



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/05/2024 TO 03/05/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/05/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/03	2025	02/05/2024		Bond Future	176.0600	176.0600	176.0600	0.000	0.0000	0.0000
2024/05/03	2025	01/08/2024		Bond Future	181.7128	181.7128	181.7403	0.015	0.0000	0.0000
2024/05/03	2025	07/11/2024		Bond Future	186.0499	186.0499	186.1170	0.036	0.0000	0.0000
2024/05/03	2029	02/05/2024		Bond Future	127.5300	127.5300	127.5300	0.000	0.0000	0.0000
2024/05/03	2029	01/08/2024		Bond Future	131.2398	131.2398	131.2670	0.021	0.0000	0.0000
2024/05/03	2029	07/11/2024		Bond Future	132.9652	132.9652	133.0209	0.042	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	
2024/05/03	2029	06/02/2025		Bond Future	135.8883	135.8883	135.9711	135.9711	0.061	0.0000	0.0000
2024/05/03	2029	06/02/2025	132.40 Call	Bond Future	3488.2800	3.4883	3571.0900	3.5711	2.374	0.0000	0.0000
2024/05/03	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	2029	08/05/2025		Bond Future	137.4134	137.4134	137.5390	137.5390	0.091	0.0000	0.0000
2024/05/03	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	2029	08/05/2025	137.85 Put	Bond Future	436.5600	0.4366	311.0500	0.3111	28.750	0.0000	0.0000
2024/05/03	2029	07/08/2025		Bond Future	140.4210	140.4210	140.4210	140.4210	0.000	0.0000	0.0000
2024/05/03	2029	07/08/2025	137.41 Call	Bond Future	3011.0200	3.0110	3011.0200	3.0110	0.000	0.0000	0.0000
2024/05/03	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	2030	02/05/2024		Bond Future	9.8200	94.2712	9.8200	94.2712	0.000	0.0000	0.0000
2024/05/03	2030	01/08/2024		Bond Future	10.7264	89.0412	10.7091	89.1068	0.162	0.0000	0.0000
2024/05/03	2030	01/08/2024	10.38 Call	Bond Future	904.7100	0.9047	927.2700	0.9273	2.494	0.0000	0.0000
2024/05/03	2030	01/08/2024	10.38 Put	Bond Future	2225.7300	2.2257	2182.7300	2.1827	1.932	0.0000	0.0000
2024/05/03	2030	01/08/2024	10.39 Call	Bond Future	919.3600	0.9194	942.3300	0.9423	2.498	0.0000	0.0000
2024/05/03	2030	01/08/2024	10.39 Put	Bond Future	2201.9000	2.2019	2159.3100	2.1593	1.934	0.0000	0.0000
2024/05/03	2030	01/08/2024	10.37 Call	Bond Future	890.2200	0.8902	912.5200	0.9125	2.505	0.0000	0.0000
2024/05/03	2030	01/08/2024	10.37 Put	Bond Future	2249.7300	2.2497	2206.4700	2.2065	1.923	0.0000	0.0000
2024/05/03	2030	01/08/2024	10.21 Put	Bond Future	2657.4000	2.6574	2609.4700	2.6095	1.804	0.0000	0.0000
2024/05/03	2030	01/08/2024	10.21 Call	Bond Future	679.1400	0.6791	696.7700	0.6968	2.596	0.0000	0.0000
2024/05/03	2030	01/08/2024	10.71 Put	Bond Future	1533.7300	1.5337	1498.6700	1.4987	2.286	0.0000	0.0000
2024/05/03	2030	01/08/2024	10.71 Call	Bond Future	1471.7700	1.4718	1502.2700	1.5023	2.072	0.0000	0.0000
2024/05/03	2030	01/08/2024	11.31 Call	Bond Future	2892.4900	2.8925	2938.3500	2.9384	1.585	0.0000	0.0000
2024/05/03	2030	01/08/2024	11.31 Put	Bond Future	720.7500	0.7208	701.0500	0.7011	2.733	0.0000	0.0000
2024/05/03	2030	07/11/2024	10.21 Put	Bond Future	3243.8800	3.2439	3297.2600	3.2973	1.646	0.0000	0.0000
2024/05/03	2030	07/11/2024	10.21 Call	Bond Future	921.5300	0.9215	1061.3600	1.0614	15.174	0.0000	0.0000
2024/05/03	2030	07/11/2024	10.71 Put	Bond Future	2152.3500	2.1524	2229.7300	2.2297	3.595	0.0000	0.0000
2024/05/03	2030	07/11/2024	10.71 Call	Bond Future	1681.9400	1.6819	1845.7700	1.8458	9.741	0.0000	0.0000
2024/05/03	2030	07/11/2024	11.91 Call	Bond Future	4521.1300	4.5211	4680.0700	4.6801	3.515	0.0000	0.0000
2024/05/03	2030	07/11/2024	11.91 Put	Bond Future	733.5100	0.7335	806.0000	0.8060	9.883	0.0000	0.0000
2024/05/03	2030	07/11/2024		Bond Future	10.8391	91.1431	10.8153	91.2296	0.219	0.0000	0.0000
2024/05/03	2030	07/11/2024	10.75 Call	Bond Future	1755.4500	1.7555	1920.4600	1.9205	9.400	0.0000	0.0000
2024/05/03	2030	07/11/2024	10.75 Put	Bond Future	2079.7200	2.0797	2158.2800	2.1583	3.777	0.0000	0.0000
2024/05/03	2030	07/11/2024	10.76 Call	Bond Future	1774.2100	1.7742	1939.5000	1.9395	9.316	0.0000	0.0000
2024/05/03	2030	07/11/2024	10.76 Put	Bond Future	2062.0000	2.0620	2140.8400	2.1408	3.823	0.0000	0.0000
2024/05/03	2030	07/11/2024	10.74 Call	Bond Future	1737.0400	1.7370	1901.7700	1.9018	9.483	0.0000	0.0000
2024/05/03	2030	07/11/2024	10.74 Put	Bond Future	2097.8200	2.0978	2176.1000	2.1761	3.731	0.0000	0.0000
2024/05/03	2030	06/02/2025		Bond Future	10.9621	89.1146	10.9318	89.2207	0.277	0.0000	0.0000
2024/05/03	2030	06/02/2025	10.68 Call	Bond Future	1936.3500	1.9364	1986.1700	1.9862	2.573	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	
2024/05/03	2030	06/02/2025	10.68 Put	Bond Future	2927.7600	2.9278	2871.4800	2.8715	1.922	0.0000	0.0000
2024/05/03	2030	08/05/2025		Bond Future	11.1116	91.0364	11.0709	91.1724	0.366	0.0000	0.0000
2024/05/03	2030	08/05/2025	9.93 Call	Bond Future	977.0700	0.9771	1073.2600	1.0733	9.845	0.0000	0.0000
2024/05/03	2030	08/05/2025	9.93 Put	Bond Future	5038.2100	5.0382	4998.3700	4.9984	0.791	0.0000	0.0000
2024/05/03	2030	08/05/2025	11.86 Call	Bond Future	4245.5400	4.2455	4422.1200	4.4221	4.159	0.0000	0.0000
2024/05/03	2030	08/05/2025	11.86 Put	Bond Future	1786.3600	1.7864	1826.9100	1.8269	2.270	0.0000	0.0000
2024/05/03	2030	08/05/2025	10.31 Put	Bond Future	4137.9600	4.1380	4126.6600	4.1267	0.273	0.0000	0.0000
2024/05/03	2030	08/05/2025	10.31 Call	Bond Future	1407.4100	1.4074	1532.1400	1.5321	8.862	0.0000	0.0000
2024/05/03	2030	08/05/2025	12.28 Call	Bond Future	5220.2100	5.2202	5398.1100	5.3981	3.408	0.0000	0.0000
2024/05/03	2030	08/05/2025	12.28 Put	Bond Future	1417.8800	1.4179	1459.7500	1.4598	2.953	0.0000	0.0000
2024/05/03	2030	08/05/2025	10.69 Put	Bond Future	3379.4400	3.3794	3394.5500	3.3946	0.447	0.0000	0.0000
2024/05/03	2030	08/05/2025	10.69 Call	Bond Future	1956.0700	1.9561	2107.2100	2.1072	7.727	0.0000	0.0000
2024/05/03	2030	07/08/2025		Bond Future	11.2610	89.0470	11.2610	89.0470	0.000	0.0000	0.0000
2024/05/03	2030	07/08/2025	11.11 Call	Bond Future	2647.3200	2.6473	2644.2100	2.6442	0.117	0.0000	0.0000
2024/05/03	2030	07/08/2025	11.11 Put	Bond Future	3130.9000	3.1309	3127.7900	3.1278	0.099	0.0000	0.0000
2024/05/03	2030	07/08/2025	12.12 Call	Bond Future	4642.4700	4.6425	4639.3000	4.6393	0.068	0.0000	0.0000
2024/05/03	2030	07/08/2025	12.12 Put	Bond Future	1951.2200	1.9512	1948.0500	1.9481	0.162	0.0000	0.0000
2024/05/03	2030	07/08/2025	10.48 Put	Bond Future	4203.9700	4.2040	4201.1900	4.2012	0.066	0.0000	0.0000
2024/05/03	2030	07/08/2025	10.48 Call	Bond Future	1666.6800	1.6667	1663.9000	1.6639	0.167	0.0000	0.0000
2024/05/03	2032	02/05/2024		Bond Future	10.5500	88.6940	10.5500	88.6940	0.000	0.0000	0.0000
2024/05/03	2032	01/08/2024	11.14 Call	Bond Future	967.5700	0.9676	1003.3400	1.0033	3.697	0.0000	0.0000
2024/05/03	2032	01/08/2024	11.14 Put	Bond Future	2926.2400	2.9262	2862.2000	2.8622	2.188	0.0000	0.0000
2024/05/03	2032	01/08/2024	11.15 Call	Bond Future	983.9000	0.9839	1020.0600	1.0201	3.675	0.0000	0.0000
