.0100	9.1260	9669.7700	9.6698	5.958	0.0000	0.0000
2024/07/31	2037	07/08/2025		Bond Future	11.8239	79.6876	11.6968	80.3611	1.075	0.0000	0.0000
2024/07/31	2037	07/08/2025	13.01 Call	Bond Future	8107.2900	8.1073	8611.2200	8.6112	6.216	0.0000	0.0000
2024/07/31	2037	07/08/2025	13.01 Put	Bond Future	2192.2200	2.1922	2022.6800	2.0227	7.734	0.0000	0.0000
2024/07/31	2038	01/08/2024		Bond Future	134.4426	134.4426	135.1695	135.1695	0.541	0.0000	0.0000
2024/07/31	2038	07/11/2024		Bond Future	137.5948	137.5948	138.3389	138.3389	0.541	0.0000	0.0000
2024/07/31	2038	06/02/2025		Bond Future	138.4428	138.4428	139.2046	139.2046	0.550	0.0000	0.0000
2024/07/31	2038	06/02/2025	135.23 Call	Bond Future	3212.8200	3.2128	3974.5800	3.9746	23.710	0.0000	0.0000
2024/07/31	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	
2024/07/31	2038	08/05/2025		Bond Future	141.3498	141.3498	142.1294	142.1294	0.552	0.0000	0.0000
2024/07/31	2038	08/05/2025	139.68 Call	Bond Future	1669.8400	1.6698	2449.4400	2.4494	46.687	0.0000	0.0000
2024/07/31	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2038	07/08/2025		Bond Future	142.1047	142.1047	142.9024	142.9024	0.561	0.0000	0.0000
2024/07/31	2038	07/08/2025	139.56 Call	Bond Future	2544.7300	2.5447	3342.3500	3.3424	31.344	0.0000	0.0000
2024/07/31	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2040	01/08/2024	12.28 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/31	2040	01/08/2024	12.28 Call	Bond Future	3871.8100	3.8718	4594.6300	4.5946	18.669	0.0000	0.0000
2024/07/31	2040	01/08/2024	12.88 Call	Bond Future	7145.0500	7.1451	7867.8900	7.8679	10.117	0.0000	0.0000
2024/07/31	2040	01/08/2024	12.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2040	01/08/2024	13.48 Call	Bond Future	10206.7800	10.2068	10929.6200	10.9296	7.082	0.0000	0.0000
2024/07/31	2040	01/08/2024	13.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2040	01/08/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2040	01/08/2024	12.95 Call	Bond Future	7512.8300	7.5128	8235.6700	8.2357	9.621	0.0000	0.0000
2024/07/31	2040	01/08/2024		Bond Future	11.6190	81.5238	11.5010	82.2467	1.016	0.0000	0.0000
2024/07/31	2040	01/08/2024	12.33 Call	Bond Future	4153.0700	4.1531	4875.9000	4.8759	17.405	0.0000	0.0000
2024/07/31	2040	01/08/2024	12.33 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/31	2040	01/08/2024	12.34 Call	Bond Future	4209.1300	4.2091	4931.9600	4.9320	17.173	0.0000	0.0000
2024/07/31	2040	01/08/2024	12.34 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/31	2040	01/08/2024	12.32 Call	Bond Future	4096.9400	4.0969	4819.7700	4.8198	17.643	0.0000	0.0000
2024/07/31	2040	01/08/2024	12.32 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/31	2040	07/11/2024	12.85 Call	Bond Future	6822.0200	6.8220	7479.2900	7.4793	9.635	0.0000	0.0000
2024/07/31	2040	07/11/2024	12.85 Put	Bond Future	459.4400	0.4594	376.9500	0.3770	17.954	0.0000	0.0000
2024/07/31	2040	07/11/2024	12.86 Call	Bond Future	6868.1300	6.8681	7526.4900	7.5265	9.586	0.0000	0.0000
2024/07/31	2040	07/11/2024	12.86 Put	Bond Future	452.8000	0.4528	371.4000	0.3714	17.977	0.0000	0.0000
2024/07/31	2040	07/11/2024	12.84 Call	Bond Future	6775.9400	6.7759	7432.1100	7.4321	9.684	0.0000	0.0000
2024/07/31	2040	07/11/2024	12.84 Put	Bond Future	466.1700	0.4662	382.5800	0.3826	17.931	0.0000	0.0000
2024/07/31	2040	07/11/2024		Bond Future	11.7186	83.4134	11.5959	84.1531	1.047	0.0000	0.0000
2024/07/31	2040	07/11/2024	12.10 Put	Bond Future	1324.4200	1.3244	1112.3800	1.1124	16.010	0.0000	0.0000
2024/07/31	2040	07/11/2024	12.10 Call	Bond Future	3559.5500	3.5596	4087.2700	4.0873	14.825	0.0000	0.0000
2024/07/31	2040	07/11/2024	12.60 Call	Bond Future	5683.4800	5.6835	6308.5500	6.3086	10.998	0.0000	0.0000
2024/07/31	2040	07/11/2024	12.60 Put	Bond Future	658.7300	0.6587	544.0400	0.5440	17.411	0.0000	0.0000
2024/07/31	2040	07/11/2024	13.15 Call	Bond Future	8216.2900	8.2163	8901.0600	8.9011	8.334	0.0000	0.0000
2024/07/31	2040	07/11/2024	13.15 Put	Bond Future	296.2100	0.2962	241.2200	0.2412	18.565	0.0000	0.0000
2024/07/31	2040	06/02/2025	11.00 Put	Bond Future	6177.1800	6.1772	5626.4500	5.6265	8.916	0.0000	0.0000
2024/07/31	2040	06/02/2025	11.00 Call	Bond Future	1107.7800	1.1078	1313.4300	1.3134	18.564	0.0000	0.0000
2024/07/31	2040	06/02/2025	11.70 Call	Bond Future	2755.0700	2.7551	3126.3300	3.1263	13.476	0.0000	0.0000
2024/07/31	2040	06/02/2025	11.70 Put	Bond Future	3475.7900	3.4758	3090.6700	3.0907	11.080	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	
2024/07/31	2040	06/02/2025	12.20 Call	Bond Future	4425.7700	4.4258	4904.4500	4.9045	10.816	0.0000	0.0000
2024/07/31	2040	06/02/2025	12.20 Put	Bond Future	2242.2500	2.2423	1964.5500	1.9646	12.385	0.0000	0.0000
2024/07/31	2040	06/02/2025		Bond Future	11.8215	80.6754	11.6940	81.4318	1.078	0.0000	0.0000
2024/07/31	2040	06/02/2025	12.95 Call	Bond Future	7359.6400	7.3596	7990.3200	7.9903	8.569	0.0000	0.0000
2024/07/31	2040	06/02/2025	12.95 Put	Bond Future	1109.6100	1.1096	983.9100	0.9839	11.328	0.0000	0.0000
2024/07/31	2040	08/05/2025	12.75 Put	Bond Future	2192.1300	2.1921	1891.2300	1.8912	13.726	0.0000	0.0000
2024/07/31	2040	08/05/2025	12.75 Call	Bond Future	6681.1500	6.6812	7153.5000	7.1535	7.070	0.0000	0.0000
