



Johannesburg  
Stock Exchange

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

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

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

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/06/2024 TO 21/06/2024

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
2024/06/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/21	2025	01/08/2024		Bond Future	182.1574	182.1574	181.8043	0.194	0.0000	0.0000
2024/06/21	2025	07/11/2024		Bond Future	186.4972	186.4972	186.1248	0.200	0.0000	0.0000
2024/06/21	2029	01/08/2024		Bond Future	132.0972	132.0972	132.0852	0.009	0.0000	0.0000
2024/06/21	2029	07/11/2024		Bond Future	133.8422	133.8422	133.8219	0.015	0.0000	0.0000
2024/06/21	2029	06/02/2025		Bond Future	136.8016	136.8016	136.7750	0.019	0.0000	0.0000
2024/06/21	2029	06/02/2025	132.40 Call	Bond Future	4401.6000	4.4016	4374.9900	0.605	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	
2024/06/21	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	2029	08/05/2025		Bond Future	138.3767	138.3767	138.3445	138.3445	0.023	0.0000	0.0000
2024/06/21	2029	08/05/2025	137.85 Call	Bond Future	526.7200	0.5267	494.4500	0.4945	6.127	0.0000	0.0000
2024/06/21	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	2029	07/08/2025		Bond Future	141.3403	141.3403	141.3162	141.3162	0.017	0.0000	0.0000
2024/06/21	2029	07/08/2025	137.41 Call	Bond Future	3930.2900	3.9303	3906.2100	3.9062	0.613	0.0000	0.0000
2024/06/21	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	2030	01/08/2024	10.21 Put	Bond Future	325.1000	0.3251	266.8600	0.2669	17.914	0.0000	0.0000
2024/06/21	2030	01/08/2024	10.21 Call	Bond Future	2068.8100	2.0688	2338.7300	2.3387	13.047	0.0000	0.0000
2024/06/21	2030	01/08/2024	10.71 Put	Bond Future	88.2700	0.0883	70.9000	0.0709	19.678	0.0000	0.0000
2024/06/21	2030	01/08/2024	10.71 Call	Bond Future	3748.2800	3.7483	4059.0700	4.0591	8.292	0.0000	0.0000
2024/06/21	2030	01/08/2024	11.31 Call	Bond Future	5909.8400	5.9098	6234.4900	6.2345	5.493	0.0000	0.0000
2024/06/21	2030	01/08/2024	11.31 Put	Bond Future	16.1300	0.0161	12.6200	0.0126	21.761	0.0000	0.0000
2024/06/21	2030	01/08/2024		Bond Future	9.7663	92.7632	9.6839	93.0914	0.843	0.0000	0.0000
2024/06/21	2030	01/08/2024	10.38 Call	Bond Future	2612.7600	2.6128	2902.0400	2.9020	11.072	0.0000	0.0000
2024/06/21	2030	01/08/2024	10.38 Put	Bond Future	211.8100	0.2118	172.9300	0.1729	18.356	0.0000	0.0000
2024/06/21	2030	01/08/2024	10.39 Call	Bond Future	2645.8800	2.6459	2936.1300	2.9361	10.970	0.0000	0.0000
2024/06/21	2030	01/08/2024	10.39 Put	Bond Future	206.4500	0.2065	168.5400	0.1685	18.363	0.0000	0.0000
2024/06/21	2030	01/08/2024	10.37 Call	Bond Future	2579.8400	2.5798	2868.1100	2.8681	11.174	0.0000	0.0000
2024/06/21	2030	01/08/2024	10.37 Put	Bond Future	217.3800	0.2174	177.4900	0.1775	18.350	0.0000	0.0000
2024/06/21	2030	07/11/2024		Bond Future	9.8185	94.9487	9.7324	95.2790	0.877	0.0000	0.0000
2024/06/21	2030	07/11/2024	10.75 Call	Bond Future	4006.9600	4.0070	4227.5400	4.2275	5.505	0.0000	0.0000
2024/06/21	2030	07/11/2024	10.75 Put	Bond Future	525.5900	0.5256	415.9300	0.4159	20.864	0.0000	0.0000
2024/06/21	2030	07/11/2024	10.76 Call	Bond Future	4036.8200	4.0368	4258.4100	4.2584	5.489	0.0000	0.0000
2024/06/21	2030	07/11/2024	10.76 Put	Bond Future	518.9700	0.5190	410.3200	0.4103	20.936	0.0000	0.0000
2024/06/21	2030	07/11/2024	10.74 Call	Bond Future	3977.1500	3.9772	4196.7100	4.1967	5.521	0.0000	0.0000
2024/06/21	2030	07/11/2024	10.74 Put	Bond Future	532.2900	0.5323	421.6100	0.4216	20.793	0.0000	0.0000
2024/06/21	2030	07/11/2024	10.21 Put	Bond Future	1030.4800	1.0305	855.2700	0.8553	17.003	0.0000	0.0000
2024/06/21	2030	07/11/2024	10.21 Call	Bond Future	2513.7700	2.5138	2668.8000	2.6688	6.167	0.0000	0.0000
2024/06/21	2030	07/11/2024	10.71 Put	Bond Future	553.0400	0.5530	439.4100	0.4394	20.546	0.0000	0.0000
2024/06/21	2030	07/11/2024	10.71 Call	Bond Future	3888.2700	3.8883	4104.8800	4.1049	5.571	0.0000	0.0000
2024/06/21	2030	07/11/2024	11.91 Call	Bond Future	7709.4300	7.7094	7999.6600	7.9997	3.765	0.0000	0.0000
2024/06/21	2030	07/11/2024	11.91 Put	Bond Future	116.1700	0.1162	76.1600	0.0762	34.441	0.0000	0.0000
2024/06/21	2030	06/02/2025		Bond Future	9.8738	93.0152	9.7835	93.3485	0.915	0.0000	0.0000
2024/06/21	2030	06/02/2025	10.68 Call	Bond Future	3921.1300	3.9211	4097.4500	4.0975	4.497	0.0000	0.0000
2024/06/21	2030	06/02/2025	10.68 Put	Bond Future	1011.9600	1.0120	854.9600	0.8550	15.514	0.0000	0.0000
2024/06/21	2030	08/05/2025	11.86 Call	Bond Future	7067.6500	7.0677	7315.2000	7.3152	3.503	0.0000	0.0000
2024/06/21	2030	08/05/2025	11.86 Put	Bond Future	605.2100	0.6052	515.5200	0.5155	14.820	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	
2024/06/21	2030	08/05/2025	10.31 Put	Bond Future	1800.5600	1.8006	1631.8800	1.6319	9.368	0.0000	0.0000
2024/06/21	2030	08/05/2025	10.31 Call	Bond Future	3073.2700	3.0733	3241.8300	3.2418	5.485	0.0000	0.0000
2024/06/21	2030	08/05/2025		Bond Future	9.9464	95.0397	9.8511	95.3769	0.958	0.0000	0.0000
2024/06/21	2030	08/05/2025	9.93 Call	Bond Future	2292.0100	2.2920	2421.7100	2.4217	5.659	0.0000	0.0000
2024/06/21	2030	08/05/2025	9.93 Put	Bond Future	2349.8900	2.3499	2142.3500	2.1424	8.832	0.0000	0.0000
2024/06/21	2030	08/05/2025	12.28 Call	Bond Future	8254.5800	8.2546	8476.3600	8.4764	2.687	0.0000	0.0000
2024/06/21	2030	08/05/2025	12.28 Put	Bond Future	448.9900	0.4490	333.5300	0.3335	25.715	0.0000	0.0000
2024/06/21	2030	08/05/2025	10.69 Put	Bond Future	1377.2800	1.3773	1241.9200	1.2419	9.828	0.0000	0.0000
2024/06/21	2030	08/05/2025	10.69 Call	Bond Future	3957.1700	3.9572	4159.0500	4.1591	5.102	0.0000	0.0000
2024/06/21	2030	07/08/2025	12.12 Call	Bond Future	7432.9900	7.4330	7641.4600	7.6415	2.805	0.0000	0.0000
2024/06/21	2030	07/08/2025	12.12 Put	Bond Future	748.4300	0.7484	606.1900	0.6062	19.005	0.0000	0.0000
2024/06/21	2030	07/08/2025	10.48 Put	Bond Future	1947.4600	1.9475	1789.0900	1.7891	8.132	0.0000	0.0000
2024/06/21	2030	07/08/2025	10.48 Call	Bond Future	3403.4800	3.4035	3595.8200	3.5958	5.651	0.0000	0.0000
2024/06/21	2030	07/08/2025		Bond Future	10.0438	93.0403	9.9400	93.3910	1.033	0.0000	0.0000
2024/06/21	2030	07/08/2025	11.11 Call	Bond Future	4853.9900	4.8540	5081.1600	5.0812	4.680	0.0000	0.0000
2024/06/21	2030	07/08/2025	11.11 Put	Bond Future	1344.2600	1.3443	1220.7200	1.2207	9.190	0.0000	0.0000
2024/06/21	2032	01/08/2024	11.11 Put	Bond Future	373.6400	0.3736	327.1100	0.3271	12.453	0.0000	0.0000
2024/06/21	2032	01/08/2024	11.11 Call	Bond Future	2764.6400	2.7646	3206.9800	3.2070	16.000	0.0000	0.0000
2024/06/21	2032	01/08/2024	11.61 Put	Bond Future	123.5800	0.1236	108.8400	0.1088	11.927	0.0000	0.0000
2024/06/21	2032	01/08/2024	11.61 Call	Bond Future	4765.0600	4.7651	5239.1900	5.2392	9.950	0.0000	0.0000
2024/06/21	2032	01/08/2024	12.31 Call	Bond Future	7689.4900	7.6895	8175.1300	8.1751	6.316	0.0000	0.0000
2024/06/21	2032	01/08/2024	12.31 Put	Bond Future	24.5700	0.0246	21.3400	0.0213	13.146	0.0000	0.0000