2024/05/03	2032	01/08/2024	11.15 Put	Bond Future	2896.8900	2.8969	2833.2400	2.8332	2.197	0.0000	0.0000
2024/05/03	2032	01/08/2024	11.13 Call	Bond Future	951.4100	0.9514	986.6400	0.9866	3.703	0.0000	0.0000
2024/05/03	2032	01/08/2024	11.13 Put	Bond Future	2955.7900	2.9558	2891.2100	2.8912	2.185	0.0000	0.0000
2024/05/03	2032	01/08/2024		Bond Future	11.5751	86.2800	11.5526	86.3798	0.194	0.0000	0.0000
2024/05/03	2032	01/08/2024	12.54 Call	Bond Future	4704.5600	4.7046	4788.7700	4.7888	1.790	0.0000	0.0000
2024/05/03	2032	01/08/2024	12.54 Put	Bond Future	564.3500	0.5644	548.7500	0.5488	2.764	0.0000	0.0000
2024/05/03	2032	01/08/2024	11.11 Put	Bond Future	3015.4900	3.0155	2950.1500	2.9502	2.167	0.0000	0.0000
2024/05/03	2032	01/08/2024	11.11 Call	Bond Future	919.5900	0.9196	954.0600	0.9541	3.748	0.0000	0.0000
2024/05/03	2032	01/08/2024	11.61 Put	Bond Future	1768.9300	1.7689	1723.9700	1.7240	2.542	0.0000	0.0000
2024/05/03	2032	01/08/2024	11.61 Call	Bond Future	1923.5100	1.9235	1978.3600	1.9784	2.852	0.0000	0.0000
2024/05/03	2032	01/08/2024	12.31 Call	Bond Future	3937.4100	3.9374	4016.0700	4.0161	1.998	0.0000	0.0000
2024/05/03	2032	01/08/2024	12.31 Put	Bond Future	759.3900	0.7594	738.2400	0.7382	2.785	0.0000	0.0000
2024/05/03	2032	07/11/2024	11.11 Put	Bond Future	3916.6400	3.9166	3975.3600	3.9754	1.499	0.0000	0.0000
2024/05/03	2032	07/11/2024	11.11 Call	Bond Future	1265.7100	1.2657	1444.7800	1.4448	14.148	0.0000	0.0000
2024/05/03	2032	07/11/2024	11.61 Put	Bond Future	2669.6300	2.6696	2765.2900	2.7653	3.583	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	
2024/05/03	2032	07/11/2024	11.61 Call	Bond Future	2225.1100	2.2251	2441.1200	2.4411	9.708	0.0000	0.0000
2024/05/03	2032	07/11/2024	12.95 Call	Bond Future	5997.3800	5.9974	6207.5800	6.2076	3.505	0.0000	0.0000
2024/05/03	2032	07/11/2024	12.95 Put	Bond Future	879.1400	0.8791	968.9900	0.9690	10.220	0.0000	0.0000
2024/05/03	2032	07/11/2024	11.48 Call	Bond Future	1945.7900	1.9458	2154.1100	2.1541	10.706	0.0000	0.0000
2024/05/03	2032	07/11/2024	11.48 Put	Bond Future	2956.8800	2.9569	3044.8500	3.0449	2.975	0.0000	0.0000
2024/05/03	2032	07/11/2024	11.49 Call	Bond Future	1966.6100	1.9666	2175.3900	2.1754	10.616	0.0000	0.0000
2024/05/03	2032	07/11/2024	11.49 Put	Bond Future	2933.9500	2.9340	3022.3800	3.0224	3.014	0.0000	0.0000
2024/05/03	2032	07/11/2024	11.47 Call	Bond Future	1925.0800	1.9251	2132.6900	2.1327	10.784	0.0000	0.0000
2024/05/03	2032	07/11/2024	11.47 Put	Bond Future	2979.9600	2.9800	3067.2200	3.0672	2.928	0.0000	0.0000
2024/05/03	2032	07/11/2024		Bond Future	11.7128	84.1493	11.6849	84.2696	0.238	0.0000	0.0000
2024/05/03	2032	07/11/2024	13.36 Call	Bond Future	7325.8400	7.3258	7482.1400	7.4821	2.134	0.0000	0.0000
2024/05/03	2032	07/11/2024	13.36 Put	Bond Future	601.9800	0.6020	637.9300	0.6379	5.972	0.0000	0.0000
2024/05/03	2032	07/11/2024	11.64 Put	Bond Future	2606.7600	2.6068	2704.1700	2.7042	3.737	0.0000	0.0000
2024/05/03	2032	07/11/2024	11.64 Call	Bond Future	2292.2900	2.2923	2510.0500	2.5101	9.500	0.0000	0.0000
2024/05/03	2032	06/02/2025		Bond Future	11.8552	85.9787	11.8220	86.1182	0.281	0.0000	0.0000
2024/05/03	2032	06/02/2025	11.72 Call	Bond Future	2801.1600	2.8012	2846.3000	2.8463	1.611	0.0000	0.0000
2024/05/03	2032	06/02/2025	11.72 Put	Bond Future	3370.2700	3.3703	3275.8800	3.2759	2.801	0.0000	0.0000
2024/05/03	2032	08/05/2025		Bond Future	12.0108	83.6664	11.9694	83.8349	0.344	0.0000	0.0000
2024/05/03	2032	08/05/2025	10.91 Call	Bond Future	1416.2000	1.4162	1645.7500	1.6458	16.209	0.0000	0.0000
2024/05/03	2032	08/05/2025	10.91 Put	Bond Future	6054.6200	6.0546	6115.6600	6.1157	1.008	0.0000	0.0000
2024/05/03	2032	07/08/2025		Bond Future	12.1524	85.5662	12.1524	85.5662	0.000	0.0000	0.0000
2024/05/03	2032	07/08/2025	12.01 Call	Bond Future	3532.1400	3.5321	3528.0300	3.5280	0.116	0.0000	0.0000
2024/05/03	2032	07/08/2025	12.01 Put	Bond Future	4097.3000	4.0973	4093.1900	4.0932	0.100	0.0000	0.0000
2024/05/03	2033	02/05/2024		Bond Future	121.0700	121.0700	121.0700	121.0700	0.000	0.0000	0.0000
2024/05/03	2033	01/08/2024		Bond Future	123.2375	123.2375	123.3611	123.3611	0.100	0.0000	0.0000
2024/05/03	2033	07/11/2024		Bond Future	124.6741	124.6741	124.8267	124.8267	0.122	0.0000	0.0000
2024/05/03	2033	06/02/2025		Bond Future	127.4150	127.4150	127.5952	127.5952	0.141	0.0000	0.0000
2024/05/03	2033	06/02/2025	124.94 Call	Bond Future	2474.9500	2.4750	2655.2000	2.6552	7.283	0.0000	0.0000
2024/05/03	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	2033	08/05/2025		Bond Future	128.6543	128.6543	128.8766	128.8766	0.173	0.0000	0.0000
2024/05/03	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	2033	08/05/2025	130.62 Put	Bond Future	1965.7500	1.9658	1743.3600	1.7434	11.313	0.0000	0.0000
2024/05/03	2033	07/08/2025		Bond Future	131.5773	131.5773	131.5773	131.5773	0.000	0.0000	0.0000
2024/05/03	2033	07/08/2025	128.65 Call	Bond Future	2927.3000	2.9273	2927.3000	2.9273	0.000	0.0000	0.0000
2024/05/03	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	2037	02/05/2024		Bond Future	11.4400	82.7696	11.4400	82.7696	0.000	0.0000	0.0000
2024/05/03	2037	01/08/2024	12.10 Call	Bond Future	1076.0200	1.0760	1052.1200	1.0521	2.221	0.0000	0.0000
2024/05/03	2037	01/08/2024	12.10 Put	Bond Future	3496.5600	3.4966	3542.8700	3.5429	1.324	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	
2024/05/03	2037	01/08/2024	12.11 Call	Bond Future	1094.5300	1.0945	1070.3400	1.0703	2.210	0.0000	0.0000
2024/05/03	2037	01/08/2024	12.11 Put	Bond Future	3462.3500	3.4624	3508.3700	3.5084	1.329	0.0000	0.0000
2024/05/03	2037	01/08/2024	12.09 Call	Bond Future	1057.5600	1.0576	1033.9600	1.0340	2.232	0.0000	0.0000
2024/05/03	2037	01/08/2024	12.09 Put	Bond Future	3530.8700	3.5309	3577.4800	3.5775	1.320	0.0000	0.0000
2024/05/03	2037	01/08/2024		Bond Future	12.5696	74.8262	12.5836	74.7560	0.111	0.0000	0.0000
2024/05/03	2037	01/08/2024	13.82 Call	Bond Future	6419.7300	6.4197	6358.1800	6.3582	0.959	0.0000	0.0000
2024/05/03	2037	01/08/2024	13.82 Put	Bond Future	492.0400	0.4920	500.7000	0.5007	1.760	0.0000	0.0000
2024/05/03	2037	01/08/2024	13.17 Call	Bond Future	4022.6800	4.0227	3970.8900	3.9709	1.287	0.0000	0.0000
2024/05/03	2037	01/08/2024	13.17 Put	Bond Future	1086.4300	1.0864	1104.8500	1.1049	1.695	0.0000	0.0000
2024/05/03	2037	07/11/2024		Bond Future	12.7109	76.5923	12.7222	76.5368	0.088	0.0000	0.0000
2024/05/03	2037	07/11/2024	12.58 Call	Bond Future	2704.0600	2.7041	2651.7400	2.6517	1.935	0.0000	0.0000
2024/05/03	2037	07/11/2024	12.58 Put	Bond Future	3354.9800	3.3550	3358.1600	3.3582	0.095	0.0000	0.0000
2024/05/03	2037	07/11/2024	12.59 Call	Bond Future	2729.7400	2.7297	2677.2500	2.6773	1.923	0.0000	0.0000
2024/05/03	2037	07/11/2024	12.59 Put	Bond Future	3330.6500	3.3307	3333.6600	3.3337	0.090	0.0000	0.0000
2024/05/03	2037	07/11/2024	12.57 Call	Bond Future	2678.7200	2.6787	2626.5600	2.6266	1.947	0.0000	0.0000