2024/07/31	2040	08/05/2025	13.50 Put	Bond Future	1300.1100	1.3001	1101.0500	1.1011	15.311	0.0000	0.0000
2024/07/31	2040	08/05/2025	13.50 Call	Bond Future	9608.6400	9.6086	10182.8300	10.1828	5.976	0.0000	0.0000
2024/07/31	2040	08/05/2025	13.43 Put	Bond Future	1364.3800	1.3644	1157.3500	1.1574	15.174	0.0000	0.0000
2024/07/31	2040	08/05/2025	13.43 Call	Bond Future	9329.2700	9.3293	9895.4900	9.8955	6.069	0.0000	0.0000
2024/07/31	2040	08/05/2025		Bond Future	11.9400	82.3483	11.8074	83.1215	1.110	0.0000	0.0000
2024/07/31	2040	08/05/2025	12.63 Call	Bond Future	6232.8800	6.2329	6685.5900	6.6856	7.263	0.0000	0.0000
2024/07/31	2040	08/05/2025	12.63 Put	Bond Future	2384.1400	2.3841	2063.6000	2.0636	13.445	0.0000	0.0000
2024/07/31	2040	07/08/2025		Bond Future	12.0716	79.5086	11.9336	80.2988	1.144	0.0000	0.0000
2024/07/31	2040	07/08/2025	13.29 Call	Bond Future	8813.6400	8.8136	9459.7300	9.4597	7.331	0.0000	0.0000
2024/07/31	2040	07/08/2025	13.29 Put	Bond Future	2327.2700	2.3273	2183.1900	2.1832	6.191	0.0000	0.0000
2024/07/31	2044	01/08/2024	13.00 Call	Bond Future	7458.1500	7.4582	8195.8000	8.1958	9.891	0.0000	0.0000
2024/07/31	2044	01/08/2024	13.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2044	01/08/2024	13.25 Call	Bond Future	8749.4600	8.7495	9487.1100	9.4871	8.431	0.0000	0.0000
2024/07/31	2044	01/08/2024	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2044	01/08/2024	12.29 Call	Bond Future	3559.8100	3.5598	4297.3700	4.2974	20.719	0.0000	0.0000
2024/07/31	2044	01/08/2024	12.29 Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/31	2044	01/08/2024	12.30 Call	Bond Future	3617.2000	3.6172	4354.7800	4.3548	20.391	0.0000	0.0000
2024/07/31	2044	01/08/2024	12.30 Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/31	2044	01/08/2024	12.28 Call	Bond Future	3502.3700	3.5024	4239.9000	4.2399	21.058	0.0000	0.0000
2024/07/31	2044	01/08/2024	12.28 Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/31	2044	01/08/2024		Bond Future	11.6939	77.7142	11.5759	78.4518	1.009	0.0000	0.0000
2024/07/31	2044	07/11/2024		Bond Future	11.7892	79.5155	11.6668	80.2703	1.038	0.0000	0.0000
2024/07/31	2044	07/11/2024	12.91 Call	Bond Future	6875.6000	6.8756	7543.7400	7.5437	9.718	0.0000	0.0000
2024/07/31	2044	07/11/2024	12.91 Put	Bond Future	487.2200	0.4872	400.5000	0.4005	17.799	0.0000	0.0000
2024/07/31	2044	07/11/2024	12.92 Call	Bond Future	6921.6900	6.9217	7590.9600	7.5910	9.669	0.0000	0.0000
2024/07/31	2044	07/11/2024	12.92 Put	Bond Future	480.3100	0.4803	394.7200	0.3947	17.820	0.0000	0.0000
2024/07/31	2044	07/11/2024	12.90 Call	Bond Future	6829.5400	6.8295	7496.5400	7.4965	9.766	0.0000	0.0000
2024/07/31	2044	07/11/2024	12.90 Put	Bond Future	494.2300	0.4942	406.3700	0.4064	17.777	0.0000	0.0000
2024/07/31	2044	07/11/2024	12.50 Call	Bond Future	5025.1000	5.0251	5633.3600	5.6334	12.104	0.0000	0.0000
2024/07/31	2044	07/11/2024	12.50 Put	Bond Future	868.4200	0.8684	721.8200	0.7218	16.881	0.0000	0.0000
2024/07/31	2044	07/11/2024	12.25 Call	Bond Future	3962.8500	3.9629	4519.5300	4.5195	14.047	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	
2024/07/31	2044	07/11/2024	12.25 Put			Bond Future	1225.0500	1.2251	1026.8700	1.0269	16.177	0.0000	0.0000
2024/07/31	2044	07/11/2024	12.00 Call			Bond Future	2984.6400	2.9846	3477.6800	3.4777	16.519	0.0000	0.0000
2024/07/31	2044	07/11/2024	12.00 Put			Bond Future	1711.8400	1.7118	1450.0200	1.4500	15.295	0.0000	0.0000
2024/07/31	2044	06/02/2025	13.75 Call			Bond Future	10604.7900	10.6048	11266.6300	11.2666	6.241	0.0000	0.0000
2024/07/31	2044	06/02/2025	13.75 Put			Bond Future	597.1600	0.5972	487.2300	0.4872	18.409	0.0000	0.0000
2024/07/31	2044	06/02/2025	12.50 Put			Bond Future	1833.1700	1.8332	1555.2200	1.5552	15.162	0.0000	0.0000
2024/07/31	2044	06/02/2025	12.50 Call			Bond Future	5387.1300	5.3871	5880.9500	5.8810	9.167	0.0000	0.0000
2024/07/31	2044	06/02/2025	12.00 Put			Bond Future	2868.1200	2.8681	2486.9500	2.4870	13.290	0.0000	0.0000
2024/07/31	2044	06/02/2025	12.00 Call			Bond Future	3543.6800	3.5437	3934.2800	3.9343	11.022	0.0000	0.0000
2024/07/31	2044	06/02/2025				Bond Future	11.8871	76.8200	11.7602	77.5917	1.068	0.0000	0.0000
2024/07/31	2044	06/02/2025	13.02 Call			Bond Future	7505.7600	7.5058	8088.2900	8.0883	7.761	0.0000	0.0000
2024/07/31	2044	06/02/2025	13.02 Put			Bond Future	1144.9200	1.1449	955.6800	0.9557	16.529	0.0000	0.0000
2024/07/31	2044	08/05/2025				Bond Future	11.9992	78.4128	11.8674	79.2017	1.099	0.0000	0.0000
2024/07/31	2044	08/05/2025	12.72 Call			Bond Future	6486.7300	6.4867	6952.6100	6.9526	7.182	0.0000	0.0000
2024/07/31	2044	08/05/2025	12.72 Put			Bond Future	2398.8000	2.3988	2075.6900	2.0757	13.470	0.0000	0.0000
2024/07/31	2044	07/08/2025				Bond Future	12.1232	75.6185	11.9861	76.4245	1.131	0.0000	0.0000
2024/07/31	2044	07/08/2025	13.34 Call			Bond Future	8975.2200	8.9752	9634.9900	9.6350	7.351	0.0000	0.0000
2024/07/31	2044	07/08/2025	13.34 Put			Bond Future	2394.7600	2.3948	2248.4600	2.2485	6.109	0.0000	0.0000
2024/07/31	2046	01/08/2024				Bond Future	117.7861	117.7861	118.5679	118.5679	0.664	0.0000	0.0000