2024/06/21	2032	01/08/2024	12.54 Call	Bond Future	8641.6200	8.6416	9125.7100	9.1257	5.602	0.0000	0.0000
2024/06/21	2032	01/08/2024	12.54 Put	Bond Future	14.5100	0.0145	9.7300	0.0097	32.943	0.0000	0.0000
2024/06/21	2032	01/08/2024	11.66 Call	Bond Future	4972.8200	4.9728	5448.4000	5.4484	9.564	0.0000	0.0000
2024/06/21	2032	01/08/2024	11.66 Put	Bond Future	110.5300	0.1105	97.2400	0.0972	12.024	0.0000	0.0000
2024/06/21	2032	01/08/2024	11.50 Put	Bond Future	157.9900	0.1580	139.3400	0.1393	11.805	0.0000	0.0000
2024/06/21	2032	01/08/2024	11.50 Call	Bond Future	4311.0000	4.3110	4781.2200	4.7812	10.907	0.0000	0.0000
2024/06/21	2032	01/08/2024	10.95 Call	Bond Future	2254.8700	2.2549	2600.5900	2.6006	15.332	0.0000	0.0000
2024/06/21	2032	01/08/2024	10.95 Put	Bond Future	600.5800	0.6006	457.4300	0.4574	23.835	0.0000	0.0000
2024/06/21	2032	01/08/2024	11.14 Call	Bond Future	2878.4300	2.8784	3324.1400	3.3241	15.484	0.0000	0.0000
2024/06/21	2032	01/08/2024	11.14 Put	Bond Future	350.2000	0.3502	307.0400	0.3070	12.324	0.0000	0.0000
2024/06/21	2032	01/08/2024	11.15 Call	Bond Future	2916.6200	2.9166	3363.3400	3.3633	15.316	0.0000	0.0000
2024/06/21	2032	01/08/2024	11.15 Put	Bond Future	342.7100	0.3427	300.5600	0.3006	12.299	0.0000	0.0000
2024/06/21	2032	01/08/2024	11.13 Call	Bond Future	2840.3700	2.8404	3284.9500	3.2850	15.652	0.0000	0.0000
2024/06/21	2032	01/08/2024	11.13 Put	Bond Future	357.8500	0.3579	313.5600	0.3136	12.377	0.0000	0.0000
2024/06/21	2032	01/08/2024		Bond Future	10.5971	90.7669	10.4944	91.2558	0.969	0.0000	0.0000
2024/06/21	2032	07/11/2024	11.48 Call	Bond Future	4390.2300	4.3902	4768.7600	4.7688	8.622	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	
2024/06/21	2032	07/11/2024	11.48 Put	Bond Future	812.8200	0.8128	696.3300	0.6963	14.332	0.0000	0.0000
2024/06/21	2032	07/11/2024	11.49 Call	Bond Future	4424.2500	4.4243	4804.1000	4.8041	8.586	0.0000	0.0000
2024/06/21	2032	07/11/2024	11.49 Put	Bond Future	803.0900	0.8031	687.9200	0.6879	14.341	0.0000	0.0000
2024/06/21	2032	07/11/2024	11.47 Call	Bond Future	4356.1000	4.3561	4733.4800	4.7335	8.663	0.0000	0.0000
2024/06/21	2032	07/11/2024	11.47 Put	Bond Future	822.4800	0.8225	704.8400	0.7048	14.303	0.0000	0.0000
2024/06/21	2032	07/11/2024		Bond Future	10.6844	88.7378	10.5775	89.2328	1.000	0.0000	0.0000
2024/06/21	2032	07/11/2024	11.11 Put	Bond Future	1252.5100	1.2525	1086.6500	1.0867	13.242	0.0000	0.0000
2024/06/21	2032	07/11/2024	11.11 Call	Bond Future	3190.0800	3.1901	3519.2400	3.5192	10.318	0.0000	0.0000
2024/06/21	2032	07/11/2024	11.61 Put	Bond Future	695.9900	0.6960	593.5400	0.5935	14.720	0.0000	0.0000
2024/06/21	2032	07/11/2024	11.61 Call	Bond Future	4839.9700	4.8400	5232.5400	5.2325	8.111	0.0000	0.0000
2024/06/21	2032	07/11/2024	12.95 Call	Bond Future	9829.8100	9.8298	10278.1700	10.2782	4.561	0.0000	0.0000
2024/06/21	2032	07/11/2024	12.95 Put	Bond Future	123.0700	0.1231	76.4100	0.0764	37.913	0.0000	0.0000
2024/06/21	2032	07/11/2024	13.36 Call	Bond Future	11370.9700	11.3710	11840.8000	11.8408	4.132	0.0000	0.0000
2024/06/21	2032	07/11/2024	13.36 Put	Bond Future	58.6100	0.0586	33.4200	0.0334	42.979	0.0000	0.0000
2024/06/21	2032	07/11/2024	11.64 Put	Bond Future	671.3000	0.6713	571.9300	0.5719	14.803	0.0000	0.0000
2024/06/21	2032	07/11/2024	11.64 Call	Bond Future	4945.3300	4.9453	5340.9800	5.3410	8.000	0.0000	0.0000
2024/06/21	2032	06/02/2025		Bond Future	10.7727	90.6786	10.6615	91.1805	1.032	0.0000	0.0000
2024/06/21	2032	06/02/2025	11.72 Call	Bond Future	5310.9800	5.3110	5621.3400	5.6213	5.844	0.0000	0.0000
2024/06/21	2032	06/02/2025	11.72 Put	Bond Future	1180.2100	1.1802	988.6800	0.9887	16.228	0.0000	0.0000
2024/06/21	2032	08/05/2025		Bond Future	10.8687	88.4850	10.7527	88.9947	1.068	0.0000	0.0000
2024/06/21	2032	08/05/2025	10.91 Call	Bond Future	3205.0800	3.2051	3415.9000	3.4159	6.578	0.0000	0.0000
2024/06/21	2032	08/05/2025	10.91 Put	Bond Future	3024.8500	3.0249	2726.0300	2.7260	9.879	0.0000	0.0000
2024/06/21	2032	07/08/2025		Bond Future	10.9833	90.3563	10.8598	90.8829	1.125	0.0000	0.0000
2024/06/21	2032	07/08/2025	12.01 Call	Bond Future	6217.2500	6.2173	6545.4100	6.5454	5.278	0.0000	0.0000
2024/06/21	2032	07/08/2025	12.01 Put	Bond Future	1992.2800	1.9923	1793.9100	1.7939	9.957	0.0000	0.0000
2024/06/21	2033	01/08/2024		Bond Future	124.4348	124.4348	124.2611	124.2611	0.140	0.0000	0.0000
2024/06/21	2033	07/11/2024		Bond Future	125.8989	125.8989	125.7137	125.7137	0.147	0.0000	0.0000
2024/06/21	2033	06/02/2025		Bond Future	128.6828	128.6828	128.4880	128.4880	0.151	0.0000	0.0000
2024/06/21	2033	06/02/2025	124.94 Call	Bond Future	3742.7900	3.7428	3547.9500	3.5480	5.206	0.0000	0.0000
2024/06/21	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	2033	08/05/2025		Bond Future	129.9790	129.9790	129.7751	129.7751	0.157	0.0000	0.0000
2024/06/21	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	2033	08/05/2025	130.62 Put	Bond Future	641.0300	0.6410	844.9100	0.8449	31.805	0.0000	0.0000
2024/06/21	2033	07/08/2025		Bond Future	132.7628	132.7628	132.5629	132.5629	0.151	0.0000	0.0000
2024/06/21	2033	07/08/2025	128.65 Call	Bond Future	4112.7600	4.1128	3912.9100	3.9129	4.859	0.0000	0.0000
2024/06/21	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	2037	01/08/2024	13.82 Call	Bond Future	10293.7000	10.2937	10911.2300	10.9112	5.999	0.0000	0.0000
2024/06/21	2037	01/08/2024	13.82 Put	Bond Future	5.4200	0.0054	2.3600	0.0024	56.458	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	
2024/06/21	2037	01/08/2024	13.17 Call	Bond Future	7333.2500	7.3333	7937.3600	7.9374	8.238	0.0000	0.0000
2024/06/21	2037	01/08/2024	13.17 Put	Bond Future	36.4100	0.0364	19.9300	0.0199	45.262	0.0000	0.0000
2024/06/21	2037	01/08/2024		Bond Future	11.7387	79.1868	11.6259	79.8073	0.962	0.0000	0.0000
2024/06/21	2037	01/08/2024	12.10 Call	Bond Future	2542.5100	2.5425	2984.2600	2.9843	17.375	0.0000	0.0000
2024/06/21	2037	01/08/2024	12.10 Put	Bond Future	602.4600	0.6025	423.6200	0.4236	29.685	0.0000	0.0000
2024/06/21	2037	01/08/2024	12.11 Call	Bond Future	2581.5000	2.5815	3026.4200	3.0264	17.235	0.0000	0.0000
2024/06/21	2037	01/08/2024	12.11 Put	Bond Future	588.7300	0.5887	413.0600	0.4131	29.839	0.0000	0.0000
2024/06/21	2037	01/08/2024	12.09 Call	Bond Future	2503.7300	2.5037	2942.3600	2.9424	17.519	0.0000	0.0000
2024/06/21	2037	01/08/2024	12.09 Put	Bond Future	616.4500	0.6165	434.4900	0.4345	29.517	0.0000	0.0000
2024/06/21	2037	07/11/2024		Bond Future	11.8455	81.0524	11.7289	81.6827	0.985	0.0000	0.0000
2024/06/21	2037	07/11/2024	12.58 Call	Bond Future	4936.6400	4.9366	5374.0400	5.3740	8.860	0.0000	0.0000
2024/06/21	2037	07/11/2024	12.58 Put	Bond Future	1127.4800	1.1275	934.5400	0.9345	17.112	0.0000	0.0000
2024/06/21	2037	07/11/2024	12.59 Call	Bond Future	4974.4900	4.9745	5413.5100	5.4135	8.825	0.0000	0.0000
2024/06/21	2037	07/11/2024	12.59 Put	Bond Future	1115.3200	1.1153	924.0000	0.9240	17.154	0.0000	0.0000
2024/06/21	2037	07/11/2024	12.57 Call	Bond Future	4898.7000	4.8987	5334.6400	5.3346	8.899	0.0000	0.0000
2024/06/21	2037	07/11/2024	12.57 Put	Bond Future	1139.5900	1.1396	945.1900	0.9452	17.059	0.0000	0.0000