2024/05/03	2037	07/11/2024	12.57 Put	Bond Future	3379.6900	3.3797	3383.0300	3.3830	0.099	0.0000	0.0000
2024/05/03	2037	06/02/2025		Bond Future	12.8554	73.9965	12.8640	73.9547	0.067	0.0000	0.0000
2024/05/03	2037	06/02/2025	12.76 Call	Bond Future	3640.0900	3.6401	3403.1200	3.4031	6.510	0.0000	0.0000
2024/05/03	2037	06/02/2025	12.76 Put	Bond Future	4104.3000	4.1043	3909.1200	3.9091	4.756	0.0000	0.0000
2024/05/03	2037	08/05/2025		Bond Future	13.0142	75.5912	13.0184	75.5715	0.032	0.0000	0.0000
2024/05/03	2037	08/05/2025	12.25 Call	Bond Future	2401.1200	2.4011	2588.8300	2.5888	7.818	0.0000	0.0000
2024/05/03	2037	08/05/2025	12.25 Put	Bond Future	6161.6700	6.1617	6369.0800	6.3691	3.366	0.0000	0.0000
2024/05/03	2037	08/05/2025	13.35 Put	Bond Future	3456.8800	3.4569	3664.0600	3.6641	5.993	0.0000	0.0000
2024/05/03	2037	08/05/2025	13.35 Call	Bond Future	5026.0400	5.0260	5213.5200	5.2135	3.730	0.0000	0.0000
2024/05/03	2037	08/05/2025	12.55 Put	Bond Future	5269.8900	5.2699	5482.7400	5.4827	4.039	0.0000	0.0000
2024/05/03	2037	08/05/2025	12.55 Call	Bond Future	3017.8300	3.0178	3210.9800	3.2110	6.400	0.0000	0.0000
2024/05/03	2037	08/05/2025	13.30 Put	Bond Future	3548.9400	3.5489	3757.1900	3.7572	5.868	0.0000	0.0000
2024/05/03	2037	08/05/2025	13.30 Call	Bond Future	4887.5400	4.8875	5076.0900	5.0761	3.858	0.0000	0.0000
2024/05/03	2037	07/08/2025		Bond Future	13.2028	72.8708	13.2028	72.8708	0.000	0.0000	0.0000
2024/05/03	2037	07/08/2025	13.01 Call	Bond Future	4251.0200	4.2510	4245.9700	4.2460	0.119	0.0000	0.0000
2024/05/03	2037	07/08/2025	13.01 Put	Bond Future	5152.7500	5.1528	5147.7000	5.1477	0.098	0.0000	0.0000
2024/05/03	2038	02/05/2024		Bond Future	132.0900	132.0900	132.0900	132.0900	0.000	0.0000	0.0000
2024/05/03	2038	01/08/2024		Bond Future	132.5605	132.5605	132.2920	132.2920	0.203	0.0000	0.0000
2024/05/03	2038	07/11/2024		Bond Future	135.7243	135.7243	135.4778	135.4778	0.182	0.0000	0.0000
2024/05/03	2038	06/02/2025		Bond Future	136.5791	136.5791	136.3533	136.3533	0.165	0.0000	0.0000
2024/05/03	2038	06/02/2025	135.23 Call	Bond Future	1349.0900	1.3491	1123.3200	1.1233	16.735	0.0000	0.0000
2024/05/03	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	2038	08/05/2025		Bond Future	139.5586	139.5586	139.3694	139.3694	0.136	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
2024/05/03	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	2038	08/05/2025	139.68 Put	Bond Future	121.3800	0.1214	310.6300	0.3106	155.915	0.0000
2024/05/03	2038	07/08/2025		Bond Future	140.1100	140.1100	140.1100	140.1100	0.000	0.0000
2024/05/03	2038	07/08/2025	139.56 Call	Bond Future	549.9700	0.5500	549.9700	0.5500	0.000	0.0000
2024/05/03	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/03	2040	02/05/2024		Bond Future	11.6100	83.6939	11.6100	83.6939	0.000	0.0000
2024/05/03	2040	01/08/2024		Bond Future	12.8371	74.6056	12.8510	74.5319	0.109	0.0000
2024/05/03	2040	01/08/2024	12.33 Call	Bond Future	1071.3000	1.0713	1051.8900	1.0519	1.812	0.0000
2024/05/03	2040	01/08/2024	12.33 Put	Bond Future	3836.4200	3.8364	3890.7800	3.8908	1.417	0.0000
2024/05/03	2040	01/08/2024	12.34 Call	Bond Future	1090.1500	1.0902	1070.4700	1.0705	1.805	0.0000
2024/05/03	2040	01/08/2024	12.34 Put	Bond Future	3799.2100	3.7992	3853.3000	3.8533	1.424	0.0000
2024/05/03	2040	01/08/2024	12.32 Call	Bond Future	1052.5100	1.0525	1033.3700	1.0334	1.819	0.0000
2024/05/03	2040	01/08/2024	12.32 Put	Bond Future	3873.7600	3.8738	3928.3900	3.9284	1.410	0.0000
2024/05/03	2040	01/08/2024	12.28 Put	Bond Future	4026.0000	4.0260	4081.7200	4.0817	1.384	0.0000
2024/05/03	2040	01/08/2024	12.28 Call	Bond Future	979.6100	0.9796	961.5600	0.9616	1.843	0.0000
2024/05/03	2040	01/08/2024	12.88 Call	Bond Future	2398.9300	2.3989	2364.3200	2.3643	1.443	0.0000
2024/05/03	2040	01/08/2024	12.88 Put	Bond Future	2172.0600	2.1721	2211.2200	2.2112	1.803	0.0000
2024/05/03	2040	01/08/2024	13.48 Call	Bond Future	4390.7500	4.3908	4341.2200	4.3412	1.128	0.0000
2024/05/03	2040	01/08/2024	13.48 Put	Bond Future	1102.1500	1.1022	1126.3900	1.1264	2.199	0.0000
2024/05/03	2040	01/08/2024	12.95 Put	Bond Future	2011.6000	2.0116	2049.2000	2.0492	1.869	0.0000
2024/05/03	2040	01/08/2024	12.95 Call	Bond Future	2606.2500	2.6063	2570.0800	2.5701	1.388	0.0000
2024/05/03	2040	07/11/2024	12.85 Call	Bond Future	2869.4600	2.8695	2820.0900	2.8201	1.721	0.0000
2024/05/03	2040	07/11/2024	12.85 Put	Bond Future	3553.7000	3.5537	3563.5000	3.5635	0.276	0.0000
2024/05/03	2040	07/11/2024	12.86 Call	Bond Future	2896.3100	2.8963	2846.7600	2.8468	1.711	0.0000
2024/05/03	2040	07/11/2024	12.86 Put	Bond Future	3527.8000	3.5278	3537.4200	3.5374	0.273	0.0000
2024/05/03	2040	07/11/2024	12.84 Call	Bond Future	2842.7300	2.8427	2793.5200	2.7935	1.731	0.0000
2024/05/03	2040	07/11/2024	12.84 Put	Bond Future	3579.7800	3.5798	3589.7400	3.5897	0.278	0.0000
2024/05/03	2040	07/11/2024		Bond Future	12.9806	76.3665	12.9920	76.3074	0.088	0.0000
2024/05/03	2040	06/02/2025		Bond Future	13.1267	73.5151	13.1356	73.4695	0.068	0.0000
2024/05/03	2040	06/02/2025	12.95 Call	Bond Future	3647.5900	3.6476	3389.4400	3.3894	7.077	0.0000
2024/05/03	2040	06/02/2025	12.95 Put	Bond Future	4557.8800	4.5579	4345.3300	4.3453	4.663	0.0000
2024/05/03	2040	08/05/2025		Bond Future	13.2859	75.0991	13.2906	75.0755	0.036	0.0000
2024/05/03	2040	08/05/2025	12.63 Call	Bond Future	2779.6500	2.7797	2728.5000	2.7285	1.840	0.0000
2024/05/03	2040	08/05/2025	12.63 Put	Bond Future	6180.1100	6.1801	6152.5700	6.1526	0.446	0.0000
2024/05/03	2040	08/05/2025	13.43 Put	Bond Future	4059.1800	4.0592	4027.9200	4.0279	0.770	0.0000
2024/05/03	2040	08/05/2025	13.43 Call	Bond Future	4774.8700	4.7749	4720.0000	4.7200	1.149	0.0000
2024/05/03	2040	08/05/2025	12.75 Put	Bond Future	5801.8900	5.8019	5774.3500	5.7744	0.475	0.0000
2024/05/03	2040	08/05/2025	12.75 Call	Bond Future	3041.7100	3.0417	2990.5600	2.9906	1.682	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	
2024/05/03	2040	08/05/2025	13.50 Put	Bond Future	3912.9300	3.9129	3881.5500	3.8816	0.802	0.0000	0.0000
2024/05/03	2040	08/05/2025	13.50 Call	Bond Future	4972.2600	4.9723	4917.2700	4.9173	1.106	0.0000	0.0000
2024/05/03	2040	07/08/2025		Bond Future	13.4741	72.1132	13.4741	72.1132	0.000	0.0000	0.0000
2024/05/03	2040	07/08/2025	13.29 Call	Bond Future	4418.3300	4.4183	4413.1000	4.4131	0.118	0.0000	0.0000
2024/05/03	2040	07/08/2025	13.29 Put	Bond Future	5327.3500	5.3274	5322.1200	5.3221	0.098	0.0000	0.0000
2024/05/03	2044	02/05/2024		Bond Future	11.6600	80.0103	11.6600	80.0103	0.000	0.0000	0.0000
2024/05/03	2044	01/08/2024		Bond Future	12.9126	70.7174	12.9265	70.6434	0.108	0.0000	0.0000
2024/05/03	2044	01/08/2024	12.29 Call	Bond Future	833.4000	0.8334	815.7100	0.8157	2.123	0.0000	0.0000
2024/05/03	2044	01/08/2024	12.29 Put	Bond Future	4270.4400	4.2704	4326.8000	4.3268	1.320	0.0000	0.0000
2024/05/03	2044	01/08/2024	12.30 Call	Bond Future	849.7100	0.8497	831.8700	0.8319	2.100	0.0000	0.0000
