



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 27/05/2024 TO 27/05/2024

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
2024/05/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/27	2025	01/08/2024		Bond Future	181.9617	181.9617	181.9721	0.006	0.0000	0.0000
2024/05/27	2025	07/11/2024		Bond Future	186.3082	186.3082	186.3190	0.006	0.0000	0.0000
2024/05/27	2029	01/08/2024		Bond Future	130.9863	130.9863	130.8946	0.070	0.0000	0.0000
2024/05/27	2029	07/11/2024		Bond Future	132.7101	132.7101	132.6163	0.071	0.0000	0.0000
2024/05/27	2029	06/02/2025		Bond Future	135.6288	135.6288	135.5333	0.070	0.0000	0.0000
2024/05/27	2029	06/02/2025	132.40 Call	Bond Future	3228.7900	3.2288	3133.2800	2.958	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	
2024/05/27	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	2029	08/05/2025		Bond Future	137.1824	137.1824	137.0851	137.0851	0.071	0.0000	0.0000
2024/05/27	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	2029	08/05/2025	137.85 Put	Bond Future	667.6100	0.6676	764.9000	0.7649	14.573	0.0000	0.0000
2024/05/27	2029	07/08/2025		Bond Future	140.0824	140.0824	139.9837	139.9837	0.070	0.0000	0.0000
2024/05/27	2029	07/08/2025	137.41 Call	Bond Future	2672.4200	2.6724	2573.6700	2.5737	3.695	0.0000	0.0000
2024/05/27	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	2030	01/08/2024	10.21 Put	Bond Future	2125.3500	2.1254	2166.1400	2.1661	1.919	0.0000	0.0000
2024/05/27	2030	01/08/2024	10.21 Call	Bond Future	636.3000	0.6363	582.4200	0.5824	8.468	0.0000	0.0000
2024/05/27	2030	01/08/2024	10.71 Put	Bond Future	1098.2000	1.0982	1112.0400	1.1120	1.260	0.0000	0.0000
2024/05/27	2030	01/08/2024	10.71 Call	Bond Future	1525.4500	1.5255	1444.6200	1.4446	5.299	0.0000	0.0000
2024/05/27	2030	01/08/2024	11.31 Call	Bond Future	3096.5300	3.0965	2999.7700	2.9998	3.125	0.0000	0.0000
2024/05/27	2030	01/08/2024	11.31 Put	Bond Future	435.5800	0.4356	433.4900	0.4335	0.480	0.0000	0.0000
2024/05/27	2030	01/08/2024		Bond Future	10.5974	89.5304	10.6223	89.4358	0.235	0.0000	0.0000
2024/05/27	2030	01/08/2024	10.38 Call	Bond Future	888.0700	0.8881	823.9700	0.8240	7.218	0.0000	0.0000
2024/05/27	2030	01/08/2024	10.38 Put	Bond Future	1719.8800	1.7199	1750.4500	1.7505	1.777	0.0000	0.0000
2024/05/27	2030	01/08/2024	10.39 Call	Bond Future	904.5000	0.9045	839.8300	0.8398	7.150	0.0000	0.0000
2024/05/27	2030	01/08/2024	10.39 Put	Bond Future	1697.8300	1.6978	1727.8300	1.7278	1.767	0.0000	0.0000
2024/05/27	2030	01/08/2024	10.37 Call	Bond Future	871.6600	0.8717	808.1500	0.8082	7.286	0.0000	0.0000
2024/05/27	2030	01/08/2024	10.37 Put	Bond Future	1741.9600	1.7420	1773.1200	1.7731	1.789	0.0000	0.0000
2024/05/27	2030	07/11/2024		Bond Future	10.7012	91.6456	10.7277	91.5488	0.248	0.0000	0.0000
2024/05/27	2030	07/11/2024	10.75 Call	Bond Future	1980.3100	1.9803	1912.7900	1.9128	3.410	0.0000	0.0000
2024/05/27	2030	07/11/2024	10.75 Put	Bond Future	1802.0500	1.8021	1831.3900	1.8314	1.628	0.0000	0.0000
2024/05/27	2030	07/11/2024	10.76 Call	Bond Future	2000.7500	2.0008	1932.9200	1.9329	3.390	0.0000	0.0000
2024/05/27	2030	07/11/2024	10.76 Put	Bond Future	1786.0100	1.7860	1815.0400	1.8150	1.625	0.0000	0.0000
2024/05/27	2030	07/11/2024	10.74 Call	Bond Future	1960.2100	1.9602	1893.0000	1.8930	3.429	0.0000	0.0000
2024/05/27	2030	07/11/2024	10.74 Put	Bond Future	1818.4600	1.8185	1848.1100	1.8481	1.631	0.0000	0.0000
2024/05/27	2030	07/11/2024	10.21 Put	Bond Future	2876.0700	2.8761	2923.9400	2.9239	1.664	0.0000	0.0000
2024/05/27	2030	07/11/2024	10.21 Call	Bond Future	1056.2500	1.0563	1007.2600	1.0073	4.638	0.0000	0.0000
2024/05/27	2030	07/11/2024	10.71 Put	Bond Future	1868.6600	1.8687	1899.2400	1.8992	1.636	0.0000	0.0000
2024/05/27	2030	07/11/2024	10.71 Call	Bond Future	1900.7800	1.9008	1834.5000	1.8345	3.487	0.0000	0.0000
2024/05/27	2030	07/11/2024	11.91 Call	Bond Future	4887.3800	4.8874	4796.3400	4.7963	1.863	0.0000	0.0000
2024/05/27	2030	07/11/2024	11.91 Put	Bond Future	597.2300	0.5972	603.0500	0.6031	0.974	0.0000	0.0000
2024/05/27	2030	06/02/2025		Bond Future	10.8153	89.6290	10.8434	89.5303	0.260	0.0000	0.0000
2024/05/27	2030	06/02/2025	10.68 Call	Bond Future	2038.4900	2.0385	1978.3800	1.9784	2.949	0.0000	0.0000
2024/05/27	2030	06/02/2025	10.68 Put	Bond Future	2515.5200	2.5155	2554.1100	2.5541	1.534	0.0000	0.0000
2024/05/27	2030	08/05/2025	12.28 Call	Bond Future	5539.5800	5.5396	5454.8800	5.4549	1.529	0.0000	0.0000
2024/05/27	2030	08/05/2025	12.28 Put	Bond Future	1188.8800	1.1889	1204.8400	1.2048	1.342	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	
2024/05/27	2030	08/05/2025	10.69 Put	Bond Future	2998.5700	2.9986	3042.5600	3.0426	1.467	0.0000	0.0000
2024/05/27	2030	08/05/2025	10.69 Call	Bond Future	2123.5700	2.1236	2066.9000	2.0669	2.669	0.0000	0.0000
2024/05/27	2030	08/05/2025	11.86 Call	Bond Future	4535.3100	4.5353	4456.0600	4.4561	1.747	0.0000	0.0000
2024/05/27	2030	08/05/2025	11.86 Put	Bond Future	1527.7600	1.5278	1549.1700	1.5492	1.401	0.0000	0.0000
2024/05/27	2030	08/05/2025	10.31 Put	Bond Future	3707.6200	3.7076	3760.9900	3.7610	1.439	0.0000	0.0000
2024/05/27	2030	08/05/2025	10.31 Call	Bond Future	1525.4400	1.5254	1478.1500	1.4782	3.100	0.0000	0.0000
2024/05/27	2030	08/05/2025		Bond Future	10.9482	91.5848	10.9781	91.4841	0.273	0.0000	0.0000
2024/05/27	2030	08/05/2025	9.93 Call	Bond Future	1040.8900	1.0409	1003.3200	1.0033	3.609	0.0000	0.0000
2024/05/27	2030	08/05/2025	9.93 Put	Bond Future	4553.6600	4.5537	4616.7500	4.6168	1.385	0.0000	0.0000
2024/05/27	2030	07/08/2025		Bond Future	11.1239	89.4859	11.1558	89.3836	0.287	0.0000	0.0000
2024/05/27	2030	07/08/2025	11.11 Call	Bond Future	2748.5100	2.7485	2686.8800	2.6869	2.242	0.0000	0.0000
2024/05/27	2030	07/08/2025	11.11 Put	Bond Future	2793.1800	2.7932	2833.8800	2.8339	1.457	0.0000	0.0000
2024/05/27	2030	07/08/2025	12.12 Call	Bond Future	4815.9200	4.8159	4737.4600	4.7375	1.629	0.0000	0.0000
2024/05/27	2030	07/08/2025	12.12 Put	Bond Future	1685.7600	1.6858	1709.6300	1.7096	1.416	0.0000	0.0000
2024/05/27	2030	07/08/2025	10.48 Put	Bond Future	3816.6500	3.8167	3870.9400	3.8709	1.422	0.0000	0.0000
2024/05/27	2030	07/08/2025	10.48 Call	Bond Future	1718.2700	1.7183	1670.2300	1.6702	2.796	0.0000	0.0000
2024/05/27	2032	01/08/2024	12.54 Call	Bond Future	5069.2200	5.0692	4912.5400	4.9125	3.091	0.0000	0.0000
2024/05/27	2032	01/08/2024	12.54 Put	Bond Future	341.1700	0.3412	340.4700	0.3405	0.205	0.0000	0.0000
2024/05/27	2032	01/08/2024	11.66 Call	Bond Future	2176.4800	2.1765	2048.2800	2.0483	5.890	0.0000	0.0000
2024/05/27	2032	01/08/2024	11.66 Put	Bond Future	1213.2500	1.2133	1241.0300	1.2410	2.290	0.0000	0.0000
2024/05/27	2032	01/08/2024	11.11 Put	Bond Future	2418.3000	2.4183	2488.8000	2.4888	2.915	0.0000	0.0000
2024/05/27	2032	01/08/2024	11.11 Call	Bond Future	910.2400	0.9102	824.7600	0.8248	9.391	0.0000	0.0000