2024/06/21	2037	06/02/2025		Bond Future	11.9525	78.5641	11.8319	79.2047	1.009	0.0000	0.0000
2024/06/21	2037	06/02/2025	12.76 Call	Bond Future	5752.7100	5.7527	6231.4400	6.2314	8.322	0.0000	0.0000
2024/06/21	2037	06/02/2025	12.76 Put	Bond Future	1649.2800	1.6493	1487.3900	1.4874	9.816	0.0000	0.0000
2024/06/21	2037	08/05/2025		Bond Future	12.0708	80.2735	11.9459	80.9251	1.035	0.0000	0.0000
2024/06/21	2037	08/05/2025	12.25 Call	Bond Future	4428.9700	4.4290	4702.6900	4.7027	6.180	0.0000	0.0000
2024/06/21	2037	08/05/2025	12.25 Put	Bond Future	3507.2800	3.5073	3129.3300	3.1293	10.776	0.0000	0.0000
2024/06/21	2037	08/05/2025	13.35 Put	Bond Future	1779.4400	1.7794	1543.5200	1.5435	13.258	0.0000	0.0000
2024/06/21	2037	08/05/2025	13.35 Call	Bond Future	8030.8400	8.0308	8446.5900	8.4466	5.177	0.0000	0.0000
2024/06/21	2037	08/05/2025	12.55 Put	Bond Future	2911.9200	2.9119	2578.8000	2.5788	11.440	0.0000	0.0000
2024/06/21	2037	08/05/2025	12.55 Call	Bond Future	5342.1000	5.3421	5660.6500	5.6607	5.963	0.0000	0.0000
2024/06/21	2037	08/05/2025	13.30 Put	Bond Future	1834.8200	1.8348	1593.5100	1.5935	13.152	0.0000	0.0000
2024/06/21	2037	08/05/2025	13.30 Call	Bond Future	7855.6600	7.8557	8266.0200	8.2660	5.224	0.0000	0.0000
2024/06/21	2037	07/08/2025		Bond Future	12.2062	77.7098	12.0750	78.3807	1.075	0.0000	0.0000
2024/06/21	2037	07/08/2025	13.01 Call	Bond Future	6804.6900	6.8047	7263.1300	7.2631	6.737	0.0000	0.0000
2024/06/21	2037	07/08/2025	13.01 Put	Bond Future	2867.4800	2.8675	2654.9700	2.6550	7.411	0.0000	0.0000
2024/06/21	2038	01/08/2024		Bond Future	133.7929	133.7929	133.3665	133.3665	0.319	0.0000	0.0000
2024/06/21	2038	07/11/2024		Bond Future	136.9805	136.9805	136.5358	136.5358	0.325	0.0000	0.0000
2024/06/21	2038	06/02/2025		Bond Future	137.8881	137.8881	137.4276	137.4276	0.334	0.0000	0.0000
2024/06/21	2038	06/02/2025	135.23 Call	Bond Future	2658.0900	2.6581	2197.6000	2.1976	17.324	0.0000	0.0000
2024/06/21	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	2038	08/05/2025		Bond Future	140.9226	140.9226	140.4469	140.4469	0.338	0.0000	0.0000
2024/06/21	2038	08/05/2025	139.68 Call	Bond Future	1242.5700	1.2426	766.8800	0.7669	38.283	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
2024/06/21	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/21	2038	07/08/2025		Bond Future	141.7695	141.7695	141.2925	141.2925	0.337	0.0000
2024/06/21	2038	07/08/2025	139.56 Call	Bond Future	2209.5400	2.2095	1732.4800	1.7325	21.591	0.0000
2024/06/21	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/21	2040	01/08/2024	12.28 Put	Bond Future	699.4700	0.6995	534.7300	0.5347	23.552	0.0000
2024/06/21	2040	01/08/2024	12.28 Call	Bond Future	2542.2800	2.5423	3041.9300	3.0419	19.654	0.0000
2024/06/21	2040	01/08/2024	12.88 Call	Bond Future	5273.9700	5.2740	5893.4300	5.8934	11.746	0.0000
2024/06/21	2040	01/08/2024	12.88 Put	Bond Future	157.9000	0.1579	112.9700	0.1130	28.455	0.0000
2024/06/21	2040	01/08/2024	13.48 Call	Bond Future	8208.0600	8.2081	8862.2900	8.8623	7.971	0.0000
2024/06/21	2040	01/08/2024	13.48 Put	Bond Future	30.2600	0.0303	20.1000	0.0201	33.576	0.0000
2024/06/21	2040	01/08/2024	12.95 Put	Bond Future	131.1400	0.1311	92.9300	0.0929	29.137	0.0000
2024/06/21	2040	01/08/2024	12.95 Call	Bond Future	5614.9900	5.6150	6241.1700	6.2412	11.152	0.0000
2024/06/21	2040	01/08/2024		Bond Future	11.9592	79.4948	11.8464	80.1592	0.944	0.0000
2024/06/21	2040	01/08/2024	12.33 Call	Bond Future	2747.5600	2.7476	3262.3800	3.2624	18.737	0.0000
2024/06/21	2040	01/08/2024	12.33 Put	Bond Future	623.4800	0.6235	473.9100	0.4739	23.990	0.0000
2024/06/21	2040	01/08/2024	12.34 Call	Bond Future	2789.3000	2.7893	3307.0300	3.3070	18.561	0.0000
2024/06/21	2040	01/08/2024	12.34 Put	Bond Future	609.1600	0.6092	462.5000	0.4625	24.076	0.0000
2024/06/21	2040	01/08/2024	12.32 Call	Bond Future	2706.0300	2.7060	3217.9100	3.2179	18.916	0.0000
2024/06/21	2040	01/08/2024	12.32 Put	Bond Future	638.0800	0.6381	485.5700	0.4856	23.901	0.0000
2024/06/21	2040	07/11/2024	12.85 Call	Bond Future	5454.0200	5.4540	5935.0800	5.9351	8.820	0.0000
2024/06/21	2040	07/11/2024	12.85 Put	Bond Future	1137.1000	1.1371	943.0100	0.9430	17.069	0.0000
2024/06/21	2040	07/11/2024	12.86 Call	Bond Future	5494.6700	5.4947	5977.2100	5.9772	8.782	0.0000
2024/06/21	2040	07/11/2024	12.86 Put	Bond Future	1125.0000	1.1250	932.3900	0.9324	17.121	0.0000
2024/06/21	2040	07/11/2024	12.84 Call	Bond Future	5413.6000	5.4136	5893.0000	5.8930	8.855	0.0000
2024/06/21	2040	07/11/2024	12.84 Put	Bond Future	1149.4900	1.1495	953.7400	0.9537	17.029	0.0000
2024/06/21	2040	07/11/2024		Bond Future	12.0670	81.3677	11.9505	82.0429	0.965	0.0000
2024/06/21	2040	07/11/2024	12.10 Put	Bond Future	2516.5200	2.5165	2167.8100	2.1678	13.857	0.0000
2024/06/21	2040	07/11/2024	12.10 Call	Bond Future	2705.9900	2.7060	3032.4300	3.0324	12.064	0.0000
2024/06/21	2040	07/11/2024	12.60 Call	Bond Future	4466.2500	4.4663	4903.4800	4.9035	9.790	0.0000
2024/06/21	2040	07/11/2024	12.60 Put	Bond Future	1487.1600	1.4872	1249.2400	1.2492	15.998	0.0000
2024/06/21	2040	07/11/2024	13.15 Call	Bond Future	6696.8600	6.6969	7220.2500	7.2203	7.815	0.0000
2024/06/21	2040	07/11/2024	13.15 Put	Bond Future	822.4400	0.8224	670.6800	0.6707	18.452	0.0000
2024/06/21	2040	06/02/2025		Bond Future	12.1746	78.6357	12.0542	79.3221	0.989	0.0000
2024/06/21	2040	06/02/2025	12.95 Call	Bond Future	6010.2500	6.0103	6526.9900	6.5270	8.598	0.0000
2024/06/21	2040	06/02/2025	12.95 Put	Bond Future	1799.9400	1.7999	1630.3100	1.6303	9.424	0.0000
2024/06/21	2040	08/05/2025	12.75 Put	Bond Future	3150.3600	3.1504	2800.3400	2.8003	11.110	0.0000
2024/06/21	2040	08/05/2025	12.75 Call	Bond Future	5637.4400	5.6374	5985.9700	5.9860	6.182	0.0000
2024/06/21	2040	08/05/2025	13.50 Put	Bond Future	1987.9400	1.9879	1734.5200	1.7345	12.748	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	
2024/06/21	2040	08/05/2025	13.50 Call	Bond Future	8294.5300	8.2945	8739.6600	8.7397	5.367	0.0000	0.0000
2024/06/21	2040	08/05/2025	13.43 Put	Bond Future	2074.2500	2.0743	1812.9800	1.8130	12.596	0.0000	0.0000
2024/06/21	2040	08/05/2025	13.43 Call	Bond Future	8037.2000	8.0372	8474.4800	8.4745	5.441	0.0000	0.0000
2024/06/21	2040	08/05/2025		Bond Future	12.2924	80.3463	12.1679	81.0449	1.013	0.0000	0.0000
2024/06/21	2040	08/05/2025	12.63 Call	Bond Future	5241.1500	5.2412	5570.7600	5.5708	6.289	0.0000	0.0000
2024/06/21	2040	08/05/2025	12.63 Put	Bond Future	3394.3500	3.3944	3025.4100	3.0254	10.869	0.0000	0.0000
2024/06/21	2040	07/08/2025		Bond Future	12.4261	77.5332	12.2955	78.2520	1.051	0.0000	0.0000
2024/06/21	2040	07/08/2025	13.29 Call	Bond Future	7478.8600	7.4789	7990.8900	7.9909	6.846	0.0000	0.0000
2024/06/21	2040	07/08/2025	13.29 Put	Bond Future	2967.9400	2.9679	2761.1500	2.7612	6.967	0.0000	0.0000
2024/06/21	2044	01/08/2024	13.00 Call	Bond Future	5632.3800	5.6324	6228.0300	6.2280	10.575	0.0000	0.0000
2024/06/21	2044	01/08/2024	13.00 Put	Bond Future	137.9900	0.1380	88.5400	0.0885	35.836	0.0000	0.0000