2024/05/03	2044	01/08/2024	12.30 Put	Bond Future	4229.3400	4.2293	4285.5500	4.2856	1.329	0.0000	0.0000
2024/05/03	2044	01/08/2024	12.28 Call	Bond Future	817.2900	0.8173	799.8700	0.7999	2.131	0.0000	0.0000
2024/05/03	2044	01/08/2024	12.28 Put	Bond Future	4311.8000	4.3118	4368.4300	4.3684	1.313	0.0000	0.0000
2024/05/03	2044	01/08/2024	13.00 Call	Bond Future	2502.3300	2.5023	2449.4800	2.4495	2.112	0.0000	0.0000
2024/05/03	2044	01/08/2024	13.00 Put	Bond Future	2040.9400	2.0409	2062.1400	2.0621	1.039	0.0000	0.0000
2024/05/03	2044	01/08/2024	13.25 Call	Bond Future	3292.7300	3.2927	3233.7200	3.2337	1.792	0.0000	0.0000
2024/05/03	2044	01/08/2024	13.25 Put	Bond Future	1540.0300	1.5400	1555.0700	1.5551	0.977	0.0000	0.0000
2024/05/03	2044	07/11/2024	12.91 Call	Bond Future	2873.9300	2.8739	2825.2300	2.8252	1.695	0.0000	0.0000
2024/05/03	2044	07/11/2024	12.91 Put	Bond Future	3614.5000	3.6145	3626.1500	3.6262	0.322	0.0000	0.0000
2024/05/03	2044	07/11/2024		Bond Future	13.0509	72.3865	13.0625	72.3262	0.089	0.0000	0.0000
2024/05/03	2044	07/11/2024	12.92 Call	Bond Future	2900.7200	2.9007	2851.8500	2.8519	1.685	0.0000	0.0000
2024/05/03	2044	07/11/2024	12.92 Put	Bond Future	3588.2900	3.5883	3599.7700	3.5998	0.320	0.0000	0.0000
2024/05/03	2044	07/11/2024	12.90 Call	Bond Future	2847.2400	2.8472	2798.5200	2.7985	1.711	0.0000	0.0000
2024/05/03	2044	07/11/2024	12.90 Put	Bond Future	3640.8800	3.6409	3652.5100	3.6525	0.319	0.0000	0.0000
2024/05/03	2044	06/02/2025		Bond Future	13.1913	69.5739	13.2006	69.5263	0.071	0.0000	0.0000
2024/05/03	2044	06/02/2025	13.02 Call	Bond Future	3614.9600	3.6150	3356.9100	3.3569	7.138	0.0000	0.0000
2024/05/03	2044	06/02/2025	13.02 Put	Bond Future	4500.2200	4.5002	4289.7600	4.2898	4.677	0.0000	0.0000
2024/05/03	2044	08/05/2025		Bond Future	13.3436	71.0728	13.3490	71.0459	0.040	0.0000	0.0000
2024/05/03	2044	08/05/2025	12.72 Call	Bond Future	2876.3700	2.8764	2854.2500	2.8543	0.769	0.0000	0.0000
2024/05/03	2044	08/05/2025	12.72 Put	Bond Future	6128.3800	6.1284	6133.1500	6.1332	0.078	0.0000	0.0000
2024/05/03	2044	07/08/2025		Bond Future	13.5240	68.1256	13.5240	68.1256	0.000	0.0000	0.0000
2024/05/03	2044	07/08/2025	13.34 Call	Bond Future	4364.9700	4.3650	4359.7900	4.3598	0.119	0.0000	0.0000
2024/05/03	2044	07/08/2025	13.34 Put	Bond Future	5277.3400	5.2773	5272.1600	5.2722	0.098	0.0000	0.0000
2024/05/03	2046	02/05/2024		Bond Future	116.8300	116.8300	116.8300	116.8300	0.000	0.0000	0.0000
2024/05/03	2046	01/08/2024		Bond Future	115.2846	115.2846	115.1358	115.1358	0.129	0.0000	0.0000
2024/05/03	2046	07/11/2024		Bond Future	115.8252	115.8252	115.6972	115.6972	0.111	0.0000	0.0000
2024/05/03	2046	06/02/2025		Bond Future	118.3709	118.3709	118.2626	118.2626	0.092	0.0000	0.0000
2024/05/03	2046	06/02/2025	114.01 Call	Bond Future	4360.9300	4.3609	4252.5700	4.2526	2.485	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/05/03	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/03	2046	08/05/2025		Bond Future	118.6900	118.6900	118.6147	118.6147	0.063	0.0000
2024/05/03	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/03	2046	08/05/2025	121.97 Put	Bond Future	3280.0400	3.2800	3355.3400	3.3553	2.296	0.0000
2024/05/03	2046	07/08/2025		Bond Future	121.0977	121.0977	121.0977	121.0977	0.000	0.0000
2024/05/03	2046	07/08/2025	118.69 Call	Bond Future	2407.6700	2.4077	2407.6700	2.4077	0.000	0.0000
2024/05/03	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/03	2050	02/05/2024		Bond Future	116.8700	116.8700	116.8700	116.8700	0.000	0.0000
2024/05/03	2050	01/08/2024		Bond Future	114.3991	114.3991	113.8421	113.8421	0.487	0.0000
2024/05/03	2050	07/11/2024		Bond Future	117.1295	117.1295	116.5837	116.5837	0.466	0.0000
2024/05/03	2050	06/02/2025		Bond Future	117.3321	117.3321	116.7967	116.7967	0.456	0.0000
2024/05/03	2050	06/02/2025	115.60 Call	Bond Future	1732.0500	1.7321	1196.6500	1.1967	30.911	0.0000
2024/05/03	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/03	2050	08/05/2025		Bond Future	119.8916	119.8916	119.3800	119.3800	0.427	0.0000
2024/05/03	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/03	2050	08/05/2025	121.16 Put	Bond Future	1268.4200	1.2684	1779.9700	1.7800	40.330	0.0000
2024/05/03	2050	07/08/2025		Bond Future	119.4523	119.4523	119.4523	119.4523	0.000	0.0000
2024/05/03	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/03	2050	07/08/2025	119.89 Put	Bond Future	437.6900	0.4377	437.6900	0.4377	0.000	0.0000
2024/05/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/05/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/05/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/05/03	AL37	02/05/2024		Index Future	931.3930	931.3930	931.3930	931.3930	0.000	0.0000
2024/05/03	AL37	01/08/2024		Index Future	952.1740	952.1740	952.9660	952.9660	0.083	0.0000
2024/05/03	AL37	07/11/2024		Index Future	974.6580	974.6580	975.6720	975.6720	0.104	0.0000
2024/05/03	AL37	06/02/2025		Index Future	995.8670	995.8670	997.0920	997.0920	0.123	0.0000
2024/05/03	AL37	08/05/2025		Index Future	1017.3930	1017.3930	1018.9470	1018.9470	0.153	0.0000
2024/05/03	AL37	07/08/2025		Index Future	1040.1120	1040.1120	1040.1120	1040.1120	0.000	0.0000
2024/05/03	AL7T	02/05/2024		Index Future	1078.1680	1078.1680	1078.1680	1078.1680	0.000	0.0000
2024/05/03	AL7T	01/08/2024		Index Future	1103.3240	1103.3240	1103.3250	1103.3250	0.000	0.0000
2024/05/03	AL7T	07/11/2024		Index Future	1129.3770	1129.3770	1129.6130	1129.6130	0.021	0.0000
2024/05/03	AL7T	06/02/2025		Index Future	1153.9530	1153.9530	1154.4130	1154.4130	0.040	0.0000
2024/05/03	AL7T	08/05/2025		Index Future	1178.8960	1178.8960	1179.7160	1179.7160	0.070	0.0000
2024/05/03	AL7T	07/08/2025		Index Future	1204.2210	1204.2210	1204.2210	1204.2210	0.000	0.0000
2024/05/03	ALBI	02/05/2024		Index Future	939.2000	939.2000	939.2000	939.2000	0.000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/03	ALBI	01/08/2024		Index Future	960.8080	960.8080	960.6590	960.6590	0.016	0.0000	0.0000
2024/05/03	ALBI	07/11/2024		Index Future	983.4960	983.4960	983.5480	983.5480	0.005	0.0000	0.0000
2024/05/03	ALBI	06/02/2025		Index Future	1004.8970	1004.8970	1005.1420	1005.1420	0.024	0.0000	0.0000
2024/05/03	ALBI	08/05/2025		Index Future	1026.6190	1026.6190	1027.1730	1027.1730	0.054	0.0000	0.0000
2024/05/03	ALBI	07/08/2025		Index Future	1048.5090	1048.5090	1048.5090	1048.5090	0.000	0.0000	0.0000
2024/05/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/05/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	C333	15/09/2033		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
2024/05/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/03	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/03	ES33	02/05/2024		Bond Future	12.2600	74.9856	12.2600	74.9856	0.000	0.0000
2024/05/03	ES33	01/08/2024		Bond Future	12.9890	74.0863	13.0027	74.0290	0.106	0.0000
2024/05/03	ES33	07/11/2024		Bond Future	13.1736	72.0514	13.1841	72.0082	0.080	0.0000