2024/05/27	2032	01/08/2024	11.61 Put	Bond Future	1296.6400	1.2966	1327.5000	1.3275	2.380	0.0000	0.0000
2024/05/27	2032	01/08/2024	11.61 Call	Bond Future	2039.0600	2.0391	1913.9400	1.9139	6.136	0.0000	0.0000
2024/05/27	2032	01/08/2024	12.31 Call	Bond Future	4247.6000	4.2476	4094.5000	4.0945	3.604	0.0000	0.0000
2024/05/27	2032	01/08/2024	12.31 Put	Bond Future	481.7400	0.4817	484.6200	0.4846	0.598	0.0000	0.0000
2024/05/27	2032	01/08/2024	11.14 Call	Bond Future	964.3000	0.9643	876.0800	0.8761	9.149	0.0000	0.0000
2024/05/27	2032	01/08/2024	11.14 Put	Bond Future	2335.1300	2.3351	2402.8900	2.4029	2.902	0.0000	0.0000
2024/05/27	2032	01/08/2024	11.15 Call	Bond Future	982.7200	0.9827	893.6000	0.8936	9.069	0.0000	0.0000
2024/05/27	2032	01/08/2024	11.15 Put	Bond Future	2307.8700	2.3079	2374.7300	2.3747	2.897	0.0000	0.0000
2024/05/27	2032	01/08/2024	11.13 Call	Bond Future	946.0700	0.9461	858.7700	0.8588	9.228	0.0000	0.0000
2024/05/27	2032	01/08/2024	11.13 Put	Bond Future	2362.6100	2.3626	2431.2900	2.4313	2.907	0.0000	0.0000
2024/05/27	2032	01/08/2024		Bond Future	11.4431	86.8679	11.4780	86.7119	0.305	0.0000	0.0000
2024/05/27	2032	07/11/2024	11.48 Call	Bond Future	2132.7800	2.1328	2035.2100	2.0352	4.575	0.0000	0.0000
2024/05/27	2032	07/11/2024	11.48 Put	Bond Future	2540.6900	2.5407	2602.6900	2.6027	2.440	0.0000	0.0000
2024/05/27	2032	07/11/2024	11.49 Call	Bond Future	2155.1900	2.1552	2057.1100	2.0571	4.551	0.0000	0.0000
2024/05/27	2032	07/11/2024	11.49 Put	Bond Future	2519.3500	2.5194	2580.8400	2.5808	2.441	0.0000	0.0000
2024/05/27	2032	07/11/2024	11.47 Call	Bond Future	2110.4800	2.1105	2013.4300	2.0134	4.598	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	
2024/05/27	2032	07/11/2024	11.47 Put	Bond Future	2562.1800	2.5622	2624.7000	2.6247	2.440	0.0000	0.0000
2024/05/27	2032	07/11/2024		Bond Future	11.5735	84.7525	11.6102	84.5929	0.317	0.0000	0.0000
2024/05/27	2032	07/11/2024	11.11 Put	Bond Future	3438.6000	3.4386	3520.7300	3.5207	2.388	0.0000	0.0000
2024/05/27	2032	07/11/2024	11.11 Call	Bond Future	1390.8500	1.3909	1313.4100	1.3134	5.568	0.0000	0.0000
2024/05/27	2032	07/11/2024	11.61 Put	Bond Future	2276.3300	2.2763	2331.8300	2.3318	2.438	0.0000	0.0000
2024/05/27	2032	07/11/2024	11.61 Call	Bond Future	2434.9900	2.4350	2330.9200	2.3309	4.274	0.0000	0.0000
2024/05/27	2032	07/11/2024	12.95 Call	Bond Future	6400.2800	6.4003	6253.6300	6.2536	2.291	0.0000	0.0000
2024/05/27	2032	07/11/2024	12.95 Put	Bond Future	678.8600	0.6789	691.7800	0.6918	1.903	0.0000	0.0000
2024/05/27	2032	07/11/2024	13.36 Call	Bond Future	7743.5800	7.7436	7591.1300	7.5911	1.969	0.0000	0.0000
2024/05/27	2032	07/11/2024	13.36 Put	Bond Future	416.5400	0.4165	423.6600	0.4237	1.709	0.0000	0.0000
2024/05/27	2032	07/11/2024	11.64 Put	Bond Future	2218.9800	2.2190	2273.0300	2.2730	2.436	0.0000	0.0000
2024/05/27	2032	07/11/2024	11.64 Call	Bond Future	2507.6900	2.5077	2402.1700	2.4022	4.208	0.0000	0.0000
2024/05/27	2032	06/02/2025		Bond Future	11.7086	86.5959	11.7472	86.4330	0.329	0.0000	0.0000
2024/05/27	2032	06/02/2025	11.72 Call	Bond Future	2915.6200	2.9156	2814.9600	2.8150	3.452	0.0000	0.0000
2024/05/27	2032	06/02/2025	11.72 Put	Bond Future	2867.5700	2.8676	2929.7200	2.9297	2.167	0.0000	0.0000
2024/05/27	2032	08/05/2025		Bond Future	11.8514	84.3183	11.8919	84.1521	0.342	0.0000	0.0000
2024/05/27	2032	08/05/2025	10.91 Call	Bond Future	1517.8600	1.5179	1453.5800	1.4536	4.235	0.0000	0.0000
2024/05/27	2032	08/05/2025	10.91 Put	Bond Future	5504.4200	5.5044	5606.3000	5.6063	1.851	0.0000	0.0000
2024/05/27	2032	07/08/2025		Bond Future	12.0237	86.0766	12.0663	85.9074	0.354	0.0000	0.0000
2024/05/27	2032	07/08/2025	12.01 Call	Bond Future	3577.7400	3.5777	3478.3100	3.4783	2.779	0.0000	0.0000
2024/05/27	2032	07/08/2025	12.01 Put	Bond Future	3632.4600	3.6325	3702.3100	3.7023	1.923	0.0000	0.0000
2024/05/27	2033	01/08/2024		Bond Future	122.4772	122.4772	122.3136	122.3136	0.134	0.0000	0.0000
2024/05/27	2033	07/11/2024		Bond Future	123.8998	123.8998	123.7325	123.7325	0.135	0.0000	0.0000
2024/05/27	2033	06/02/2025		Bond Future	126.6248	126.6248	126.4541	126.4541	0.135	0.0000	0.0000
2024/05/27	2033	06/02/2025	124.94 Call	Bond Future	1684.8000	1.6848	1514.1100	1.5141	10.131	0.0000	0.0000
2024/05/27	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	2033	08/05/2025		Bond Future	127.8793	127.8793	127.7052	127.7052	0.136	0.0000	0.0000
2024/05/27	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	2033	08/05/2025	130.62 Put	Bond Future	2740.7400	2.7407	2914.8200	2.9148	6.352	0.0000	0.0000
2024/05/27	2033	07/08/2025		Bond Future	130.5827	130.5827	130.4055	130.4055	0.136	0.0000	0.0000
2024/05/27	2033	07/08/2025	128.65 Call	Bond Future	1932.7200	1.9327	1755.4800	1.7555	9.170	0.0000	0.0000
2024/05/27	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	2037	01/08/2024	13.82 Call	Bond Future	6296.2000	6.2962	6166.0800	6.1661	2.067	0.0000	0.0000
2024/05/27	2037	01/08/2024	13.82 Put	Bond Future	281.7200	0.2817	273.5800	0.2736	2.889	0.0000	0.0000
2024/05/27	2037	01/08/2024	13.17 Call	Bond Future	3788.9100	3.7889	3663.6000	3.6636	3.307	0.0000	0.0000
2024/05/27	2037	01/08/2024	13.17 Put	Bond Future	765.8700	0.7659	762.5400	0.7625	0.435	0.0000	0.0000
2024/05/27	2037	01/08/2024		Bond Future	12.5524	74.9130	12.5766	74.7910	0.193	0.0000	0.0000
2024/05/27	2037	01/08/2024	12.10 Call	Bond Future	817.1000	0.8171	747.8300	0.7478	8.478	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	
2024/05/27	2037	01/08/2024	12.10 Put	Bond Future	3150.8500	3.1509	3203.5600	3.2036	1.673	0.0000	0.0000
2024/05/27	2037	01/08/2024	12.11 Call	Bond Future	834.1600	0.8342	764.0900	0.7641	8.400	0.0000	0.0000
2024/05/27	2037	01/08/2024	12.11 Put	Bond Future	3115.1900	3.1152	3167.1000	3.1671	1.666	0.0000	0.0000
2024/05/27	2037	01/08/2024	12.09 Call	Bond Future	800.1500	0.8002	731.6900	0.7317	8.556	0.0000	0.0000
2024/05/27	2037	01/08/2024	12.09 Put	Bond Future	3186.6700	3.1867	3240.1900	3.2402	1.679	0.0000	0.0000
2024/05/27	2037	07/11/2024		Bond Future	12.6926	76.6828	12.7179	76.5580	0.199	0.0000	0.0000
2024/05/27	2037	07/11/2024	12.58 Call	Bond Future	2531.2200	2.5312	2445.8300	2.4458	3.373	0.0000	0.0000
2024/05/27	2037	07/11/2024	12.58 Put	Bond Future	3091.7000	3.0917	3131.1200	3.1311	1.275	0.0000	0.0000
2024/05/27	2037	07/11/2024	12.59 Call	Bond Future	2556.7000	2.5567	2470.9100	2.4709	3.355	0.0000	0.0000
2024/05/27	2037	07/11/2024	12.59 Put	Bond Future	3067.1700	3.0672	3106.1900	3.1062	1.272	0.0000	0.0000
2024/05/27	2037	07/11/2024	12.57 Call	Bond Future	2505.6600	2.5057	2420.6700	2.4207	3.392	0.0000	0.0000
2024/05/27	2037	07/11/2024	12.57 Put	Bond Future	3116.1900	3.1162	3156.0100	3.1560	1.278	0.0000	0.0000
2024/05/27	2037	06/02/2025		Bond Future	12.8362	74.0898	12.8624	73.9624	0.205	0.0000	0.0000