2024/06/21	2044	01/08/2024	13.25 Call	Bond Future	6856.5200	6.8565	7473.6900	7.4737	9.001	0.0000	0.0000
2024/06/21	2044	01/08/2024	13.25 Put	Bond Future	70.8200	0.0708	42.8900	0.0429	39.438	0.0000	0.0000
2024/06/21	2044	01/08/2024	12.29 Call	Bond Future	2388.3000	2.3883	2823.4700	2.8235	18.221	0.0000	0.0000
2024/06/21	2044	01/08/2024	12.29 Put	Bond Future	792.3400	0.7923	582.4100	0.5824	26.495	0.0000	0.0000
2024/06/21	2044	01/08/2024	12.30 Call	Bond Future	2428.1300	2.4281	2866.8500	2.8669	18.068	0.0000	0.0000
2024/06/21	2044	01/08/2024	12.30 Put	Bond Future	774.7600	0.7748	568.3800	0.5684	26.638	0.0000	0.0000
2024/06/21	2044	01/08/2024	12.28 Call	Bond Future	2348.7500	2.3488	2780.3200	2.7803	18.374	0.0000	0.0000
2024/06/21	2044	01/08/2024	12.28 Put	Bond Future	810.2600	0.8103	596.7300	0.5967	26.353	0.0000	0.0000
2024/06/21	2044	01/08/2024		Bond Future	12.0170	75.7504	11.9094	76.3955	0.896	0.0000	0.0000
2024/06/21	2044	07/11/2024		Bond Future	12.1198	77.5351	12.0087	78.1908	0.916	0.0000	0.0000
2024/06/21	2044	07/11/2024	12.91 Call	Bond Future	5490.3500	5.4904	6033.5000	6.0335	9.893	0.0000	0.0000
2024/06/21	2044	07/11/2024	12.91 Put	Bond Future	1082.3800	1.0824	969.8100	0.9698	10.400	0.0000	0.0000
2024/06/21	2044	07/11/2024	12.92 Call	Bond Future	5531.3600	5.5314	6075.7200	6.0757	9.841	0.0000	0.0000
2024/06/21	2044	07/11/2024	12.92 Put	Bond Future	1070.3900	1.0704	959.0300	0.9590	10.404	0.0000	0.0000
2024/06/21	2044	07/11/2024	12.90 Call	Bond Future	5449.3900	5.4494	5991.1800	5.9912	9.942	0.0000	0.0000
2024/06/21	2044	07/11/2024	12.90 Put	Bond Future	1094.4900	1.0945	980.5600	0.9806	10.409	0.0000	0.0000
2024/06/21	2044	07/11/2024	12.50 Call	Bond Future	3878.1400	3.8781	4359.0200	4.3590	12.400	0.0000	0.0000
2024/06/21	2044	07/11/2024	12.50 Put	Bond Future	1701.8700	1.7019	1527.0300	1.5270	10.273	0.0000	0.0000
2024/06/21	2044	06/02/2025	13.75 Call	Bond Future	9048.3400	9.0483	9627.4700	9.6275	6.400	0.0000	0.0000
2024/06/21	2044	06/02/2025	13.75 Put	Bond Future	1016.1500	1.0162	928.6400	0.9286	8.612	0.0000	0.0000
2024/06/21	2044	06/02/2025	12.50 Put	Bond Future	2720.8600	2.7209	2498.7200	2.4987	8.164	0.0000	0.0000
2024/06/21	2044	06/02/2025	12.50 Call	Bond Future	4299.3800	4.2994	4743.8800	4.7439	10.339	0.0000	0.0000
2024/06/21	2044	06/02/2025	12.00 Put	Bond Future	4047.2600	4.0473	3719.7300	3.7197	8.093	0.0000	0.0000
2024/06/21	2044	06/02/2025	12.00 Call	Bond Future	2747.3800	2.7474	3086.4900	3.0865	12.343	0.0000	0.0000
2024/06/21	2044	06/02/2025		Bond Future	12.2219	74.8445	12.1073	75.5112	0.937	0.0000	0.0000
2024/06/21	2044	06/02/2025	13.02 Call	Bond Future	6183.9500	6.1840	6703.6400	6.7036	8.404	0.0000	0.0000
2024/06/21	2044	06/02/2025	13.02 Put	Bond Future	1798.5500	1.7986	1651.6000	1.6516	8.170	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	
2024/06/21	2044	08/05/2025		Bond Future	12.3332	76.4727	12.2148	77.1511	0.960	0.0000	0.0000
2024/06/21	2044	08/05/2025	12.72 Call	Bond Future	5404.0700	5.4041	5833.4000	5.8334	7.945	0.0000	0.0000
2024/06/21	2044	08/05/2025	12.72 Put	Bond Future	3256.2200	3.2562	3007.1000	3.0071	7.651	0.0000	0.0000
2024/06/21	2044	07/08/2025		Bond Future	12.4589	73.7028	12.3350	74.4009	0.995	0.0000	0.0000
2024/06/21	2044	07/08/2025	13.34 Call	Bond Future	7647.5300	7.6475	8171.0300	8.1710	6.845	0.0000	0.0000
2024/06/21	2044	07/08/2025	13.34 Put	Bond Future	2982.7300	2.9827	2808.1500	2.8082	5.853	0.0000	0.0000
2024/06/21	2046	01/08/2024		Bond Future	116.7752	116.7752	117.0560	117.0560	0.241	0.0000	0.0000
2024/06/21	2046	07/11/2024		Bond Future	117.3540	117.3540	117.6344	117.6344	0.239	0.0000	0.0000
2024/06/21	2046	06/02/2025		Bond Future	119.9486	119.9486	120.2302	120.2302	0.235	0.0000	0.0000
2024/06/21	2046	06/02/2025	114.01 Call	Bond Future	5938.6200	5.9386	6220.1600	6.2202	4.741	0.0000	0.0000
2024/06/21	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	2046	08/05/2025		Bond Future	120.3316	120.3316	120.6150	120.6150	0.236	0.0000	0.0000
2024/06/21	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	2046	08/05/2025	121.97 Put	Bond Future	1638.4200	1.6384	1354.9600	1.3550	17.301	0.0000	0.0000
2024/06/21	2046	07/08/2025		Bond Future	122.9073	122.9073	123.2045	123.2045	0.242	0.0000	0.0000
2024/06/21	2046	07/08/2025	118.69 Call	Bond Future	4217.3000	4.2173	4514.4600	4.5145	7.046	0.0000	0.0000
2024/06/21	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	2050	01/08/2024		Bond Future	115.8624	115.8624	115.2928	115.2928	0.492	0.0000	0.0000
2024/06/21	2050	07/11/2024		Bond Future	118.6227	118.6227	118.0328	118.0328	0.497	0.0000	0.0000
2024/06/21	2050	06/02/2025		Bond Future	118.8830	118.8830	118.2747	118.2747	0.512	0.0000	0.0000
2024/06/21	2050	06/02/2025	115.60 Call	Bond Future	3282.9500	3.2830	2674.7300	2.6747	18.527	0.0000	0.0000
2024/06/21	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	2050	08/05/2025		Bond Future	121.4992	121.4992	120.8732	120.8732	0.515	0.0000	0.0000
2024/06/21	2050	08/05/2025	121.16 Call	Bond Future	339.2000	0.3392	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/21	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	286.7700	0.2868	100.000	0.0000	0.0000
2024/06/21	2050	07/08/2025		Bond Future	121.6812	121.6812	121.0493	121.0493	0.519	0.0000	0.0000
2024/06/21	2050	07/08/2025	119.89 Call	Bond Future	1791.2400	1.7912	1159.3000	1.1593	35.279	0.0000	0.0000
2024/06/21	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	AL37	01/08/2024		Index Future	992.8950	992.8950	996.4980	996.4980	0.363	0.0000	0.0000
2024/06/21	AL37	07/11/2024		Index Future	1016.2890	1016.2890	1019.9170	1019.9170	0.357	0.0000	0.0000
2024/06/21	AL37	06/02/2025		Index Future	1038.5270	1038.5270	1042.1880	1042.1880	0.353	0.0000	0.0000
2024/06/21	AL37	08/05/2025		Index Future	1061.1610	1061.1610	1064.8640	1064.8640	0.349	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	
2024/06/21	AL37	07/08/2025		Index Future	1083.6780	1083.6780	1087.5270	1087.5270	0.355	0.0000	0.0000
2024/06/21	AL7T	01/08/2024		Index Future	1163.2680	1163.2680	1170.4010	1170.4010	0.613	0.0000	0.0000
2024/06/21	AL7T	07/11/2024		Index Future	1190.6770	1190.6770	1197.9070	1197.9070	0.607	0.0000	0.0000
2024/06/21	AL7T	06/02/2025		Index Future	1216.7290	1216.7290	1224.0650	1224.0650	0.603	0.0000	0.0000
2024/06/21	AL7T	08/05/2025		Index Future	1243.2480	1243.2480	1250.6980	1250.6980	0.599	0.0000	0.0000
2024/06/21	AL7T	07/08/2025		Index Future	1269.6290	1269.6290	1277.3160	1277.3160	0.605	0.0000	0.0000
2024/06/21	ALBI	01/08/2024		Index Future	1008.1500	1008.1500	1013.7950	1013.7950	0.560	0.0000	0.0000
2024/06/21	ALBI	07/11/2024		Index Future	1031.9040	1031.9040	1037.6210	1037.6210	0.554	0.0000	0.0000
2024/06/21	ALBI	06/02/2025		Index Future	1054.4830	1054.4830	1060.2790	1060.2790	0.550	0.0000	0.0000
2024/06/21	ALBI	08/05/2025		Index Future	1077.4650	1077.4650	1083.3490	1083.3490	0.546	0.0000	0.0000
2024/06/21	ALBI	07/08/2025		Index Future	1100.3280	1100.3280	1106.4050	1106.4050	0.552	0.0000	0.0000
2024/06/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	C214	28/02/2041		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	