2024/07/31	2046	07/11/2024				Bond Future	118.3501	118.3501	119.1506	119.1506	0.676	0.0000	0.0000
2024/07/31	2046	06/02/2025				Bond Future	120.8945	120.8945	121.7136	121.7136	0.677	0.0000	0.0000
2024/07/31	2046	06/02/2025	114.01 Call			Bond Future	6884.5400	6.8845	7703.5500	7.7036	11.896	0.0000	0.0000
2024/07/31	2046	06/02/2025	114.01 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2046	08/05/2025				Bond Future	121.1910	121.1910	122.0287	122.0287	0.691	0.0000	0.0000
2024/07/31	2046	08/05/2025	121.97 Call			Bond Future	0.0000	0.0000	58.7100	0.0587	100.000	0.0000	0.0000
2024/07/31	2046	08/05/2025	121.97 Put			Bond Future	779.0500	0.7791	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/31	2046	07/08/2025				Bond Future	123.6824	123.6824	124.5391	124.5391	0.693	0.0000	0.0000
2024/07/31	2046	07/08/2025	118.69 Call			Bond Future	4992.4300	4.9924	5849.0700	5.8491	17.159	0.0000	0.0000
2024/07/31	2046	07/08/2025	118.69 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2050	01/08/2024				Bond Future	117.0839	117.0839	117.6633	117.6633	0.495	0.0000	0.0000
2024/07/31	2050	07/11/2024				Bond Future	119.8291	119.8291	120.4222	120.4222	0.495	0.0000	0.0000
2024/07/31	2050	06/02/2025				Bond Future	120.0536	120.0536	120.6610	120.6610	0.506	0.0000	0.0000
2024/07/31	2050	06/02/2025	115.60 Call			Bond Future	4453.5700	4.4536	5060.9700	5.0610	13.638	0.0000	0.0000
2024/07/31	2050	06/02/2025	115.60 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2050	08/05/2025				Bond Future	122.5743	122.5743	123.1960	123.1960	0.507	0.0000	0.0000
2024/07/31	2050	08/05/2025	121.16 Call			Bond Future	1414.2600	1.4143	2036.0300	2.0360	43.964	0.0000	0.0000
2024/07/31	2050	08/05/2025	121.16 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	2050	07/08/2025				Bond Future	122.6952	122.6952	123.3315	123.3315	0.519	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	
2024/07/31	2050	07/08/2025	119.89 Call	Bond Future	2805.2000	2.8052	3441.4500	3.4415	22.681	0.0000	0.0000
2024/07/31	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	AL37	01/08/2024		Index Future	1005.2640	1005.2640	1010.0150	1010.0150	0.473	0.0000	0.0000
2024/07/31	AL37	07/11/2024		Index Future	1028.5650	1028.5650	1033.4270	1033.4270	0.473	0.0000	0.0000
2024/07/31	AL37	06/02/2025		Index Future	1050.4460	1050.4460	1055.4140	1055.4140	0.473	0.0000	0.0000
2024/07/31	AL37	08/05/2025		Index Future	1072.2860	1072.2860	1077.3620	1077.3620	0.473	0.0000	0.0000
2024/07/31	AL37	07/08/2025		Index Future	1094.1320	1094.1320	1099.3170	1099.3170	0.474	0.0000	0.0000
2024/07/31	AL7T	01/08/2024		Index Future	1186.3110	1186.3110	1193.6770	1193.6770	0.621	0.0000	0.0000
2024/07/31	AL7T	07/11/2024		Index Future	1213.8080	1213.8080	1221.3460	1221.3460	0.621	0.0000	0.0000
2024/07/31	AL7T	06/02/2025		Index Future	1239.6290	1239.6290	1247.3320	1247.3320	0.621	0.0000	0.0000
2024/07/31	AL7T	08/05/2025		Index Future	1265.4030	1265.4030	1273.2710	1273.2710	0.622	0.0000	0.0000
2024/07/31	AL7T	07/08/2025		Index Future	1291.1840	1291.1840	1299.2180	1299.2180	0.622	0.0000	0.0000
2024/07/31	ALBI	01/08/2024		Index Future	1026.3460	1026.3460	1032.7490	1032.7490	0.624	0.0000	0.0000
2024/07/31	ALBI	07/11/2024		Index Future	1050.1360	1050.1360	1056.6870	1056.6870	0.624	0.0000	0.0000
2024/07/31	ALBI	06/02/2025		Index Future	1072.4750	1072.4750	1079.1690	1079.1690	0.624	0.0000	0.0000
2024/07/31	ALBI	08/05/2025		Index Future	1094.7740	1094.7740	1101.6120	1101.6120	0.625	0.0000	0.0000
2024/07/31	ALBI	07/08/2025		Index Future	1117.0780	1117.0780	1124.0610	1124.0610	0.625	0.0000	0.0000
2024/07/31	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/31	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/31	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/31	ES33	01/08/2024		Bond Future	11.6751	79.8772	11.5612	80.4082	0.975	0.0000	0.0000
2024/07/31	ES33	07/11/2024		Bond Future	11.8035	77.9480	11.6842	78.4915	1.010	0.0000	0.0000
2024/07/31	ES33	06/02/2025		Bond Future	11.9392	79.6235	11.8143	80.1796	1.046	0.0000	0.0000
2024/07/31	ES33	06/02/2025	13.34 Call	Bond Future	5891.9100	5.8919	6448.0200	6.4480	9.439	0.0000	0.0000
2024/07/31	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	ES33	08/05/2025		Bond Future	12.0864	77.4924	11.9556	78.0613	1.082	0.0000	0.0000
2024/07/31	ES33	08/05/2025	12.73 Call	Bond Future	2720.3600	2.7204	3289.3100	3.2893	20.915	0.0000	0.0000
2024/07/31	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	ES33	07/08/2025		Bond Future	12.2493	79.0826	12.1121	79.6644	1.120	0.0000	0.0000
2024/07/31	ES33	07/08/2025	13.56 Call	Bond Future	5277.9900	5.2780	5859.8000	5.8598	11.023	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
2024/07/31	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	ES42	01/08/2024		Bond Future	12.1347	76.1228	12.0161	76.8012	0.977	0.0000
2024/07/31	ES42	07/11/2024		Bond Future	12.2504	73.6393	12.1270	74.3337	1.007	0.0000
2024/07/31	ES42	06/02/2025		Bond Future	12.3659	75.2214	12.2377	75.9316	1.036	0.0000
2024/07/31	ES42	06/02/2025	13.71 Call	Bond Future	6827.9200	6.8279	7538.1200	7.5381	10.401	0.0000
2024/07/31	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	ES42	08/05/2025		Bond Future	12.4950	72.5317	12.3616	73.2579	1.067	0.0000
