



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 09/07/2024 TO 09/07/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/07/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/09	2025	01/08/2024		Bond Future	181.5659	181.5659	181.5346	0.017	0.0000	0.0000
2024/07/09	2025	07/11/2024		Bond Future	185.8682	185.8682	185.8363	0.017	0.0000	0.0000
2024/07/09	2029	01/08/2024		Bond Future	131.2417	131.2417	131.1231	0.090	0.0000	0.0000
2024/07/09	2029	07/11/2024		Bond Future	132.9497	132.9497	132.8285	0.091	0.0000	0.0000
2024/07/09	2029	06/02/2025		Bond Future	135.8579	135.8579	135.7344	0.091	0.0000	0.0000
2024/07/09	2029	06/02/2025	132.40 Call	Bond Future	3457.8700	3.4579	3334.3800	3.3344	3.571	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/09	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	2029	08/05/2025		Bond Future	137.3716	137.3716	137.2456	137.2456	0.092	0.0000	0.0000
2024/07/09	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	2029	08/05/2025	137.85 Put	Bond Future	478.4500	0.4785	604.4300	0.6044	26.331	0.0000	0.0000
2024/07/09	2029	07/08/2025		Bond Future	140.3112	140.3112	140.1830	140.1830	0.091	0.0000	0.0000
2024/07/09	2029	07/08/2025	137.41 Call	Bond Future	2901.2000	2.9012	2772.9700	2.7730	4.420	0.0000	0.0000
2024/07/09	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	2030	01/08/2024	10.21 Put	Bond Future	152.7200	0.1527	169.4800	0.1695	10.974	0.0000	0.0000
2024/07/09	2030	01/08/2024	10.21 Call	Bond Future	1954.8600	1.9549	1812.7800	1.8128	7.268	0.0000	0.0000
2024/07/09	2030	01/08/2024	10.71 Put	Bond Future	22.0800	0.0221	23.9600	0.0240	8.514	0.0000	0.0000
2024/07/09	2030	01/08/2024	10.71 Call	Bond Future	3740.5200	3.7405	3583.5600	3.5836	4.196	0.0000	0.0000
2024/07/09	2030	01/08/2024	11.31 Call	Bond Future	5953.7700	5.9538	5794.9700	5.7950	2.667	0.0000	0.0000
2024/07/09	2030	01/08/2024	11.31 Put	Bond Future	1.6300	0.0016	1.6700	0.0017	2.454	0.0000	0.0000
2024/07/09	2030	01/08/2024		Bond Future	9.7516	92.8216	9.7915	92.6628	0.410	0.0000	0.0000
2024/07/09	2030	01/08/2024	10.38 Call	Bond Future	2540.8800	2.5409	2390.5900	2.3906	5.915	0.0000	0.0000
2024/07/09	2030	01/08/2024	10.38 Put	Bond Future	81.5000	0.0815	90.0500	0.0901	10.491	0.0000	0.0000
2024/07/09	2030	01/08/2024	10.39 Call	Bond Future	2576.3300	2.5763	2425.7000	2.4257	5.847	0.0000	0.0000
2024/07/09	2030	01/08/2024	10.39 Put	Bond Future	78.4700	0.0785	86.6800	0.0867	10.463	0.0000	0.0000
2024/07/09	2030	01/08/2024	10.37 Call	Bond Future	2505.5600	2.5056	2355.6400	2.3556	5.983	0.0000	0.0000
2024/07/09	2030	01/08/2024	10.37 Put	Bond Future	84.6700	0.0847	93.5900	0.0936	10.535	0.0000	0.0000
