



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

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/05/2024 TO 22/05/2024

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
2024/05/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/22	2025	01/08/2024		Bond Future	181.8343	181.8343	181.9379	0.057	0.0000	0.0000
2024/05/22	2025	07/11/2024		Bond Future	186.1806	186.1806	186.2872	0.057	0.0000	0.0000
2024/05/22	2029	01/08/2024		Bond Future	131.0699	131.0699	131.0302	0.030	0.0000	0.0000
2024/05/22	2029	07/11/2024		Bond Future	132.7957	132.7957	132.7573	0.029	0.0000	0.0000
2024/05/22	2029	06/02/2025		Bond Future	135.7200	135.7200	135.6818	0.028	0.0000	0.0000
2024/05/22	2029	06/02/2025	132.40 Call	Bond Future	3319.9600	3.3200	3281.8100	1.149	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	
2024/05/22	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	2029	08/05/2025		Bond Future	137.2806	137.2806	137.2448	137.2448	0.026	0.0000	0.0000
2024/05/22	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	2029	08/05/2025	137.85 Put	Bond Future	569.4100	0.5694	605.2200	0.6052	6.289	0.0000	0.0000
2024/05/22	2029	07/08/2025		Bond Future	140.1710	140.1710	140.1363	140.1363	0.025	0.0000	0.0000
2024/05/22	2029	07/08/2025	137.41 Call	Bond Future	2760.9700	2.7610	2726.2900	2.7263	1.256	0.0000	0.0000
2024/05/22	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	2030	01/08/2024	10.21 Put	Bond Future	1545.8400	1.5458	1541.7000	1.5417	0.268	0.0000	0.0000
2024/05/22	2030	01/08/2024	10.21 Call	Bond Future	1036.3500	1.0364	1023.9100	1.0239	1.200	0.0000	0.0000
2024/05/22	2030	01/08/2024	10.71 Put	Bond Future	748.6900	0.7487	742.9100	0.7429	0.772	0.0000	0.0000
2024/05/22	2030	01/08/2024	10.71 Call	Bond Future	2155.5000	2.1555	2141.4200	2.1414	0.653	0.0000	0.0000
2024/05/22	2030	01/08/2024	11.31 Call	Bond Future	3920.2300	3.9202	3907.3600	3.9074	0.328	0.0000	0.0000
2024/05/22	2030	01/08/2024	11.31 Put	Bond Future	279.7200	0.2797	275.1500	0.2752	1.634	0.0000	0.0000
2024/05/22	2030	01/08/2024		Bond Future	10.3417	90.5100	10.3438	90.5017	0.021	0.0000	0.0000
2024/05/22	2030	01/08/2024	10.38 Call	Bond Future	1369.8900	1.3699	1356.5200	1.3565	0.976	0.0000	0.0000
2024/05/22	2030	01/08/2024	10.38 Put	Bond Future	1222.1400	1.2221	1217.0700	1.2171	0.415	0.0000	0.0000
2024/05/22	2030	01/08/2024	10.39 Call	Bond Future	1391.0800	1.3911	1377.6700	1.3777	0.964	0.0000	0.0000
2024/05/22	2030	01/08/2024	10.39 Put	Bond Future	1204.8500	1.2049	1199.7400	1.1997	0.424	0.0000	0.0000
2024/05/22	2030	01/08/2024	10.37 Call	Bond Future	1348.7100	1.3487	1335.3900	1.3354	0.988	0.0000	0.0000
2024/05/22	2030	01/08/2024	10.37 Put	Bond Future	1239.4500	1.2395	1234.4300	1.2344	0.405	0.0000	0.0000
2024/05/22	2030	07/11/2024		Bond Future	10.4287	92.6497	10.4309	92.6415	0.021	0.0000	0.0000
2024/05/22	2030	07/11/2024	10.75 Call	Bond Future	2566.0800	2.5661	2555.6000	2.5556	0.408	0.0000	0.0000
2024/05/22	2030	07/11/2024	10.75 Put	Bond Future	1383.7100	1.3837	1381.4700	1.3815	0.162	0.0000	0.0000
2024/05/22	2030	07/11/2024	10.76 Call	Bond Future	2589.4900	2.5895	2578.9900	2.5790	0.405	0.0000	0.0000
2024/05/22	2030	07/11/2024	10.76 Put	Bond Future	1370.6400	1.3706	1368.3800	1.3684	0.165	0.0000	0.0000
2024/05/22	2030	07/11/2024	10.74 Call	Bond Future	2543.0000	2.5430	2532.5300	2.5325	0.412	0.0000	0.0000
2024/05/22	2030	07/11/2024	10.74 Put	Bond Future	1397.1400	1.3971	1394.9100	1.3949	0.160	0.0000	0.0000
2024/05/22	2030	07/11/2024	10.21 Put	Bond Future	2286.2400	2.2862	2285.5000	2.2855	0.032	0.0000	0.0000
2024/05/22	2030	07/11/2024	10.21 Call	Bond Future	1470.5300	1.4705	1461.5500	1.4616	0.611	0.0000	0.0000
2024/05/22	2030	07/11/2024	10.71 Put	Bond Future	1438.3200	1.4383	1436.1500	1.4362	0.151	0.0000	0.0000
2024/05/22	2030	07/11/2024	10.71 Call	Bond Future	2474.5500	2.4746	2464.1400	2.4641	0.421	0.0000	0.0000
2024/05/22	2030	07/11/2024	11.91 Call	Bond Future	5730.1600	5.7302	5719.4200	5.7194	0.187	0.0000	0.0000
2024/05/22	2030	07/11/2024	11.91 Put	Bond Future	435.9000	0.4359	433.4000	0.4334	0.574	0.0000	0.0000
2024/05/22	2030	06/02/2025		Bond Future	10.5247	90.6576	10.5269	90.6499	0.020	0.0000	0.0000
2024/05/22	2030	06/02/2025	10.68 Call	Bond Future	2581.5500	2.5816	2572.9500	2.5730	0.333	0.0000	0.0000
2024/05/22	2030	06/02/2025	10.68 Put	Bond Future	2030.0000	2.0300	2029.0700	2.0291	0.046	0.0000	0.0000
2024/05/22	2030	08/05/2025	12.28 Call	Bond Future	6355.7800	6.3558	6347.0500	6.3471	0.137	0.0000	0.0000
2024/05/22	2030	08/05/2025	12.28 Put	Bond Future	949.0800	0.9491	947.5300	0.9475	0.163	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	
2024/05/22	2030	08/05/2025	10.69 Put	Bond Future	2473.1400	2.4731	2472.9100	2.4729	0.009	0.0000	0.0000
2024/05/22	2030	08/05/2025	10.69 Call	Bond Future	2654.1400	2.6541	2646.7300	2.6467	0.279	0.0000	0.0000
2024/05/22	2030	08/05/2025	11.86 Call	Bond Future	5291.9800	5.2920	5283.3600	5.2834	0.163	0.0000	0.0000
2024/05/22	2030	08/05/2025	11.86 Put	Bond Future	1228.4300	1.2284	1226.9900	1.2270	0.117	0.0000	0.0000
2024/05/22	2030	08/05/2025	10.31 Put	Bond Future	3092.6100	3.0926	3093.1400	3.0931	0.017	0.0000	0.0000
2024/05/22	2030	08/05/2025	10.31 Call	Bond Future	1966.4300	1.9664	1959.7800	1.9598	0.338	0.0000	0.0000
2024/05/22	2030	08/05/2025		Bond Future	10.6370	92.6408	10.6391	92.6336	0.020	0.0000	0.0000
2024/05/22	2030	08/05/2025	9.93 Call	Bond Future	1390.4700	1.3905	1384.7500	1.3848	0.411	0.0000	0.0000
2024/05/22	2030	08/05/2025	9.93 Put	Bond Future	3847.2400	3.8472	3848.7000	3.8487	0.038	0.0000	0.0000
2024/05/22	2030	07/08/2025		Bond Future	10.7933	90.5558	10.7951	90.5498	0.017	0.0000	0.0000
2024/05/22	2030	07/08/2025	11.11 Call	Bond Future	3339.2500	3.3393	3332.6900	3.3327	0.196	0.0000	0.0000
2024/05/22	2030	07/08/2025	11.11 Put	Bond Future	2314.0200	2.3140	2313.4600	2.3135	0.024	0.0000	0.0000
2024/05/22	2030	07/08/2025	12.12 Call	Bond Future	5575.3100	5.5753	5568.0400	5.5680	0.130	0.0000	0.0000
2024/05/22	2030	07/08/2025	12.12 Put	Bond Future	1375.2500	1.3753	1373.9800	1.3740	0.092	0.0000	0.0000
2024/05/22	2030	07/08/2025	10.48 Put	Bond Future	3206.1100	3.2061	3206.4300	3.2064	0.010	0.0000	0.0000
2024/05/22	2030	07/08/2025	10.48 Call	Bond Future	2177.6300	2.1776	2171.9500	2.1720	0.261	0.0000	0.0000
2024/05/22	2032	01/08/2024	12.54 Call	Bond Future	6093.4100	6.0934	6102.4500	6.1025	0.148	0.0000	0.0000
2024/05/22	2032	01/08/2024	12.54 Put	Bond Future	226.2600	0.2263	218.9500	0.2190	3.231	0.0000	0.0000
2024/05/22	2032	01/08/2024	11.66 Call	Bond Future	2951.1900	2.9512	2952.1800	2.9522	0.034	0.0000	0.0000
2024/05/22	2032	01/08/2024	11.66 Put	Bond Future	848.8600	0.8489	833.5000	0.8335	1.809	0.0000	0.0000
2024/05/22	2032	01/08/2024	11.11 Put	Bond Future	1783.7700	1.7838	1764.1000	1.7641	1.103	0.0000	0.0000
2024/05/22	2032	01/08/2024	11.11 Call	Bond Future	1414.8100	1.4148	1411.4900	1.4115	0.235	0.0000	0.0000