2024/07/31	ES42	08/05/2025	13.25 Call	Bond Future	3900.8200	3.9008	4627.0100	4.6270	18.616	0.0000
2024/07/31	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	ES42	07/08/2025		Bond Future	12.6321	74.0175	12.4933	74.7598	1.099	0.0000
2024/07/31	ES42	07/08/2025	13.79 Call	Bond Future	5745.3700	5.7454	6487.6600	6.4877	12.920	0.0000
2024/07/31	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	GOVI	01/08/2024		GOVI	1010.9190	1010.9190	1017.1780	1017.1780	0.619	0.0000
2024/07/31	GOVI	01/08/2024	943.38 Call	GOVI	675390.0000	67.5390	737980.0000	73.7980	9.267	0.0000
2024/07/31	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	GOVI	01/08/2024	943.39 Call	GOVI	675290.0000	67.5290	737880.0000	73.7880	9.269	0.0000
2024/07/31	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	GOVI	01/08/2024	943.37 Call	GOVI	675490.0000	67.5490	738080.0000	73.8080	9.266	0.0000
2024/07/31	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	GOVI	07/11/2024		GOVI	1034.3520	1034.3520	1040.7560	1040.7560	0.619	0.0000
2024/07/31	GOVI	07/11/2024	948.79 Call	GOVI	855620.0000	85.5620	919660.0000	91.9660	7.485	0.0000
2024/07/31	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	GOVI	07/11/2024	948.80 Call	GOVI	855520.0000	85.5520	919560.0000	91.9560	7.486	0.0000
2024/07/31	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	GOVI	07/11/2024	948.78 Call	GOVI	855720.0000	85.5720	919760.0000	91.9760	7.484	0.0000
2024/07/31	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	GOVI	06/02/2025		GOVI	1056.3550	1056.3550	1062.9000	1062.9000	0.620	0.0000
2024/07/31	GOVI	06/02/2025	972.00 Call	GOVI	843550.0000	84.3550	909000.0000	90.9000	7.759	0.0000
2024/07/31	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	GOVI	08/05/2025		GOVI	1078.3180	1078.3180	1085.0030	1085.0030	0.620	0.0000
2024/07/31	GOVI	08/05/2025	1,022.00 Call	GOVI	563180.0000	56.3180	630030.0000	63.0030	11.870	0.0000
2024/07/31	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/31	GOVI	07/08/2025		GOVI	1100.2870	1100.2870	1107.1140	1107.1140	0.620	0.0000
2024/07/31	GOVI	07/08/2025	1,011.00 Call	GOVI	892870.0000	89.2870	961140.0000	96.1140	7.646	0.0000
2024/07/31	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/31	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/31	IGOV	01/08/2024		Index Future	357.8040	357.8040	358.9270	358.9270	0.314	0.0000	0.0000
2024/07/31	IGOV	07/11/2024		Index Future	366.1940	366.1940	367.3430	367.3430	0.314	0.0000	0.0000
2024/07/31	IGOV	06/02/2025		Index Future	374.0710	374.0710	375.2460	375.2460	0.314	0.0000	0.0000
2024/07/31	IGOV	08/05/2025		Index Future	381.9330	381.9330	383.1360	383.1360	0.315	0.0000	0.0000
2024/07/31	IGOV	07/08/2025		Index Future	389.7980	389.7980	391.0270	391.0270	0.315	0.0000	0.0000
2024/07/31	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/31	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/31	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/31	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/07/31	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/31	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/31	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/31	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/31	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/31	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/31	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/31	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/31	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/31	JBAF	17/07/2024		Jibar Tradeable Future	8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/31	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/31	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/31	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/31	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/31	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/31	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/31	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/31	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/31	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/31	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/31	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	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	
2024/07/31	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/31	R035	01/08/2024	11.65 Call	Bond Future	3541.0700	3.5411	4175.6700	4.1757	17.921	0.0000	0.0000
2024/07/31	R035	01/08/2024	11.65 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/31	R035	01/08/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R035	01/08/2024	13.23 Call	Bond Future	11338.4000	11.3384	11973.0200	11.9730	5.597	0.0000	0.0000
2024/07/31	R035	01/08/2024	12.50 Call	Bond Future	7868.6400	7.8686	8503.2600	8.5033	8.065	0.0000	0.0000
2024/07/31	R035	01/08/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R035	01/08/2024	12.45 Call	Bond Future	7622.8600	7.6229	8257.4800	8.2575	8.325	0.0000	0.0000
2024/07/31	R035	01/08/2024	12.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R035	01/08/2024	13.20 Call	Bond Future	11200.0700	11.2001	11834.6900	11.8347	5.666	0.0000	0.0000