2024/07/09	2030	07/11/2024	10.75 Call	Bond Future	3929.1400	3.9291	3792.2900	3.7923	3.483	0.0000	0.0000
2024/07/09	2030	07/11/2024	10.75 Put	Bond Future	400.1100	0.4001	425.7400	0.4257	6.406	0.0000	0.0000
2024/07/09	2030	07/11/2024	10.76 Call	Bond Future	3959.8400	3.9598	3822.6500	3.8227	3.465	0.0000	0.0000
2024/07/09	2030	07/11/2024	10.76 Put	Bond Future	394.3300	0.3943	419.6200	0.4196	6.413	0.0000	0.0000
2024/07/09	2030	07/11/2024	10.74 Call	Bond Future	3898.5000	3.8985	3761.9900	3.7620	3.502	0.0000	0.0000
2024/07/09	2030	07/11/2024	10.74 Put	Bond Future	405.9800	0.4060	431.9500	0.4320	6.397	0.0000	0.0000
2024/07/09	2030	07/11/2024	10.21 Put	Bond Future	859.5200	0.8595	909.4400	0.9094	5.808	0.0000	0.0000
2024/07/09	2030	07/11/2024	10.21 Call	Bond Future	2390.4700	2.3905	2277.9100	2.2779	4.709	0.0000	0.0000
2024/07/09	2030	07/11/2024	10.71 Put	Bond Future	424.2100	0.4242	451.2300	0.4512	6.369	0.0000	0.0000
2024/07/09	2030	07/11/2024	10.71 Call	Bond Future	3807.1000	3.8071	3671.6400	3.6716	3.558	0.0000	0.0000
2024/07/09	2030	07/11/2024	11.91 Call	Bond Future	7704.9700	7.7050	7546.9700	7.5470	2.051	0.0000	0.0000
2024/07/09	2030	07/11/2024	11.91 Put	Bond Future	64.0500	0.0641	68.5300	0.0685	6.995	0.0000	0.0000
2024/07/09	2030	07/11/2024		Bond Future	9.8061	94.9964	9.8485	94.8339	0.433	0.0000	0.0000
2024/07/09	2030	06/02/2025		Bond Future	9.8667	93.0414	9.9118	92.8757	0.457	0.0000	0.0000
2024/07/09	2030	06/02/2025	10.68 Call	Bond Future	3817.5100	3.8175	3693.6600	3.6937	3.244	0.0000	0.0000
2024/07/09	2030	06/02/2025	10.68 Put	Bond Future	882.1700	0.8822	924.0200	0.9240	4.744	0.0000	0.0000
2024/07/09	2030	08/05/2025		Bond Future	9.9475	95.0357	9.9954	94.8667	0.482	0.0000	0.0000
2024/07/09	2030	08/05/2025	9.93 Call	Bond Future	2136.0100	2.1360	2047.8300	2.0478	4.128	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/09	2030	08/05/2025	9.93 Put	Bond Future	2197.8400	2.1978	2278.6600	2.2787	3.677	0.0000	0.0000
2024/07/09	2030	08/05/2025	11.86 Call	Bond Future	6968.2400	6.9682	6821.9100	6.8219	2.100	0.0000	0.0000
2024/07/09	2030	08/05/2025	11.86 Put	Bond Future	509.7500	0.5098	532.4200	0.5324	4.447	0.0000	0.0000
2024/07/09	2030	08/05/2025	10.31 Put	Bond Future	1653.3900	1.6534	1718.1700	1.7182	3.918	0.0000	0.0000
2024/07/09	2030	08/05/2025	10.31 Call	Bond Future	2922.1500	2.9222	2817.9300	2.8179	3.567	0.0000	0.0000
2024/07/09	2030	08/05/2025	12.28 Call	Bond Future	8142.0100	8.1420	7988.9600	7.9890	1.880	0.0000	0.0000
2024/07/09	2030	08/05/2025	12.28 Put	Bond Future	340.3700	0.3404	356.3200	0.3563	4.686	0.0000	0.0000
2024/07/09	2030	08/05/2025	10.69 Put	Bond Future	1241.8700	1.2419	1292.8100	1.2928	4.102	0.0000	0.0000