2024/06/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/06/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/21	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/21	ES33	01/08/2024		Bond Future	12.1085	77.9000	12.0054	78.3641	0.851	0.0000	0.0000
2024/06/21	ES33	07/11/2024		Bond Future	12.2510	75.9530	12.1441	76.4235	0.873	0.0000	0.0000
2024/06/21	ES33	06/02/2025		Bond Future	12.3963	77.6319	12.2852	78.1095	0.896	0.0000	0.0000
2024/06/21	ES33	06/02/2025	13.34 Call	Bond Future	3900.3100	3.9003	4377.8700	4.3779	12.244	0.0000	0.0000
2024/06/21	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	ES33	08/05/2025		Bond Future	12.5463	75.5352	12.4308	76.0205	0.921	0.0000	0.0000
2024/06/21	ES33	08/05/2025	12.73 Call	Bond Future	763.1800	0.7632	1248.5300	1.2485	63.596	0.0000	0.0000
2024/06/21	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	ES33	07/08/2025		Bond Future	12.7154	77.1487	12.5932	77.6496	0.961	0.0000	0.0000
2024/06/21	ES33	07/08/2025	13.56 Call	Bond Future	3344.0600	3.3441	3845.0000	3.8450	14.980	0.0000	0.0000
2024/06/21	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	ES42	01/08/2024		Bond Future	12.5588	73.7760	12.4408	74.4169	0.940	0.0000	0.0000
2024/06/21	ES42	07/11/2024		Bond Future	12.6868	71.2651	12.5647	71.9168	0.962	0.0000	0.0000
2024/06/21	ES42	06/02/2025		Bond Future	12.8107	72.8398	12.6845	73.5028	0.985	0.0000	0.0000
2024/06/21	ES42	06/02/2025	13.71 Call	Bond Future	4446.3200	4.4463	5109.2800	5.1093	14.910	0.0000	0.0000
2024/06/21	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	ES42	08/05/2025		Bond Future	12.9434	70.1730	12.8126	70.8480	1.010	0.0000	0.0000
2024/06/21	ES42	08/05/2025	13.25 Call	Bond Future	1542.0800	1.5421	2217.0900	2.2171	43.773	0.0000	0.0000
2024/06/21	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	ES42	07/08/2025		Bond Future	13.0866	71.6694	12.9496	72.3639	1.047	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	
2024/06/21	ES42	07/08/2025	13.79 Call	Bond Future	3397.2600	3.3973	4091.7000	4.0917	20.441	0.0000	0.0000
2024/06/21	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	GOVI	01/08/2024		GOVI	993.1680	993.1680	998.6930	998.6930	0.556	0.0000	0.0000
2024/06/21	GOVI	01/08/2024	943.38 Call	GOVI	497880.0000	49.7880	553130.0000	55.3130	11.097	0.0000	0.0000
2024/06/21	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	GOVI	01/08/2024	943.39 Call	GOVI	497780.0000	49.7780	553030.0000	55.3030	11.099	0.0000	0.0000
2024/06/21	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	GOVI	01/08/2024	943.37 Call	GOVI	497980.0000	49.7980	553230.0000	55.3230	11.095	0.0000	0.0000
2024/06/21	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	GOVI	07/11/2024		GOVI	1016.5680	1016.5680	1022.1640	1022.1640	0.550	0.0000	0.0000
2024/06/21	GOVI	07/11/2024	948.79 Call	GOVI	677780.0000	67.7780	733740.0000	73.3740	8.256	0.0000	0.0000
2024/06/21	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	GOVI	07/11/2024	948.80 Call	GOVI	677680.0000	67.7680	733640.0000	73.3640	8.258	0.0000	0.0000
2024/06/21	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	GOVI	07/11/2024	948.78 Call	GOVI	677880.0000	67.7880	733840.0000	73.3840	8.255	0.0000	0.0000
2024/06/21	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	GOVI	06/02/2025		GOVI	1038.8120	1038.8120	1044.4840	1044.4840	0.546	0.0000	0.0000
2024/06/21	GOVI	06/02/2025	972.00 Call	GOVI	668120.0000	66.8120	724840.0000	72.4840	8.489	0.0000	0.0000
2024/06/21	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	GOVI	08/05/2025		GOVI	1061.4520	1061.4520	1067.2100	1067.2100	0.542	0.0000	0.0000
2024/06/21	GOVI	08/05/2025	1,022.00 Call	GOVI	394520.0000	39.4520	452100.0000	45.2100	14.595	0.0000	0.0000
2024/06/21	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	GOVI	07/08/2025		GOVI	1083.9760	1083.9760	1089.9230	1089.9230	0.549	0.0000	0.0000
2024/06/21	GOVI	07/08/2025	1,011.00 Call	GOVI	729760.0000	72.9760	789230.0000	78.9230	8.149	0.0000	0.0000
2024/06/21	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/21	IGOV	01/08/2024		Index Future	356.5620	356.5620	355.9630	355.9630	0.168	0.0000	0.0000
2024/06/21	IGOV	07/11/2024		Index Future	365.0570	365.0570	364.4220	364.4220	0.174	0.0000	0.0000
2024/06/21	IGOV	06/02/2025		Index Future	373.1300	373.1300	372.4650	372.4650	0.178	0.0000	0.0000
2024/06/21	IGOV	08/05/2025		Index Future	381.3450	381.3450	380.6520	380.6520	0.182	0.0000	0.0000
2024/06/21	IGOV	07/08/2025		Index Future	389.5190	389.5190	388.8350	388.8350	0.176	0.0000	0.0000
2024/06/21	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	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	
2024/06/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/06/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/06/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/21	JBAF	19/06/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/06/21	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/21	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/06/21	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/21	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/21	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/21	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/06/21	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/06/21	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/06/21	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/06/21	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/21	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/21	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/06/21	R035	01/08/2024	13.23 Put	Bond Future	8.1500	0.0082	4.0000	0.0040	50.920	0.0000	0.0000
2024/06/21	R035	01/08/2024	13.23 Call	Bond Future	9562.0600	9.5621	10146.1000	10.1461	6.108	0.0000	0.0000
2024/06/21	R035	01/08/2024	11.65 Call	Bond Future	2416.5300	2.4165	2834.0600	2.8341	17.278	0.0000	0.0000
2024/06/21	R035	01/08/2024	11.65 Put	Bond Future	659.9700	0.6600	489.3100	0.4893	25.859	0.0000	0.0000
2024/06/21	R035	01/08/2024	13.20 Call	Bond Future	9424.5100	9.4245	10008.3100	10.0083	6.194	0.0000	0.0000
2024/06/21	R035	01/08/2024	13.20 Put	Bond Future	8.9300	0.0089	4.5400	0.0045	49.160	0.0000	0.0000
2024/06/21	R035	01/08/2024	12.50 Call	Bond Future	6155.0100	6.1550	6720.2400	6.7202	9.183	0.0000	0.0000
2024/06/21	R035	01/08/2024	12.50 Put	Bond Future	70.8600	0.0709	47.9000	0.0479	32.402	0.0000	0.0000
2024/06/21	R035	01/08/2024	12.45 Call	Bond Future	5919.9100	5.9199	6482.1300	6.4821	9.497	0.0000	0.0000
2024/06/21	R035	01/08/2024	12.45 Put	Bond Future	81.5400	0.0815	55.5700	0.0556	31.849	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	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/06/21	R035	01/08/2024	13.08 Call	Bond Future		8871.5500	8.8716	9454.3800	9.4544	6.570	0.0000	0.0000
2024/06/21	R035	01/08/2024	13.08 Put	Bond Future		12.8500	0.0129	7.4900	0.0075	41.712	0.0000	0.0000
2024/06/21	R035	01/08/2024	13.05 Call	Bond Future		8732.6400	8.7326	9315.2300	9.3152	6.671	0.0000	0.0000