2024/07/31	R035	01/08/2024	13.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R035	01/08/2024	13.08 Call	Bond Future	10643.1900	10.6432	11277.8100	11.2778	5.963	0.0000	0.0000
2024/07/31	R035	01/08/2024	13.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R035	01/08/2024	13.05 Call	Bond Future	10503.0700	10.5031	11137.6900	11.1377	6.042	0.0000	0.0000
2024/07/31	R035	01/08/2024	13.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R035	01/08/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R035	01/08/2024	12.20 Call	Bond Future	6377.7900	6.3778	7012.4100	7.0124	9.950	0.0000	0.0000
2024/07/31	R035	01/08/2024	11.80 Call	Bond Future	4328.3000	4.3283	4962.9200	4.9629	14.662	0.0000	0.0000
2024/07/31	R035	01/08/2024	11.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R035	01/08/2024	11.81 Call	Bond Future	4380.4200	4.3804	5015.0400	5.0150	14.488	0.0000	0.0000
2024/07/31	R035	01/08/2024	11.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R035	01/08/2024	11.79 Call	Bond Future	4276.1400	4.2761	4910.7600	4.9108	14.841	0.0000	0.0000
2024/07/31	R035	01/08/2024	11.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R035	01/08/2024		Bond Future	10.9988	90.7432	10.8859	91.3778	1.026	0.0000	0.0000
2024/07/31	R035	07/11/2024		Bond Future	11.0951	88.3323	10.9772	88.9818	1.062	0.0000	0.0000
2024/07/31	R035	07/11/2024	12.18 Call	Bond Future	6120.0900	6.1201	6692.3200	6.6923	9.350	0.0000	0.0000
2024/07/31	R035	07/11/2024	12.18 Put	Bond Future	441.3600	0.4414	364.1000	0.3641	17.505	0.0000	0.0000
2024/07/31	R035	07/11/2024	12.19 Call	Bond Future	6163.4000	6.1634	6736.6800	6.7367	9.301	0.0000	0.0000
2024/07/31	R035	07/11/2024	12.19 Put	Bond Future	434.7500	0.4348	358.5400	0.3585	17.530	0.0000	0.0000
2024/07/31	R035	07/11/2024	12.17 Call	Bond Future	6076.7200	6.0767	6647.9100	6.6479	9.400	0.0000	0.0000
2024/07/31	R035	07/11/2024	12.17 Put	Bond Future	447.9500	0.4480	369.6500	0.3697	17.480	0.0000	0.0000
2024/07/31	R035	07/11/2024	13.23 Call	Bond Future	10772.5000	10.7725	11406.4200	11.4064	5.885	0.0000	0.0000
2024/07/31	R035	07/11/2024	13.23 Put	Bond Future	77.7900	0.0778	62.2200	0.0622	20.015	0.0000	0.0000
2024/07/31	R035	07/11/2024	12.20 Put	Bond Future	428.2300	0.4282	353.0600	0.3531	17.554	0.0000	0.0000
2024/07/31	R035	07/11/2024	12.20 Call	Bond Future	6206.7500	6.2068	6781.0700	6.7811	9.253	0.0000	0.0000
2024/07/31	R035	06/02/2025		Bond Future	11.1975	90.2103	11.0745	90.8745	1.099	0.0000	0.0000
2024/07/31	R035	06/02/2025	12.41 Call	Bond Future	7113.3400	7.1133	7673.1900	7.6732	7.870	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	
2024/07/31	R035	06/02/2025	12.41 Put	Bond Future	924.2000	0.9242	819.7600	0.8198	11.301	0.0000	0.0000
2024/07/31	R035	08/05/2025		Bond Future	11.3067	87.5688	11.1782	88.2481	1.136	0.0000	0.0000
2024/07/31	R035	08/05/2025	11.78 Call	Bond Future	4858.1300	4.8581	5292.0400	5.2920	8.932	0.0000	0.0000
2024/07/31	R035	08/05/2025	11.78 Put	Bond Future	2416.4900	2.4165	2171.0200	2.1710	10.158	0.0000	0.0000
2024/07/31	R035	08/05/2025	13.35 Call	Bond Future	10633.4900	10.6335	11222.4500	11.2225	5.539	0.0000	0.0000
2024/07/31	R035	08/05/2025	13.35 Put	Bond Future	742.5100	0.7425	652.0900	0.6521	12.178	0.0000	0.0000
2024/07/31	R035	08/05/2025	12.70 Call	Bond Future	8150.6600	8.1507	8690.3100	8.6903	6.621	0.0000	0.0000
2024/07/31	R035	08/05/2025	12.70 Put	Bond Future	1227.8800	1.2279	1088.1500	1.0882	11.380	0.0000	0.0000
2024/07/31	R035	08/05/2025	11.46 Put	Bond Future	3045.3800	3.0454	2751.3400	2.7513	9.655	0.0000	0.0000
2024/07/31	R035	08/05/2025	11.46 Call	Bond Future	3846.7800	3.8468	4232.1200	4.2321	10.017	0.0000	0.0000
2024/07/31	R035	07/08/2025		Bond Future	11.4297	89.3471	11.2954	90.0416	1.175	0.0000	0.0000
2024/07/31	R035	07/08/2025	12.65 Call	Bond Future	8018.9700	8.0190	8500.0600	8.5001	5.999	0.0000	0.0000
2024/07/31	R035	07/08/2025	12.65 Put	Bond Future	2043.5700	2.0436	1830.1700	1.8302	10.443	0.0000	0.0000
2024/07/31	R053	01/08/2024		Bond Future	11.6089	104.1645	11.4759	105.2774	1.145	0.0000	0.0000
2024/07/31	R053	01/08/2024	13.14 Call	Bond Future	11366.8400	11.3668	12479.7200	12.4797	9.791	0.0000	0.0000
2024/07/31	R053	01/08/2024	13.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R053	01/08/2024	13.15 Call	Bond Future	11433.2000	11.4332	12546.0800	12.5461	9.734	0.0000	0.0000
2024/07/31	R053	01/08/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R053	01/08/2024	13.13 Call	Bond Future	11300.3800	11.3004	12413.2600	12.4133	9.848	0.0000	0.0000
2024/07/31	R053	01/08/2024	13.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R053	07/11/2024	12.80 Call	Bond Future	8985.9200	8.9859	9982.2200	9.9822	11.087	0.0000	0.0000
2024/07/31	R053	07/11/2024	12.80 Put	Bond Future	711.2200	0.7112	568.8100	0.5688	20.023	0.0000	0.0000
2024/07/31	R053	07/11/2024	12.81 Call	Bond Future	9045.7800	9.0458	10043.8400	10.0438	11.033	0.0000	0.0000
2024/07/31	R053	07/11/2024	12.81 Put	Bond Future	701.5200	0.7015	560.8700	0.5609	20.049	0.0000	0.0000
2024/07/31	R053	07/11/2024	12.79 Call	Bond Future	8926.2200	8.9262	9920.7300	9.9207	11.141	0.0000	0.0000