2024/07/09	2030	08/05/2025	10.69 Call	Bond Future	3817.8100	3.8178	3699.7500	3.6998	3.092	0.0000	0.0000
2024/07/09	2030	07/08/2025		Bond Future	10.0454	93.0351	10.0965	92.8629	0.509	0.0000	0.0000
2024/07/09	2030	07/08/2025	11.11 Call	Bond Future	4742.2200	4.7422	4616.9100	4.6169	2.642	0.0000	0.0000
2024/07/09	2030	07/08/2025	11.11 Put	Bond Future	1237.6500	1.2377	1284.5500	1.2846	3.789	0.0000	0.0000
2024/07/09	2030	07/08/2025	12.12 Call	Bond Future	7322.9900	7.3230	7176.7500	7.1768	1.997	0.0000	0.0000
2024/07/09	2030	07/08/2025	12.12 Put	Bond Future	643.5900	0.6436	669.5600	0.6696	4.035	0.0000	0.0000
2024/07/09	2030	07/08/2025	10.48 Put	Bond Future	1833.3900	1.8334	1899.2600	1.8993	3.593	0.0000	0.0000
2024/07/09	2030	07/08/2025	10.48 Call	Bond Future	3284.2500	3.2843	3177.9100	3.1779	3.238	0.0000	0.0000
2024/07/09	2032	01/08/2024	11.66 Call	Bond Future	5461.2900	5.4613	5273.0900	5.2731	3.446	0.0000	0.0000
2024/07/09	2032	01/08/2024	11.66 Put	Bond Future	27.1700	0.0272	28.4100	0.0284	4.564	0.0000	0.0000
2024/07/09	2032	01/08/2024	11.50 Put	Bond Future	45.4600	0.0455	48.0900	0.0481	5.785	0.0000	0.0000
2024/07/09	2032	01/08/2024	11.50 Call	Bond Future	4770.3000	4.7703	4583.4900	4.5835	3.916	0.0000	0.0000
2024/07/09	2032	01/08/2024	10.95 Call	Bond Future	2469.9400	2.4699	2301.8100	2.3018	6.807	0.0000	0.0000
2024/07/09	2032	01/08/2024	10.95 Put	Bond Future	243.8200	0.2438	265.1300	0.2651	8.740	0.0000	0.0000
2024/07/09	2032	01/08/2024	11.11 Put	Bond Future	152.5400	0.1525	164.9000	0.1649	8.103	0.0000	0.0000
2024/07/09	2032	01/08/2024	11.11 Call	Bond Future	3115.3700	3.1154	2938.2900	2.9383	5.684	0.0000	0.0000
2024/07/09	2032	01/08/2024	11.61 Put	Bond Future	31.9200	0.0319	33.5000	0.0335	4.950	0.0000	0.0000
2024/07/09	2032	01/08/2024	11.61 Call	Bond Future	5245.2300	5.2452	5057.3700	5.0574	3.582	0.0000	0.0000
2024/07/09	2032	01/08/2024	12.31 Call	Bond Future	8239.8000	8.2398	8050.3200	8.0503	2.300	0.0000	0.0000
2024/07/09	2032	01/08/2024	12.31 Put	Bond Future	3.0500	0.0031	3.0100	0.0030	1.311	0.0000	0.0000
2024/07/09	2032	01/08/2024	12.54 Call	Bond Future	9199.9000	9.1999	9010.4200	9.0104	2.060	0.0000	0.0000
2024/07/09	2032	01/08/2024	12.54 Put	Bond Future	0.9600	0.0010	0.9200	0.0009	4.167	0.0000	0.0000
2024/07/09	2032	01/08/2024	11.14 Call	Bond Future	3239.5900	3.2396	3061.2600	3.0613	5.505	0.0000	0.0000
2024/07/09	2032	01/08/2024	11.14 Put	Bond Future	139.5300	0.1395	150.6400	0.1506	7.962	0.0000	0.0000
2024/07/09	2032	01/08/2024	11.15 Call	Bond Future	3281.1600	3.2812	3102.4300	3.1024	5.447	0.0000	0.0000