2024/06/21	R035	01/08/2024	13.05 Put	Bond Future		14.0600	0.0141	8.4600	0.0085	39.829	0.0000	0.0000
2024/06/21	R035	01/08/2024	12.20 Put	Bond Future		161.7800	0.1618	114.6700	0.1147	29.120	0.0000	0.0000
2024/06/21	R035	01/08/2024	12.20 Call	Bond Future		4755.0800	4.7551	5296.1600	5.2962	11.379	0.0000	0.0000
2024/06/21	R035	01/08/2024	11.80 Call	Bond Future		2993.1500	2.9932	3468.8800	3.4689	15.894	0.0000	0.0000
2024/06/21	R035	01/08/2024	11.80 Put	Bond Future		449.3400	0.4493	336.8800	0.3369	25.028	0.0000	0.0000
2024/06/21	R035	01/08/2024	11.81 Call	Bond Future		3034.5500	3.0346	3512.4900	3.5125	15.750	0.0000	0.0000
2024/06/21	R035	01/08/2024	11.81 Put	Bond Future		438.6200	0.4386	328.3700	0.3284	25.136	0.0000	0.0000
2024/06/21	R035	01/08/2024	11.79 Call	Bond Future		2952.0300	2.9520	3425.3500	3.4254	16.034	0.0000	0.0000
2024/06/21	R035	01/08/2024	11.79 Put	Bond Future		460.3800	0.4604	345.5100	0.3455	24.951	0.0000	0.0000
2024/06/21	R035	01/08/2024		Bond Future		11.3223	88.9587	11.2146	89.5469	0.951	0.0000	0.0000
2024/06/21	R035	07/11/2024		Bond Future		11.4268	86.5392	11.3153	87.1360	0.976	0.0000	0.0000
2024/06/21	R035	07/11/2024	12.18 Call	Bond Future		4966.1600	4.9662	5372.3600	5.3724	8.179	0.0000	0.0000
2024/06/21	R035	07/11/2024	12.18 Put	Bond Future		1080.5100	1.0805	889.8800	0.8899	17.643	0.0000	0.0000
2024/06/21	R035	07/11/2024	12.19 Call	Bond Future		5004.3000	5.0043	5411.9200	5.4119	8.145	0.0000	0.0000
2024/06/21	R035	07/11/2024	12.19 Put	Bond Future		1068.7300	1.0687	879.5200	0.8795	17.704	0.0000	0.0000
2024/06/21	R035	07/11/2024	12.17 Call	Bond Future		4928.1100	4.9281	5332.7200	5.3327	8.210	0.0000	0.0000
2024/06/21	R035	07/11/2024	12.17 Put	Bond Future		1092.4200	1.0924	900.2000	0.9002	17.596	0.0000	0.0000
2024/06/21	R035	07/11/2024	13.23 Call	Bond Future		9233.2300	9.2332	9753.4100	9.7534	5.634	0.0000	0.0000
2024/06/21	R035	07/11/2024	13.23 Put	Bond Future		331.6000	0.3316	254.9500	0.2550	23.115	0.0000	0.0000
2024/06/21	R035	07/11/2024	12.20 Put	Bond Future		1057.0600	1.0571	869.4300	0.8694	17.750	0.0000	0.0000
2024/06/21	R035	07/11/2024	12.20 Call	Bond Future		5042.5000	5.0425	5451.7000	5.4517	8.115	0.0000	0.0000
2024/06/21	R035	06/02/2025		Bond Future		11.5333	88.4321	11.4178	89.0382	1.002	0.0000	0.0000
2024/06/21	R035	06/02/2025	12.41 Call	Bond Future		5932.1500	5.9322	6381.9700	6.3820	7.583	0.0000	0.0000
2024/06/21	R035	06/02/2025	12.41 Put	Bond Future		1521.1600	1.5212	1364.9100	1.3649	10.272	0.0000	0.0000
2024/06/21	R035	08/05/2025	13.35 Call	Bond Future		9464.0000	9.4640	9882.9400	9.8829	4.427	0.0000	0.0000
2024/06/21	R035	08/05/2025	13.35 Put	Bond Future		1301.5400	1.3015	1104.2900	1.1043	15.155	0.0000	0.0000
2024/06/21	R035	08/05/2025	12.70 Call	Bond Future		7152.4900	7.1525	7506.2800	7.5063	4.946	0.0000	0.0000
2024/06/21	R035	08/05/2025	12.70 Put	Bond Future		1958.2300	1.9582	1695.8300	1.6958	13.400	0.0000	0.0000
2024/06/21	R035	08/05/2025	11.46 Put	Bond Future		4265.5600	4.2656	3828.7900	3.8288	10.239	0.0000	0.0000
2024/06/21	R035	08/05/2025	11.46 Call	Bond Future		3338.4400	3.3384	3517.8600	3.5179	5.374	0.0000	0.0000
2024/06/21	R035	08/05/2025		Bond Future		11.6398	85.8402	11.5200	86.4564	1.029	0.0000	0.0000
2024/06/21	R035	08/05/2025	11.78 Call	Bond Future		4205.6000	4.2056	4439.5500	4.4396	5.563	0.0000	0.0000
2024/06/21	R035	08/05/2025	11.78 Put	Bond Future		3492.4800	3.4925	3110.2400	3.1102	10.945	0.0000	0.0000
2024/06/21	R035	07/08/2025		Bond Future		11.7630	87.6560	11.6368	88.2912	1.073	0.0000	0.0000
2024/06/21	R035	07/08/2025	12.65 Call	Bond Future		6917.4100	6.9174	7341.5000	7.3415	6.131	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	
2024/06/21	R035	07/08/2025	12.65 Put	Bond Future	2633.1700	2.6332	2422.0900	2.4221	8.016	0.0000	0.0000
2024/06/21	R053	01/08/2024		Bond Future	11.9131	101.6997	11.7954	102.6401	0.988	0.0000	0.0000
2024/06/21	R053	01/08/2024	13.14 Call	Bond Future	9005.8100	9.0058	9905.9600	9.9060	9.995	0.0000	0.0000
2024/06/21	R053	01/08/2024	13.14 Put	Bond Future	103.8300	0.1038	63.5100	0.0635	38.833	0.0000	0.0000
2024/06/21	R053	01/08/2024	13.15 Call	Bond Future	9069.4700	9.0695	9970.5700	9.9706	9.936	0.0000	0.0000
2024/06/21	R053	01/08/2024	13.15 Put	Bond Future	101.1300	0.1011	61.7600	0.0618	38.930	0.0000	0.0000
2024/06/21	R053	01/08/2024	13.13 Call	Bond Future	8942.1200	8.9421	9841.3200	9.8413	10.056	0.0000	0.0000
2024/06/21	R053	01/08/2024	13.13 Put	Bond Future	106.6000	0.1066	65.3300	0.0653	38.715	0.0000	0.0000
2024/06/21	R053	07/11/2024	12.80 Call	Bond Future	7268.7700	7.2688	8067.3700	8.0674	10.987	0.0000	0.0000
2024/06/21	R053	07/11/2024	12.80 Put	Bond Future	1478.1600	1.4782	1320.2000	1.3202	10.686	0.0000	0.0000
2024/06/21	R053	07/11/2024	12.81 Call	Bond Future	7322.3500	7.3224	8122.4700	8.1225	10.927	0.0000	0.0000
2024/06/21	R053	07/11/2024	12.81 Put	Bond Future	1462.1800	1.4622	1305.7400	1.3057	10.699	0.0000	0.0000
2024/06/21	R053	07/11/2024	12.79 Call	Bond Future	7215.2600	7.2153	8012.3300	8.0123	11.047	0.0000	0.0000
2024/06/21	R053	07/11/2024	12.79 Put	Bond Future	1494.3000	1.4943	1334.8100	1.3348	10.673	0.0000	0.0000
2024/06/21	R053	07/11/2024		Bond Future	12.0140	98.2232	11.8924	99.1798	1.012	0.0000	0.0000
2024/06/21	R053	06/02/2025		Bond Future	12.1122	100.3711	11.9866	101.3443	1.037	0.0000	0.0000
2024/06/21	R053	06/02/2025	12.94 Call	Bond Future	8359.4800	8.3595	9144.7600	9.1448	9.394	0.0000	0.0000
2024/06/21	R053	06/02/2025	12.94 Put	Bond Future	2368.6600	2.3687	2180.7300	2.1807	7.934	0.0000	0.0000
2024/06/21	R053	08/05/2025		Bond Future	12.2149	96.6830	12.0849	97.6739	1.064	0.0000	0.0000
2024/06/21	R053	08/05/2025	12.64 Call	Bond Future	7210.1400	7.2101	7814.6500	7.8147	8.384	0.0000	0.0000
2024/06/21	R053	08/05/2025	12.64 Put	Bond Future	4094.3500	4.0944	3708.0000	3.7080	9.436	0.0000	0.0000
2024/06/21	R053	07/08/2025		Bond Future	12.3284	98.7257	12.1925	99.7444	1.102	0.0000	0.0000
2024/06/21	R053	07/08/2025	13.17 Call	Bond Future	9628.4900	9.6285	10437.4600	10.4375	8.402	0.0000	0.0000
2024/06/21	R053	07/08/2025	13.17 Put	Bond Future	3736.9200	3.7369	3527.1900	3.5272	5.612	0.0000	0.0000
2024/06/21	R186	01/08/2024		Bond Future	8.5530	105.4042	8.5488	105.4133	0.049	0.0000	0.0000
2024/06/21	R186	01/08/2024	8.69 Call	Bond Future	471.7600	0.4718	506.9200	0.5069	7.453	0.0000	0.0000
2024/06/21	R186	01/08/2024	8.69 Put	Bond Future	175.5000	0.1755	201.5600	0.2016	14.849	0.0000	0.0000
2024/06/21	R186	01/08/2024	8.70 Call	Bond Future	487.3600	0.4874	522.1800	0.5222	7.145	0.0000	0.0000
2024/06/21	R186	01/08/2024	8.70 Put	Bond Future	169.5200	0.1695	195.2400	0.1952	15.172	0.0000	0.0000
2024/06/21	R186	01/08/2024	8.68 Call	Bond Future	456.2100	0.4562	491.8500	0.4919	7.812	0.0000	0.0000
2024/06/21	R186	01/08/2024	8.68 Put	Bond Future	181.5300	0.1815	208.0700	0.2081	14.620	0.0000	0.0000
2024/06/21	R186	07/11/2024	9.13 Call	Bond Future	1454.7900	1.4548	1473.2300	1.4732	1.268	0.0000	0.0000
2024/06/21	R186	07/11/2024	9.13 Put	Bond Future	251.0900	0.2511	266.6000	0.2666	6.177	0.0000	0.0000