2024/05/03	ES33	06/02/2025		Bond Future	13.3645	73.6341	13.3720	73.6042	0.056	0.0000
2024/05/03	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/03	ES33	06/02/2025	13.34 Put	Bond Future	97.4600	0.0975	127.4300	0.1274	30.751	0.0000
2024/05/03	ES33	08/05/2025		Bond Future	13.5635	71.4349	13.5657	71.4263	0.016	0.0000
2024/05/03	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/03	ES33	08/05/2025	12.73 Put	Bond Future	3337.0900	3.3371	3345.7100	3.3457	0.258	0.0000
2024/05/03	ES33	07/08/2025		Bond Future	13.7933	72.9161	13.7933	72.9161	0.000	0.0000
2024/05/03	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/03	ES33	07/08/2025	13.56 Put	Bond Future	888.5200	0.8885	888.5200	0.8885	0.000	0.0000
2024/05/03	ES42	02/05/2024		Bond Future	12.6500	71.0855	12.6500	71.0855	0.000	0.0000
2024/05/03	ES42	01/08/2024		Bond Future	13.3004	69.9519	13.3143	69.8836	0.104	0.0000
2024/05/03	ES42	07/11/2024		Bond Future	13.4601	67.3529	13.4715	67.2977	0.085	0.0000
2024/05/03	ES42	06/02/2025		Bond Future	13.6170	68.8317	13.6261	68.7886	0.067	0.0000
2024/05/03	ES42	06/02/2025	13.71 Call	Bond Future	438.1800	0.4382	395.0800	0.3951	9.836	0.0000
2024/05/03	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/03	ES42	08/05/2025		Bond Future	13.7863	66.0629	13.7912	66.0399	0.036	0.0000
2024/05/03	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/03	ES42	08/05/2025	13.25 Put	Bond Future	2567.9500	2.5680	2591.0100	2.5910	0.898	0.0000
2024/05/03	ES42	07/08/2025		Bond Future	13.9772	67.4137	13.9772	67.4137	0.000	0.0000
2024/05/03	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/03	ES42	07/08/2025	13.79 Put	Bond Future	858.5000	0.8585	858.5000	0.8585	0.000	0.0000
2024/05/03	GOVI	02/05/2024		GOVI	925.0210	925.0210	925.0210	925.0210	0.000	0.0000
2024/05/03	GOVI	01/08/2024	943.38 Call	GOVI	29050.0000	2.9050	28020.0000	2.8020	3.546	0.0000
2024/05/03	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000



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
2024/05/03	GOVI	01/08/2024	943.39 Call	GOVI		28950.0000	2.8950	27920.0000	2.7920	3.558	0.0000	0.0000
2024/05/03	GOVI	01/08/2024	943.39 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	GOVI	01/08/2024	943.37 Call	GOVI		29150.0000	2.9150	28120.0000	2.8120	3.533	0.0000	0.0000
2024/05/03	GOVI	01/08/2024	943.37 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	GOVI	01/08/2024		GOVI		946.2850	946.2850	946.1820	946.1820	0.011	0.0000	0.0000
2024/05/03	GOVI	07/11/2024		GOVI		968.6300	968.6300	968.7260	968.7260	0.010	0.0000	0.0000
2024/05/03	GOVI	07/11/2024	948.79 Call	GOVI		198400.0000	19.8400	199360.0000	19.9360	0.484	0.0000	0.0000
2024/05/03	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	GOVI	07/11/2024	948.80 Call	GOVI		198300.0000	19.8300	199260.0000	19.9260	0.484	0.0000	0.0000
2024/05/03	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	GOVI	07/11/2024	948.78 Call	GOVI		198500.0000	19.8500	199460.0000	19.9460	0.484	0.0000	0.0000
2024/05/03	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	GOVI	06/02/2025		GOVI		989.7080	989.7080	989.9940	989.9940	0.029	0.0000	0.0000
2024/05/03	GOVI	06/02/2025	972.00 Call	GOVI		177080.0000	17.7080	179940.0000	17.9940	1.615	0.0000	0.0000
2024/05/03	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	GOVI	08/05/2025		GOVI		1011.1010	1011.1010	1011.6940	1011.6940	0.059	0.0000	0.0000
2024/05/03	GOVI	08/05/2025	1,022.00 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	GOVI	08/05/2025	1,022.00 Put	GOVI		108990.0000	10.8990	103060.0000	10.3060	5.441	0.0000	0.0000
2024/05/03	GOVI	07/08/2025		GOVI		1032.7080	1032.7080	1032.7080	1032.7080	0.000	0.0000	0.0000
2024/05/03	GOVI	07/08/2025	1,011.00 Call	GOVI		217080.0000	21.7080	217080.0000	21.7080	0.000	0.0000	0.0000
2024/05/03	GOVI	07/08/2025	1,011.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/05/03	IGOV	02/05/2024		Index Future		345.1960	345.1960	345.1960	345.1960	0.000	0.0000	0.0000
2024/05/03	IGOV	01/08/2024		Index Future		352.9560	352.9560	352.5850	352.5850	0.105	0.0000	0.0000
2024/05/03	IGOV	07/11/2024		Index Future		361.3810	361.3810	361.0760	361.0760	0.084	0.0000	0.0000
2024/05/03	IGOV	06/02/2025		Index Future		369.3270	369.3270	369.0860	369.0860	0.065	0.0000	0.0000
2024/05/03	IGOV	08/05/2025		Index Future		377.3900	377.3900	377.2560	377.2560	0.036	0.0000	0.0000
2024/05/03	IGOV	07/08/2025		Index Future		385.1710	385.1710	385.1710	385.1710	0.000	0.0000	0.0000
2024/05/03	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/05/03	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/05/03	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/05/03	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/05/03	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/05/03	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/05/03	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/05/03	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	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	
2024/05/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/05/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/05/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/05/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/05/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/05/03	JBAF	15/05/2024		Jibar Tradeable Future	8.3350	91.6650	8.3400	91.6600	0.060	0.0000	0.0000
2024/05/03	JBAF	19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/05/03	JBAF	17/07/2024		Jibar Tradeable Future	8.3450	91.6550	8.3400	91.6600	0.060	0.0000	0.0000
2024/05/03	JBAF	21/08/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/05/03	JBAF	18/09/2024		Jibar Tradeable Future	8.3700	91.6300	8.3600	91.6400	0.119	0.0000	0.0000
2024/05/03	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/05/03	JBAF	18/12/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/03	JBAF	19/03/2025		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2024/05/03	JBAF	18/06/2025		Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000
2024/05/03	JBAF	17/09/2025		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/05/03	JBAF	17/12/2025		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/03	JBAF	18/03/2026		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2024/05/03	R035	02/05/2024		Bond Future	11.2000	87.2568	11.2000	87.2568	0.000	0.0000	0.0000
2024/05/03	R035	01/08/2024	11.80 Call	Bond Future	1190.8700	1.1909	1169.1000	1.1691	1.828	0.0000	0.0000
2024/05/03	R035	01/08/2024	11.80 Put	Bond Future	3279.9100	3.2799	3328.9900	3.3290	1.496	0.0000	0.0000
2024/05/03	R035	01/08/2024	11.81 Call	Bond Future	1210.6600	1.2107	1188.4500	1.1885	1.835	0.0000	0.0000
2024/05/03	R035	01/08/2024	11.81 Put	Bond Future	3247.5800	3.2476	3296.2200	3.2962	1.498	0.0000	0.0000
2024/05/03	R035	01/08/2024	11.79 Call	Bond Future	1171.2800	1.1713	1149.9300	1.1499	1.823	0.0000	0.0000