2024/05/27	2037	06/02/2025	12.76 Call	Bond Future	3224.6500	3.2247	3140.8500	3.1409	2.599	0.0000	0.0000
2024/05/27	2037	06/02/2025	12.76 Put	Bond Future	3595.5800	3.5956	3639.1000	3.6391	1.210	0.0000	0.0000
2024/05/27	2037	08/05/2025		Bond Future	12.9901	75.7057	13.0175	75.5758	0.210	0.0000	0.0000
2024/05/27	2037	08/05/2025	12.25 Call	Bond Future	2287.1700	2.2872	2223.4400	2.2234	2.786	0.0000	0.0000
2024/05/27	2037	08/05/2025	12.25 Put	Bond Future	5933.2500	5.9333	5999.4200	5.9994	1.115	0.0000	0.0000
2024/05/27	2037	08/05/2025	12.55 Put	Bond Future	5050.1400	5.0501	5107.2100	5.1072	1.130	0.0000	0.0000
2024/05/27	2037	08/05/2025	12.55 Call	Bond Future	2912.5500	2.9126	2839.7200	2.8397	2.501	0.0000	0.0000
2024/05/27	2037	08/05/2025	13.30 Put	Bond Future	3354.6300	3.3546	3391.8400	3.3918	1.109	0.0000	0.0000
2024/05/27	2037	08/05/2025	13.30 Call	Bond Future	4807.7000	4.8077	4715.0100	4.7150	1.928	0.0000	0.0000
2024/05/27	2037	08/05/2025	13.35 Put	Bond Future	3263.7500	3.2638	3299.8300	3.2998	1.105	0.0000	0.0000
2024/05/27	2037	08/05/2025	13.35 Call	Bond Future	4947.3800	4.9474	4853.5600	4.8536	1.896	0.0000	0.0000
2024/05/27	2037	07/08/2025		Bond Future	13.1700	73.0231	13.1985	72.8908	0.216	0.0000	0.0000
2024/05/27	2037	07/08/2025	13.01 Call	Bond Future	3978.4600	3.9785	3897.6300	3.8976	2.032	0.0000	0.0000
2024/05/27	2037	07/08/2025	13.01 Put	Bond Future	4727.9100	4.7279	4779.3300	4.7793	1.088	0.0000	0.0000
2024/05/27	2038	01/08/2024		Bond Future	131.1334	131.1334	131.0159	131.0159	0.090	0.0000	0.0000
2024/05/27	2038	07/11/2024		Bond Future	134.2658	134.2658	134.1455	134.1455	0.090	0.0000	0.0000
2024/05/27	2038	06/02/2025		Bond Future	135.0929	135.0929	134.9703	134.9703	0.091	0.0000	0.0000
2024/05/27	2038	06/02/2025	135.23 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	2038	06/02/2025	135.23 Put	Bond Future	137.1200	0.1371	259.7000	0.2597	89.396	0.0000	0.0000
2024/05/27	2038	08/05/2025		Bond Future	138.0733	138.0733	137.9484	137.9484	0.090	0.0000	0.0000
2024/05/27	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	2038	08/05/2025	139.68 Put	Bond Future	1606.7200	1.6067	1731.6400	1.7316	7.775	0.0000	0.0000
2024/05/27	2038	07/08/2025		Bond Future	138.8150	138.8150	138.6880	138.6880	0.091	0.0000	0.0000
2024/05/27	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	2038	07/08/2025	139.56 Put	Bond Future	745.0400	0.7450	872.0100	0.8720	17.042	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/05/27	2040	01/08/2024	12.28 Put	Bond Future		3617.2900	3.6173	3678.3300	3.6783	1.687	0.0000	0.0000
2024/05/27	2040	01/08/2024	12.28 Call	Bond Future		748.2900	0.7483	680.8800	0.6809	9.009	0.0000	0.0000
2024/05/27	2040	01/08/2024	12.88 Call	Bond Future		2144.3100	2.1443	2032.4200	2.0324	5.218	0.0000	0.0000
2024/05/27	2040	01/08/2024	12.88 Put	Bond Future		1740.0500	1.7401	1756.6100	1.7566	0.952	0.0000	0.0000
2024/05/27	2040	01/08/2024	13.48 Call	Bond Future		4219.2200	4.2192	4085.9100	4.0859	3.160	0.0000	0.0000
2024/05/27	2040	01/08/2024	13.48 Put	Bond Future		753.2300	0.7532	748.3700	0.7484	0.645	0.0000	0.0000
2024/05/27	2040	01/08/2024	12.95 Put	Bond Future		1585.2200	1.5852	1598.0100	1.5980	0.807	0.0000	0.0000
2024/05/27	2040	01/08/2024	12.95 Call	Bond Future		2357.2600	2.3573	2241.6000	2.2416	4.907	0.0000	0.0000
2024/05/27	2040	01/08/2024		Bond Future		12.8037	74.7830	12.8279	74.6546	0.189	0.0000	0.0000
2024/05/27	2040	01/08/2024	12.33 Call	Bond Future		832.9900	0.8330	761.3200	0.7613	8.604	0.0000	0.0000
2024/05/27	2040	01/08/2024	12.33 Put	Bond Future		3420.7200	3.4207	3477.5000	3.4775	1.660	0.0000	0.0000
2024/05/27	2040	01/08/2024	12.34 Call	Bond Future		850.5900	0.8506	778.0800	0.7781	8.525	0.0000	0.0000
2024/05/27	2040	01/08/2024	12.34 Put	Bond Future		3382.2600	3.3823	3438.2000	3.4382	1.654	0.0000	0.0000
2024/05/27	2040	01/08/2024	12.32 Call	Bond Future		815.4900	0.8155	744.6800	0.7447	8.683	0.0000	0.0000
2024/05/27	2040	01/08/2024	12.32 Put	Bond Future		3459.3500	3.4594	3516.9900	3.5170	1.666	0.0000	0.0000
2024/05/27	2040	07/11/2024	12.85 Call	Bond Future		2739.3300	2.7393	2648.2300	2.6482	3.326	0.0000	0.0000
2024/05/27	2040	07/11/2024	12.85 Put	Bond Future		3240.3500	3.2404	3280.7300	3.2807	1.246	0.0000	0.0000
2024/05/27	2040	07/11/2024	12.86 Call	Bond Future		2766.6500	2.7667	2675.1400	2.6751	3.308	0.0000	0.0000
2024/05/27	2040	07/11/2024	12.86 Put	Bond Future		3214.9200	3.2149	3254.8900	3.2549	1.243	0.0000	0.0000
2024/05/27	2040	07/11/2024	12.84 Call	Bond Future		2712.1200	2.7121	2621.4400	2.6214	3.344	0.0000	0.0000
2024/05/27	2040	07/11/2024	12.84 Put	Bond Future		3265.9500	3.2660	3306.7500	3.3068	1.249	0.0000	0.0000
2024/05/27	2040	07/11/2024		Bond Future		12.9454	76.5498	12.9706	76.4183	0.195	0.0000	0.0000
2024/05/27	2040	07/11/2024	12.10 Put	Bond Future		5723.6800	5.7237	5799.5900	5.7996	1.326	0.0000	0.0000
2024/05/27	2040	07/11/2024	12.10 Call	Bond Future		1095.2100	1.0952	1039.6400	1.0396	5.074	0.0000	0.0000
2024/05/27	2040	07/11/2024	12.60 Call	Bond Future		2098.7600	2.0988	2018.6500	2.0187	3.817	0.0000	0.0000
2024/05/27	2040	07/11/2024	12.60 Put	Bond Future		3937.6100	3.9376	3988.9800	3.9890	1.305	0.0000	0.0000
2024/05/27	2040	07/11/2024	13.15 Call	Bond Future		3608.5000	3.6085	3506.1000	3.5061	2.838	0.0000	0.0000
2024/05/27	2040	07/11/2024	13.15 Put	Bond Future		2552.0200	2.5520	2581.1000	2.5811	1.139	0.0000	0.0000
2024/05/27	2040	06/02/2025		Bond Future		13.0899	73.7032	13.1161	73.5691	0.200	0.0000	0.0000
2024/05/27	2040	06/02/2025	12.95 Call	Bond Future		3258.1200	3.2581	3171.5700	3.1716	2.656	0.0000	0.0000
2024/05/27	2040	06/02/2025	12.95 Put	Bond Future		3980.3300	3.9803	4027.8900	4.0279	1.195	0.0000	0.0000
2024/05/27	2040	08/05/2025	13.43 Put	Bond Future		3821.5800	3.8216	3863.4700	3.8635	1.096	0.0000	0.0000
2024/05/27	2040	08/05/2025	13.43 Call	Bond Future		4748.6700	4.7487	4653.6800	4.6537	2.000	0.0000	0.0000
2024/05/27	2040	08/05/2025	12.75 Put	Bond Future		5527.2700	5.5273	5588.6200	5.5886	1.110	0.0000	0.0000
2024/05/27	2040	08/05/2025	12.75 Call	Bond Future		2978.4900	2.9785	2902.9600	2.9030	2.536	0.0000	0.0000
2024/05/27	2040	08/05/2025	13.50 Put	Bond Future		3678.8400	3.6788	3718.9900	3.7190	1.091	0.0000	0.0000
2024/05/27	2040	08/05/2025	13.50 Call	Bond Future		4949.5700	4.9496	4852.8400	4.8528	1.954	0.0000	0.0000
2024/05/27	2040	08/05/2025		Bond Future		13.2437	75.3105	13.2710	75.1736	0.206	0.0000	0.0000
2024/05/27	2040	08/05/2025	12.63 Call	Bond Future		2708.8500	2.7089	2637.1300	2.6371	2.648	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	
2024/05/27	2040	08/05/2025	12.63 Put	Bond Future	5897.9100	5.8979	5963.0700	5.9631	1.105	0.0000	0.0000
2024/05/27	2040	07/08/2025		Bond Future	13.4221	72.3685	13.4505	72.2291	0.212	0.0000	0.0000