2024/07/09	2032	01/08/2024	11.15 Put	Bond Future	135.4200	0.1354	146.1300	0.1461	7.909	0.0000	0.0000
2024/07/09	2032	01/08/2024	11.13 Call	Bond Future	3198.0600	3.1981	3020.1300	3.0201	5.564	0.0000	0.0000
2024/07/09	2032	01/08/2024	11.13 Put	Bond Future	143.7100	0.1437	155.2200	0.1552	8.009	0.0000	0.0000
2024/07/09	2032	01/08/2024		Bond Future	10.4770	91.3387	10.5167	91.1493	0.378	0.0000	0.0000
2024/07/09	2032	07/11/2024	11.48 Call	Bond Future	4735.4400	4.7354	4574.8700	4.5749	3.391	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/09	2032	07/11/2024	11.48 Put	Bond Future	584.4100	0.5844	617.6400	0.6176	5.686	0.0000	0.0000
2024/07/09	2032	07/11/2024	11.49 Call	Bond Future	4771.4500	4.7715	4610.4800	4.6105	3.374	0.0000	0.0000
2024/07/09	2032	07/11/2024	11.49 Put	Bond Future	576.6700	0.5767	609.5000	0.6095	5.693	0.0000	0.0000
2024/07/09	2032	07/11/2024	11.47 Call	Bond Future	4699.6400	4.6996	4539.4800	4.5395	3.408	0.0000	0.0000
2024/07/09	2032	07/11/2024	11.47 Put	Bond Future	592.4000	0.5924	626.0400	0.6260	5.679	0.0000	0.0000
2024/07/09	2032	07/11/2024	11.11 Put	Bond Future	949.4000	0.9494	1000.6100	1.0006	5.394	0.0000	0.0000
2024/07/09	2032	07/11/2024	11.11 Call	Bond Future	3460.5900	3.4606	3318.0000	3.3180	4.120	0.0000	0.0000
2024/07/09	2032	07/11/2024	11.61 Put	Bond Future	490.8300	0.4908	519.1200	0.5191	5.764	0.0000	0.0000
2024/07/09	2032	07/11/2024	11.61 Call	Bond Future	5208.4300	5.2084	5042.9200	5.0429	3.178	0.0000	0.0000
2024/07/09	2032	07/11/2024	12.95 Call	Bond Future	10331.8100	10.3318	10141.4600	10.1415	1.842	0.0000	0.0000
2024/07/09	2032	07/11/2024	12.95 Put	Bond Future	51.4500	0.0515	54.9000	0.0549	6.706	0.0000	0.0000
2024/07/09	2032	07/11/2024		Bond Future	10.5606	89.3114	10.6023	89.1176	0.395	0.0000	0.0000
2024/07/09	2032	07/11/2024	13.36 Call	Bond Future	11906.5600	11.9066	11714.2100	11.7142	1.615	0.0000	0.0000
2024/07/09	2032	07/11/2024	13.36 Put	Bond Future	20.5800	0.0206	22.0300	0.0220	7.046	0.0000	0.0000
2024/07/09	2032	07/11/2024	11.64 Put	Bond Future	471.3700	0.4714	498.6100	0.4986	5.779	0.0000	0.0000
2024/07/09	2032	07/11/2024	11.64 Call	Bond Future	5319.0200	5.3190	5152.4600	5.1525	3.131	0.0000	0.0000
2024/07/09	2032	06/02/2025		Bond Future	10.6477	91.2433	10.6914	91.0456	0.410	0.0000	0.0000
2024/07/09	2032	06/02/2025	11.72 Call	Bond Future	5597.4100	5.5974	5440.2100	5.4402	2.808	0.0000	0.0000
2024/07/09	2032	06/02/2025	11.72 Put	Bond Future	901.9400	0.9019	942.4500	0.9425	4.491	0.0000	0.0000
2024/07/09	2032	08/05/2025		Bond Future	10.7440	89.0326	10.7899	88.8309	0.426	0.0000	0.0000
2024/07/09	2032	08/05/2025	10.91 Call	Bond Future	3318.6500	3.3187	3202.8100	3.2028	3.491	0.0000	0.0000