2024/05/03	R035	01/08/2024	11.79 Put	Bond Future	3312.4800	3.3125	3361.9800	3.3620	1.494	0.0000	0.0000
2024/05/03	R035	01/08/2024		Bond Future	12.2079	84.3258	12.2220	84.2550	0.115	0.0000	0.0000
2024/05/03	R035	01/08/2024	13.08 Call	Bond Future	5003.8700	5.0039	4949.9700	4.9500	1.077	0.0000	0.0000
2024/05/03	R035	01/08/2024	13.08 Put	Bond Future	778.0200	0.7780	794.9700	0.7950	2.179	0.0000	0.0000
2024/05/03	R035	01/08/2024	13.05 Call	Bond Future	4892.9400	4.8929	4839.5800	4.8396	1.091	0.0000	0.0000
2024/05/03	R035	01/08/2024	13.05 Put	Bond Future	807.2100	0.8072	824.7000	0.8247	2.167	0.0000	0.0000
2024/05/03	R035	01/08/2024	12.20 Put	Bond Future	2164.1800	2.1642	2200.6500	2.2007	1.685	0.0000	0.0000
2024/05/03	R035	01/08/2024	12.20 Call	Bond Future	2124.6300	2.1246	2090.2500	2.0903	1.618	0.0000	0.0000
2024/05/03	R035	01/08/2024	12.50 Call	Bond Future	3000.8200	3.0008	2959.2100	2.9592	1.387	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/03	R035	01/08/2024	12.50 Put	Bond Future	1549.5200	1.5495	1578.7600	1.5788	1.887	0.0000	0.0000
2024/05/03	R035	01/08/2024	12.45 Call	Bond Future	2845.6600	2.8457	2805.1800	2.8052	1.423	0.0000	0.0000
2024/05/03	R035	01/08/2024	12.45 Put	Bond Future	1640.1400	1.6401	1670.5100	1.6705	1.852	0.0000	0.0000
2024/05/03	R035	07/11/2024	13.23 Call	Bond Future	5716.6600	5.7167	5658.0400	5.6580	1.025	0.0000	0.0000
2024/05/03	R035	07/11/2024	13.23 Put	Bond Future	1553.4100	1.5534	1549.6800	1.5497	0.240	0.0000	0.0000
2024/05/03	R035	07/11/2024	12.20 Put	Bond Future	3385.5700	3.3856	3392.4000	3.3924	0.202	0.0000	0.0000
2024/05/03	R035	07/11/2024	12.20 Call	Bond Future	2632.6300	2.6326	2584.5700	2.5846	1.826	0.0000	0.0000
2024/05/03	R035	07/11/2024	12.18 Call	Bond Future	2582.9300	2.5829	2535.2000	2.5352	1.848	0.0000	0.0000
2024/05/03	R035	07/11/2024	12.18 Put	Bond Future	3435.6600	3.4357	3442.8200	3.4428	0.208	0.0000	0.0000
2024/05/03	R035	07/11/2024	12.19 Call	Bond Future	2607.8400	2.6078	2559.9500	2.5600	1.836	0.0000	0.0000
2024/05/03	R035	07/11/2024	12.19 Put	Bond Future	3410.6500	3.4107	3417.6500	3.4177	0.205	0.0000	0.0000
2024/05/03	R035	07/11/2024	12.17 Call	Bond Future	2558.1300	2.5581	2510.5700	2.5106	1.859	0.0000	0.0000
2024/05/03	R035	07/11/2024	12.17 Put	Bond Future	3460.8200	3.4608	3468.1500	3.4682	0.212	0.0000	0.0000
2024/05/03	R035	07/11/2024		Bond Future	12.3520	81.8008	12.3632	81.7459	0.090	0.0000	0.0000
2024/05/03	R035	06/02/2025		Bond Future	12.5015	83.5794	12.5098	83.5393	0.067	0.0000	0.0000
2024/05/03	R035	06/02/2025	12.41 Call	Bond Future	3533.9900	3.5340	3385.6300	3.3856	4.198	0.0000	0.0000
2024/05/03	R035	06/02/2025	12.41 Put	Bond Future	3975.6800	3.9757	3867.4400	3.8674	2.723	0.0000	0.0000
2024/05/03	R035	08/05/2025		Bond Future	12.6532	80.8657	12.6567	80.8496	0.027	0.0000	0.0000
2024/05/03	R035	08/05/2025	11.78 Call	Bond Future	2143.3700	2.1434	2284.6600	2.2847	6.592	0.0000	0.0000
2024/05/03	R035	08/05/2025	11.78 Put	Bond Future	6404.7900	6.4048	6562.1800	6.5622	2.457	0.0000	0.0000
2024/05/03	R035	07/08/2025		Bond Future	12.8343	82.5195	12.8343	82.5195	0.000	0.0000	0.0000
2024/05/03	R035	07/08/2025	12.65 Call	Bond Future	4131.5900	4.1316	4126.6900	4.1267	0.119	0.0000	0.0000
2024/05/03	R035	07/08/2025	12.65 Put	Bond Future	4983.8100	4.9838	4978.9100	4.9789	0.098	0.0000	0.0000
2024/05/03	R053	02/05/2024		Bond Future	13.0300	90.6438	13.0300	90.6438	0.000	0.0000	0.0000
2024/05/03	R053	01/08/2024	13.14 Call	Bond Future	4631.4000	4.6314	4504.8400	4.5048	2.733	0.0000	0.0000
2024/05/03	R053	01/08/2024	13.14 Put	Bond Future	2013.2900	2.0133	2094.4700	2.0945	4.032	0.0000	0.0000
2024/05/03	R053	01/08/2024	13.15 Call	Bond Future	4675.6100	4.6756	4548.3700	4.5484	2.721	0.0000	0.0000
2024/05/03	R053	01/08/2024	13.15 Put	Bond Future	1991.1400	1.9911	2071.6400	2.0716	4.043	0.0000	0.0000
2024/05/03	R053	01/08/2024	13.13 Call	Bond Future	4587.3400	4.5873	4461.4500	4.4615	2.744	0.0000	0.0000
2024/05/03	R053	01/08/2024	13.13 Put	Bond Future	2035.6900	2.0357	2117.5400	2.1175	4.021	0.0000	0.0000
2024/05/03	R053	01/08/2024		Bond Future	12.7563	95.4158	12.7860	95.2081	0.233	0.0000	0.0000
2024/05/03	R053	07/11/2024		Bond Future	12.8921	91.7957	12.9202	91.6030	0.218	0.0000	0.0000
2024/05/03	R053	07/11/2024	12.80 Call	Bond Future	3979.4700	3.9795	3859.9800	3.8600	3.003	0.0000	0.0000
2024/05/03	R053	07/11/2024	12.80 Put	Bond Future	4616.3800	4.6164	4689.5700	4.6896	1.585	0.0000	0.0000
2024/05/03	R053	07/11/2024	12.81 Call	Bond Future	4015.5700	4.0156	3895.5600	3.8956	2.989	0.0000	0.0000
2024/05/03	R053	07/11/2024	12.81 Put	Bond Future	4582.9200	4.5829	4655.5900	4.6556	1.586	0.0000	0.0000
2024/05/03	R053	07/11/2024	12.79 Call	Bond Future	3943.5100	3.9435	3824.5500	3.8246	3.017	0.0000	0.0000
2024/05/03	R053	07/11/2024	12.79 Put	Bond Future	4650.0700	4.6501	4723.7900	4.7238	1.585	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	
2024/05/03	R053	06/02/2025		Bond Future	13.0270	93.7907	13.0536	93.6120	0.204	0.0000	0.0000
2024/05/03	R053	06/02/2025	12.94 Call	Bond Future	5187.6200	5.1876	4802.1200	4.8021	7.431	0.0000	0.0000
2024/05/03	R053	06/02/2025	12.94 Put	Bond Future	5777.1800	5.7772	5570.4400	5.5704	3.579	0.0000	0.0000
2024/05/03	R053	08/05/2025		Bond Future	13.1693	89.9411	13.1927	89.7866	0.178	0.0000	0.0000
2024/05/03	R053	08/05/2025	12.64 Call	Bond Future	4060.2600	4.0603	4110.8800	4.1109	1.247	0.0000	0.0000
2024/05/03	R053	08/05/2025	12.64 Put	Bond Future	7686.3500	7.6864	7891.4600	7.8915	2.668	0.0000	0.0000
2024/05/03	R053	07/08/2025		Bond Future	13.3537	91.6374	13.3537	91.6374	0.000	0.0000	0.0000
2024/05/03	R053	07/08/2025	13.17 Call	Bond Future	5957.1300	5.9571	5950.0900	5.9501	0.118	0.0000	0.0000
2024/05/03	R053	07/08/2025	13.17 Put	Bond Future	7153.7800	7.1538	7146.7400	7.1467	0.098	0.0000	0.0000
2024/05/03	R186	02/05/2024		Bond Future	8.0000	109.7512	8.0000	109.7512	0.000	0.0000	0.0000
2024/05/03	R186	01/08/2024		Bond Future	9.3826	103.6271	9.3422	103.7127	0.430	0.0000	0.0000
2024/05/03	R186	01/08/2024	8.69 Call	Bond Future	97.3900	0.0974	103.6800	0.1037	6.459	0.0000	0.0000
2024/05/03	R186	01/08/2024	8.69 Put	Bond Future	1578.1700	1.5782	1498.9300	1.4989	5.021	0.0000	0.0000
2024/05/03	R186	01/08/2024	8.70 Call	Bond Future	101.0000	0.1010	107.5200	0.1075	6.455	0.0000	0.0000
2024/05/03	R186	01/08/2024	8.70 Put	Bond Future	1560.2000	1.5602	1481.1900	1.4812	5.064	0.0000	0.0000
2024/05/03	R186	01/08/2024	8.68 Call	Bond Future	93.9900	0.0940	99.9300	0.0999	6.320	0.0000	0.0000
2024/05/03	R186	01/08/2024	8.68 Put	Bond Future	1596.3500	1.5964	1516.7600	1.5168	4.986	0.0000	0.0000
2024/05/03	R186	07/11/2024	9.14 Call	Bond Future	574.3600	0.5744	566.1400	0.5661	1.431	0.0000	0.0000
2024/05/03	R186	07/11/2024	9.14 Put	Bond Future	1165.6300	1.1656	1047.4700	1.0475	10.137	0.0000	0.0000
2024/05/03	R186	07/11/2024	9.15 Call	Bond Future	583.8100	0.5838	575.8800	0.5759	1.358	0.0000	0.0000