2024/05/22	2032	01/08/2024	11.61 Put	Bond Future	910.9600	0.9110	895.1200	0.8951	1.739	0.0000	0.0000
2024/05/22	2032	01/08/2024	11.61 Call	Bond Future	2792.4800	2.7925	2792.9900	2.7930	0.018	0.0000	0.0000
2024/05/22	2032	01/08/2024	12.31 Call	Bond Future	5227.7000	5.2277	5234.8900	5.2349	0.138	0.0000	0.0000
2024/05/22	2032	01/08/2024	12.31 Put	Bond Future	322.7400	0.3227	313.5800	0.3136	2.838	0.0000	0.0000
2024/05/22	2032	01/08/2024	11.14 Call	Bond Future	1485.0900	1.4851	1481.9300	1.4819	0.213	0.0000	0.0000
2024/05/22	2032	01/08/2024	11.14 Put	Bond Future	1716.8200	1.7168	1697.3100	1.6973	1.136	0.0000	0.0000
2024/05/22	2032	01/08/2024	11.15 Call	Bond Future	1508.9100	1.5089	1505.8000	1.5058	0.206	0.0000	0.0000
2024/05/22	2032	01/08/2024	11.15 Put	Bond Future	1694.9600	1.6950	1675.5000	1.6755	1.148	0.0000	0.0000
2024/05/22	2032	01/08/2024	11.13 Call	Bond Future	1461.4700	1.4615	1458.2500	1.4583	0.220	0.0000	0.0000
2024/05/22	2032	01/08/2024	11.13 Put	Bond Future	1738.9100	1.7389	1719.3400	1.7193	1.125	0.0000	0.0000
2024/05/22	2032	01/08/2024		Bond Future	11.1908	88.0070	11.1872	88.0233	0.032	0.0000	0.0000
2024/05/22	2032	07/11/2024	11.48 Call	Bond Future	2767.1200	2.7671	2769.8200	2.7698	0.098	0.0000	0.0000
2024/05/22	2032	07/11/2024	11.48 Put	Bond Future	2007.6600	2.0077	1993.3500	1.9934	0.713	0.0000	0.0000
2024/05/22	2032	07/11/2024	11.49 Call	Bond Future	2792.9900	2.7930	2795.7400	2.7957	0.098	0.0000	0.0000
2024/05/22	2032	07/11/2024	11.49 Put	Bond Future	1989.7800	1.9898	1975.5200	1.9755	0.717	0.0000	0.0000
2024/05/22	2032	07/11/2024	11.47 Call	Bond Future	2741.3500	2.7414	2744.0000	2.7440	0.097	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	
2024/05/22	2032	07/11/2024	11.47 Put	Bond Future	2025.6800	2.0257	2011.3200	2.0113	0.709	0.0000	0.0000
2024/05/22	2032	07/11/2024		Bond Future	11.3075	85.9198	11.3037	85.9369	0.034	0.0000	0.0000
2024/05/22	2032	07/11/2024	11.11 Put	Bond Future	2772.0900	2.7721	2756.0700	2.7561	0.578	0.0000	0.0000
2024/05/22	2032	07/11/2024	11.11 Call	Bond Future	1891.7100	1.8917	1892.7000	1.8927	0.052	0.0000	0.0000
2024/05/22	2032	07/11/2024	11.61 Put	Bond Future	1787.4100	1.7874	1773.7700	1.7738	0.763	0.0000	0.0000
2024/05/22	2032	07/11/2024	11.61 Call	Bond Future	3113.4400	3.1134	3116.8100	3.1168	0.108	0.0000	0.0000
2024/05/22	2032	07/11/2024	12.95 Call	Bond Future	7397.0000	7.3970	7407.1400	7.4071	0.137	0.0000	0.0000
2024/05/22	2032	07/11/2024	12.95 Put	Bond Future	508.2100	0.5082	501.3400	0.5013	1.352	0.0000	0.0000
2024/05/22	2032	07/11/2024	13.36 Call	Bond Future	8798.9300	8.7989	8811.0500	8.8111	0.138	0.0000	0.0000
2024/05/22	2032	07/11/2024	13.36 Put	Bond Future	304.5200	0.3045	299.6300	0.2996	1.606	0.0000	0.0000
2024/05/22	2032	07/11/2024	11.64 Put	Bond Future	1739.9600	1.7400	1726.4800	1.7265	0.775	0.0000	0.0000
2024/05/22	2032	07/11/2024	11.64 Call	Bond Future	3196.0400	3.1960	3199.5700	3.1996	0.110	0.0000	0.0000
2024/05/22	2032	06/02/2025		Bond Future	11.4287	87.7911	11.4245	87.8091	0.037	0.0000	0.0000
2024/05/22	2032	06/02/2025	11.72 Call	Bond Future	3591.8400	3.5918	3596.8600	3.5969	0.140	0.0000	0.0000
2024/05/22	2032	06/02/2025	11.72 Put	Bond Future	2348.5500	2.3486	2335.5200	2.3355	0.555	0.0000	0.0000
2024/05/22	2032	08/05/2025		Bond Future	11.5558	85.5443	11.5513	85.5634	0.039	0.0000	0.0000
2024/05/22	2032	08/05/2025	10.91 Call	Bond Future	1959.7600	1.9598	1962.8000	1.9628	0.155	0.0000	0.0000
2024/05/22	2032	08/05/2025	10.91 Put	Bond Future	4720.2600	4.7203	4704.2500	4.7043	0.339	0.0000	0.0000
2024/05/22	2032	07/08/2025		Bond Future	11.7144	87.3206	11.7093	87.3413	0.044	0.0000	0.0000
2024/05/22	2032	07/08/2025	12.01 Call	Bond Future	4268.8200	4.2688	4276.6100	4.2766	0.182	0.0000	0.0000
2024/05/22	2032	07/08/2025	12.01 Put	Bond Future	3079.5700	3.0796	3066.6500	3.0667	0.420	0.0000	0.0000
2024/05/22	2033	01/08/2024		Bond Future	122.5146	122.5146	122.6882	122.6882	0.142	0.0000	0.0000
2024/05/22	2033	07/11/2024		Bond Future	123.9381	123.9381	124.1181	124.1181	0.145	0.0000	0.0000
2024/05/22	2033	06/02/2025		Bond Future	126.6674	126.6674	126.8523	126.8523	0.146	0.0000	0.0000
2024/05/22	2033	06/02/2025	124.94 Call	Bond Future	1727.4400	1.7274	1912.3400	1.9123	10.704	0.0000	0.0000
2024/05/22	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	2033	08/05/2025		Bond Future	127.9272	127.9272	128.1195	128.1195	0.150	0.0000	0.0000
2024/05/22	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	2033	08/05/2025	130.62 Put	Bond Future	2692.8200	2.6928	2500.5500	2.5006	7.140	0.0000	0.0000
2024/05/22	2033	07/08/2025		Bond Future	130.6206	130.6206	130.8188	130.8188	0.152	0.0000	0.0000
2024/05/22	2033	07/08/2025	128.65 Call	Bond Future	1970.6300	1.9706	2168.8000	2.1688	10.056	0.0000	0.0000
2024/05/22	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	2037	01/08/2024	13.82 Call	Bond Future	7350.9400	7.3509	7316.9800	7.3170	0.462	0.0000	0.0000
2024/05/22	2037	01/08/2024	13.82 Put	Bond Future	195.1000	0.1951	192.0200	0.1920	1.579	0.0000	0.0000
2024/05/22	2037	01/08/2024	13.17 Call	Bond Future	4710.1300	4.7101	4675.5400	4.6755	0.734	0.0000	0.0000
2024/05/22	2037	01/08/2024	13.17 Put	Bond Future	545.7300	0.5457	542.0200	0.5420	0.680	0.0000	0.0000
2024/05/22	2037	01/08/2024		Bond Future	12.3286	76.0543	12.3346	76.0234	0.049	0.0000	0.0000
2024/05/22	2037	01/08/2024	12.10 Call	Bond Future	1258.2200	1.2582	1233.6900	1.2337	1.950	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	
2024/05/22	2037	01/08/2024	12.10 Put	Bond Future	2450.6100	2.4506	2456.9600	2.4570	0.259	0.0000	0.0000
2024/05/22	2037	01/08/2024	12.11 Call	Bond Future	1280.6900	1.2807	1255.9600	1.2560	1.931	0.0000	0.0000
2024/05/22	2037	01/08/2024	12.11 Put	Bond Future	2420.3600	2.4204	2426.5100	2.4265	0.254	0.0000	0.0000
2024/05/22	2037	01/08/2024	12.09 Call	Bond Future	1235.8500	1.2359	1211.5100	1.2115	1.969	0.0000	0.0000
2024/05/22	2037	01/08/2024	12.09 Put	Bond Future	2481.0100	2.4810	2487.5500	2.4876	0.264	0.0000	0.0000
2024/05/22	2037	07/11/2024		Bond Future	12.4590	77.8523	12.4652	77.8209	0.050	0.0000	0.0000
2024/05/22	2037	07/11/2024	12.58 Call	Bond Future	3163.9300	3.1639	3138.2700	3.1383	0.811	0.0000	0.0000
2024/05/22	2037	07/11/2024	12.58 Put	Bond Future	2554.9100	2.5549	2560.6300	2.5606	0.224	0.0000	0.0000
2024/05/22	2037	07/11/2024	12.59 Call	Bond Future	3192.7300	3.1927	3166.9800	3.1670	0.807	0.0000	0.0000
2024/05/22	2037	07/11/2024	12.59 Put	Bond Future	2533.7000	2.5337	2539.3300	2.5393	0.222	0.0000	0.0000
2024/05/22	2037	07/11/2024	12.57 Call	Bond Future	3135.0400	3.1350	3109.4700	3.1095	0.816	0.0000	0.0000
2024/05/22	2037	07/11/2024	12.57 Put	Bond Future	2576.0700	2.5761	2581.8800	2.5819	0.226	0.0000	0.0000
2024/05/22	2037	06/02/2025		Bond Future	12.5923	75.2868	12.5987	75.2554	0.050	0.0000	0.0000
2024/05/22	2037	06/02/2025	12.76 Call	Bond Future	3882.9900	3.8830	3858.8000	3.8588	0.623	0.0000	0.0000