2024/07/09	2032	08/05/2025	10.91 Put	Bond Future	2590.8300	2.5908	2676.7100	2.6767	3.315	0.0000	0.0000
2024/07/09	2032	07/08/2025		Bond Future	10.8523	90.9147	10.9004	90.7091	0.443	0.0000	0.0000
2024/07/09	2032	07/08/2025	12.01 Call	Bond Future	6507.3700	6.5074	6356.4400	6.3564	2.319	0.0000	0.0000
2024/07/09	2032	07/08/2025	12.01 Put	Bond Future	1724.0700	1.7241	1778.7300	1.7787	3.170	0.0000	0.0000
2024/07/09	2033	01/08/2024		Bond Future	124.0013	124.0013	124.1415	124.1415	0.113	0.0000	0.0000
2024/07/09	2033	07/11/2024		Bond Future	125.4393	125.4393	125.5829	125.5829	0.114	0.0000	0.0000
2024/07/09	2033	06/02/2025		Bond Future	128.1832	128.1832	128.3304	128.3304	0.115	0.0000	0.0000
2024/07/09	2033	06/02/2025	124.94 Call	Bond Future	3243.2200	3.2432	3390.3800	3.3904	4.537	0.0000	0.0000
2024/07/09	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	2033	08/05/2025		Bond Future	129.4300	129.4300	129.5806	129.5806	0.116	0.0000	0.0000
2024/07/09	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	2033	08/05/2025	130.62 Put	Bond Future	1189.9700	1.1900	1039.4000	1.0394	12.653	0.0000	0.0000
2024/07/09	2033	07/08/2025		Bond Future	132.1998	132.1998	132.3541	132.3541	0.117	0.0000	0.0000
2024/07/09	2033	07/08/2025	128.65 Call	Bond Future	3549.7800	3.5498	3704.0600	3.7041	4.346	0.0000	0.0000
2024/07/09	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	2037	01/08/2024	13.82 Call	Bond Future	11791.1500	11.7912	11627.2700	11.6273	1.390	0.0000	0.0000
2024/07/09	2037	01/08/2024	13.82 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/09	2037	01/08/2024	13.17 Call	Bond Future	8800.6500	8.8007	8636.7200	8.6367	1.863	0.0000	0.0000
2024/07/09	2037	01/08/2024	13.17 Put	Bond Future	0.9600	0.0010	0.9100	0.0009	5.208	0.0000	0.0000
2024/07/09	2037	01/08/2024		Bond Future	11.4675	80.6896	11.4968	80.5257	0.255	0.0000	0.0000
2024/07/09	2037	01/08/2024	12.10 Call	Bond Future	3563.9800	3.5640	3406.2200	3.4062	4.427	0.0000	0.0000
2024/07/09	2037	01/08/2024	12.10 Put	Bond Future	121.0800	0.1211	127.2000	0.1272	5.055	0.0000	0.0000
2024/07/09	2037	01/08/2024	12.11 Call	Bond Future	3612.0600	3.6121	3454.0100	3.4540	4.376	0.0000	0.0000
2024/07/09	2037	01/08/2024	12.11 Put	Bond Future	116.4400	0.1164	122.2700	0.1223	5.007	0.0000	0.0000
2024/07/09	2037	01/08/2024	12.09 Call	Bond Future	3515.9700	3.5160	3358.5300	3.3585	4.478	0.0000	0.0000
2024/07/09	2037	01/08/2024	12.09 Put	Bond Future	125.8400	0.1258	132.2800	0.1323	5.118	0.0000	0.0000
2024/07/09	2037	07/11/2024		Bond Future	11.5651	82.5802	11.5955	82.4125	0.263	0.0000	0.0000
2024/07/09	2037	07/11/2024	12.58 Call	Bond Future	6016.6600	6.0167	5873.4900	5.8735	2.380	0.0000	0.0000