2024/05/27	2040	07/08/2025	13.29 Call	Bond Future	4310.7100	4.3107	4224.3300	4.2243	2.004	0.0000	0.0000
2024/05/27	2040	07/08/2025	13.29 Put	Bond Future	4964.4700	4.9645	5017.4400	5.0174	1.067	0.0000	0.0000
2024/05/27	2044	01/08/2024	13.00 Call	Bond Future	2315.2000	2.3152	2184.5600	2.1846	5.643	0.0000	0.0000
2024/05/27	2044	01/08/2024	13.00 Put	Bond Future	1654.3500	1.6544	1680.0700	1.6801	1.555	0.0000	0.0000
2024/05/27	2044	01/08/2024	13.25 Call	Bond Future	3132.5200	3.1325	2988.2800	2.9883	4.605	0.0000	0.0000
2024/05/27	2044	01/08/2024	13.25 Put	Bond Future	1180.3600	1.1804	1192.4800	1.1925	1.027	0.0000	0.0000
2024/05/27	2044	01/08/2024	12.29 Call	Bond Future	666.1300	0.6661	596.5200	0.5965	10.450	0.0000	0.0000
2024/05/27	2044	01/08/2024	12.29 Put	Bond Future	3903.7100	3.9037	3990.4600	3.9905	2.222	0.0000	0.0000
2024/05/27	2044	01/08/2024	12.30 Call	Bond Future	681.3900	0.6814	610.8200	0.6108	10.357	0.0000	0.0000
2024/05/27	2044	01/08/2024	12.30 Put	Bond Future	3861.5600	3.8616	3947.3500	3.9474	2.222	0.0000	0.0000
2024/05/27	2044	01/08/2024	12.28 Call	Bond Future	650.9900	0.6510	582.3600	0.5824	10.542	0.0000	0.0000
2024/05/27	2044	01/08/2024	12.28 Put	Bond Future	3946.0400	3.9460	4033.7700	4.0338	2.223	0.0000	0.0000
2024/05/27	2044	01/08/2024		Bond Future	12.8750	70.9169	12.9044	70.7605	0.228	0.0000	0.0000
2024/05/27	2044	07/11/2024		Bond Future	13.0115	72.5922	13.0421	72.4323	0.235	0.0000	0.0000
2024/05/27	2044	07/11/2024	12.91 Call	Bond Future	2677.0200	2.6770	2572.8300	2.5728	3.892	0.0000	0.0000
2024/05/27	2044	07/11/2024	12.91 Put	Bond Future	3211.8800	3.2119	3267.6200	3.2676	1.735	0.0000	0.0000
2024/05/27	2044	07/11/2024	12.92 Call	Bond Future	2704.1300	2.7041	2599.4400	2.5994	3.871	0.0000	0.0000
2024/05/27	2044	07/11/2024	12.92 Put	Bond Future	3185.9900	3.1860	3241.2300	3.2412	1.734	0.0000	0.0000
2024/05/27	2044	07/11/2024	12.90 Call	Bond Future	2649.8300	2.6498	2546.1500	2.5462	3.913	0.0000	0.0000
2024/05/27	2044	07/11/2024	12.90 Put	Bond Future	3237.7600	3.2378	3294.0100	3.2940	1.737	0.0000	0.0000
2024/05/27	2044	06/02/2025		Bond Future	13.1501	69.7848	13.1819	69.6216	0.242	0.0000	0.0000
2024/05/27	2044	06/02/2025	13.02 Call	Bond Future	3327.4100	3.3274	3225.7300	3.2257	3.056	0.0000	0.0000
2024/05/27	2044	06/02/2025	13.02 Put	Bond Future	4001.6800	4.0017	4063.2500	4.0633	1.539	0.0000	0.0000
2024/05/27	2044	08/05/2025		Bond Future	13.2971	71.3066	13.3302	71.1400	0.249	0.0000	0.0000
2024/05/27	2044	08/05/2025	12.72 Call	Bond Future	2751.0000	2.7510	2666.3000	2.6663	3.079	0.0000	0.0000
2024/05/27	2044	08/05/2025	12.72 Put	Bond Future	5769.2000	5.7692	5851.1300	5.8511	1.420	0.0000	0.0000
2024/05/27	2044	07/08/2025		Bond Future	13.4670	68.4063	13.5014	68.2365	0.256	0.0000	0.0000
2024/05/27	2044	07/08/2025	13.34 Call	Bond Future	4369.6200	4.3696	4267.1800	4.2672	2.344	0.0000	0.0000
2024/05/27	2044	07/08/2025	13.34 Put	Bond Future	5001.2800	5.0013	5068.6500	5.0687	1.347	0.0000	0.0000
2024/05/27	2046	01/08/2024		Bond Future	113.6744	113.6744	113.3581	113.3581	0.278	0.0000	0.0000
2024/05/27	2046	07/11/2024		Bond Future	114.1818	114.1818	113.8581	113.8581	0.283	0.0000	0.0000
2024/05/27	2046	06/02/2025		Bond Future	116.6926	116.6926	116.3621	116.3621	0.283	0.0000	0.0000
2024/05/27	2046	06/02/2025	114.01 Call	Bond Future	2682.5800	2.6826	2352.1200	2.3521	12.319	0.0000	0.0000
2024/05/27	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	2046	08/05/2025		Bond Future	117.0053	117.0053	116.6679	116.6679	0.288	0.0000	0.0000
2024/05/27	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	
2024/05/27	2046	08/05/2025	121.97 Put	Bond Future	4964.7500	4.9648	5302.0600	5.3021	6.794	0.0000	0.0000
2024/05/27	2046	07/08/2025		Bond Future	119.4768	119.4768	119.1327	119.1327	0.288	0.0000	0.0000
2024/05/27	2046	07/08/2025	118.69 Call	Bond Future	786.8000	0.7868	442.7200	0.4427	43.732	0.0000	0.0000
2024/05/27	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	2050	01/08/2024		Bond Future	112.2678	112.2678	112.4820	112.4820	0.191	0.0000	0.0000
2024/05/27	2050	07/11/2024		Bond Future	114.9496	114.9496	115.1691	115.1691	0.191	0.0000	0.0000
2024/05/27	2050	06/02/2025		Bond Future	115.1095	115.1095	115.3343	115.3343	0.195	0.0000	0.0000
2024/05/27	2050	06/02/2025	115.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	2050	06/02/2025	115.60 Put	Bond Future	490.5000	0.4905	265.6900	0.2657	45.833	0.0000	0.0000
2024/05/27	2050	08/05/2025		Bond Future	117.6490	117.6490	117.8789	117.8789	0.195	0.0000	0.0000
2024/05/27	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	2050	08/05/2025	121.16 Put	Bond Future	3511.0000	3.5110	3281.1300	3.2811	6.547	0.0000	0.0000
2024/05/27	2050	07/08/2025		Bond Future	117.7097	117.7097	117.9452	117.9452	0.200	0.0000	0.0000
2024/05/27	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	2050	07/08/2025	119.89 Put	Bond Future	2180.3100	2.1803	1944.8200	1.9448	10.801	0.0000	0.0000
2024/05/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	AL37	01/08/2024		Index Future	957.6380	957.6380	956.7310	956.7310	0.095	0.0000	0.0000
2024/05/27	AL37	07/11/2024		Index Future	980.2640	980.2640	979.3380	979.3380	0.094	0.0000	0.0000
2024/05/27	AL37	06/02/2025		Index Future	1001.5980	1001.5980	1000.6600	1000.6600	0.094	0.0000	0.0000
2024/05/27	AL37	08/05/2025		Index Future	1023.4850	1023.4850	1022.5330	1022.5330	0.093	0.0000	0.0000
2024/05/27	AL37	07/08/2025		Index Future	1044.9220	1044.9220	1043.9630	1043.9630	0.092	0.0000	0.0000
2024/05/27	AL7T	01/08/2024		Index Future	1107.7260	1107.7260	1105.8250	1105.8250	0.172	0.0000	0.0000
2024/05/27	AL7T	07/11/2024		Index Future	1133.8980	1133.8980	1131.9550	1131.9550	0.171	0.0000	0.0000
2024/05/27	AL7T	06/02/2025		Index Future	1158.5760	1158.5760	1156.6000	1156.6000	0.171	0.0000	0.0000
2024/05/27	AL7T	08/05/2025		Index Future	1183.8930	1183.8930	1181.8810	1181.8810	0.170	0.0000	0.0000
2024/05/27	AL7T	07/08/2025		Index Future	1208.6900	1208.6900	1206.6510	1206.6510	0.169	0.0000	0.0000
2024/05/27	ALBI	01/08/2024		Index Future	963.6780	963.6780	962.5660	962.5660	0.115	0.0000	0.0000
2024/05/27	ALBI	07/11/2024		Index Future	986.4470	986.4470	985.3110	985.3110	0.115	0.0000	0.0000
2024/05/27	ALBI	06/02/2025		Index Future	1007.9160	1007.9160	1006.7630	1006.7630	0.114	0.0000	0.0000
2024/05/27	ALBI	08/05/2025		Index Future	1029.9410	1029.9410	1028.7690	1028.7690	0.114	0.0000	0.0000
2024/05/27	ALBI	07/08/2025		Index Future	1051.5130	1051.5130	1050.3300	1050.3300	0.113	0.0000	0.0000
2024/05/27	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	
2024/05/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/05/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	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