2024/06/21	R186	07/11/2024		Bond Future	8.5050	107.8877	8.5034	107.8906	0.018	0.0000	0.0000
2024/06/21	R186	07/11/2024	9.14 Call	Bond Future	1470.6700	1.4707	1488.8000	1.4888	1.233	0.0000	0.0000
2024/06/21	R186	07/11/2024	9.14 Put	Bond Future	247.8600	0.2479	263.0600	0.2631	6.132	0.0000	0.0000
2024/06/21	R186	07/11/2024	9.15 Call	Bond Future	1486.5900	1.4866	1504.4100	1.5044	1.199	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	
2024/06/21	R186	07/11/2024	9.15 Put	Bond Future	244.6800	0.2447	259.5700	0.2596	6.085	0.0000	0.0000
2024/06/21	R186	06/02/2025		Bond Future	8.4515	104.9318	8.4524	104.9302	0.011	0.0000	0.0000
2024/06/21	R186	06/02/2025	9.03 Call	Bond Future	1411.0100	1.4110	1422.7900	1.4228	0.835	0.0000	0.0000
2024/06/21	R186	06/02/2025	9.03 Put	Bond Future	418.3500	0.4184	431.7200	0.4317	3.196	0.0000	0.0000
2024/06/21	R186	08/05/2025		Bond Future	8.3916	107.2161	8.3952	107.2107	0.043	0.0000	0.0000
2024/06/21	R186	08/05/2025	8.47 Call	Bond Future	851.8300	0.8518	842.5400	0.8425	1.091	0.0000	0.0000
2024/06/21	R186	08/05/2025	8.47 Put	Bond Future	733.7600	0.7338	729.8900	0.7299	0.527	0.0000	0.0000
2024/06/21	R186	07/08/2025		Bond Future	8.3557	104.1698	8.3545	104.1714	0.015	0.0000	0.0000
2024/06/21	R186	07/08/2025	9.68 Call	Bond Future	2014.7700	2.0148	2007.6400	2.0076	0.354	0.0000	0.0000
2024/06/21	R186	07/08/2025	9.68 Put	Bond Future	332.1500	0.3322	323.4300	0.3234	2.625	0.0000	0.0000
2024/06/21	R186	07/08/2025	10.25 Call	Bond Future	2630.3200	2.6303	2620.3200	2.6203	0.380	0.0000	0.0000
2024/06/21	R186	07/08/2025	10.25 Put	Bond Future	235.3500	0.2354	223.7600	0.2238	4.925	0.0000	0.0000
2024/06/21	R186	07/08/2025	9.22 Put	Bond Future	440.5600	0.4406	439.1300	0.4391	0.325	0.0000	0.0000
2024/06/21	R186	07/08/2025	9.22 Call	Bond Future	1543.1100	1.5431	1543.2700	1.5433	0.010	0.0000	0.0000
2024/06/21	R202	01/08/2024		Bond Future	261.8167	261.8167	260.8315	260.8315	0.376	0.0000	0.0000
2024/06/21	R202	07/11/2024		Bond Future	268.0544	268.0544	267.0302	267.0302	0.382	0.0000	0.0000
2024/06/21	R202	06/02/2025		Bond Future	268.7569	268.7569	267.6981	267.6981	0.394	0.0000	0.0000
2024/06/21	R202	06/02/2025	266.79 Call	Bond Future	1966.8500	1.9669	908.0900	0.9081	53.830	0.0000	0.0000
2024/06/21	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	R202	08/05/2025		Bond Future	274.6716	274.6716	273.5801	273.5801	0.397	0.0000	0.0000
2024/06/21	R202	08/05/2025	272.31 Call	Bond Future	2361.6200	2.3616	1270.1300	1.2701	46.218	0.0000	0.0000
2024/06/21	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	R202	07/08/2025		Bond Future	275.2026	275.2026	274.1046	274.1046	0.399	0.0000	0.0000
2024/06/21	R202	07/08/2025	271.60 Call	Bond Future	3602.5900	3.6026	2504.6000	2.5046	30.478	0.0000	0.0000
2024/06/21	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	R209	01/08/2024		Bond Future	11.4204	69.3078	11.3181	69.8065	0.896	0.0000	0.0000
2024/06/21	R209	01/08/2024	11.79 Call	Bond Future	2279.1800	2.2792	2631.9700	2.6320	15.479	0.0000	0.0000
2024/06/21	R209	01/08/2024	11.79 Put	Bond Future	519.7200	0.5197	373.7900	0.3738	28.079	0.0000	0.0000
2024/06/21	R209	01/08/2024	11.80 Call	Bond Future	2313.9500	2.3140	2669.3200	2.6693	15.358	0.0000	0.0000
2024/06/21	R209	01/08/2024	11.80 Put	Bond Future	507.7600	0.5078	364.4100	0.3644	28.232	0.0000	0.0000
2024/06/21	R209	01/08/2024	11.78 Call	Bond Future	2244.6000	2.2446	2594.8600	2.5949	15.605	0.0000	0.0000
2024/06/21	R209	01/08/2024	11.78 Put	Bond Future	531.9100	0.5319	383.4500	0.3835	27.911	0.0000	0.0000
2024/06/21	R209	07/11/2024		Bond Future	11.5154	67.7834	11.4098	68.2898	0.917	0.0000	0.0000
2024/06/21	R209	07/11/2024	12.22 Call	Bond Future	4269.4300	4.2694	4605.9800	4.6060	7.883	0.0000	0.0000
2024/06/21	R209	07/11/2024	12.22 Put	Bond Future	1017.9900	1.0180	848.2100	0.8482	16.678	0.0000	0.0000
2024/06/21	R209	07/11/2024	12.23 Call	Bond Future	4302.9000	4.3029	4640.7200	4.6407	7.851	0.0000	0.0000
2024/06/21	R209	07/11/2024	12.23 Put	Bond Future	1006.8800	1.0069	838.3700	0.8384	16.736	0.0000	0.0000
2024/06/21	R209	07/11/2024	12.21 Call	Bond Future	4236.0200	4.2360	4571.1700	4.5712	7.912	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	
2024/06/21	R209	07/11/2024	12.21 Put	Bond Future	1029.2100	1.0292	858.0300	0.8580	16.632	0.0000	0.0000
2024/06/21	R209	06/02/2025		Bond Future	11.6089	69.2659	11.5000	69.7803	0.938	0.0000	0.0000
2024/06/21	R209	06/02/2025	12.44 Call	Bond Future	5167.1100	5.1671	5546.6500	5.5467	7.345	0.0000	0.0000
2024/06/21	R209	06/02/2025	12.44 Put	Bond Future	1409.1300	1.4091	1274.2600	1.2743	9.571	0.0000	0.0000
2024/06/21	R209	08/05/2025		Bond Future	11.7077	67.6166	11.5952	68.1398	0.960	0.0000	0.0000
2024/06/21	R209	08/05/2025	11.89 Call	Bond Future	3896.0000	3.8960	4096.0700	4.0961	5.135	0.0000	0.0000
2024/06/21	R209	08/05/2025	11.89 Put	Bond Future	3059.1900	3.0592	2736.1000	2.7361	10.561	0.0000	0.0000
2024/06/21	R209	07/08/2025		Bond Future	11.8192	69.0466	11.7014	69.5855	0.996	0.0000	0.0000
2024/06/21	R209	07/08/2025	12.68 Call	Bond Future	6167.8600	6.1679	6530.4000	6.5304	5.878	0.0000	0.0000
2024/06/21	R209	07/08/2025	12.68 Put	Bond Future	2399.5100	2.3995	2223.1500	2.2232	7.350	0.0000	0.0000
2024/06/21	R210	01/08/2024		Bond Future	239.9422	239.9422	240.0569	240.0569	0.048	0.0000	0.0000
2024/06/21	R210	07/11/2024		Bond Future	242.3185	242.3185	242.4215	242.4215	0.043	0.0000	0.0000
2024/06/21	R210	06/02/2025		Bond Future	247.6763	247.6763	247.7710	247.7710	0.038	0.0000	0.0000
2024/06/21	R210	06/02/2025	239.61 Call	Bond Future	8066.3000	8.0663	8160.9800	8.1610	1.174	0.0000	0.0000
2024/06/21	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	R210	08/05/2025		Bond Future	249.7067	249.7067	249.7943	249.7943	0.035	0.0000	0.0000
2024/06/21	R210	08/05/2025	248.03 Call	Bond Future	1676.6500	1.6767	1764.3200	1.7643	5.229	0.0000	0.0000
2024/06/21	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	R210	07/08/2025		Bond Future	255.0533	255.0533	255.1590	255.1590	0.041	0.0000	0.0000
2024/06/21	R210	07/08/2025	248.44 Call	Bond Future	6613.3300	6.6133	6718.9500	6.7190	1.597	0.0000	0.0000
2024/06/21	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	R213	01/08/2024		Bond Future	10.2448	87.7771	10.1575	88.1478	0.852	0.0000	0.0000
2024/06/21	R213	01/08/2024	10.87 Call	Bond Future	2885.2200	2.8852	3193.9700	3.1940	10.701	0.0000	0.0000
2024/06/21	R213	01/08/2024	10.87 Put	Bond Future	287.0200	0.2870	225.0200	0.2250	21.601	0.0000	0.0000
2024/06/21	R213	01/08/2024	10.88 Call	Bond Future	2919.8600	2.9199	3229.8100	3.2298	10.615	0.0000	0.0000
2024/06/21	R213	01/08/2024	10.88 Put	Bond Future	280.9200	0.2809	220.1200	0.2201	21.643	0.0000	0.0000
2024/06/21	R213	01/08/2024	10.86 Call	Bond Future	2850.6000	2.8506	3158.1300	3.1581	10.788	0.0000	0.0000
2024/06/21	R213	01/08/2024	10.86 Put	Bond Future	293.1700	0.2932	229.9500	0.2300	21.564	0.0000	0.0000
2024/06/21	R213	07/11/2024	11.22 Call	Bond Future	4214.2900	4.2143	4501.2200	4.5012	6.809	0.0000	0.0000
2024/06/21	R213	07/11/2024	11.22 Put	Bond Future	618.8000	0.6188	531.4300	0.5314	14.119	0.0000	0.0000