2024/07/09	2037	07/11/2024	12.58 Put	Bond Future	679.7500	0.6798	704.2400	0.7042	3.603	0.0000	0.0000
2024/07/09	2037	07/11/2024	12.59 Call	Bond Future	6058.2700	6.0583	5914.8000	5.9148	2.368	0.0000	0.0000
2024/07/09	2037	07/11/2024	12.59 Put	Bond Future	671.3500	0.6714	695.5400	0.6955	3.603	0.0000	0.0000
2024/07/09	2037	07/11/2024	12.57 Call	Bond Future	5975.2500	5.9753	5832.3700	5.8324	2.391	0.0000	0.0000
2024/07/09	2037	07/11/2024	12.57 Put	Bond Future	688.3900	0.6884	713.1700	0.7132	3.600	0.0000	0.0000
2024/07/09	2037	06/02/2025		Bond Future	11.6646	80.1058	11.6961	79.9347	0.271	0.0000	0.0000
2024/07/09	2037	06/02/2025	12.76 Call	Bond Future	6806.9000	6.8069	6669.1100	6.6691	2.024	0.0000	0.0000
2024/07/09	2037	06/02/2025	12.76 Put	Bond Future	1161.8000	1.1618	1195.1100	1.1951	2.867	0.0000	0.0000
2024/07/09	2037	08/05/2025		Bond Future	11.7763	81.8222	11.8091	81.6478	0.278	0.0000	0.0000
2024/07/09	2037	08/05/2025	12.25 Call	Bond Future	5170.5200	5.1705	5056.0500	5.0561	2.214	0.0000	0.0000
2024/07/09	2037	08/05/2025	12.25 Put	Bond Future	2700.0800	2.7001	2760.0700	2.7601	2.222	0.0000	0.0000
2024/07/09	2037	08/05/2025	13.35 Put	Bond Future	1287.8500	1.2879	1318.5400	1.3185	2.383	0.0000	0.0000
2024/07/09	2037	08/05/2025	13.35 Call	Bond Future	9088.0000	9.0880	8944.2300	8.9442	1.582	0.0000	0.0000
2024/07/09	2037	08/05/2025	12.55 Put	Bond Future	2206.5000	2.2065	2256.8200	2.2568	2.281	0.0000	0.0000
2024/07/09	2037	08/05/2025	12.55 Call	Bond Future	6185.4300	6.1854	6061.2900	6.0613	2.007	0.0000	0.0000
2024/07/09	2037	08/05/2025	13.30 Put	Bond Future	1331.6300	1.3316	1363.3000	1.3633	2.378	0.0000	0.0000
2024/07/09	2037	08/05/2025	13.30 Call	Bond Future	8901.2200	8.9012	8758.4300	8.7584	1.604	0.0000	0.0000
2024/07/09	2037	07/08/2025		Bond Future	11.8996	79.2906	11.9336	79.1128	0.286	0.0000	0.0000
2024/07/09	2037	07/08/2025	13.01 Call	Bond Future	7802.4500	7.8025	7671.1100	7.6711	1.683	0.0000	0.0000
2024/07/09	2037	07/08/2025	13.01 Put	Bond Future	2284.3900	2.2844	2330.8500	2.3309	2.034	0.0000	0.0000
2024/07/09	2038	01/08/2024		Bond Future	134.1975	134.1975	133.8981	133.8981	0.223	0.0000	0.0000
2024/07/09	2038	07/11/2024		Bond Future	137.3773	137.3773	137.0709	137.0709	0.223	0.0000	0.0000
2024/07/09	2038	06/02/2025		Bond Future	138.2649	138.2649	137.9519	137.9519	0.226	0.0000	0.0000
2024/07/09	2038	06/02/2025	135.23 Call	Bond Future	3034.8700	3.0349	2721.9300	2.7219	10.311	0.0000	0.0000
2024/07/09	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	2038	08/05/2025		Bond Future	141.2623	141.2623	140.9430	140.9430	0.226	0.0000	0.0000