2024/05/03	R186	07/11/2024	9.15 Put	Bond Future	1155.9800	1.1560	1038.1100	1.0381	10.197	0.0000	0.0000
2024/05/03	R186	07/11/2024	9.13 Call	Bond Future	564.6900	0.5647	556.1800	0.5562	1.507	0.0000	0.0000
2024/05/03	R186	07/11/2024	9.13 Put	Bond Future	1175.0700	1.1751	1056.6200	1.0566	10.080	0.0000	0.0000
2024/05/03	R186	07/11/2024		Bond Future	9.4506	106.0736	9.3927	106.1835	0.613	0.0000	0.0000
2024/05/03	R186	06/02/2025		Bond Future	9.5460	103.0642	9.4674	103.1968	0.823	0.0000	0.0000
2024/05/03	R186	06/02/2025	9.03 Call	Bond Future	495.7600	0.4958	568.7700	0.5688	14.727	0.0000	0.0000
2024/05/03	R186	06/02/2025	9.03 Put	Bond Future	1370.6200	1.3706	1311.0300	1.3110	4.348	0.0000	0.0000
2024/05/03	R186	08/05/2025		Bond Future	9.6872	105.2875	9.5734	105.4548	1.174	0.0000	0.0000
2024/05/03	R186	08/05/2025	8.47 Call	Bond Future	312.8000	0.3128	310.9100	0.3109	0.604	0.0000	0.0000
2024/05/03	R186	08/05/2025	8.47 Put	Bond Future	2123.3800	2.1234	1954.1500	1.9542	7.970	0.0000	0.0000
2024/05/03	R186	07/08/2025		Bond Future	9.8134	102.3198	9.8134	102.3198	0.000	0.0000	0.0000
2024/05/03	R186	07/08/2025	9.68 Call	Bond Future	878.3400	0.8783	877.3000	0.8773	0.118	0.0000	0.0000
2024/05/03	R186	07/08/2025	9.68 Put	Bond Future	1045.6400	1.0456	1044.6000	1.0446	0.099	0.0000	0.0000
2024/05/03	R186	07/08/2025	10.25 Call	Bond Future	1334.8600	1.3349	1333.7600	1.3338	0.082	0.0000	0.0000
2024/05/03	R186	07/08/2025	10.25 Put	Bond Future	789.8100	0.7898	788.7100	0.7887	0.139	0.0000	0.0000
2024/05/03	R186	07/08/2025	9.22 Put	Bond Future	1327.1400	1.3271	1326.2100	1.3262	0.070	0.0000	0.0000
2024/05/03	R186	07/08/2025	9.22 Call	Bond Future	579.7700	0.5798	578.8400	0.5788	0.160	0.0000	0.0000
2024/05/03	R202	02/05/2024		Bond Future	255.8900	255.8900	255.8900	255.8900	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	
2024/05/03	R202	01/08/2024		Bond Future	259.0341	259.0341	259.0925	259.0925	0.023	0.0000	0.0000
2024/05/03	R202	07/11/2024		Bond Future	265.2168	265.2168	265.3323	265.3323	0.044	0.0000	0.0000
2024/05/03	R202	06/02/2025		Bond Future	265.8019	265.8019	265.9704	265.9704	0.063	0.0000	0.0000
2024/05/03	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	R202	06/02/2025	266.79 Put	Bond Future	988.1200	0.9881	819.6500	0.8197	17.050	0.0000	0.0000
2024/05/03	R202	08/05/2025		Bond Future	271.6011	271.6011	271.8542	271.8542	0.093	0.0000	0.0000
2024/05/03	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	R202	08/05/2025	272.31 Put	Bond Future	708.9300	0.7089	455.8200	0.4558	35.703	0.0000	0.0000
2024/05/03	R202	07/08/2025		Bond Future	272.1805	272.1805	272.1805	272.1805	0.000	0.0000	0.0000
2024/05/03	R202	07/08/2025	271.60 Call	Bond Future	580.5400	0.5805	580.5400	0.5805	0.000	0.0000	0.0000
2024/05/03	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	R209	02/05/2024		Bond Future	11.1800	68.6063	11.1800	68.6063	0.000	0.0000	0.0000
2024/05/03	R209	01/08/2024		Bond Future	12.2850	65.2893	12.2991	65.2265	0.115	0.0000	0.0000
2024/05/03	R209	01/08/2024	11.79 Call	Bond Future	864.0500	0.8641	891.4400	0.8914	3.170	0.0000	0.0000
2024/05/03	R209	01/08/2024	11.79 Put	Bond Future	3123.0700	3.1231	3213.3200	3.2133	2.890	0.0000	0.0000
2024/05/03	R209	01/08/2024	11.80 Call	Bond Future	879.7200	0.8797	907.2200	0.9072	3.126	0.0000	0.0000
2024/05/03	R209	01/08/2024	11.80 Put	Bond Future	3092.0100	3.0920	3182.3700	3.1824	2.922	0.0000	0.0000
2024/05/03	R209	01/08/2024	11.78 Call	Bond Future	848.5500	0.8486	875.8300	0.8758	3.215	0.0000	0.0000
2024/05/03	R209	01/08/2024	11.78 Put	Bond Future	3154.3400	3.1543	3244.4800	3.2445	2.858	0.0000	0.0000
2024/05/03	R209	07/11/2024		Bond Future	12.4143	63.6734	12.4259	63.6228	0.093	0.0000	0.0000
2024/05/03	R209	07/11/2024	12.22 Call	Bond Future	2242.6000	2.2426	2195.8300	2.1958	2.086	0.0000	0.0000
2024/05/03	R209	07/11/2024	12.22 Put	Bond Future	3101.2100	3.1012	3105.0700	3.1051	0.124	0.0000	0.0000
2024/05/03	R209	07/11/2024	12.23 Call	Bond Future	2264.4800	2.2645	2217.5500	2.2176	2.072	0.0000	0.0000
2024/05/03	R209	07/11/2024	12.23 Put	Bond Future	3078.5100	3.0785	3082.2100	3.0822	0.120	0.0000	0.0000
2024/05/03	R209	07/11/2024	12.21 Call	Bond Future	2220.8200	2.2208	2174.3800	2.1744	2.091	0.0000	0.0000
2024/05/03	R209	07/11/2024	12.21 Put	Bond Future	3124.0600	3.1241	3128.2500	3.1283	0.134	0.0000	0.0000
2024/05/03	R209	06/02/2025		Bond Future	12.5441	65.0577	12.5532	65.0184	0.073	0.0000	0.0000
2024/05/03	R209	06/02/2025	12.44 Call	Bond Future	3111.9100	3.1119	2976.2400	2.9762	4.360	0.0000	0.0000
2024/05/03	R209	06/02/2025	12.44 Put	Bond Future	3562.1900	3.5622	3465.7600	3.4658	2.707	0.0000	0.0000
2024/05/03	R209	08/05/2025		Bond Future	12.6821	63.3042	12.6869	63.2838	0.038	0.0000	0.0000
2024/05/03	R209	08/05/2025	11.89 Call	Bond Future	2038.3000	2.0383	2197.8900	2.1979	7.830	0.0000	0.0000
2024/05/03	R209	08/05/2025	11.89 Put	Bond Future	5513.8900	5.5139	5693.9400	5.6939	3.265	0.0000	0.0000
2024/05/03	R209	07/08/2025		Bond Future	12.8446	64.5906	12.8446	64.5906	0.000	0.0000	0.0000
2024/05/03	R209	07/08/2025	12.68 Call	Bond Future	3780.5400	3.7805	3776.1100	3.7761	0.117	0.0000	0.0000
2024/05/03	R209	07/08/2025	12.68 Put	Bond Future	4468.2000	4.4682	4463.7700	4.4638	0.099	0.0000	0.0000
2024/05/03	R210	02/05/2024		Bond Future	234.5300	234.5300	234.5300	234.5300	0.000	0.0000	0.0000
2024/05/03	R210	01/08/2024		Bond Future	238.8438	238.8438	239.1095	239.1095	0.111	0.0000	0.0000
2024/05/03	R210	07/11/2024		Bond Future	241.1928	241.1928	241.5156	241.5156	0.134	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	
2024/05/03	R210	06/02/2025		Bond Future	246.4947	246.4947	246.8717	246.8717	0.153	0.0000	0.0000
2024/05/03	R210	06/02/2025	239.61 Call	Bond Future	6884.7400	6.8847	7261.7000	7.2617	5.475	0.0000	0.0000
2024/05/03	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	R210	08/05/2025		Bond Future	248.4423	248.4423	248.9016	248.9016	0.185	0.0000	0.0000
2024/05/03	R210	08/05/2025	248.03 Call	Bond Future	412.3400	0.4123	871.5500	0.8716	111.367	0.0000	0.0000
2024/05/03	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	R210	07/08/2025		Bond Future	254.1152	254.1152	254.1152	254.1152	0.000	0.0000	0.0000
2024/05/03	R210	07/08/2025	248.44 Call	Bond Future	5675.2100	5.6752	5675.2100	5.6752	0.000	0.0000	0.0000
2024/05/03	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	R213	02/05/2024		Bond Future	10.2900	85.4508	10.2900	85.4508	0.000	0.0000	0.0000
2024/05/03	R213	01/08/2024		Bond Future	11.2375	83.6978	11.2151	83.7871	0.200	0.0000	0.0000
2024/05/03	R213	01/08/2024	10.87 Call	Bond Future	958.2700	0.9583	986.8700	0.9869	2.985	0.0000	0.0000
2024/05/03	R213	01/08/2024	10.87 Put	Bond Future	2439.3900	2.4394	2378.6000	2.3786	2.492	0.0000	0.0000
2024/05/03	R213	01/08/2024	10.88 Call	Bond Future	973.7200	0.9737	1002.6500	1.0027	2.971	0.0000	0.0000
2024/05/03	R213	01/08/2024	10.88 Put	Bond Future	2414.1000	2.4141	2353.6400	2.3536	2.504	0.0000	0.0000