2024/07/31	R053	07/11/2024	12.79 Put	Bond Future	721.1700	0.7212	576.9700	0.5770	19.995	0.0000	0.0000
2024/07/31	R053	07/11/2024		Bond Future	11.7025	100.7073	11.5645	101.8460	1.180	0.0000	0.0000
2024/07/31	R053	06/02/2025		Bond Future	11.7969	102.8476	11.6537	104.0118	1.215	0.0000	0.0000
2024/07/31	R053	06/02/2025	12.94 Call	Bond Future	10050.6700	10.0507	10927.1400	10.9271	8.721	0.0000	0.0000
2024/07/31	R053	06/02/2025	12.94 Put	Bond Future	1583.3600	1.5834	1295.6800	1.2957	18.169	0.0000	0.0000
2024/07/31	R053	08/05/2025		Bond Future	11.9007	99.1114	11.7519	100.3012	1.251	0.0000	0.0000
2024/07/31	R053	08/05/2025	12.64 Call	Bond Future	8703.4700	8.7035	9478.9700	9.4790	8.910	0.0000	0.0000
2024/07/31	R053	08/05/2025	12.64 Put	Bond Future	3159.2800	3.1593	2744.9500	2.7450	13.115	0.0000	0.0000
2024/07/31	R053	07/08/2025		Bond Future	12.0130	101.1217	11.8583	102.3372	1.287	0.0000	0.0000
2024/07/31	R053	07/08/2025	13.17 Call	Bond Future	11245.2000	11.2452	12626.9500	12.6270	12.287	0.0000	0.0000
2024/07/31	R053	07/08/2025	13.17 Put	Bond Future	2957.6300	2.9576	3123.8700	3.1239	5.621	0.0000	0.0000
2024/07/31	R186	01/08/2024		Bond Future	8.3887	105.7608	8.3196	105.9112	0.824	0.0000	0.0000
2024/07/31	R186	01/08/2024	8.69 Call	Bond Future	653.0800	0.6531	803.3200	0.8033	23.005	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	
2024/07/31	R186	01/08/2024	8.69 Put	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/31	R186	01/08/2024	8.70 Call	Bond Future	674.6100	0.6746	824.9000	0.8249	22.278	0.0000	0.0000
2024/07/31	R186	01/08/2024	8.70 Put	Bond Future	0.1600	0.0002	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/31	R186	01/08/2024	8.68 Call	Bond Future	631.5800	0.6316	781.7400	0.7817	23.775	0.0000	0.0000
2024/07/31	R186	01/08/2024	8.68 Put	Bond Future	0.2900	0.0003	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/31	R186	07/11/2024		Bond Future	8.3381	108.2121	8.2591	108.3662	0.947	0.0000	0.0000
2024/07/31	R186	07/11/2024	9.14 Call	Bond Future	1689.4000	1.6894	1823.0600	1.8231	7.912	0.0000	0.0000
2024/07/31	R186	07/11/2024	9.14 Put	Bond Future	142.1300	0.1421	121.7500	0.1218	14.339	0.0000	0.0000
2024/07/31	R186	07/11/2024	9.15 Call	Bond Future	1706.0000	1.7060	1840.0000	1.8400	7.855	0.0000	0.0000
2024/07/31	R186	07/11/2024	9.15 Put	Bond Future	139.6300	0.1396	119.5900	0.1196	14.352	0.0000	0.0000
2024/07/31	R186	07/11/2024	9.13 Call	Bond Future	1672.8300	1.6728	1806.1600	1.8062	7.970	0.0000	0.0000
2024/07/31	R186	07/11/2024	9.13 Put	Bond Future	144.6700	0.1447	123.9600	0.1240	14.315	0.0000	0.0000
2024/07/31	R186	06/02/2025		Bond Future	8.2974	105.1984	8.2060	105.3569	1.101	0.0000	0.0000
2024/07/31	R186	06/02/2025	9.03 Call	Bond Future	1592.0700	1.5921	1720.7700	1.7208	8.084	0.0000	0.0000
2024/07/31	R186	06/02/2025	9.03 Put	Bond Future	332.7900	0.3328	302.9800	0.3030	8.958	0.0000	0.0000
2024/07/31	R186	08/05/2025		Bond Future	8.2823	107.3813	8.1743	107.5445	1.303	0.0000	0.0000
2024/07/31	R186	08/05/2025	8.47 Call	Bond Future	932.6500	0.9327	1047.5300	1.0475	12.318	0.0000	0.0000
2024/07/31	R186	08/05/2025	8.47 Put	Bond Future	649.4600	0.6495	601.0600	0.6011	7.452	0.0000	0.0000
2024/07/31	R186	07/08/2025		Bond Future	8.2937	104.2496	8.1632	104.4176	1.573	0.0000	0.0000
2024/07/31	R186	07/08/2025	9.68 Call	Bond Future	1925.5600	1.9256	2081.7000	2.0817	8.109	0.0000	0.0000
2024/07/31	R186	07/08/2025	9.68 Put	Bond Future	163.1400	0.1631	151.2100	0.1512	7.313	0.0000	0.0000
2024/07/31	R186	07/08/2025	10.25 Call	Bond Future	2548.0000	2.5480	2711.4600	2.7115	6.415	0.0000	0.0000
2024/07/31	R186	07/08/2025	10.25 Put	Bond Future	73.2300	0.0732	68.6200	0.0686	6.295	0.0000	0.0000
2024/07/31	R186	07/08/2025	9.22 Put	Bond Future	287.3900	0.2874	265.2000	0.2652	7.721	0.0000	0.0000
2024/07/31	R186	07/08/2025	9.22 Call	Bond Future	1469.7400	1.4697	1615.6200	1.6156	9.926	0.0000	0.0000
2024/07/31	R202	01/08/2024		Bond Future	261.9014	261.9014	261.8678	261.8678	0.013	0.0000	0.0000
2024/07/31	R202	07/11/2024		Bond Future	268.0421	268.0421	268.0080	268.0080	0.013	0.0000	0.0000
2024/07/31	R202	06/02/2025		Bond Future	268.6030	268.6030	268.5713	268.5713	0.012	0.0000	0.0000
2024/07/31	R202	06/02/2025	266.79 Call	Bond Future	1812.9600	1.8130	1781.2800	1.7813	1.747	0.0000	0.0000
2024/07/31	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R202	08/05/2025		Bond Future	274.2433	274.2433	274.2146	274.2146	0.010	0.0000	0.0000
2024/07/31	R202	08/05/2025	272.31 Call	Bond Future	1933.3300	1.9333	1904.6200	1.9046	1.485	0.0000	0.0000
2024/07/31	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R202	07/08/2025		Bond Future	274.5751	274.5751	274.5494	274.5494	0.009	0.0000	0.0000
2024/07/31	R202	07/08/2025	271.60 Call	Bond Future	2975.0500	2.9751	2949.3700	2.9494	0.863	0.0000	0.0000
2024/07/31	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R209	01/08/2024		Bond Future	11.1036	70.8679	10.9909	71.4349	1.015	0.0000	0.0000
2024/07/31	R209	01/08/2024	11.79 Call	Bond Future	3319.5300	3.3195	3886.5800	3.8866	17.082	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	
2024/07/31	R209	01/08/2024	11.79 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/31	R209	01/08/2024	11.80 Call	Bond Future	3366.2600	3.3663	3933.3100	3.9333	16.845	0.0000	0.0000