2024/05/22	2037	06/02/2025	12.76 Put	Bond Future	3056.8400	3.0568	3064.0800	3.0641	0.237	0.0000	0.0000
2024/05/22	2037	08/05/2025		Bond Future	12.7352	76.9331	12.7417	76.9015	0.051	0.0000	0.0000
2024/05/22	2037	08/05/2025	12.25 Call	Bond Future	2795.0200	2.7950	2776.2400	2.7762	0.672	0.0000	0.0000
2024/05/22	2037	08/05/2025	12.25 Put	Bond Future	5213.7300	5.2137	5226.5100	5.2265	0.245	0.0000	0.0000
2024/05/22	2037	08/05/2025	12.55 Put	Bond Future	4408.1300	4.4081	4418.7200	4.4187	0.240	0.0000	0.0000
2024/05/22	2037	08/05/2025	12.55 Call	Bond Future	3497.9100	3.4979	3476.9400	3.4769	0.600	0.0000	0.0000
2024/05/22	2037	08/05/2025	13.30 Put	Bond Future	2888.6300	2.8886	2894.7500	2.8948	0.212	0.0000	0.0000
2024/05/22	2037	08/05/2025	13.30 Call	Bond Future	5569.0700	5.5691	5543.6300	5.5436	0.457	0.0000	0.0000
2024/05/22	2037	08/05/2025	13.35 Put	Bond Future	2808.2200	2.8082	2814.0900	2.8141	0.209	0.0000	0.0000
2024/05/22	2037	08/05/2025	13.35 Call	Bond Future	5719.2200	5.7192	5693.5300	5.6935	0.449	0.0000	0.0000
2024/05/22	2037	07/08/2025		Bond Future	12.9053	74.2692	12.9118	74.2382	0.051	0.0000	0.0000
2024/05/22	2037	07/08/2025	13.01 Call	Bond Future	4647.4700	4.6475	4625.5300	4.6255	0.472	0.0000	0.0000
2024/05/22	2037	07/08/2025	13.01 Put	Bond Future	4150.8000	4.1508	4159.9200	4.1599	0.220	0.0000	0.0000
2024/05/22	2038	01/08/2024		Bond Future	131.1090	131.1090	131.0510	131.0510	0.044	0.0000	0.0000
2024/05/22	2038	07/11/2024		Bond Future	134.2427	134.2427	134.1837	134.1837	0.044	0.0000	0.0000
2024/05/22	2038	06/02/2025		Bond Future	135.0695	135.0695	135.0138	135.0138	0.041	0.0000	0.0000
2024/05/22	2038	06/02/2025	135.23 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	2038	06/02/2025	135.23 Put	Bond Future	160.4800	0.1605	216.2300	0.2162	34.740	0.0000	0.0000
2024/05/22	2038	08/05/2025		Bond Future	138.0568	138.0568	138.0007	138.0007	0.041	0.0000	0.0000
2024/05/22	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	2038	08/05/2025	139.68 Put	Bond Future	1623.2100	1.6232	1679.2700	1.6793	3.454	0.0000	0.0000
2024/05/22	2038	07/08/2025		Bond Future	138.7829	138.7829	138.7308	138.7308	0.038	0.0000	0.0000
2024/05/22	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	2038	07/08/2025	139.56 Put	Bond Future	777.1300	0.7771	829.2500	0.8293	6.707	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	
2024/05/22	2040	01/08/2024	12.28 Put	Bond Future	2857.3700	2.8574	2865.3400	2.8653	0.279	0.0000	0.0000
2024/05/22	2040	01/08/2024	12.28 Call	Bond Future	1164.3400	1.1643	1140.0500	1.1401	2.086	0.0000	0.0000
2024/05/22	2040	01/08/2024	12.88 Call	Bond Future	2881.6200	2.8816	2847.8900	2.8479	1.171	0.0000	0.0000
2024/05/22	2040	01/08/2024	12.88 Put	Bond Future	1301.3900	1.3014	1299.9200	1.2999	0.113	0.0000	0.0000
2024/05/22	2040	01/08/2024	13.48 Call	Bond Future	5184.0600	5.1841	5147.7100	5.1477	0.701	0.0000	0.0000
2024/05/22	2040	01/08/2024	13.48 Put	Bond Future	542.1000	0.5421	538.0100	0.5380	0.754	0.0000	0.0000
2024/05/22	2040	01/08/2024	12.95 Put	Bond Future	1179.2100	1.1792	1177.1400	1.1771	0.176	0.0000	0.0000
2024/05/22	2040	01/08/2024	12.95 Call	Bond Future	3127.2200	3.1272	3092.8900	3.0929	1.098	0.0000	0.0000
2024/05/22	2040	01/08/2024		Bond Future	12.5853	75.9590	12.5912	75.9267	0.047	0.0000	0.0000
2024/05/22	2040	01/08/2024	12.33 Call	Bond Future	1276.7600	1.2768	1251.4200	1.2514	1.985	0.0000	0.0000
2024/05/22	2040	01/08/2024	12.33 Put	Bond Future	2688.5200	2.6885	2695.4400	2.6954	0.257	0.0000	0.0000
2024/05/22	2040	01/08/2024	12.34 Call	Bond Future	1299.9400	1.2999	1274.3900	1.2744	1.965	0.0000	0.0000
2024/05/22	2040	01/08/2024	12.34 Put	Bond Future	2655.6400	2.6556	2662.3500	2.6624	0.253	0.0000	0.0000
2024/05/22	2040	01/08/2024	12.32 Call	Bond Future	1253.7000	1.2537	1228.5600	1.2286	2.005	0.0000	0.0000
2024/05/22	2040	01/08/2024	12.32 Put	Bond Future	2721.5900	2.7216	2728.7100	2.7287	0.262	0.0000	0.0000
2024/05/22	2040	07/11/2024	12.85 Call	Bond Future	3398.3100	3.3983	3371.2200	3.3712	0.797	0.0000	0.0000
2024/05/22	2040	07/11/2024	12.85 Put	Bond Future	2694.4500	2.6945	2700.1300	2.7001	0.211	0.0000	0.0000
2024/05/22	2040	07/11/2024	12.86 Call	Bond Future	3429.0200	3.4290	3401.8400	3.4018	0.793	0.0000	0.0000
2024/05/22	2040	07/11/2024	12.86 Put	Bond Future	2672.4100	2.6724	2678.0000	2.6780	0.209	0.0000	0.0000
2024/05/22	2040	07/11/2024	12.84 Call	Bond Future	3367.7100	3.3677	3340.7100	3.3407	0.802	0.0000	0.0000
2024/05/22	2040	07/11/2024	12.84 Put	Bond Future	2716.6600	2.7167	2722.4300	2.7224	0.212	0.0000	0.0000
2024/05/22	2040	07/11/2024		Bond Future	12.7176	77.7546	12.7237	77.7219	0.048	0.0000	0.0000
2024/05/22	2040	07/11/2024	12.10 Put	Bond Future	4904.7200	4.9047	4919.0400	4.9190	0.292	0.0000	0.0000
2024/05/22	2040	07/11/2024	12.10 Call	Bond Future	1481.1300	1.4811	1462.6800	1.4627	1.246	0.0000	0.0000
2024/05/22	2040	07/11/2024	12.60 Call	Bond Future	2669.7200	2.6697	2645.1300	2.6451	0.921	0.0000	0.0000
2024/05/22	2040	07/11/2024	12.60 Put	Bond Future	3303.6900	3.3037	3311.8700	3.3119	0.248	0.0000	0.0000
2024/05/22	2040	07/11/2024	13.15 Call	Bond Future	4363.6000	4.3636	4334.1000	4.3341	0.676	0.0000	0.0000
2024/05/22	2040	07/11/2024	13.15 Put	Bond Future	2102.2400	2.1022	2105.5100	2.1055	0.156	0.0000	0.0000
2024/05/22	2040	06/02/2025		Bond Future	12.8523	74.9364	12.8586	74.9035	0.049	0.0000	0.0000
2024/05/22	2040	06/02/2025	12.95 Call	Bond Future	3920.0500	3.9201	3895.0900	3.8951	0.637	0.0000	0.0000
2024/05/22	2040	06/02/2025	12.95 Put	Bond Future	3409.0100	3.4090	3416.9500	3.4170	0.233	0.0000	0.0000
2024/05/22	2040	08/05/2025	13.43 Put	Bond Future	3315.7300	3.3157	3322.6900	3.3227	0.210	0.0000	0.0000
2024/05/22	2040	08/05/2025	13.43 Call	Bond Future	5507.1400	5.5071	5481.0700	5.4811	0.473	0.0000	0.0000
2024/05/22	2040	08/05/2025	12.75 Put	Bond Future	4854.0700	4.8541	4865.4400	4.8654	0.234	0.0000	0.0000
2024/05/22	2040	08/05/2025	12.75 Call	Bond Future	3569.6100	3.5696	3547.9500	3.5480	0.607	0.0000	0.0000
2024/05/22	2040	08/05/2025	13.50 Put	Bond Future	3188.5200	3.1885	3195.1000	3.1951	0.206	0.0000	0.0000
2024/05/22	2040	08/05/2025	13.50 Call	Bond Future	5723.5700	5.7236	5697.1200	5.6971	0.462	0.0000	0.0000
2024/05/22	2040	08/05/2025		Bond Future	12.9955	76.5748	13.0019	76.5418	0.049	0.0000	0.0000
2024/05/22	2040	08/05/2025	12.63 Call	Bond Future	3268.1100	3.2681	3247.3500	3.2474	0.635	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	
2024/05/22	2040	08/05/2025	12.63 Put	Bond Future	5192.8500	5.1929	5205.1200	5.2051	0.236	0.0000	0.0000
2024/05/22	2040	07/08/2025		Bond Future	13.1644	73.6523	13.1709	73.6198	0.049	0.0000	0.0000
2024/05/22	2040	07/08/2025	13.29 Call	Bond Future	5008.7800	5.0088	4985.5000	4.9855	0.465	0.0000	0.0000
2024/05/22	2040	07/08/2025	13.29 Put	Bond Future	4378.7000	4.3787	4387.9900	4.3880	0.212	0.0000	0.0000
2024/05/22	2044	01/08/2024	13.00 Call	Bond Future	3023.8300	3.0238	3007.3500	3.0074	0.545	0.0000	0.0000