2024/05/03	R213	01/08/2024	10.86 Call	Bond Future	942.9700	0.9430	971.0900	0.9711	2.982	0.0000	0.0000
2024/05/03	R213	01/08/2024	10.86 Put	Bond Future	2464.8600	2.4649	2403.5900	2.4036	2.486	0.0000	0.0000
2024/05/03	R213	07/11/2024		Bond Future	11.3686	82.1121	11.3404	82.2212	0.248	0.0000	0.0000
2024/05/03	R213	07/11/2024	11.22 Call	Bond Future	1790.8400	1.7908	2033.4300	2.0334	13.546	0.0000	0.0000
2024/05/03	R213	07/11/2024	11.22 Put	Bond Future	2367.0000	2.3670	2500.5300	2.5005	5.641	0.0000	0.0000
2024/05/03	R213	07/11/2024	11.23 Call	Bond Future	1810.0400	1.8100	2053.4900	2.0535	13.450	0.0000	0.0000
2024/05/03	R213	07/11/2024	11.23 Put	Bond Future	2347.2700	2.3473	2481.6600	2.4817	5.725	0.0000	0.0000
2024/05/03	R213	07/11/2024	11.21 Call	Bond Future	1771.7500	1.7718	2013.7000	2.0137	13.656	0.0000	0.0000
2024/05/03	R213	07/11/2024	11.21 Put	Bond Future	2386.8700	2.3869	2519.7600	2.5198	5.568	0.0000	0.0000
2024/05/03	R213	06/02/2025		Bond Future	11.5095	83.8977	11.4754	84.0252	0.296	0.0000	0.0000
2024/05/03	R213	06/02/2025	11.35 Call	Bond Future	2377.1600	2.3772	2444.6600	2.4447	2.840	0.0000	0.0000
2024/05/03	R213	06/02/2025	11.35 Put	Bond Future	2976.0400	2.9760	2916.0300	2.9160	2.016	0.0000	0.0000
2024/05/03	R213	08/05/2025		Bond Future	11.6564	82.1459	11.6135	82.3013	0.368	0.0000	0.0000
2024/05/03	R213	08/05/2025	10.52 Call	Bond Future	1179.8600	1.1799	1377.8200	1.3778	16.778	0.0000	0.0000
2024/05/03	R213	08/05/2025	10.52 Put	Bond Future	5423.7400	5.4237	5466.3100	5.4663	0.785	0.0000	0.0000
2024/05/03	R213	07/08/2025		Bond Future	11.7921	84.0033	11.7921	84.0033	0.000	0.0000	0.0000
2024/05/03	R213	07/08/2025	11.66 Call	Bond Future	3077.1100	3.0771	3073.5400	3.0735	0.116	0.0000	0.0000
2024/05/03	R213	07/08/2025	11.66 Put	Bond Future	3540.8400	3.5408	3537.2700	3.5373	0.101	0.0000	0.0000
2024/05/03	R214	02/05/2024		Bond Future	11.4700	64.5040	11.4700	64.5040	0.000	0.0000	0.0000
2024/05/03	R214	01/08/2024		Bond Future	12.5900	60.8262	12.6041	60.7617	0.113	0.0000	0.0000
2024/05/03	R214	01/08/2024	12.17 Call	Bond Future	1031.4200	1.0314	1011.6600	1.0117	1.916	0.0000	0.0000
2024/05/03	R214	01/08/2024	12.17 Put	Bond Future	2995.0400	2.9950	3039.7900	3.0398	1.494	0.0000	0.0000
2024/05/03	R214	01/08/2024	12.18 Call	Bond Future	1048.9900	1.0490	1028.9800	1.0290	1.908	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/05/03	R214	01/08/2024	12.18 Put	Bond Future	2964.6700	2.9647	3009.1700	3.0092	1.501	0.0000	0.0000
2024/05/03	R214	01/08/2024	12.16 Call	Bond Future	1014.1200	1.0141	994.5100	0.9945	1.934	0.0000	0.0000
2024/05/03	R214	01/08/2024	12.16 Put	Bond Future	3025.7400	3.0257	3070.6400	3.0706	1.484	0.0000	0.0000
2024/05/03	R214	07/11/2024	12.61 Call	Bond Future	2461.3800	2.4614	2488.4900	2.4885	1.101	0.0000	0.0000
2024/05/03	R214	07/11/2024	12.61 Put	Bond Future	2943.1200	2.9431	3023.6300	3.0236	2.736	0.0000	0.0000
2024/05/03	R214	07/11/2024	12.62 Call	Bond Future	2484.7200	2.4847	2511.8500	2.5119	1.092	0.0000	0.0000
2024/05/03	R214	07/11/2024	12.62 Put	Bond Future	2921.0300	2.9210	3001.5600	3.0016	2.757	0.0000	0.0000
2024/05/03	R214	07/11/2024	12.60 Call	Bond Future	2438.3200	2.4383	2465.4100	2.4654	1.111	0.0000	0.0000
2024/05/03	R214	07/11/2024	12.60 Put	Bond Future	2965.5300	2.9655	3046.0200	3.0460	2.714	0.0000	0.0000
2024/05/03	R214	07/11/2024		Bond Future	12.7167	58.9549	12.7286	58.9015	0.094	0.0000	0.0000
2024/05/03	R214	06/02/2025		Bond Future	12.8457	60.2367	12.8554	60.1937	0.076	0.0000	0.0000
2024/05/03	R214	06/02/2025	12.71 Call	Bond Future	3159.0600	3.1591	2937.8600	2.9379	7.002	0.0000	0.0000
2024/05/03	R214	06/02/2025	12.71 Put	Bond Future	3762.9700	3.7630	3584.7600	3.5848	4.736	0.0000	0.0000
2024/05/03	R214	08/05/2025		Bond Future	12.9747	58.2281	12.9807	58.2021	0.046	0.0000	0.0000
2024/05/03	R214	08/05/2025	12.40 Call	Bond Future	2461.8800	2.4619	2464.2100	2.4642	0.095	0.0000	0.0000
2024/05/03	R214	08/05/2025	12.40 Put	Bond Future	5048.0900	5.0481	5076.4600	5.0765	0.562	0.0000	0.0000
2024/05/03	R214	07/08/2025		Bond Future	13.1285	59.4041	13.1285	59.4041	0.000	0.0000	0.0000
2024/05/03	R214	07/08/2025	12.97 Call	Bond Future	3742.9100	3.7429	3738.5200	3.7385	0.117	0.0000	0.0000
2024/05/03	R214	07/08/2025	12.97 Put	Bond Future	4425.8300	4.4258	4421.4400	4.4214	0.099	0.0000	0.0000
2024/05/03	R248	02/05/2024		Bond Future	11.4700	79.5547	11.4700	79.5547	0.000	0.0000	0.0000
2024/05/03	R248	01/08/2024		Bond Future	12.7981	73.8372	12.8174	73.7324	0.151	0.0000	0.0000
2024/05/03	R248	01/08/2024	12.31 Call	Bond Future	1109.4000	1.1094	1079.4600	1.0795	2.699	0.0000	0.0000
2024/05/03	R248	01/08/2024	12.31 Put	Bond Future	3852.7600	3.8528	3927.6500	3.9277	1.944	0.0000	0.0000
2024/05/03	R248	01/08/2024	12.32 Call	Bond Future	1129.2100	1.1292	1098.8600	1.0989	2.688	0.0000	0.0000
2024/05/03	R248	01/08/2024	12.32 Put	Bond Future	3814.4700	3.8145	3888.9500	3.8890	1.953	0.0000	0.0000
2024/05/03	R248	01/08/2024	12.30 Call	Bond Future	1089.8100	1.0898	1060.2700	1.0603	2.711	0.0000	0.0000
2024/05/03	R248	01/08/2024	12.30 Put	Bond Future	3891.3500	3.8914	3966.6400	3.9666	1.935	0.0000	0.0000
2024/05/03	R248	07/11/2024	12.79 Call	Bond Future	2952.8100	2.9528	2889.4100	2.8894	2.147	0.0000	0.0000
2024/05/03	R248	07/11/2024	12.79 Put	Bond Future	3727.5600	3.7276	3756.1000	3.7561	0.766	0.0000	0.0000
2024/05/03	R248	07/11/2024	12.80 Call	Bond Future	2980.2600	2.9803	2916.6000	2.9166	2.136	0.0000	0.0000
2024/05/03	R248	07/11/2024	12.80 Put	Bond Future	3700.6600	3.7007	3728.9400	3.7289	0.764	0.0000	0.0000
2024/05/03	R248	07/11/2024	12.78 Call	Bond Future	2925.4700	2.9255	2862.3200	2.8623	2.159	0.0000	0.0000
2024/05/03	R248	07/11/2024	12.78 Put	Bond Future	3754.6500	3.7547	3783.4400	3.7834	0.767	0.0000	0.0000
2024/05/03	R248	07/11/2024		Bond Future	12.9339	71.1282	12.9511	71.0363	0.133	0.0000	0.0000
2024/05/03	R248	06/02/2025		Bond Future	13.0722	72.6745	13.0875	72.5945	0.117	0.0000	0.0000
2024/05/03	R248	06/02/2025	12.71 Call	Bond Future	3217.9700	3.2180	2953.5700	2.9536	8.216	0.0000	0.0000
2024/05/03	R248	06/02/2025	12.71 Put	Bond Future	5159.8300	5.1598	4975.4400	4.9754	3.574	0.0000	0.0000
2024/05/03	R248	08/05/2025		Bond Future	13.2105	69.7887	13.2222	69.7286	0.089	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	
2024/05/03	R248	08/05/2025	12.60 Call	Bond Future	2973.5400	2.9735	3083.6300	3.0836	3.702	0.0000	0.0000
2024/05/03	R248	08/05/2025	12.60 Put	Bond Future	6241.3400	6.2413	6411.5800	6.4116	2.728	0.0000	0.0000
2024/05/03	R248	07/08/2025		Bond Future	13.3807	71.1677	13.3807	71.1677	0.000	0.0000	0.0000
2024/05/03	R248	07/08/2025	13.21 Call	Bond Future	4584.3300	4.5843	4578.9400	4.5789	0.118	0.0000	0.0000
2024/05/03	R248	07/08/2025	13.21 Put	Bond Future	5450.6800	5.4507	5445.2900	5.4453	0.099	0.0000	0.0000
2024/05/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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