2024/05/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/27	ES33	01/08/2024		Bond Future	12.9764	74.1390	13.0004	74.0386	0.185	0.0000
2024/05/27	ES33	07/11/2024		Bond Future	13.1600	72.1069	13.1851	72.0041	0.191	0.0000
2024/05/27	ES33	06/02/2025		Bond Future	13.3500	73.6918	13.3763	73.5870	0.197	0.0000
2024/05/27	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/27	ES33	06/02/2025	13.34 Put	Bond Future	39.7800	0.0398	144.5700	0.1446	263.424	0.0000
2024/05/27	ES33	08/05/2025		Bond Future	13.5436	71.5122	13.5711	71.4053	0.203	0.0000
2024/05/27	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/27	ES33	08/05/2025	12.73 Put	Bond Future	3259.8100	3.2598	3366.7100	3.3667	3.279	0.0000
2024/05/27	ES33	07/08/2025		Bond Future	13.7662	73.0185	13.7950	72.9096	0.209	0.0000
2024/05/27	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/27	ES33	07/08/2025	13.56 Put	Bond Future	786.1300	0.7861	894.9800	0.8950	13.846	0.0000
2024/05/27	ES42	01/08/2024		Bond Future	13.3178	69.8665	13.3471	69.7227	0.220	0.0000
2024/05/27	ES42	07/11/2024		Bond Future	13.4779	67.2667	13.5085	67.1196	0.227	0.0000
2024/05/27	ES42	06/02/2025		Bond Future	13.6354	68.7446	13.6672	68.5944	0.233	0.0000
2024/05/27	ES42	06/02/2025	13.71 Call	Bond Future	351.0800	0.3511	200.9400	0.2009	42.765	0.0000
2024/05/27	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/27	ES42	08/05/2025		Bond Future	13.8017	65.9913	13.8349	65.8380	0.240	0.0000
2024/05/27	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/27	ES42	08/05/2025	13.25 Put	Bond Future	2639.5900	2.6396	2792.8700	2.7929	5.807	0.0000
2024/05/27	ES42	07/08/2025		Bond Future	13.9850	67.3782	14.0195	67.2220	0.247	0.0000
2024/05/27	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/27	ES42	07/08/2025	13.79 Put	Bond Future	893.9300	0.8939	1050.1400	1.0501	17.475	0.0000
2024/05/27	GOVI	01/08/2024		GOVI	949.3520	949.3520	948.2530	948.2530	0.116	0.0000
2024/05/27	GOVI	01/08/2024	943.38 Call	GOVI	59720.0000	5.9720	48730.0000	4.8730	18.403	0.0000
2024/05/27	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/27	GOVI	01/08/2024	943.39 Call	GOVI	59620.0000	5.9620	48630.0000	4.8630	18.433	0.0000
2024/05/27	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/27	GOVI	01/08/2024	943.37 Call	GOVI	59820.0000	5.9820	48830.0000	4.8830	18.372	0.0000
2024/05/27	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/27	GOVI	07/11/2024		GOVI	971.7820	971.7820	970.6590	970.6590	0.116	0.0000
2024/05/27	GOVI	07/11/2024	948.79 Call	GOVI	229920.0000	22.9920	218690.0000	21.8690	4.884	0.0000
2024/05/27	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/27	GOVI	07/11/2024	948.80 Call	GOVI	229820.0000	22.9820	218590.0000	21.8590	4.886	0.0000
2024/05/27	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	
2024/05/27	GOVI	07/11/2024	948.78 Call	GOVI	230020.0000	23.0020	218790.0000	21.8790	4.882	0.0000	0.0000
2024/05/27	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	GOVI	06/02/2025		GOVI	992.9320	992.9320	991.7920	991.7920	0.115	0.0000	0.0000
2024/05/27	GOVI	06/02/2025	972.00 Call	GOVI	209320.0000	20.9320	197920.0000	19.7920	5.446	0.0000	0.0000
2024/05/27	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	GOVI	08/05/2025		GOVI	1014.6290	1014.6290	1013.4710	1013.4710	0.114	0.0000	0.0000
2024/05/27	GOVI	08/05/2025	1,022. Call 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	GOVI	08/05/2025	1,022. Put 00	GOVI	73710.0000	7.3710	85290.0000	8.5290	15.710	0.0000	0.0000
2024/05/27	GOVI	07/08/2025		GOVI	1035.8810	1035.8810	1034.7120	1034.7120	0.113	0.0000	0.0000
2024/05/27	GOVI	07/08/2025	1,011. Call 00	GOVI	248810.0000	24.8810	237120.0000	23.7120	4.698	0.0000	0.0000
2024/05/27	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/05/27	IGOV	01/08/2024		Index Future	350.0050	350.0050	349.9140	349.9140	0.026	0.0000	0.0000
2024/05/27	IGOV	07/11/2024		Index Future	358.3650	358.3650	358.2730	358.2730	0.026	0.0000	0.0000
2024/05/27	IGOV	06/02/2025		Index Future	366.2470	366.2470	366.1560	366.1560	0.025	0.0000	0.0000
2024/05/27	IGOV	08/05/2025		Index Future	374.3310	374.3310	374.2400	374.2400	0.024	0.0000	0.0000
2024/05/27	IGOV	07/08/2025		Index Future	382.2500	382.2500	382.1620	382.1620	0.023	0.0000	0.0000
2024/05/27	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/05/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/05/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/05/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/05/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/05/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/05/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/05/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/05/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/05/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/05/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/05/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/05/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/05/27	JBAF	15/05/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/05/27	JBAF	19/06/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2024/05/27	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/05/27	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/05/27	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/05/27	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/05/27	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/05/27	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/05/27	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/05/27	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/05/27	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/05/27	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/05/27	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/05/27	R035	01/08/2024	12.50 Call	Bond Future	2802.0100	2.8020	2650.9700	2.6510	5.390	0.0000	0.0000
2024/05/27	R035	01/08/2024	12.50 Put	Bond Future	1150.6800	1.1507	1174.5100	1.1745	2.071	0.0000	0.0000
2024/05/27	R035	01/08/2024	12.45 Call	Bond Future	2639.9100	2.6399	2491.8500	2.4919	5.609	0.0000	0.0000
2024/05/27	R035	01/08/2024	12.45 Put	Bond Future	1234.3600	1.2344	1261.1700	1.2612	2.172	0.0000	0.0000
2024/05/27	R035	01/08/2024	13.08 Call	Bond Future	4910.5500	4.9106	4738.0100	4.7380	3.514	0.0000	0.0000
2024/05/27	R035	01/08/2024	13.08 Put	Bond Future	484.6700	0.4847	487.0000	0.4870	0.481	0.0000	0.0000
2024/05/27	R035	01/08/2024	13.05 Call	Bond Future	4793.5900	4.7936	4621.6700	4.6217	3.586	0.0000	0.0000
2024/05/27	R035	01/08/2024	13.05 Put	Bond Future	507.8300	0.5078	510.7800	0.5108	0.581	0.0000	0.0000
2024/05/27	R035	01/08/2024	12.20 Put	Bond Future	1733.3100	1.7333	1777.9700	1.7780	2.577	0.0000	0.0000
2024/05/27	R035	01/08/2024	12.20 Call	Bond Future	1893.7900	1.8938	1763.5800	1.7636	6.876	0.0000	0.0000