2024/05/22	2044	01/08/2024	13.00 Put	Bond Future	1266.4200	1.2664	1254.8600	1.2549	0.913	0.0000	0.0000
2024/05/22	2044	01/08/2024	13.25 Call	Bond Future	3938.6000	3.9386	3922.8900	3.9229	0.399	0.0000	0.0000
2024/05/22	2044	01/08/2024	13.25 Put	Bond Future	889.8800	0.8899	879.0900	0.8791	1.213	0.0000	0.0000
2024/05/22	2044	01/08/2024	12.29 Call	Bond Future	1023.9200	1.0239	1010.2600	1.0103	1.334	0.0000	0.0000
2024/05/22	2044	01/08/2024	12.29 Put	Bond Future	3164.9400	3.1649	3156.2000	3.1562	0.276	0.0000	0.0000
2024/05/22	2044	01/08/2024	12.30 Call	Bond Future	1044.2700	1.0443	1030.5000	1.0305	1.319	0.0000	0.0000
2024/05/22	2044	01/08/2024	12.30 Put	Bond Future	3127.8800	3.1279	3119.0300	3.1190	0.283	0.0000	0.0000
2024/05/22	2044	01/08/2024	12.28 Call	Bond Future	1003.7100	1.0037	990.1400	0.9901	1.352	0.0000	0.0000
2024/05/22	2044	01/08/2024	12.28 Put	Bond Future	3202.2000	3.2022	3193.5500	3.1936	0.270	0.0000	0.0000
2024/05/22	2044	01/08/2024		Bond Future	12.6720	72.0134	12.6729	72.0085	0.007	0.0000	0.0000
2024/05/22	2044	07/11/2024		Bond Future	12.7998	73.7158	12.8007	73.7110	0.007	0.0000	0.0000
2024/05/22	2044	07/11/2024	12.91 Call	Bond Future	3289.3900	3.2894	3277.9600	3.2780	0.347	0.0000	0.0000
2024/05/22	2044	07/11/2024	12.91 Put	Bond Future	2700.6400	2.7006	2694.0500	2.6941	0.244	0.0000	0.0000
2024/05/22	2044	07/11/2024	12.92 Call	Bond Future	3319.7300	3.3197	3308.2900	3.3083	0.345	0.0000	0.0000
2024/05/22	2044	07/11/2024	12.92 Put	Bond Future	2677.9800	2.6780	2671.3800	2.6714	0.246	0.0000	0.0000
2024/05/22	2044	07/11/2024	12.90 Call	Bond Future	3258.9600	3.2590	3247.5500	3.2476	0.350	0.0000	0.0000
2024/05/22	2044	07/11/2024	12.90 Put	Bond Future	2723.2800	2.7233	2716.7100	2.7167	0.241	0.0000	0.0000
2024/05/22	2044	06/02/2025		Bond Future	12.9294	70.9350	12.9303	70.9306	0.006	0.0000	0.0000
2024/05/22	2044	06/02/2025	13.02 Call	Bond Future	3948.7500	3.9488	3939.3000	3.9393	0.239	0.0000	0.0000
2024/05/22	2044	06/02/2025	13.02 Put	Bond Future	3472.9100	3.4729	3467.7900	3.4678	0.147	0.0000	0.0000
2024/05/22	2044	08/05/2025		Bond Future	13.0667	72.4858	13.0675	72.4819	0.006	0.0000	0.0000
2024/05/22	2044	08/05/2025	12.72 Call	Bond Future	3280.3200	3.2803	3272.7600	3.2728	0.230	0.0000	0.0000
2024/05/22	2044	08/05/2025	12.72 Put	Bond Future	5119.3900	5.1194	5115.7300	5.1157	0.071	0.0000	0.0000
2024/05/22	2044	07/08/2025		Bond Future	13.2280	69.6035	13.2285	69.6006	0.004	0.0000	0.0000
2024/05/22	2044	07/08/2025	13.34 Call	Bond Future	5023.5600	5.0236	5016.6600	5.0167	0.137	0.0000	0.0000
2024/05/22	2044	07/08/2025	13.34 Put	Bond Future	4458.0700	4.4581	4454.0100	4.4540	0.091	0.0000	0.0000
2024/05/22	2046	01/08/2024		Bond Future	113.9581	113.9581	114.0321	114.0321	0.065	0.0000	0.0000
2024/05/22	2046	07/11/2024		Bond Future	114.4709	114.4709	114.5500	114.5500	0.069	0.0000	0.0000
2024/05/22	2046	06/02/2025		Bond Future	116.9913	116.9913	117.0731	117.0731	0.070	0.0000	0.0000
2024/05/22	2046	06/02/2025	114.01 Call	Bond Future	2981.2700	2.9813	3063.1200	3.0631	2.745	0.0000	0.0000
2024/05/22	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	2046	08/05/2025		Bond Future	117.3132	117.3132	117.4012	117.4012	0.075	0.0000	0.0000
2024/05/22	2046	08/05/2025	121.97 Call	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	
2024/05/22	2046	08/05/2025	121.97 Put	Bond Future	4656.8100	4.6568	4568.8000	4.5688	1.890	0.0000	0.0000
2024/05/22	2046	07/08/2025		Bond Future	119.7811	119.7811	119.8725	119.8725	0.076	0.0000	0.0000
2024/05/22	2046	07/08/2025	118.69 Call	Bond Future	1091.1100	1.0911	1182.5100	1.1825	8.377	0.0000	0.0000
2024/05/22	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	2050	01/08/2024		Bond Future	112.8813	112.8813	112.7659	112.7659	0.102	0.0000	0.0000
2024/05/22	2050	07/11/2024		Bond Future	115.5796	115.5796	115.4616	115.4616	0.102	0.0000	0.0000
2024/05/22	2050	06/02/2025		Bond Future	115.7527	115.7527	115.6368	115.6368	0.100	0.0000	0.0000
2024/05/22	2050	06/02/2025	115.60 Call	Bond Future	152.6600	0.1527	36.8000	0.0368	75.894	0.0000	0.0000
2024/05/22	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	2050	08/05/2025		Bond Future	118.3126	118.3126	118.1950	118.1950	0.099	0.0000	0.0000
2024/05/22	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	2050	08/05/2025	121.16 Put	Bond Future	2847.3800	2.8474	2965.0400	2.9650	4.132	0.0000	0.0000
2024/05/22	2050	07/08/2025		Bond Future	118.3735	118.3735	118.2585	118.2585	0.097	0.0000	0.0000
2024/05/22	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	2050	07/08/2025	119.89 Put	Bond Future	1516.4800	1.5165	1631.4700	1.6315	7.583	0.0000	0.0000
2024/05/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	AL37	01/08/2024		Index Future	968.4650	968.4650	968.2930	968.2930	0.018	0.0000	0.0000
2024/05/22	AL37	07/11/2024		Index Future	991.3650	991.3650	991.1900	991.1900	0.018	0.0000	0.0000
2024/05/22	AL37	06/02/2025		Index Future	1012.9770	1012.9770	1012.8010	1012.8010	0.017	0.0000	0.0000
2024/05/22	AL37	08/05/2025		Index Future	1035.1750	1035.1750	1034.9970	1034.9970	0.017	0.0000	0.0000
2024/05/22	AL37	07/08/2025		Index Future	1056.7840	1056.7840	1056.6070	1056.6070	0.017	0.0000	0.0000
2024/05/22	AL7T	01/08/2024		Index Future	1123.2020	1123.2020	1123.0790	1123.0790	0.011	0.0000	0.0000
2024/05/22	AL7T	07/11/2024		Index Future	1149.7610	1149.7610	1149.6360	1149.6360	0.011	0.0000	0.0000
2024/05/22	AL7T	06/02/2025		Index Future	1174.8260	1174.8260	1174.7020	1174.7020	0.011	0.0000	0.0000
2024/05/22	AL7T	08/05/2025		Index Future	1200.5700	1200.5700	1200.4460	1200.4460	0.010	0.0000	0.0000
2024/05/22	AL7T	07/08/2025		Index Future	1225.6320	1225.6320	1225.5110	1225.5110	0.010	0.0000	0.0000
2024/05/22	ALBI	01/08/2024		Index Future	975.6680	975.6680	975.3950	975.3950	0.028	0.0000	0.0000
2024/05/22	ALBI	07/11/2024		Index Future	998.7390	998.7390	998.4590	998.4590	0.028	0.0000	0.0000
2024/05/22	ALBI	06/02/2025		Index Future	1020.5120	1020.5120	1020.2290	1020.2290	0.028	0.0000	0.0000
2024/05/22	ALBI	08/05/2025		Index Future	1042.8740	1042.8740	1042.5880	1042.5880	0.027	0.0000	0.0000
2024/05/22	ALBI	07/08/2025		Index Future	1064.6440	1064.6440	1064.3560	1064.3560	0.027	0.0000	0.0000
2024/05/22	C002	31/03/2032		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
2024/05/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/05/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	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
2024/05/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/22	ES33	01/08/2024		Bond Future	12.7483	75.1024	12.7484	75.1021	0.000	0.0000
2024/05/22	ES33	07/11/2024		Bond Future	12.9205	73.0943	12.9205	73.0943	0.000	0.0000
2024/05/22	ES33	06/02/2025		Bond Future	13.0986	74.7030	13.0985	74.7036	0.001	0.0000
2024/05/22	ES33	06/02/2025	13.34 Call	Bond Future	971.3800	0.9714	971.9900	0.9720	0.063	0.0000
2024/05/22	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/22	ES33	08/05/2025		Bond Future	13.2794	72.5496	13.2791	72.5508	0.002	0.0000