2024/07/31	R209	01/08/2024	11.80 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/31	R209	01/08/2024	11.78 Call	Bond Future	3272.7600	3.2728	3839.8100	3.8398	17.326	0.0000	0.0000
2024/07/31	R209	01/08/2024	11.78 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/31	R209	07/11/2024		Bond Future	11.1915	69.3537	11.0743	69.9340	1.047	0.0000	0.0000
2024/07/31	R209	07/11/2024	12.23 Call	Bond Future	5288.5800	5.2886	5797.5000	5.7975	9.623	0.0000	0.0000
2024/07/31	R209	07/11/2024	12.23 Put	Bond Future	422.3400	0.4223	350.9100	0.3509	16.913	0.0000	0.0000
2024/07/31	R209	07/11/2024	12.21 Call	Bond Future	5212.1600	5.2122	5719.1200	5.7191	9.726	0.0000	0.0000
2024/07/31	R209	07/11/2024	12.21 Put	Bond Future	435.1300	0.4351	361.7400	0.3617	16.866	0.0000	0.0000
2024/07/31	R209	07/11/2024	12.22 Call	Bond Future	5250.3900	5.2504	5758.3300	5.7583	9.674	0.0000	0.0000
2024/07/31	R209	07/11/2024	12.22 Put	Bond Future	428.7300	0.4287	356.3200	0.3563	16.889	0.0000	0.0000
2024/07/31	R209	06/02/2025		Bond Future	11.2818	70.8279	11.1602	71.4213	1.078	0.0000	0.0000
2024/07/31	R209	06/02/2025	12.44 Call	Bond Future	6187.9500	6.1880	6687.3600	6.6874	8.071	0.0000	0.0000
2024/07/31	R209	06/02/2025	12.44 Put	Bond Future	868.0400	0.8680	774.0400	0.7740	10.829	0.0000	0.0000
2024/07/31	R209	08/05/2025		Bond Future	11.3831	69.1420	11.2566	69.7487	1.111	0.0000	0.0000
2024/07/31	R209	08/05/2025	11.89 Call	Bond Future	4554.6500	4.5547	4882.3400	4.8823	7.195	0.0000	0.0000
2024/07/31	R209	08/05/2025	11.89 Put	Bond Future	2192.4800	2.1925	1913.4300	1.9134	12.728	0.0000	0.0000
2024/07/31	R209	07/08/2025		Bond Future	11.4947	70.5457	11.3632	71.1658	1.144	0.0000	0.0000
2024/07/31	R209	07/08/2025	12.68 Call	Bond Future	7144.4700	7.1445	7555.3300	7.5553	5.751	0.0000	0.0000
2024/07/31	R209	07/08/2025	12.68 Put	Bond Future	1877.0900	1.8771	1667.8300	1.6678	11.148	0.0000	0.0000
2024/07/31	R210	01/08/2024		Bond Future	238.0123	238.0123	237.9752	237.9752	0.016	0.0000	0.0000
2024/07/31	R210	07/11/2024		Bond Future	240.2614	240.2614	240.2239	240.2239	0.016	0.0000	0.0000
2024/07/31	R210	06/02/2025		Bond Future	245.4271	245.4271	245.3914	245.3914	0.015	0.0000	0.0000
2024/07/31	R210	06/02/2025	239.61 Call	Bond Future	5817.0900	5.8171	5781.4000	5.7814	0.614	0.0000	0.0000
2024/07/31	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R210	08/05/2025		Bond Future	247.1824	247.1824	247.1493	247.1493	0.013	0.0000	0.0000
2024/07/31	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R210	08/05/2025	248.03 Put	Bond Future	847.6500	0.8477	880.7300	0.8807	3.903	0.0000	0.0000
2024/07/31	R210	07/08/2025		Bond Future	252.2654	252.2654	252.2351	252.2351	0.012	0.0000	0.0000
2024/07/31	R210	07/08/2025	248.44 Call	Bond Future	3825.4300	3.8254	3795.0700	3.7951	0.794	0.0000	0.0000
2024/07/31	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R213	01/08/2024		Bond Future	9.9425	89.0697	9.8356	89.5330	1.076	0.0000	0.0000
2024/07/31	R213	01/08/2024	10.87 Call	Bond Future	3890.8200	3.8908	4354.1200	4.3541	11.908	0.0000	0.0000
2024/07/31	R213	01/08/2024	10.87 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R213	01/08/2024	10.88 Call	Bond Future	3931.5600	3.9316	4394.8600	4.3949	11.784	0.0000	0.0000
2024/07/31	R213	01/08/2024	10.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R213	01/08/2024	10.86 Call	Bond Future	3850.0500	3.8501	4313.3500	4.3134	12.034	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
2024/07/31	R213	01/08/2024	10.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/07/31	R213	07/11/2024	11.22 Call	Bond Future	5123.1600	5.1232	5539.0000	5.5390	8.117	0.0000
2024/07/31	R213	07/11/2024	11.22 Put	Bond Future	237.6500	0.2377	179.3300	0.1793	24.540	0.0000
2024/07/31	R213	07/11/2024	11.23 Call	Bond Future	5158.2200	5.1582	5574.8000	5.5748	8.076	0.0000
2024/07/31	R213	07/11/2024	11.23 Put	Bond Future	233.7800	0.2338	176.2000	0.1762	24.630	0.0000
2024/07/31	R213	07/11/2024	11.21 Call	Bond Future	5088.1200	5.0881	5503.1400	5.5031	8.157	0.0000
2024/07/31	R213	07/11/2024	11.21 Put	Bond Future	241.5700	0.2416	182.4300	0.1824	24.482	0.0000
2024/07/31	R213	07/11/2024		Bond Future	10.0103	87.5738	9.8974	88.0479	1.128	0.0000
2024/07/31	R213	06/02/2025		Bond Future	10.0878	89.4357	9.9686	89.9209	1.181	0.0000
2024/07/31	R213	06/02/2025	11.35 Call	Bond Future	5473.7000	5.4737	5896.6100	5.8966	7.726	0.0000
2024/07/31	R213	06/02/2025	11.35 Put	Bond Future	534.6500	0.5347	472.3000	0.4723	11.662	0.0000
2024/07/31	R213	08/05/2025		Bond Future	10.1750	87.7322	10.0491	88.2288	1.238	0.0000
2024/07/31	R213	08/05/2025	10.52 Call	Bond Future	3197.1000	3.1971	3533.3500	3.5334	10.517	0.0000
2024/07/31	R213	08/05/2025	10.52 Put	Bond Future	1854.6500	1.8547	1694.3200	1.6943	8.645	0.0000
2024/07/31	R213	07/08/2025		Bond Future	10.2794	89.5150	10.1460	90.0229	1.298	0.0000
2024/07/31	R213	07/08/2025	11.66 Call	Bond Future	6270.2900	6.2703	6653.0600	6.6531	6.105	0.0000
2024/07/31	R213	07/08/2025	11.66 Put	Bond Future	1222.3800	1.2224	1097.2400	1.0972	10.237	0.0000
2024/07/31	R214	01/08/2024	12.17 Call	Bond Future	3437.1300	3.4371	4056.6000	4.0566	18.023	0.0000