2024/05/27	R035	01/08/2024		Bond Future	12.1682	84.5259	12.2029	84.3510	0.285	0.0000	0.0000
2024/05/27	R035	01/08/2024	13.23 Put	Bond Future	382.6900	0.3827	382.5200	0.3825	0.044	0.0000	0.0000
2024/05/27	R035	01/08/2024	13.23 Call	Bond Future	5503.7800	5.5038	5328.7400	5.3287	3.180	0.0000	0.0000
2024/05/27	R035	01/08/2024	13.20 Call	Bond Future	5384.1400	5.3841	5209.5300	5.2095	3.243	0.0000	0.0000
2024/05/27	R035	01/08/2024	13.20 Put	Bond Future	401.3800	0.4014	401.6400	0.4016	0.065	0.0000	0.0000
2024/05/27	R035	01/08/2024	11.80 Call	Bond Future	963.4200	0.9634	870.5500	0.8706	9.640	0.0000	0.0000
2024/05/27	R035	01/08/2024	11.80 Put	Bond Future	2852.4300	2.8524	2934.4300	2.9344	2.875	0.0000	0.0000
2024/05/27	R035	01/08/2024	11.81 Call	Bond Future	982.3100	0.9823	888.4300	0.8884	9.557	0.0000	0.0000
2024/05/27	R035	01/08/2024	11.81 Put	Bond Future	2819.2000	2.8192	2900.1900	2.9002	2.873	0.0000	0.0000
2024/05/27	R035	01/08/2024	11.79 Call	Bond Future	944.7500	0.9448	852.9100	0.8529	9.721	0.0000	0.0000
2024/05/27	R035	01/08/2024	11.79 Put	Bond Future	2885.9200	2.8859	2968.9500	2.9690	2.877	0.0000	0.0000
2024/05/27	R035	07/11/2024		Bond Future	12.3101	82.0073	12.3464	81.8283	0.295	0.0000	0.0000
2024/05/27	R035	07/11/2024	12.18 Call	Bond Future	2465.9500	2.4660	2356.1600	2.3562	4.452	0.0000	0.0000
2024/05/27	R035	07/11/2024	12.18 Put	Bond Future	3112.2600	3.1123	3181.4200	3.1814	2.222	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/05/27	R035	07/11/2024	12.19 Call	Bond Future	2491.4000	2.4914	2381.0500	2.3811	4.429	0.0000	0.0000
2024/05/27	R035	07/11/2024	12.19 Put	Bond Future	3087.7900	3.0878	3156.3900	3.1564	2.222	0.0000	0.0000
2024/05/27	R035	07/11/2024	12.17 Call	Bond Future	2440.8600	2.4409	2331.6300	2.3316	4.475	0.0000	0.0000
2024/05/27	R035	07/11/2024	12.17 Put	Bond Future	3137.1300	3.1371	3206.8500	3.2069	2.222	0.0000	0.0000
2024/05/27	R035	07/11/2024	13.23 Call	Bond Future	5671.6900	5.6717	5517.7500	5.5178	2.714	0.0000	0.0000
2024/05/27	R035	07/11/2024	13.23 Put	Bond Future	1302.0200	1.3020	1327.0300	1.3270	1.921	0.0000	0.0000
2024/05/27	R035	07/11/2024	12.20 Put	Bond Future	3063.2600	3.0633	3131.3000	3.1313	2.221	0.0000	0.0000
2024/05/27	R035	07/11/2024	12.20 Call	Bond Future	2516.7400	2.5167	2405.8300	2.4058	4.407	0.0000	0.0000
2024/05/27	R035	06/02/2025		Bond Future	12.4575	83.7911	12.4954	83.6085	0.304	0.0000	0.0000
2024/05/27	R035	06/02/2025	12.41 Call	Bond Future	3264.4900	3.2645	3152.6400	3.1526	3.426	0.0000	0.0000
2024/05/27	R035	06/02/2025	12.41 Put	Bond Future	3494.4800	3.4945	3565.2200	3.5652	2.024	0.0000	0.0000
2024/05/27	R035	08/05/2025		Bond Future	12.6030	81.1027	12.6425	80.9163	0.313	0.0000	0.0000
2024/05/27	R035	08/05/2025	11.78 Call	Bond Future	2070.9300	2.0709	1990.9400	1.9909	3.863	0.0000	0.0000
2024/05/27	R035	08/05/2025	11.78 Put	Bond Future	6095.3900	6.0954	6201.7900	6.2018	1.746	0.0000	0.0000
2024/05/27	R035	08/05/2025	13.35 Call	Bond Future	6001.2500	6.0013	5863.0900	5.8631	2.302	0.0000	0.0000
2024/05/27	R035	08/05/2025	13.35 Put	Bond Future	2576.3700	2.5764	2624.6000	2.6246	1.872	0.0000	0.0000
2024/05/27	R035	08/05/2025	12.70 Call	Bond Future	4157.3700	4.1574	4040.0600	4.0401	2.822	0.0000	0.0000
2024/05/27	R035	08/05/2025	12.70 Put	Bond Future	3700.6900	3.7007	3769.7700	3.7698	1.867	0.0000	0.0000
2024/05/27	R035	08/05/2025	11.46 Put	Bond Future	7203.9500	7.2040	7324.0000	7.3240	1.666	0.0000	0.0000
2024/05/27	R035	08/05/2025	11.46 Call	Bond Future	1539.2500	1.5393	1472.9100	1.4729	4.310	0.0000	0.0000
2024/05/27	R035	07/08/2025		Bond Future	12.7746	82.7943	12.8158	82.6044	0.323	0.0000	0.0000
2024/05/27	R035	07/08/2025	12.65 Call	Bond Future	3971.6800	3.9717	3862.1700	3.8622	2.757	0.0000	0.0000
2024/05/27	R035	07/08/2025	12.65 Put	Bond Future	4549.1300	4.5491	4629.5400	4.6295	1.768	0.0000	0.0000
2024/05/27	R053	01/08/2024		Bond Future	12.7630	95.3689	12.7873	95.1987	0.191	0.0000	0.0000
2024/05/27	R053	01/08/2024	13.14 Call	Bond Future	4161.8200	4.1618	3994.7900	3.9948	4.013	0.0000	0.0000
2024/05/27	R053	01/08/2024	13.14 Put	Bond Future	1590.6500	1.5907	1593.7700	1.5938	0.196	0.0000	0.0000
2024/05/27	R053	01/08/2024	13.15 Call	Bond Future	4206.9900	4.2070	4039.5100	4.0395	3.981	0.0000	0.0000
2024/05/27	R053	01/08/2024	13.15 Put	Bond Future	1569.4600	1.5695	1572.1300	1.5721	0.170	0.0000	0.0000
2024/05/27	R053	01/08/2024	13.13 Call	Bond Future	4116.8200	4.1168	3950.2400	3.9502	4.046	0.0000	0.0000
2024/05/27	R053	01/08/2024	13.13 Put	Bond Future	1612.1100	1.6121	1615.6800	1.6157	0.221	0.0000	0.0000
2024/05/27	R053	07/11/2024	12.80 Call	Bond Future	3680.9800	3.6810	3559.4100	3.5594	3.303	0.0000	0.0000
2024/05/27	R053	07/11/2024	12.80 Put	Bond Future	4364.2500	4.3643	4416.8500	4.4169	1.205	0.0000	0.0000
2024/05/27	R053	07/11/2024	12.81 Call	Bond Future	3716.9200	3.7169	3594.8100	3.5948	3.285	0.0000	0.0000
2024/05/27	R053	07/11/2024	12.81 Put	Bond Future	4330.6300	4.3306	4382.6900	4.3827	1.202	0.0000	0.0000
2024/05/27	R053	07/11/2024	12.79 Call	Bond Future	3645.4400	3.6454	3524.4000	3.5244	3.320	0.0000	0.0000
2024/05/27	R053	07/11/2024	12.79 Put	Bond Future	4398.3600	4.3984	4451.4900	4.4515	1.208	0.0000	0.0000
2024/05/27	R053	07/11/2024		Bond Future	12.8989	91.7493	12.9243	91.5752	0.197	0.0000	0.0000
2024/05/27	R053	06/02/2025		Bond Future	13.0338	93.7445	13.0603	93.5668	0.203	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	
2024/05/27	R053	06/02/2025	12.94 Call	Bond Future	4553.6400	4.5536	4436.1600	4.4362	2.580	0.0000	0.0000
2024/05/27	R053	06/02/2025	12.94 Put	Bond Future	5189.4700	5.1895	5249.7000	5.2497	1.161	0.0000	0.0000
2024/05/27	R053	08/05/2025		Bond Future	13.1729	89.9172	13.2004	89.7358	0.209	0.0000	0.0000
2024/05/27	R053	08/05/2025	12.64 Call	Bond Future	3876.7700	3.8768	3777.3700	3.7774	2.564	0.0000	0.0000
2024/05/27	R053	08/05/2025	12.64 Put	Bond Future	7526.8200	7.5268	7608.7900	7.6088	1.089	0.0000	0.0000
2024/05/27	R053	07/08/2025		Bond Future	13.3301	91.7895	13.3588	91.6048	0.215	0.0000	0.0000
2024/05/27	R053	07/08/2025	13.17 Call	Bond Future	5664.4000	5.6644	5550.3200	5.5503	2.014	0.0000	0.0000
2024/05/27	R053	07/08/2025	13.17 Put	Bond Future	6708.9900	6.7090	6779.6400	6.7796	1.053	0.0000	0.0000
2024/05/27	R186	01/08/2024		Bond Future	9.2747	103.8559	9.2686	103.8689	0.066	0.0000	0.0000
2024/05/27	R186	01/08/2024	8.69 Call	Bond Future	40.7800	0.0408	38.5700	0.0386	5.419	0.0000	0.0000
2024/05/27	R186	01/08/2024	8.69 Put	Bond Future	1292.7900	1.2928	1277.5600	1.2776	1.178	0.0000	0.0000
2024/05/27	R186	01/08/2024	8.70 Call	Bond Future	43.4200	0.0434	41.1300	0.0411	5.274	0.0000	0.0000
2024/05/27	R186	01/08/2024	8.70 Put	Bond Future	1273.8500	1.2739	1258.5400	1.2585	1.202	0.0000	0.0000
2024/05/27	R186	01/08/2024	8.68 Call	Bond Future	38.1800	0.0382	36.0500	0.0361	5.579	0.0000	0.0000