2024/05/22	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/22	ES33	08/05/2025	12.73 Put	Bond Future	2222.3900	2.2224	2221.2400	2.2212	0.052	0.0000
2024/05/22	ES33	07/08/2025		Bond Future	13.4908	74.0712	13.4902	74.0734	0.004	0.0000
2024/05/22	ES33	07/08/2025	13.56 Call	Bond Future	266.5600	0.2666	268.8400	0.2688	0.855	0.0000
2024/05/22	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/22	ES42	01/08/2024		Bond Future	13.1102	70.9005	13.1159	70.8715	0.044	0.0000
2024/05/22	ES42	07/11/2024		Bond Future	13.2609	68.3265	13.2668	68.2970	0.045	0.0000
2024/05/22	ES42	06/02/2025		Bond Future	13.4090	69.8295	13.4151	69.8000	0.045	0.0000
2024/05/22	ES42	06/02/2025	13.71 Call	Bond Future	1436.0400	1.4360	1406.5300	1.4065	2.055	0.0000
2024/05/22	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/22	ES42	08/05/2025		Bond Future	13.5648	67.1039	13.5711	67.0743	0.046	0.0000
2024/05/22	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/22	ES42	08/05/2025	13.25 Put	Bond Future	1526.9600	1.5270	1556.5700	1.5566	1.939	0.0000
2024/05/22	ES42	07/08/2025		Bond Future	13.7393	68.5081	13.7455	68.4788	0.046	0.0000
2024/05/22	ES42	07/08/2025	13.79 Call	Bond Future	235.9000	0.2359	206.6700	0.2067	12.391	0.0000
2024/05/22	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/22	GOVI	01/08/2024		GOVI	961.2030	961.2030	960.9420	960.9420	0.027	0.0000
2024/05/22	GOVI	01/08/2024	943.38 Call	GOVI	178230.0000	17.8230	175620.0000	17.5620	1.464	0.0000
2024/05/22	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/22	GOVI	01/08/2024	943.39 Call	GOVI	178130.0000	17.8130	175520.0000	17.5520	1.465	0.0000
2024/05/22	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/22	GOVI	01/08/2024	943.37 Call	GOVI	178330.0000	17.8330	175720.0000	17.5720	1.464	0.0000
2024/05/22	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/22	GOVI	07/11/2024		GOVI	983.9320	983.9320	983.6650	983.6650	0.027	0.0000
2024/05/22	GOVI	07/11/2024	948.79 Call	GOVI	351420.0000	35.1420	348750.0000	34.8750	0.760	0.0000
2024/05/22	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/22	GOVI	07/11/2024	948.80 Call	GOVI	351320.0000	35.1320	348650.0000	34.8650	0.760	0.0000
2024/05/22	GOVI	07/11/2024	948.80 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	
2024/05/22	GOVI	07/11/2024	948.78 Call	GOVI	351520.0000	35.1520	348850.0000	34.8850	0.760	0.0000	0.0000
2024/05/22	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	GOVI	06/02/2025		GOVI	1005.3820	1005.3820	1005.1120	1005.1120	0.027	0.0000	0.0000
2024/05/22	GOVI	06/02/2025	972.00 Call	GOVI	333820.0000	33.3820	331120.0000	33.1120	0.809	0.0000	0.0000
2024/05/22	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	GOVI	08/05/2025		GOVI	1027.4130	1027.4130	1027.1400	1027.1400	0.027	0.0000	0.0000
2024/05/22	GOVI	08/05/2025	1,022. Call 00	GOVI	54130.0000	5.4130	51400.0000	5.1400	5.043	0.0000	0.0000
2024/05/22	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	GOVI	07/08/2025		GOVI	1048.8600	1048.8600	1048.5860	1048.5860	0.026	0.0000	0.0000
2024/05/22	GOVI	07/08/2025	1,011. Call 00	GOVI	378600.0000	37.8600	375860.0000	37.5860	0.724	0.0000	0.0000
2024/05/22	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/05/22	IGOV	01/08/2024		Index Future	350.6660	350.6660	350.5400	350.5400	0.036	0.0000	0.0000
2024/05/22	IGOV	07/11/2024		Index Future	359.0480	359.0480	358.9200	358.9200	0.036	0.0000	0.0000
2024/05/22	IGOV	06/02/2025		Index Future	366.9580	366.9580	366.8280	366.8280	0.035	0.0000	0.0000
2024/05/22	IGOV	08/05/2025		Index Future	375.0800	375.0800	374.9480	374.9480	0.035	0.0000	0.0000
2024/05/22	IGOV	07/08/2025		Index Future	382.9890	382.9890	382.8560	382.8560	0.035	0.0000	0.0000
2024/05/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/05/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/05/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/05/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/05/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/05/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/05/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/05/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/05/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/05/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/05/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/05/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/05/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/05/22	JBAF	15/05/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/05/22	JBAF	19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3450	91.6550	0.060	0.0000	0.0000
2024/05/22	JBAF	17/07/2024		Jibar Tradeable Future	8.3250	91.6750	8.3300	91.6700	0.060	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	
2024/05/22	JBAF	21/08/2024		Jibar Tradeable Future	8.3300	91.6700	8.3350	91.6650	0.060	0.0000	0.0000
2024/05/22	JBAF	18/09/2024		Jibar Tradeable Future	8.3250	91.6750	8.3300	91.6700	0.060	0.0000	0.0000
2024/05/22	JBAF	16/10/2024		Jibar Tradeable Future	8.3580	91.6420	8.3600	91.6400	0.024	0.0000	0.0000
2024/05/22	JBAF	20/11/2024		Jibar Tradeable Future	8.3550	91.6450	8.3570	91.6430	0.024	0.0000	0.0000
2024/05/22	JBAF	18/12/2024		Jibar Tradeable Future	8.3750	91.6250	8.3770	91.6230	0.024	0.0000	0.0000
2024/05/22	JBAF	19/03/2025		Jibar Tradeable Future	8.3650	91.6350	8.3670	91.6330	0.024	0.0000	0.0000
2024/05/22	JBAF	18/06/2025		Jibar Tradeable Future	8.2850	91.7150	8.2950	91.7050	0.121	0.0000	0.0000
2024/05/22	JBAF	17/09/2025		Jibar Tradeable Future	8.3300	91.6700	8.3400	91.6600	0.120	0.0000	0.0000
2024/05/22	JBAF	17/12/2025		Jibar Tradeable Future	8.3700	91.6300	8.3720	91.6280	0.024	0.0000	0.0000
2024/05/22	JBAF	18/03/2026		Jibar Tradeable Future	8.3500	91.6500	8.3720	91.6280	0.263	0.0000	0.0000
2024/05/22	R035	01/08/2024	12.50 Call	Bond Future	3648.7300	3.6487	3632.6600	3.6327	0.440	0.0000	0.0000
2024/05/22	R035	01/08/2024	12.50 Put	Bond Future	824.3500	0.8244	814.9200	0.8149	1.144	0.0000	0.0000
2024/05/22	R035	01/08/2024	12.45 Call	Bond Future	3466.2900	3.4663	3450.0700	3.4501	0.468	0.0000	0.0000
2024/05/22	R035	01/08/2024	12.45 Put	Bond Future	887.6900	0.8877	878.1100	0.8781	1.079	0.0000	0.0000
2024/05/22	R035	01/08/2024	13.08 Call	Bond Future	5933.6800	5.9337	5920.4000	5.9204	0.224	0.0000	0.0000
2024/05/22	R035	01/08/2024	13.08 Put	Bond Future	334.7500	0.3348	328.1100	0.3281	1.984	0.0000	0.0000
2024/05/22	R035	01/08/2024	13.05 Call	Bond Future	5810.0900	5.8101	5796.6500	5.7967	0.231	0.0000	0.0000
2024/05/22	R035	01/08/2024	13.05 Put	Bond Future	351.2800	0.3513	344.4800	0.3445	1.936	0.0000	0.0000
2024/05/22	R035	01/08/2024	12.20 Put	Bond Future	1272.8400	1.2728	1262.8800	1.2629	0.783	0.0000	0.0000
2024/05/22	R035	01/08/2024	12.20 Call	Bond Future	2606.3700	2.6064	2589.7700	2.5898	0.637	0.0000	0.0000
2024/05/22	R035	01/08/2024		Bond Future	11.9382	85.6989	11.9394	85.6923	0.011	0.0000	0.0000