2024/07/09	2038	08/05/2025	139.68 Call	Bond Future	1582.3100	1.5823	1262.9700	1.2630	20.182	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/09	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	2038	07/08/2025		Bond Future	142.1231	142.1231	141.7968	141.7968	0.230	0.0000	0.0000
2024/07/09	2038	07/08/2025	139.56 Call	Bond Future	2563.0900	2.5631	2236.8400	2.2368	12.729	0.0000	0.0000
2024/07/09	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	2040	01/08/2024	12.28 Put	Bond Future	167.1000	0.1671	168.7000	0.1687	0.958	0.0000	0.0000
2024/07/09	2040	01/08/2024	12.28 Call	Bond Future	3469.6800	3.4697	3356.5700	3.3566	3.260	0.0000	0.0000
2024/07/09	2040	01/08/2024	12.88 Call	Bond Future	6589.7700	6.5898	6474.3800	6.4744	1.751	0.0000	0.0000
2024/07/09	2040	01/08/2024	12.88 Put	Bond Future	13.9300	0.0139	13.2500	0.0133	4.882	0.0000	0.0000
2024/07/09	2040	01/08/2024	13.48 Call	Bond Future	9638.4000	9.6384	9523.5800	9.5236	1.191	0.0000	0.0000
2024/07/09	2040	01/08/2024	13.48 Put	Bond Future	0.8300	0.0008	0.7200	0.0007	13.253	0.0000	0.0000
2024/07/09	2040	01/08/2024	12.95 Put	Bond Future	10.1500	0.0102	9.5700	0.0096	5.714	0.0000	0.0000
2024/07/09	2040	01/08/2024	12.95 Call	Bond Future	6953.7700	6.9538	6838.4800	6.8385	1.658	0.0000	0.0000
2024/07/09	2040	01/08/2024		Bond Future	11.7132	80.9546	11.7322	80.8399	0.163	0.0000	0.0000
2024/07/09	2040	01/08/2024	12.33 Call	Bond Future	3722.1300	3.7221	3608.2300	3.6082	3.060	0.0000	0.0000
2024/07/09	2040	01/08/2024	12.33 Put	Bond Future	138.2800	0.1383	139.0900	0.1391	0.586	0.0000	0.0000
2024/07/09	2040	01/08/2024	12.34 Call	Bond Future	3772.9900	3.7730	3658.9600	3.6590	3.022	0.0000	0.0000
2024/07/09	2040	01/08/2024	12.34 Put	Bond Future	133.0800	0.1331	133.7600	0.1338	0.511	0.0000	0.0000
2024/07/09	2040	01/08/2024	12.32 Call	Bond Future	3671.3800	3.6714	3557.6200	3.5576	3.099	0.0000	0.0000
2024/07/09	2040	01/08/2024	12.32 Put	Bond Future	143.6600	0.1437	144.6100	0.1446	0.661	0.0000	0.0000
2024/07/09	2040	07/11/2024	12.85 Call	Bond Future	6514.2400	6.5142	6410.9200	6.4109	1.586	0.0000	0.0000
2024/07/09	2040	07/11/2024	12.85 Put	Bond Future	713.7000	0.7137	727.6700	0.7277	1.957	0.0000	0.0000
2024/07/09	2040	07/11/2024	12.86 Call	Bond Future	6558.2600	6.5583	6454.7500	6.4548	1.578	0.0000	0.0000
2024/07/09	2040	07/11/2024	12.86 Put	Bond Future	704.9700	0.7050	718.7500	0.7188	1.955	0.0000	0.0000
2024/07/09	2040	07/11/2024	12.84 Call	Bond Future	6470.3900	6.4704	6367.2600	6.3673	1.594	0.0000	0.0000
2024/07/09	2040	07/11/2024	12.84 Put	Bond Future	722.6600	0.7227	736.8200	0.7368	1.959	0.0000	0.0000