2024/05/27	R186	01/08/2024	8.68 Put	Bond Future	1311.7700	1.3118	1296.6200	1.2966	1.155	0.0000	0.0000
2024/05/27	R186	07/11/2024	9.14 Call	Bond Future	502.6600	0.5027	502.4200	0.5024	0.048	0.0000	0.0000
2024/05/27	R186	07/11/2024	9.14 Put	Bond Future	857.8500	0.8579	844.2000	0.8442	1.591	0.0000	0.0000
2024/05/27	R186	07/11/2024	9.15 Call	Bond Future	512.5500	0.5126	512.3500	0.5124	0.039	0.0000	0.0000
2024/05/27	R186	07/11/2024	9.15 Put	Bond Future	848.6400	0.8486	835.0300	0.8350	1.604	0.0000	0.0000
2024/05/27	R186	07/11/2024	9.13 Call	Bond Future	492.8600	0.4929	492.5800	0.4926	0.057	0.0000	0.0000
2024/05/27	R186	07/11/2024	9.13 Put	Bond Future	867.1600	0.8672	853.4700	0.8535	1.579	0.0000	0.0000
2024/05/27	R186	07/11/2024		Bond Future	9.3263	106.3097	9.3193	106.3231	0.076	0.0000	0.0000
2024/05/27	R186	06/02/2025		Bond Future	9.4024	103.3067	9.3941	103.3207	0.088	0.0000	0.0000
2024/05/27	R186	06/02/2025	9.03 Call	Bond Future	518.3600	0.5184	519.2700	0.5193	0.176	0.0000	0.0000
2024/05/27	R186	06/02/2025	9.03 Put	Bond Future	1150.7600	1.1508	1137.6600	1.1377	1.138	0.0000	0.0000
2024/05/27	R186	08/05/2025		Bond Future	9.5011	105.5614	9.4912	105.5760	0.104	0.0000	0.0000
2024/05/27	R186	08/05/2025	8.47 Call	Bond Future	245.9400	0.2459	246.6700	0.2467	0.297	0.0000	0.0000
2024/05/27	R186	08/05/2025	8.47 Put	Bond Future	1782.5600	1.7826	1768.7100	1.7687	0.777	0.0000	0.0000
2024/05/27	R186	07/08/2025		Bond Future	9.7097	102.4499	9.6975	102.4652	0.126	0.0000	0.0000
2024/05/27	R186	07/08/2025	9.68 Call	Bond Future	909.6400	0.9096	914.1400	0.9141	0.495	0.0000	0.0000
2024/05/27	R186	07/08/2025	9.68 Put	Bond Future	946.9300	0.9469	936.0600	0.9361	1.148	0.0000	0.0000
2024/05/27	R186	07/08/2025	10.25 Call	Bond Future	1375.3600	1.3754	1381.4700	1.3815	0.444	0.0000	0.0000
2024/05/27	R186	07/08/2025	10.25 Put	Bond Future	700.3000	0.7003	691.0400	0.6910	1.322	0.0000	0.0000
2024/05/27	R186	07/08/2025	9.22 Put	Bond Future	1208.5800	1.2086	1196.4100	1.1964	1.007	0.0000	0.0000
2024/05/27	R186	07/08/2025	9.22 Call	Bond Future	591.2200	0.5912	594.4200	0.5944	0.541	0.0000	0.0000
2024/05/27	R202	01/08/2024		Bond Future	258.2443	258.2443	257.8926	257.8926	0.136	0.0000	0.0000
2024/05/27	R202	07/11/2024		Bond Future	264.4130	264.4130	264.0533	264.0533	0.136	0.0000	0.0000
2024/05/27	R202	06/02/2025		Bond Future	264.9923	264.9923	264.6256	264.6256	0.138	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	
2024/05/27	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	R202	06/02/2025	266.79 Put	Bond Future	1797.6600	1.7977	2164.4400	2.1644	20.403	0.0000	0.0000
2024/05/27	R202	08/05/2025		Bond Future	270.8393	270.8393	270.4650	270.4650	0.138	0.0000	0.0000
2024/05/27	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	R202	08/05/2025	272.31 Put	Bond Future	1470.7500	1.4708	1845.0500	1.8451	25.450	0.0000	0.0000
2024/05/27	R202	07/08/2025		Bond Future	271.2008	271.2008	270.8196	270.8196	0.141	0.0000	0.0000
2024/05/27	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	R202	07/08/2025	271.60 Put	Bond Future	399.2500	0.3993	780.3700	0.7804	95.459	0.0000	0.0000
2024/05/27	R209	01/08/2024		Bond Future	12.2677	65.3665	12.2920	65.2579	0.199	0.0000	0.0000
2024/05/27	R209	01/08/2024	11.79 Call	Bond Future	685.1500	0.6852	625.4600	0.6255	8.712	0.0000	0.0000
2024/05/27	R209	01/08/2024	11.79 Put	Bond Future	2866.9600	2.8670	2915.9200	2.9159	1.708	0.0000	0.0000
2024/05/27	R209	01/08/2024	11.80 Call	Bond Future	699.7000	0.6997	639.3000	0.6393	8.632	0.0000	0.0000
2024/05/27	R209	01/08/2024	11.80 Put	Bond Future	2834.7800	2.8348	2883.0300	2.8830	1.702	0.0000	0.0000
2024/05/27	R209	01/08/2024	11.78 Call	Bond Future	670.6900	0.6707	611.7200	0.6117	8.792	0.0000	0.0000
2024/05/27	R209	01/08/2024	11.78 Put	Bond Future	2899.2700	2.8993	2948.9500	2.9490	1.714	0.0000	0.0000
2024/05/27	R209	07/11/2024		Bond Future	12.3960	63.7535	12.4214	63.6424	0.205	0.0000	0.0000
2024/05/27	R209	07/11/2024	12.22 Call	Bond Future	2087.9400	2.0879	2014.3200	2.0143	3.526	0.0000	0.0000
2024/05/27	R209	07/11/2024	12.22 Put	Bond Future	2866.4100	2.8664	2903.9600	2.9040	1.310	0.0000	0.0000
2024/05/27	R209	07/11/2024	12.23 Call	Bond Future	2109.7800	2.1098	2035.7900	2.0358	3.507	0.0000	0.0000
2024/05/27	R209	07/11/2024	12.23 Put	Bond Future	2843.6700	2.8437	2880.8500	2.8809	1.307	0.0000	0.0000
2024/05/27	R209	07/11/2024	12.21 Call	Bond Future	2066.0300	2.0660	1992.7800	1.9928	3.545	0.0000	0.0000
2024/05/27	R209	07/11/2024	12.21 Put	Bond Future	2889.1300	2.8891	2927.0500	2.9271	1.313	0.0000	0.0000
2024/05/27	R209	06/02/2025		Bond Future	12.5249	65.1402	12.5513	65.0268	0.210	0.0000	0.0000
2024/05/27	R209	06/02/2025	12.44 Call	Bond Future	2816.0300	2.8160	2741.8700	2.7419	2.633	0.0000	0.0000
2024/05/27	R209	06/02/2025	12.44 Put	Bond Future	3183.8000	3.1838	3223.0500	3.2231	1.233	0.0000	0.0000
2024/05/27	R209	08/05/2025		Bond Future	12.6584	63.4046	12.6857	63.2889	0.216	0.0000	0.0000
2024/05/27	R209	08/05/2025	11.89 Call	Bond Future	1935.2700	1.9353	1879.7200	1.8797	2.870	0.0000	0.0000
2024/05/27	R209	08/05/2025	11.89 Put	Bond Future	5310.4700	5.3105	5370.6600	5.3707	1.133	0.0000	0.0000
2024/05/27	R209	07/08/2025		Bond Future	12.8118	64.7268	12.8402	64.6089	0.221	0.0000	0.0000
2024/05/27	R209	07/08/2025	12.68 Call	Bond Future	3538.7300	3.5387	3466.4200	3.4664	2.043	0.0000	0.0000
2024/05/27	R209	07/08/2025	12.68 Put	Bond Future	4090.2100	4.0902	4135.7500	4.1358	1.113	0.0000	0.0000
2024/05/27	R210	01/08/2024		Bond Future	239.8712	239.8712	239.9175	239.9175	0.019	0.0000	0.0000
2024/05/27	R210	07/11/2024		Bond Future	242.2538	242.2538	242.3015	242.3015	0.020	0.0000	0.0000
2024/05/27	R210	06/02/2025		Bond Future	247.5814	247.5814	247.6309	247.6309	0.020	0.0000	0.0000
2024/05/27	R210	06/02/2025	239.61 Call	Bond Future	7971.4000	7.9714	8020.8700	8.0209	0.621	0.0000	0.0000
2024/05/27	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	R210	08/05/2025		Bond Future	249.6159	249.6159	249.6669	249.6669	0.020	0.0000	0.0000
2024/05/27	R210	08/05/2025	248.03 Call	Bond Future	1585.8900	1.5859	1636.9300	1.6369	3.218	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
2024/05/27	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/05/27	R210	07/08/2025		Bond Future	254.8911	254.8911	254.9444	254.9444	0.021	0.0000
2024/05/27	R210	07/08/2025	248.44 Call	Bond Future	6451.1200	6.4511	6504.4000	6.5044	0.826	0.0000
2024/05/27	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/05/27	R213	01/08/2024		Bond Future	11.0932	84.2755	11.1179	84.1762	0.223	0.0000
2024/05/27	R213	01/08/2024	10.87 Call	Bond Future	970.6000	0.9706	902.0500	0.9021	7.063	0.0000
2024/05/27	R213	01/08/2024	10.87 Put	Bond Future	1873.9400	1.8739	1904.7300	1.9047	1.643	0.0000
2024/05/27	R213	01/08/2024	10.88 Call	Bond Future	988.3900	0.9884	919.2300	0.9192	6.997	0.0000