2024/05/22	R035	01/08/2024	13.23 Put	Bond Future	262.4500	0.2625	256.6100	0.2566	2.225	0.0000	0.0000
2024/05/22	R035	01/08/2024	13.23 Call	Bond Future	6556.5900	6.5566	6544.1100	6.5441	0.190	0.0000	0.0000
2024/05/22	R035	01/08/2024	13.20 Call	Bond Future	6431.4500	6.4315	6418.8100	6.4188	0.197	0.0000	0.0000
2024/05/22	R035	01/08/2024	13.20 Put	Bond Future	275.6400	0.2756	269.6400	0.2696	2.177	0.0000	0.0000
2024/05/22	R035	01/08/2024	11.80 Call	Bond Future	1462.5000	1.4625	1447.1700	1.4472	1.048	0.0000	0.0000
2024/05/22	R035	01/08/2024	11.80 Put	Bond Future	2178.4600	2.1785	2169.7700	2.1698	0.399	0.0000	0.0000
2024/05/22	R035	01/08/2024	11.81 Call	Bond Future	1486.9600	1.4870	1471.5600	1.4716	1.036	0.0000	0.0000
2024/05/22	R035	01/08/2024	11.81 Put	Bond Future	2150.8000	2.1508	2142.0400	2.1420	0.407	0.0000	0.0000
2024/05/22	R035	01/08/2024	11.79 Call	Bond Future	1438.2600	1.4383	1422.9900	1.4230	1.062	0.0000	0.0000
2024/05/22	R035	01/08/2024	11.79 Put	Bond Future	2206.3800	2.2064	2197.7500	2.1978	0.391	0.0000	0.0000
2024/05/22	R035	07/11/2024		Bond Future	12.0693	83.2093	12.0706	83.2027	0.011	0.0000	0.0000
2024/05/22	R035	07/11/2024	12.18 Call	Bond Future	3108.9900	3.1090	3097.1100	3.0971	0.382	0.0000	0.0000
2024/05/22	R035	07/11/2024	12.18 Put	Bond Future	2553.2700	2.5533	2547.9500	2.5480	0.208	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	
2024/05/22	R035	07/11/2024	12.19 Call	Bond Future	3137.8800	3.1379	3125.9800	3.1260	0.379	0.0000	0.0000
2024/05/22	R035	07/11/2024	12.19 Put	Bond Future	2532.2400	2.5322	2526.9000	2.5269	0.211	0.0000	0.0000
2024/05/22	R035	07/11/2024	12.17 Call	Bond Future	3080.4400	3.0804	3068.5800	3.0686	0.385	0.0000	0.0000
2024/05/22	R035	07/11/2024	12.17 Put	Bond Future	2574.6800	2.5747	2569.3800	2.5694	0.206	0.0000	0.0000
2024/05/22	R035	07/11/2024	13.23 Call	Bond Future	6605.7300	6.6057	6593.7500	6.5938	0.181	0.0000	0.0000
2024/05/22	R035	07/11/2024	13.23 Put	Bond Future	1034.0300	1.0340	1028.6100	1.0286	0.524	0.0000	0.0000
2024/05/22	R035	07/11/2024	12.20 Put	Bond Future	2511.1400	2.5111	2505.7800	2.5058	0.213	0.0000	0.0000
2024/05/22	R035	07/11/2024	12.20 Call	Bond Future	3166.6500	3.1667	3154.7300	3.1547	0.376	0.0000	0.0000
2024/05/22	R035	06/02/2025		Bond Future	12.2054	85.0217	12.2066	85.0157	0.010	0.0000	0.0000
2024/05/22	R035	06/02/2025	12.41 Call	Bond Future	3946.1900	3.9462	3936.3000	3.9363	0.251	0.0000	0.0000
2024/05/22	R035	06/02/2025	12.41 Put	Bond Future	2945.6400	2.9456	2941.7200	2.9417	0.133	0.0000	0.0000
2024/05/22	R035	08/05/2025		Bond Future	12.3389	82.3646	12.3400	82.3591	0.009	0.0000	0.0000
2024/05/22	R035	08/05/2025	11.78 Call	Bond Future	2566.9500	2.5670	2559.5600	2.5596	0.288	0.0000	0.0000
2024/05/22	R035	08/05/2025	11.78 Put	Bond Future	5329.5100	5.3295	5327.6200	5.3276	0.035	0.0000	0.0000
2024/05/22	R035	08/05/2025	13.35 Call	Bond Future	6871.8500	6.8719	6862.7500	6.8628	0.132	0.0000	0.0000
2024/05/22	R035	08/05/2025	13.35 Put	Bond Future	2185.0700	2.1851	2181.4700	2.1815	0.165	0.0000	0.0000
2024/05/22	R035	08/05/2025	12.70 Call	Bond Future	4890.5300	4.8905	4881.7200	4.8817	0.180	0.0000	0.0000
2024/05/22	R035	08/05/2025	12.70 Put	Bond Future	3171.9500	3.1720	3168.6400	3.1686	0.104	0.0000	0.0000
2024/05/22	R035	08/05/2025	11.46 Put	Bond Future	6352.6700	6.3527	6351.5400	6.3515	0.018	0.0000	0.0000
2024/05/22	R035	08/05/2025	11.46 Call	Bond Future	1949.8700	1.9499	1943.2400	1.9432	0.340	0.0000	0.0000
2024/05/22	R035	07/08/2025		Bond Future	12.4999	84.0752	12.5009	84.0707	0.008	0.0000	0.0000
2024/05/22	R035	07/08/2025	12.65 Call	Bond Future	4662.3700	4.6624	4655.0800	4.6551	0.156	0.0000	0.0000
2024/05/22	R035	07/08/2025	12.65 Put	Bond Future	3958.9600	3.9590	3956.1100	3.9561	0.072	0.0000	0.0000
2024/05/22	R053	01/08/2024		Bond Future	12.5592	96.8166	12.5656	96.7704	0.051	0.0000	0.0000
2024/05/22	R053	01/08/2024	13.14 Call	Bond Future	5223.2800	5.2233	5173.3100	5.1733	0.957	0.0000	0.0000
2024/05/22	R053	01/08/2024	13.14 Put	Bond Future	1204.4100	1.2044	1200.5600	1.2006	0.320	0.0000	0.0000
2024/05/22	R053	01/08/2024	13.15 Call	Bond Future	5272.9800	5.2730	5222.9400	5.2229	0.949	0.0000	0.0000
2024/05/22	R053	01/08/2024	13.15 Put	Bond Future	1187.7500	1.1878	1183.8300	1.1838	0.330	0.0000	0.0000
2024/05/22	R053	01/08/2024	13.13 Call	Bond Future	5173.7100	5.1737	5123.8100	5.1238	0.964	0.0000	0.0000
2024/05/22	R053	01/08/2024	13.13 Put	Bond Future	1221.3000	1.2213	1217.5200	1.2175	0.310	0.0000	0.0000
2024/05/22	R053	07/11/2024	12.80 Call	Bond Future	4494.3200	4.4943	4456.4700	4.4565	0.842	0.0000	0.0000
2024/05/22	R053	07/11/2024	12.80 Put	Bond Future	3694.2600	3.6943	3703.2800	3.7033	0.244	0.0000	0.0000
2024/05/22	R053	07/11/2024	12.81 Call	Bond Future	4534.3600	4.5344	4496.3800	4.4964	0.838	0.0000	0.0000
2024/05/22	R053	07/11/2024	12.81 Put	Bond Future	3664.7400	3.6647	3673.6300	3.6736	0.243	0.0000	0.0000
2024/05/22	R053	07/11/2024	12.79 Call	Bond Future	4454.6700	4.4547	4416.9500	4.4170	0.847	0.0000	0.0000
2024/05/22	R053	07/11/2024	12.79 Put	Bond Future	3724.2600	3.7243	3733.4100	3.7334	0.246	0.0000	0.0000
2024/05/22	R053	07/11/2024		Bond Future	12.6860	93.2327	12.6926	93.1858	0.052	0.0000	0.0000
2024/05/22	R053	06/02/2025		Bond Future	12.8118	95.2627	12.8186	95.2156	0.053	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	
2024/05/22	R053	06/02/2025	12.94 Call	Bond Future	5386.3300	5.3863	5350.8200	5.3508	0.659	0.0000	0.0000
2024/05/22	R053	06/02/2025	12.94 Put	Bond Future	4503.9300	4.5039	4515.5500	4.5156	0.258	0.0000	0.0000
2024/05/22	R053	08/05/2025		Bond Future	12.9408	91.4737	12.9478	91.4261	0.054	0.0000	0.0000
2024/05/22	R053	08/05/2025	12.64 Call	Bond Future	4597.1500	4.5972	4566.9800	4.5670	0.656	0.0000	0.0000
2024/05/22	R053	08/05/2025	12.64 Put	Bond Future	6690.6800	6.6907	6708.0600	6.7081	0.260	0.0000	0.0000
2024/05/22	R053	07/08/2025		Bond Future	13.0892	93.3701	13.0963	93.3230	0.054	0.0000	0.0000
2024/05/22	R053	07/08/2025	13.17 Call	Bond Future	6518.3500	6.5184	6485.5500	6.4856	0.503	0.0000	0.0000
2024/05/22	R053	07/08/2025	13.17 Put	Bond Future	5982.3200	5.9823	5996.6600	5.9967	0.240	0.0000	0.0000
2024/05/22	R186	01/08/2024		Bond Future	9.0360	104.3648	9.0348	104.3673	0.013	0.0000	0.0000
2024/05/22	R186	01/08/2024	8.69 Call	Bond Future	123.0000	0.1230	121.5600	0.1216	1.171	0.0000	0.0000
2024/05/22	R186	01/08/2024	8.69 Put	Bond Future	866.1300	0.8661	862.1700	0.8622	0.457	0.0000	0.0000
2024/05/22	R186	01/08/2024	8.70 Call	Bond Future	128.9400	0.1289	127.4800	0.1275	1.132	0.0000	0.0000
2024/05/22	R186	01/08/2024	8.70 Put	Bond Future	850.4900	0.8505	846.5100	0.8465	0.468	0.0000	0.0000
2024/05/22	R186	01/08/2024	8.68 Call	Bond Future	117.1100	0.1171	115.7000	0.1157	1.204	0.0000	0.0000
2024/05/22	R186	01/08/2024	8.68 Put	Bond Future	881.8200	0.8818	877.8900	0.8779	0.446	0.0000	0.0000
2024/05/22	R186	07/11/2024	9.14 Call	Bond Future	759.8100	0.7598	759.4000	0.7594	0.054	0.0000	0.0000