2024/06/21	R213	07/11/2024	11.23 Call	Bond Future	4245.7300	4.2457	4533.5200	4.5335	6.778	0.0000	0.0000
2024/06/21	R213	07/11/2024	11.23 Put	Bond Future	611.3100	0.6113	524.8000	0.5248	14.152	0.0000	0.0000
2024/06/21	R213	07/11/2024	11.21 Call	Bond Future	4183.0600	4.1831	4469.1200	4.4691	6.839	0.0000	0.0000
2024/06/21	R213	07/11/2024	11.21 Put	Bond Future	626.5300	0.6265	538.2900	0.5383	14.084	0.0000	0.0000
2024/06/21	R213	07/11/2024		Bond Future	10.3213	86.2837	10.2305	86.6580	0.880	0.0000	0.0000
2024/06/21	R213	06/02/2025		Bond Future	10.4023	88.1712	10.3075	88.5499	0.911	0.0000	0.0000
2024/06/21	R213	06/02/2025	11.35 Call	Bond Future	4693.3600	4.6934	4911.4200	4.9114	4.646	0.0000	0.0000
2024/06/21	R213	06/02/2025	11.35 Put	Bond Future	1018.8200	1.0188	858.1700	0.8582	15.768	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	
2024/06/21	R213	08/05/2025		Bond Future	10.4841	86.5283	10.3850	86.9122	0.946	0.0000	0.0000
2024/06/21	R213	08/05/2025	10.52 Call	Bond Future	2759.4100	2.7594	2899.5800	2.8996	5.080	0.0000	0.0000
2024/06/21	R213	08/05/2025	10.52 Put	Bond Future	2620.8400	2.6208	2377.1300	2.3771	9.299	0.0000	0.0000
2024/06/21	R213	07/08/2025		Bond Future	10.5864	88.3599	10.4801	88.7577	1.004	0.0000	0.0000
2024/06/21	R213	07/08/2025	11.66 Call	Bond Future	5522.2700	5.5223	5759.9600	5.7600	4.304	0.0000	0.0000
2024/06/21	R213	07/08/2025	11.66 Put	Bond Future	1629.4300	1.6294	1469.2900	1.4693	9.828	0.0000	0.0000
2024/06/21	R214	01/08/2024	12.17 Call	Bond Future	2251.2200	2.2512	2677.8200	2.6778	18.950	0.0000	0.0000
2024/06/21	R214	01/08/2024	12.17 Put	Bond Future	561.5000	0.5615	395.5400	0.3955	29.557	0.0000	0.0000
2024/06/21	R214	01/08/2024	12.18 Call	Bond Future	2286.3200	2.2863	2715.9200	2.7159	18.790	0.0000	0.0000
2024/06/21	R214	01/08/2024	12.18 Put	Bond Future	548.6600	0.5487	385.7000	0.3857	29.701	0.0000	0.0000
2024/06/21	R214	01/08/2024	12.16 Call	Bond Future	2216.3800	2.2164	2639.8900	2.6399	19.108	0.0000	0.0000
2024/06/21	R214	01/08/2024	12.16 Put	Bond Future	574.6600	0.5747	405.6100	0.4056	29.417	0.0000	0.0000
2024/06/21	R214	01/08/2024		Bond Future	11.8252	64.4795	11.7077	65.0721	0.994	0.0000	0.0000
2024/06/21	R214	07/11/2024		Bond Future	11.9233	62.6916	11.8022	63.2944	1.015	0.0000	0.0000
2024/06/21	R214	07/11/2024	12.61 Call	Bond Future	4319.9500	4.3200	4744.2600	4.7443	9.822	0.0000	0.0000
2024/06/21	R214	07/11/2024	12.61 Put	Bond Future	1064.9700	1.0650	886.5500	0.8866	16.754	0.0000	0.0000
2024/06/21	R214	07/11/2024	12.62 Call	Bond Future	4353.8500	4.3539	4779.5500	4.7796	9.778	0.0000	0.0000
2024/06/21	R214	07/11/2024	12.62 Put	Bond Future	1053.4400	1.0534	876.4100	0.8764	16.805	0.0000	0.0000
2024/06/21	R214	07/11/2024	12.60 Call	Bond Future	4286.1400	4.2861	4708.9000	4.7089	9.863	0.0000	0.0000
2024/06/21	R214	07/11/2024	12.60 Put	Bond Future	1076.6300	1.0766	896.6600	0.8967	16.716	0.0000	0.0000
2024/06/21	R214	06/02/2025		Bond Future	12.0213	64.0629	11.8965	64.6761	1.038	0.0000	0.0000
2024/06/21	R214	06/02/2025	12.71 Call	Bond Future	4850.0600	4.8501	5315.3200	5.3153	9.593	0.0000	0.0000
2024/06/21	R214	06/02/2025	12.71 Put	Bond Future	1627.8200	1.6278	1479.8700	1.4799	9.089	0.0000	0.0000
2024/06/21	R214	06/02/2025	13.63 Call	Bond Future	7914.7900	7.9148	8450.9300	8.4509	6.774	0.0000	0.0000
2024/06/21	R214	06/02/2025	13.63 Put	Bond Future	781.2300	0.7812	704.1600	0.7042	9.865	0.0000	0.0000
2024/06/21	R214	06/02/2025	12.25 Put	Bond Future	2362.2900	2.3623	2149.4400	2.1494	9.010	0.0000	0.0000
2024/06/21	R214	06/02/2025	12.25 Call	Bond Future	3462.1500	3.4622	3862.5100	3.8625	11.564	0.0000	0.0000
2024/06/21	R214	06/02/2025	11.75 Put	Bond Future	3522.4300	3.5224	3209.4800	3.2095	8.884	0.0000	0.0000
2024/06/21	R214	06/02/2025	11.75 Call	Bond Future	2177.7400	2.1777	2478.0000	2.4780	13.788	0.0000	0.0000
2024/06/21	R214	08/05/2025		Bond Future	12.1180	62.1493	11.9894	62.7736	1.062	0.0000	0.0000
2024/06/21	R214	08/05/2025	12.40 Call	Bond Future	4306.9500	4.3070	4612.5800	4.6126	7.096	0.0000	0.0000
2024/06/21	R214	08/05/2025	12.40 Put	Bond Future	2972.0100	2.9720	2653.3300	2.6533	10.723	0.0000	0.0000
2024/06/21	R214	07/08/2025		Bond Future	12.2269	63.4638	12.0928	64.1057	1.097	0.0000	0.0000
2024/06/21	R214	07/08/2025	12.97 Call	Bond Future	6033.0700	6.0331	6499.5700	6.4996	7.732	0.0000	0.0000
2024/06/21	R214	07/08/2025	12.97 Put	Bond Future	2656.2600	2.6563	2480.9500	2.4810	6.600	0.0000	0.0000
2024/06/21	R248	01/08/2024		Bond Future	11.9214	78.9029	11.8038	79.6314	0.987	0.0000	0.0000
2024/06/21	R248	01/08/2024	12.31 Call	Bond Future	2961.4100	2.9614	3504.7600	3.5048	18.348	0.0000	0.0000
2024/06/21	R248	01/08/2024	12.31 Put	Bond Future	639.1300	0.6391	453.9300	0.4539	28.977	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	
2024/06/21	R248	01/08/2024	12.32 Call	Bond Future	3005.0200	3.0050	3551.7400	3.5517	18.194	0.0000	0.0000
2024/06/21	R248	01/08/2024	12.32 Put	Bond Future	624.6400	0.6246	442.8100	0.4428	29.110	0.0000	0.0000
2024/06/21	R248	01/08/2024	12.30 Call	Bond Future	2918.0200	2.9180	3457.9400	3.4579	18.503	0.0000	0.0000
2024/06/21	R248	01/08/2024	12.30 Put	Bond Future	653.9200	0.6539	465.2900	0.4653	28.846	0.0000	0.0000
2024/06/21	R248	07/11/2024		Bond Future	12.0220	76.3100	11.9006	77.0511	1.010	0.0000	0.0000
2024/06/21	R248	07/11/2024	12.79 Call	Bond Future	5568.2200	5.5682	6180.9700	6.1810	11.004	0.0000	0.0000
2024/06/21	R248	07/11/2024	12.79 Put	Bond Future	1161.1800	1.1612	1032.8300	1.0328	11.053	0.0000	0.0000
2024/06/21	R248	07/11/2024	12.80 Call	Bond Future	5609.9200	5.6099	6223.9000	6.2239	10.945	0.0000	0.0000
2024/06/21	R248	07/11/2024	12.80 Put	Bond Future	1148.5300	1.1485	1021.4100	1.0214	11.068	0.0000	0.0000
2024/06/21	R248	07/11/2024	12.78 Call	Bond Future	5526.5900	5.5266	6138.0900	6.1381	11.065	0.0000	0.0000
2024/06/21	R248	07/11/2024	12.78 Put	Bond Future	1173.9800	1.1740	1044.3800	1.0444	11.039	0.0000	0.0000
2024/06/21	R248	06/02/2025		Bond Future	12.1226	77.9791	11.9972	78.7330	1.034	0.0000	0.0000
2024/06/21	R248	06/02/2025	12.71 Call	Bond Future	5569.3000	5.5693	6057.1500	6.0572	8.760	0.0000	0.0000
2024/06/21	R248	06/02/2025	12.71 Put	Bond Future	2206.6000	2.2066	1940.5000	1.9405	12.059	0.0000	0.0000
2024/06/21	R248	08/05/2025		Bond Future	12.2216	75.2231	12.0922	75.9907	1.059	0.0000	0.0000
2024/06/21	R248	08/05/2025	12.60 Call	Bond Future	5428.7900	5.4288	5955.9500	5.9560	9.710	0.0000	0.0000
2024/06/21	R248	08/05/2025	12.60 Put	Bond Future	3262.2800	3.2623	3021.8000	3.0218	7.372	0.0000	0.0000
2024/06/21	R248	07/08/2025		Bond Future	12.3330	76.8136	12.1978	77.6028	1.096	0.0000	0.0000
2024/06/21	R248	07/08/2025	13.21 Call	Bond Future	7729.5500	7.7296	8254.8700	8.2549	6.796	0.0000	0.0000
2024/06/21	R248	07/08/2025	13.21 Put	Bond Future	2949.9600	2.9500	2686.1200	2.6861	8.944	0.0000	0.0000
2024/06/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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Open Interest

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