2024/05/27	R213	01/08/2024	10.88 Put	Bond Future	1850.9900	1.8510	1881.1700	1.8812	1.630	0.0000
2024/05/27	R213	01/08/2024	10.86 Call	Bond Future	952.8600	0.9529	884.9200	0.8849	7.130	0.0000
2024/05/27	R213	01/08/2024	10.86 Put	Bond Future	1896.9700	1.8970	1928.3700	1.9284	1.655	0.0000
2024/05/27	R213	07/11/2024	11.22 Call	Bond Future	2117.1100	2.1171	2046.2500	2.0463	3.347	0.0000
2024/05/27	R213	07/11/2024	11.22 Put	Bond Future	2100.3200	2.1003	2131.0900	2.1311	1.465	0.0000
2024/05/27	R213	07/11/2024	11.23 Call	Bond Future	2138.4100	2.1384	2067.2400	2.0672	3.328	0.0000
2024/05/27	R213	07/11/2024	11.23 Put	Bond Future	2082.6900	2.0827	2113.1500	2.1132	1.463	0.0000
2024/05/27	R213	07/11/2024	11.21 Call	Bond Future	2096.1300	2.0961	2025.5900	2.0256	3.365	0.0000
2024/05/27	R213	07/11/2024	11.21 Put	Bond Future	2118.3000	2.1183	2149.3900	2.1494	1.468	0.0000
2024/05/27	R213	07/11/2024		Bond Future	11.2157	82.7050	11.2418	82.6034	0.233	0.0000
2024/05/27	R213	06/02/2025		Bond Future	11.3479	84.5044	11.3754	84.4008	0.242	0.0000
2024/05/27	R213	06/02/2025	11.35 Call	Bond Future	2527.4600	2.5275	2459.6900	2.4597	2.681	0.0000
2024/05/27	R213	06/02/2025	11.35 Put	Bond Future	2519.6900	2.5197	2555.5500	2.5556	1.423	0.0000
2024/05/27	R213	08/05/2025		Bond Future	11.4802	82.7863	11.5092	82.6807	0.252	0.0000
2024/05/27	R213	08/05/2025	10.52 Call	Bond Future	1286.0000	1.2860	1243.2100	1.2432	3.327	0.0000
2024/05/27	R213	08/05/2025	10.52 Put	Bond Future	4889.4400	4.8894	4952.3300	4.9523	1.286	0.0000
2024/05/27	R213	07/08/2025		Bond Future	11.6465	84.5148	11.6770	84.4073	0.262	0.0000
2024/05/27	R213	07/08/2025	11.66 Call	Bond Future	3159.2700	3.1593	3092.8500	3.0929	2.102	0.0000
2024/05/27	R213	07/08/2025	11.66 Put	Bond Future	3111.5300	3.1115	3152.6400	3.1526	1.321	0.0000
2024/05/27	R214	01/08/2024	12.17 Call	Bond Future	741.0500	0.7411	671.2400	0.6712	9.420	0.0000
2024/05/27	R214	01/08/2024	12.17 Put	Bond Future	2817.8200	2.8178	2881.9200	2.8819	2.275	0.0000
2024/05/27	R214	01/08/2024	12.18 Call	Bond Future	756.6100	0.7566	685.9600	0.6860	9.338	0.0000
2024/05/27	R214	01/08/2024	12.18 Put	Bond Future	2785.4400	2.7854	2848.7000	2.8487	2.271	0.0000
2024/05/27	R214	01/08/2024	12.16 Call	Bond Future	725.6900	0.7257	656.7100	0.6567	9.505	0.0000
2024/05/27	R214	01/08/2024	12.16 Put	Bond Future	2850.4600	2.8505	2915.3900	2.9154	2.278	0.0000
2024/05/27	R214	01/08/2024		Bond Future	12.6148	60.7131	12.6444	60.5791	0.234	0.0000
2024/05/27	R214	07/11/2024		Bond Future	12.7423	58.8402	12.7730	58.7032	0.241	0.0000
2024/05/27	R214	07/11/2024	12.61 Call	Bond Future	2224.3400	2.2243	2136.2400	2.1362	3.961	0.0000
2024/05/27	R214	07/11/2024	12.61 Put	Bond Future	2820.7700	2.8208	2869.6900	2.8697	1.734	0.0000
2024/05/27	R214	07/11/2024	12.62 Call	Bond Future	2247.1500	2.2472	2158.6100	2.1586	3.940	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	
2024/05/27	R214	07/11/2024	12.62 Put	Bond Future	2798.1500	2.7982	2846.6300	2.8466	1.733	0.0000	0.0000
2024/05/27	R214	07/11/2024	12.60 Call	Bond Future	2201.4900	2.2015	2113.8200	2.1138	3.982	0.0000	0.0000
2024/05/27	R214	07/11/2024	12.60 Put	Bond Future	2843.3900	2.8434	2892.7400	2.8927	1.736	0.0000	0.0000
2024/05/27	R214	06/02/2025		Bond Future	12.8721	60.1201	12.9039	59.9803	0.247	0.0000	0.0000
2024/05/27	R214	06/02/2025	12.71 Call	Bond Future	2700.9700	2.7010	2615.6800	2.6157	3.158	0.0000	0.0000
2024/05/27	R214	06/02/2025	12.71 Put	Bond Future	3421.4500	3.4215	3476.0100	3.4760	1.595	0.0000	0.0000
2024/05/27	R214	08/05/2025		Bond Future	12.9987	58.1239	13.0317	57.9811	0.254	0.0000	0.0000
2024/05/27	R214	08/05/2025	12.40 Call	Bond Future	2293.9900	2.2940	2222.1900	2.2222	3.130	0.0000	0.0000
2024/05/27	R214	08/05/2025	12.40 Put	Bond Future	4984.4300	4.9844	5055.4300	5.0554	1.424	0.0000	0.0000
2024/05/27	R214	07/08/2025		Bond Future	13.1444	59.3361	13.1786	59.1906	0.260	0.0000	0.0000
2024/05/27	R214	07/08/2025	12.97 Call	Bond Future	3537.7900	3.5378	3451.9500	3.4520	2.426	0.0000	0.0000
2024/05/27	R214	07/08/2025	12.97 Put	Bond Future	4288.7500	4.2888	4348.3800	4.3484	1.390	0.0000	0.0000
2024/05/27	R248	01/08/2024		Bond Future	12.7747	73.9645	12.7939	73.8598	0.151	0.0000	0.0000
2024/05/27	R248	01/08/2024	12.31 Call	Bond Future	904.6900	0.9047	836.7600	0.8368	7.509	0.0000	0.0000
2024/05/27	R248	01/08/2024	12.31 Put	Bond Future	3520.7700	3.5208	3557.5200	3.5575	1.044	0.0000	0.0000
2024/05/27	R248	01/08/2024	12.32 Call	Bond Future	923.4700	0.9235	854.8000	0.8548	7.436	0.0000	0.0000
2024/05/27	R248	01/08/2024	12.32 Put	Bond Future	3481.4500	3.4815	3517.4600	3.5175	1.034	0.0000	0.0000
2024/05/27	R248	01/08/2024	12.30 Call	Bond Future	886.2500	0.8863	819.0700	0.8191	7.580	0.0000	0.0000
2024/05/27	R248	01/08/2024	12.30 Put	Bond Future	3560.5100	3.5605	3598.0100	3.5980	1.053	0.0000	0.0000
2024/05/27	R248	07/11/2024		Bond Future	12.9092	71.2599	12.9292	71.1529	0.155	0.0000	0.0000
2024/05/27	R248	07/11/2024	12.79 Call	Bond Future	2714.7700	2.7148	2635.7700	2.6358	2.910	0.0000	0.0000
2024/05/27	R248	07/11/2024	12.79 Put	Bond Future	3357.8000	3.3578	3385.8800	3.3859	0.836	0.0000	0.0000
2024/05/27	R248	07/11/2024	12.80 Call	Bond Future	2742.5000	2.7425	2663.1500	2.6632	2.893	0.0000	0.0000
2024/05/27	R248	07/11/2024	12.80 Put	Bond Future	3331.1800	3.3312	3358.9100	3.3589	0.832	0.0000	0.0000
2024/05/27	R248	07/11/2024	12.78 Call	Bond Future	2687.3500	2.6874	2608.7000	2.6087	2.927	0.0000	0.0000
2024/05/27	R248	07/11/2024	12.78 Put	Bond Future	3384.8100	3.3848	3413.2400	3.4132	0.840	0.0000	0.0000
2024/05/27	R248	06/02/2025		Bond Future	13.0463	72.8099	13.0672	72.7007	0.160	0.0000	0.0000
2024/05/27	R248	06/02/2025	12.71 Call	Bond Future	2887.5900	2.8876	2817.6800	2.8177	2.421	0.0000	0.0000
2024/05/27	R248	06/02/2025	12.71 Put	Bond Future	4694.0400	4.6940	4733.3800	4.7334	0.838	0.0000	0.0000
2024/05/27	R248	08/05/2025		Bond Future	13.1801	69.9451	13.2017	69.8337	0.164	0.0000	0.0000
2024/05/27	R248	08/05/2025	12.60 Call	Bond Future	2816.3300	2.8163	2753.4900	2.7535	2.231	0.0000	0.0000
2024/05/27	R248	08/05/2025	12.60 Put	Bond Future	5927.7400	5.9277	5976.3300	5.9763	0.820	0.0000	0.0000
2024/05/27	R248	07/08/2025		Bond Future	13.3339	71.4031	13.3564	71.2897	0.169	0.0000	0.0000
2024/05/27	R248	07/08/2025	13.21 Call	Bond Future	4495.2400	4.4952	4420.9900	4.4210	1.652	0.0000	0.0000
2024/05/27	R248	07/08/2025	13.21 Put	Bond Future	5126.1300	5.1261	5165.2900	5.1653	0.764	0.0000	0.0000
2024/05/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/27	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
2024/05/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
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Open Interest

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