2024/05/22	R186	07/11/2024	9.14 Put	Bond Future	592.4400	0.5924	589.1600	0.5892	0.554	0.0000	0.0000
2024/05/22	R186	07/11/2024	9.15 Call	Bond Future	772.1200	0.7721	771.7200	0.7717	0.052	0.0000	0.0000
2024/05/22	R186	07/11/2024	9.15 Put	Bond Future	585.6500	0.5857	582.3800	0.5824	0.558	0.0000	0.0000
2024/05/22	R186	07/11/2024	9.13 Call	Bond Future	747.5800	0.7476	747.1500	0.7472	0.058	0.0000	0.0000
2024/05/22	R186	07/11/2024	9.13 Put	Bond Future	599.3200	0.5993	596.0200	0.5960	0.551	0.0000	0.0000
2024/05/22	R186	07/11/2024		Bond Future	9.0525	106.8322	9.0510	106.8351	0.017	0.0000	0.0000
2024/05/22	R186	06/02/2025		Bond Future	9.0861	103.8435	9.0839	103.8473	0.025	0.0000	0.0000
2024/05/22	R186	06/02/2025	9.03 Call	Bond Future	754.6500	0.7547	754.9600	0.7550	0.041	0.0000	0.0000
2024/05/22	R186	06/02/2025	9.03 Put	Bond Future	850.2400	0.8502	846.7500	0.8468	0.410	0.0000	0.0000
2024/05/22	R186	08/05/2025		Bond Future	9.1268	106.1156	9.1237	106.1203	0.034	0.0000	0.0000
2024/05/22	R186	08/05/2025	8.47 Call	Bond Future	396.0800	0.3961	396.5400	0.3965	0.116	0.0000	0.0000
2024/05/22	R186	08/05/2025	8.47 Put	Bond Future	1378.5000	1.3785	1374.3100	1.3743	0.304	0.0000	0.0000
2024/05/22	R186	07/08/2025		Bond Future	9.2682	103.0062	9.2633	103.0125	0.054	0.0000	0.0000
2024/05/22	R186	07/08/2025	9.68 Call	Bond Future	1216.2100	1.2162	1218.9200	1.2189	0.223	0.0000	0.0000
2024/05/22	R186	07/08/2025	9.68 Put	Bond Future	697.1900	0.6972	693.6000	0.6936	0.515	0.0000	0.0000
2024/05/22	R186	07/08/2025	10.25 Call	Bond Future	1741.0700	1.7411	1744.4200	1.7444	0.192	0.0000	0.0000
2024/05/22	R186	07/08/2025	10.25 Put	Bond Future	509.7000	0.5097	506.7500	0.5068	0.579	0.0000	0.0000
2024/05/22	R186	07/08/2025	9.22 Put	Bond Future	901.2400	0.9012	897.0600	0.8971	0.464	0.0000	0.0000
2024/05/22	R186	07/08/2025	9.22 Call	Bond Future	840.1900	0.8402	842.3100	0.8423	0.252	0.0000	0.0000
2024/05/22	R202	01/08/2024		Bond Future	257.9069	257.9069	258.0763	258.0763	0.066	0.0000	0.0000
2024/05/22	R202	07/11/2024		Bond Future	264.0716	264.0716	264.2459	264.2459	0.066	0.0000	0.0000
2024/05/22	R202	06/02/2025		Bond Future	264.6422	264.6422	264.8306	264.8306	0.071	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Todays Closing Yield	Todays Closing Price	% Movement in MTM	Todays High	Todays Low	
2024/05/22	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	R202	06/02/2025	266.79 Put	Bond Future	2147.7900	2.1478	1959.3800	1.9594	8.772	0.0000	0.0000
2024/05/22	R202	08/05/2025		Bond Future	270.4956	270.4956	270.6900	270.6900	0.072	0.0000	0.0000
2024/05/22	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	R202	08/05/2025	272.31 Put	Bond Future	1814.3900	1.8144	1619.9600	1.6200	10.716	0.0000	0.0000
2024/05/22	R202	07/08/2025		Bond Future	270.8183	270.8183	271.0283	271.0283	0.078	0.0000	0.0000
2024/05/22	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	R202	07/08/2025	271.60 Put	Bond Future	781.7200	0.7817	571.7400	0.5717	26.861	0.0000	0.0000
2024/05/22	R209	01/08/2024		Bond Future	12.0381	66.4026	12.0395	66.3959	0.012	0.0000	0.0000
2024/05/22	R209	01/08/2024	11.79 Call	Bond Future	1073.9000	1.0739	1060.6600	1.0607	1.233	0.0000	0.0000
2024/05/22	R209	01/08/2024	11.79 Put	Bond Future	2219.6100	2.2196	2213.1200	2.2131	0.292	0.0000	0.0000
2024/05/22	R209	01/08/2024	11.80 Call	Bond Future	1093.3500	1.0934	1080.0400	1.0800	1.217	0.0000	0.0000
2024/05/22	R209	01/08/2024	11.80 Put	Bond Future	2192.3300	2.1923	2185.7700	2.1858	0.299	0.0000	0.0000
2024/05/22	R209	01/08/2024	11.78 Call	Bond Future	1054.5300	1.0545	1041.3800	1.0414	1.247	0.0000	0.0000
2024/05/22	R209	01/08/2024	11.78 Put	Bond Future	2247.0100	2.2470	2240.6100	2.2406	0.285	0.0000	0.0000
2024/05/22	R209	07/11/2024		Bond Future	12.1567	64.8151	12.1582	64.8084	0.012	0.0000	0.0000
2024/05/22	R209	07/11/2024	12.22 Call	Bond Future	2644.2100	2.6442	2633.2500	2.6333	0.414	0.0000	0.0000
2024/05/22	R209	07/11/2024	12.22 Put	Bond Future	2361.0700	2.3611	2356.8400	2.3568	0.179	0.0000	0.0000
2024/05/22	R209	07/11/2024	12.23 Call	Bond Future	2669.1400	2.6691	2658.1500	2.6582	0.412	0.0000	0.0000
2024/05/22	R209	07/11/2024	12.23 Put	Bond Future	2341.4200	2.3414	2337.1600	2.3372	0.182	0.0000	0.0000
2024/05/22	R209	07/11/2024	12.21 Call	Bond Future	2619.2100	2.6192	2608.2600	2.6083	0.418	0.0000	0.0000
2024/05/22	R209	07/11/2024	12.21 Put	Bond Future	2380.7000	2.3807	2376.4800	2.3765	0.177	0.0000	0.0000
2024/05/22	R209	06/02/2025		Bond Future	12.2759	66.2268	12.2774	66.2204	0.012	0.0000	0.0000
2024/05/22	R209	06/02/2025	12.44 Call	Bond Future	3411.6400	3.4116	3402.2600	3.4023	0.275	0.0000	0.0000
2024/05/22	R209	06/02/2025	12.44 Put	Bond Future	2692.8200	2.6928	2689.8400	2.6898	0.111	0.0000	0.0000
2024/05/22	R209	08/05/2025		Bond Future	12.3987	64.5185	12.4001	64.5124	0.011	0.0000	0.0000
2024/05/22	R209	08/05/2025	11.89 Call	Bond Future	2388.3000	2.3883	2381.0900	2.3811	0.302	0.0000	0.0000
2024/05/22	R209	08/05/2025	11.89 Put	Bond Future	4649.6100	4.6496	4648.4800	4.6485	0.024	0.0000	0.0000
2024/05/22	R209	07/08/2025		Bond Future	12.5431	65.8581	12.5443	65.8529	0.010	0.0000	0.0000
2024/05/22	R209	07/08/2025	12.68 Call	Bond Future	4151.1800	4.1512	4143.9500	4.1440	0.174	0.0000	0.0000
2024/05/22	R209	07/08/2025	12.68 Put	Bond Future	3571.3100	3.5713	3569.3200	3.5693	0.056	0.0000	0.0000
2024/05/22	R210	01/08/2024		Bond Future	239.9025	239.9025	239.8261	239.8261	0.032	0.0000	0.0000
2024/05/22	R210	07/11/2024		Bond Future	242.2850	242.2850	242.2121	242.2121	0.030	0.0000	0.0000
2024/05/22	R210	06/02/2025		Bond Future	247.6201	247.6201	247.5475	247.5475	0.029	0.0000	0.0000
2024/05/22	R210	06/02/2025	239.61 Call	Bond Future	8010.0800	8.0101	7937.4500	7.9375	0.907	0.0000	0.0000
2024/05/22	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	R210	08/05/2025		Bond Future	249.6631	249.6631	249.5961	249.5961	0.027	0.0000	0.0000
2024/05/22	R210	08/05/2025	248.03 Call	Bond Future	1633.1400	1.6331	1566.0500	1.5661	4.108	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	
2024/05/22	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	R210	07/08/2025		Bond Future	254.9179	254.9179	254.8529	254.8529	0.026	0.0000	0.0000
2024/05/22	R210	07/08/2025	248.44 Call	Bond Future	6477.9100	6.4779	6412.8600	6.4129	1.004	0.0000	0.0000
2024/05/22	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	R213	01/08/2024		Bond Future	10.8290	85.3464	10.8310	85.3379	0.019	0.0000	0.0000
2024/05/22	R213	01/08/2024	10.87 Call	Bond Future	1499.1200	1.4991	1484.8200	1.4848	0.954	0.0000	0.0000
2024/05/22	R213	01/08/2024	10.87 Put	Bond Future	1331.6400	1.3316	1325.8000	1.3258	0.439	0.0000	0.0000
2024/05/22	R213	01/08/2024	10.88 Call	Bond Future	1521.9700	1.5220	1507.6300	1.5076	0.942	0.0000	0.0000
2024/05/22	R213	01/08/2024	10.88 Put	Bond Future	1313.7500	1.3138	1307.8700	1.3079	0.448	0.0000	0.0000