2024/07/31	R214	01/08/2024	12.17 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2024/07/31	R214	01/08/2024	12.18 Call	Bond Future	3485.0700	3.4851	4104.5400	4.1045	17.775	0.0000
2024/07/31	R214	01/08/2024	12.18 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2024/07/31	R214	01/08/2024	12.16 Call	Bond Future	3389.1300	3.3891	4008.6000	4.0086	18.278	0.0000
2024/07/31	R214	01/08/2024	12.16 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2024/07/31	R214	01/08/2024		Bond Future	11.4836	66.2269	11.3659	66.8464	1.025	0.0000
2024/07/31	R214	07/11/2024		Bond Future	11.5738	64.4558	11.4519	65.0898	1.054	0.0000
2024/07/31	R214	07/11/2024	12.61 Call	Bond Future	5463.3400	5.4633	6019.1200	6.0191	10.173	0.0000
2024/07/31	R214	07/11/2024	12.61 Put	Bond Future	444.1800	0.4442	366.0000	0.3660	17.601	0.0000
2024/07/31	R214	07/11/2024	12.62 Call	Bond Future	5502.2600	5.5023	6059.0700	6.0591	10.120	0.0000
2024/07/31	R214	07/11/2024	12.62 Put	Bond Future	437.6700	0.4377	360.5200	0.3605	17.627	0.0000
2024/07/31	R214	07/11/2024	12.60 Call	Bond Future	5424.4000	5.4244	5979.1200	5.9791	10.226	0.0000
2024/07/31	R214	07/11/2024	12.60 Put	Bond Future	450.7100	0.4507	371.4700	0.3715	17.581	0.0000
2024/07/31	R214	06/02/2025		Bond Future	11.6673	65.8262	11.5410	66.4743	1.083	0.0000
2024/07/31	R214	06/02/2025	12.71 Call	Bond Future	6003.6000	6.0036	6537.2800	6.5373	8.889	0.0000
2024/07/31	R214	06/02/2025	12.71 Put	Bond Future	1018.0400	1.0180	903.6000	0.9036	11.241	0.0000
2024/07/31	R214	06/02/2025	13.63 Call	Bond Future	9317.3100	9.3173	9916.1600	9.9162	6.427	0.0000
2024/07/31	R214	06/02/2025	13.63 Put	Bond Future	420.4300	0.4204	371.1600	0.3712	11.719	0.0000
2024/07/31	R214	06/02/2025	12.25 Put	Bond Future	1557.6400	1.5576	1388.7600	1.3888	10.842	0.0000
2024/07/31	R214	06/02/2025	12.25 Call	Bond Future	4420.8200	4.4208	4900.0600	4.9001	10.841	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	
2024/07/31	R214	06/02/2025	11.75 Put	Bond Future	2455.5200	2.4555	2203.6300	2.2036	10.258	0.0000	0.0000
2024/07/31	R214	06/02/2025	11.75 Call	Bond Future	2874.1500	2.8742	3270.3800	3.2704	13.786	0.0000	0.0000
2024/07/31	R214	08/05/2025		Bond Future	11.7648	63.8865	11.6340	64.5490	1.112	0.0000	0.0000
2024/07/31	R214	08/05/2025	12.40 Call	Bond Future	5166.6800	5.1667	5554.0000	5.5540	7.496	0.0000	0.0000
2024/07/31	R214	08/05/2025	12.40 Put	Bond Future	2094.5200	2.0945	1819.3000	1.8193	13.140	0.0000	0.0000
2024/07/31	R214	07/08/2025		Bond Future	11.8721	65.1839	11.7364	65.8609	1.143	0.0000	0.0000
2024/07/31	R214	07/08/2025	12.97 Call	Bond Future	7191.3300	7.1913	7741.5800	7.7416	7.652	0.0000	0.0000
2024/07/31	R214	07/08/2025	12.97 Put	Bond Future	2094.4400	2.0944	1967.7200	1.9677	6.050	0.0000	0.0000
2024/07/31	R248	01/08/2024		Bond Future	11.5837	81.0284	11.4659	81.7943	1.017	0.0000	0.0000
2024/07/31	R248	01/08/2024	12.31 Call	Bond Future	4447.8100	4.4478	5213.6800	5.2137	17.219	0.0000	0.0000
2024/07/31	R248	01/08/2024	12.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R248	01/08/2024	12.32 Call	Bond Future	4505.9100	4.5059	5271.7800	5.2718	16.997	0.0000	0.0000
2024/07/31	R248	01/08/2024	12.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R248	01/08/2024	12.30 Call	Bond Future	4389.6300	4.3896	5155.5000	5.1555	17.447	0.0000	0.0000
2024/07/31	R248	01/08/2024	12.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	R248	07/11/2024		Bond Future	11.6760	78.4560	11.5538	79.2396	1.047	0.0000	0.0000
2024/07/31	R248	07/11/2024	12.79 Call	Bond Future	7072.0300	7.0720	7763.7300	7.7637	9.781	0.0000	0.0000
2024/07/31	R248	07/11/2024	12.79 Put	Bond Future	519.0500	0.5191	427.0700	0.4271	17.721	0.0000	0.0000
2024/07/31	R248	07/11/2024	12.80 Call	Bond Future	7119.0400	7.1190	7811.9300	7.8119	9.733	0.0000	0.0000
2024/07/31	R248	07/11/2024	12.80 Put	Bond Future	511.7100	0.5117	420.9200	0.4209	17.742	0.0000	0.0000
2024/07/31	R248	07/11/2024	12.78 Call	Bond Future	7024.9400	7.0249	7715.4600	7.7155	9.830	0.0000	0.0000
2024/07/31	R248	07/11/2024	12.78 Put	Bond Future	526.3900	0.5264	433.2300	0.4332	17.698	0.0000	0.0000
2024/07/31	R248	06/02/2025		Bond Future	11.7716	80.1239	11.6448	80.9252	1.077	0.0000	0.0000
2024/07/31	R248	06/02/2025	12.71 Call	Bond Future	6941.9300	6.9419	7512.1900	7.5122	8.215	0.0000	0.0000
2024/07/31	R248	06/02/2025	12.71 Put	Bond Future	1434.4000	1.4344	1203.4100	1.2034	16.104	0.0000	0.0000
2024/07/31	R248	08/05/2025		Bond Future	11.8708	77.3364	11.7393	78.1555	1.108	0.0000	0.0000
2024/07/31	R248	08/05/2025	12.60 Call	Bond Future	6640.0900	6.6401	7239.5000	7.2395	9.027	0.0000	0.0000
2024/07/31	R248	08/05/2025	12.60 Put	Bond Future	2360.2400	2.3602	2140.5800	2.1406	9.307	0.0000	0.0000
2024/07/31	R248	07/08/2025		Bond Future	11.9798	78.9065	11.8433	79.7433	1.140	0.0000	0.0000
2024/07/31	R248	07/08/2025	13.21 Call	Bond Future	9179.0500	9.1791	9943.6800	9.9437	8.330	0.0000	0.0000
2024/07/31	R248	07/08/2025	13.21 Put	Bond Future	2306.5800	2.3066	2234.3500	2.2344	3.131	0.0000	0.0000
2024/07/31	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/31	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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