2024/05/22	R213	01/08/2024	10.86 Call	Bond Future	1476.2800	1.4763	1462.0300	1.4620	0.965	0.0000	0.0000
2024/05/22	R213	01/08/2024	10.86 Put	Bond Future	1349.5700	1.3496	1343.7800	1.3438	0.429	0.0000	0.0000
2024/05/22	R213	07/11/2024	11.22 Call	Bond Future	2744.6800	2.7447	2733.4900	2.7335	0.408	0.0000	0.0000
2024/05/22	R213	07/11/2024	11.22 Put	Bond Future	1630.5000	1.6305	1627.7500	1.6278	0.169	0.0000	0.0000
2024/05/22	R213	07/11/2024	11.23 Call	Bond Future	2769.1200	2.7691	2757.9100	2.7579	0.405	0.0000	0.0000
2024/05/22	R213	07/11/2024	11.23 Put	Bond Future	1616.0100	1.6160	1613.2400	1.6132	0.171	0.0000	0.0000
2024/05/22	R213	07/11/2024	11.21 Call	Bond Future	2720.5400	2.7205	2709.3700	2.7094	0.411	0.0000	0.0000
2024/05/22	R213	07/11/2024	11.21 Put	Bond Future	1645.3200	1.6453	1642.5900	1.6426	0.166	0.0000	0.0000
2024/05/22	R213	07/11/2024		Bond Future	10.9363	83.8024	10.9385	83.7940	0.019	0.0000	0.0000
2024/05/22	R213	06/02/2025		Bond Future	11.0526	85.6280	11.0547	85.6201	0.019	0.0000	0.0000
2024/05/22	R213	06/02/2025	11.35 Call	Bond Future	3160.4800	3.1605	3151.0100	3.1510	0.300	0.0000	0.0000
2024/05/22	R213	06/02/2025	11.35 Put	Bond Future	2029.0900	2.0291	2027.5600	2.0276	0.075	0.0000	0.0000
2024/05/22	R213	08/05/2025		Bond Future	11.1674	83.9391	11.1695	83.9316	0.018	0.0000	0.0000
2024/05/22	R213	08/05/2025	10.52 Call	Bond Future	1693.2200	1.6932	1686.7400	1.6867	0.383	0.0000	0.0000
2024/05/22	R213	08/05/2025	10.52 Put	Bond Future	4143.9000	4.1439	4144.9300	4.1449	0.025	0.0000	0.0000
2024/05/22	R213	07/08/2025		Bond Future	11.3176	85.6842	11.3194	85.6777	0.016	0.0000	0.0000
2024/05/22	R213	07/08/2025	11.66 Call	Bond Future	3813.4100	3.8134	3806.1400	3.8061	0.191	0.0000	0.0000
2024/05/22	R213	07/08/2025	11.66 Put	Bond Future	2596.2800	2.5963	2595.4700	2.5955	0.031	0.0000	0.0000
2024/05/22	R214	01/08/2024	12.17 Call	Bond Future	1114.7100	1.1147	1091.3600	1.0914	2.095	0.0000	0.0000
2024/05/22	R214	01/08/2024	12.17 Put	Bond Future	2230.0600	2.2301	2237.9600	2.2380	0.354	0.0000	0.0000
2024/05/22	R214	01/08/2024	12.18 Call	Bond Future	1134.8900	1.1349	1111.3500	1.1114	2.074	0.0000	0.0000
2024/05/22	R214	01/08/2024	12.18 Put	Bond Future	2202.3000	2.2023	2210.0100	2.2100	0.350	0.0000	0.0000
2024/05/22	R214	01/08/2024	12.16 Call	Bond Future	1094.7300	1.0947	1071.5700	1.0716	2.116	0.0000	0.0000
2024/05/22	R214	01/08/2024	12.16 Put	Bond Future	2258.0800	2.2581	2266.1700	2.2662	0.358	0.0000	0.0000
2024/05/22	R214	01/08/2024		Bond Future	12.4059	61.6745	12.4126	61.6432	0.054	0.0000	0.0000
2024/05/22	R214	07/11/2024		Bond Future	12.5249	59.8253	12.5319	59.7935	0.055	0.0000	0.0000
2024/05/22	R214	07/11/2024	12.61 Call	Bond Future	2753.8900	2.7539	2729.0400	2.7290	0.902	0.0000	0.0000
2024/05/22	R214	07/11/2024	12.61 Put	Bond Future	2365.2200	2.3652	2372.2200	2.3722	0.296	0.0000	0.0000
2024/05/22	R214	07/11/2024	12.62 Call	Bond Future	2779.5400	2.7795	2754.6000	2.7546	0.897	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	
2024/05/22	R214	07/11/2024	12.62 Put	Bond Future	2345.4400	2.3454	2352.3500	2.3524	0.295	0.0000	0.0000
2024/05/22	R214	07/11/2024	12.60 Call	Bond Future	2728.1800	2.7282	2703.4200	2.7034	0.908	0.0000	0.0000
2024/05/22	R214	07/11/2024	12.60 Put	Bond Future	2384.9800	2.3850	2392.0700	2.3921	0.297	0.0000	0.0000
2024/05/22	R214	06/02/2025		Bond Future	12.6461	61.1284	12.6532	61.0963	0.056	0.0000	0.0000
2024/05/22	R214	06/02/2025	12.71 Call	Bond Future	3236.9100	3.2369	3213.7100	3.2137	0.717	0.0000	0.0000
2024/05/22	R214	06/02/2025	12.71 Put	Bond Future	2949.1700	2.9492	2958.0200	2.9580	0.300	0.0000	0.0000
2024/05/22	R214	08/05/2025		Bond Future	12.7637	59.1573	12.7709	59.1250	0.057	0.0000	0.0000
2024/05/22	R214	08/05/2025	12.40 Call	Bond Future	2753.7000	2.7537	2734.1000	2.7341	0.712	0.0000	0.0000
2024/05/22	R214	08/05/2025	12.40 Put	Bond Future	4410.6900	4.4107	4423.4500	4.4235	0.289	0.0000	0.0000
2024/05/22	R214	07/08/2025		Bond Future	12.9016	60.3858	12.9089	60.3537	0.057	0.0000	0.0000
2024/05/22	R214	07/08/2025	12.97 Call	Bond Future	4100.6700	4.1007	4078.7500	4.0788	0.535	0.0000	0.0000
2024/05/22	R214	07/08/2025	12.97 Put	Bond Future	3801.8900	3.8019	3812.0900	3.8121	0.268	0.0000	0.0000
2024/05/22	R248	01/08/2024		Bond Future	12.5606	75.1491	12.5671	75.1124	0.052	0.0000	0.0000
2024/05/22	R248	01/08/2024	12.31 Call	Bond Future	1361.1500	1.3612	1333.2100	1.3332	2.053	0.0000	0.0000
2024/05/22	R248	01/08/2024	12.31 Put	Bond Future	2792.6600	2.7927	2801.4200	2.8014	0.314	0.0000	0.0000
2024/05/22	R248	01/08/2024	12.32 Call	Bond Future	1385.5100	1.3855	1357.3400	1.3573	2.033	0.0000	0.0000
2024/05/22	R248	01/08/2024	12.32 Put	Bond Future	2758.9200	2.7589	2767.4500	2.7675	0.309	0.0000	0.0000
2024/05/22	R248	01/08/2024	12.30 Call	Bond Future	1337.1500	1.3372	1309.4400	1.3094	2.072	0.0000	0.0000
2024/05/22	R248	01/08/2024	12.30 Put	Bond Future	2826.8400	2.8268	2835.8300	2.8358	0.318	0.0000	0.0000
2024/05/22	R248	07/11/2024		Bond Future	12.6858	72.4736	12.6926	72.4363	0.053	0.0000	0.0000
2024/05/22	R248	07/11/2024	12.79 Call	Bond Future	3372.0500	3.3721	3342.4900	3.3425	0.877	0.0000	0.0000
2024/05/22	R248	07/11/2024	12.79 Put	Bond Future	2801.4300	2.8014	2809.2000	2.8092	0.277	0.0000	0.0000
2024/05/22	R248	07/11/2024	12.80 Call	Bond Future	3403.2600	3.4033	3373.6000	3.3736	0.872	0.0000	0.0000
2024/05/22	R248	07/11/2024	12.80 Put	Bond Future	2778.2900	2.7783	2785.9600	2.7860	0.276	0.0000	0.0000
2024/05/22	R248	07/11/2024	12.78 Call	Bond Future	3341.1400	3.3411	3311.6900	3.3117	0.881	0.0000	0.0000
2024/05/22	R248	07/11/2024	12.78 Put	Bond Future	2824.9500	2.8250	2832.8300	2.8328	0.279	0.0000	0.0000
2024/05/22	R248	06/02/2025		Bond Future	12.8134	74.0520	12.8204	74.0145	0.054	0.0000	0.0000
2024/05/22	R248	06/02/2025	12.71 Call	Bond Future	3499.0300	3.4990	3473.0200	3.4730	0.743	0.0000	0.0000
2024/05/22	R248	06/02/2025	12.71 Put	Bond Future	4063.4100	4.0634	4074.9300	4.0749	0.284	0.0000	0.0000
2024/05/22	R248	08/05/2025		Bond Future	12.9372	71.2182	12.9443	71.1803	0.055	0.0000	0.0000
2024/05/22	R248	08/05/2025	12.60 Call	Bond Future	3389.3300	3.3893	3365.9800	3.3660	0.689	0.0000	0.0000
2024/05/22	R248	08/05/2025	12.60 Put	Bond Future	5227.6600	5.2277	5242.1800	5.2422	0.278	0.0000	0.0000
2024/05/22	R248	07/08/2025		Bond Future	13.0821	72.6963	13.0893	72.6588	0.055	0.0000	0.0000
2024/05/22	R248	07/08/2025	13.21 Call	Bond Future	5202.2100	5.2022	5175.9000	5.1759	0.506	0.0000	0.0000
2024/05/22	R248	07/08/2025	13.21 Put	Bond Future	4539.8700	4.5399	4551.1400	4.5511	0.248	0.0000	0.0000
2024/05/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/22	X210	31/03/2028		Bond Future	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
2024/05/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/05/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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Open Interest

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