2024/07/09	2040	07/11/2024		Bond Future	11.8130	82.8513	11.8328	82.7340	0.168	0.0000	0.0000
2024/07/09	2040	07/11/2024	12.10 Put	Bond Future	1759.9100	1.7599	1794.9600	1.7950	1.992	0.0000	0.0000
2024/07/09	2040	07/11/2024	12.10 Call	Bond Future	3433.0000	3.4330	3350.7600	3.3508	2.396	0.0000	0.0000
2024/07/09	2040	07/11/2024	12.60 Call	Bond Future	5432.0100	5.4320	5334.0500	5.3341	1.803	0.0000	0.0000
2024/07/09	2040	07/11/2024	12.60 Put	Bond Future	969.3000	0.9693	988.6300	0.9886	1.994	0.0000	0.0000
2024/07/09	2040	07/11/2024	13.15 Call	Bond Future	7849.8600	7.8499	7741.8400	7.7418	1.376	0.0000	0.0000
2024/07/09	2040	07/11/2024	13.15 Put	Bond Future	491.8200	0.4918	501.0900	0.5011	1.885	0.0000	0.0000
2024/07/09	2040	06/02/2025		Bond Future	11.9142	80.1322	11.9347	80.0125	0.172	0.0000	0.0000
2024/07/09	2040	06/02/2025	12.95 Call	Bond Future	7025.0200	7.0250	6927.4400	6.9274	1.389	0.0000	0.0000
2024/07/09	2040	06/02/2025	12.95 Put	Bond Future	1318.2400	1.3182	1340.2800	1.3403	1.672	0.0000	0.0000
2024/07/09	2040	08/05/2025		Bond Future	12.0266	81.8489	12.0479	81.7271	0.177	0.0000	0.0000
2024/07/09	2040	08/05/2025	12.63 Call	Bond Future	6012.2200	6.0122	5926.6800	5.9267	1.423	0.0000	0.0000
2024/07/09	2040	08/05/2025	12.63 Put	Bond Future	2662.8100	2.6628	2699.1300	2.6991	1.364	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/09	2040	08/05/2025	12.75 Put	Bond Future	2457.4400	2.4574	2491.1700	2.4912	1.373	0.0000	0.0000
2024/07/09	2040	08/05/2025	12.75 Call	Bond Future	6447.1300	6.4471	6359.0000	6.3590	1.367	0.0000	0.0000
2024/07/09	2040	08/05/2025	13.50 Put	Bond Future	1492.9300	1.4929	1513.7800	1.5138	1.397	0.0000	0.0000
2024/07/09	2040	08/05/2025	13.50 Call	Bond Future	9302.1300	9.3021	9201.1200	9.2011	1.086	0.0000	0.0000
2024/07/09	2040	08/05/2025	13.43 Put	Bond Future	1563.1900	1.5632	1585.0100	1.5850	1.396	0.0000	0.0000
2024/07/09	2040	08/05/2025	13.43 Call	Bond Future	9028.7500	9.0288	8928.7100	8.9287	1.108	0.0000	0.0000
2024/07/09	2040	07/08/2025		Bond Future	12.1497	79.0670	12.1718	78.9428	0.182	0.0000	0.0000
2024/07/09	2040	07/08/2025	13.29 Call	Bond Future	8472.8400	8.4728	8378.5000	8.3785	1.113	0.0000	0.0000
2024/07/09	2040	07/08/2025	13.29 Put	Bond Future	2428.0800	2.4281	2457.9000	2.4579	1.228	0.0000	0.0000
2024/07/09	2044	01/08/2024	13.00 Call	Bond Future	6926.7800	6.9268	6870.1200	6.8701	0.818	0.0000	0.0000
2024/07/09	2044	01/08/2024	13.00 Put	Bond Future	12.1400	0.0121	10.8500	0.0109	10.626	0.0000	0.0000
2024/07/09	2044	01/08/2024	13.25 Call	Bond Future	8209.8800	8.2099	8153.9600	8.1540	0.681	0.0000	0.0000
2024/07/09	2044	01/08/2024	13.25 Put	Bond Future	3.9300	0.0039	3.3800	0.0034	13.995	0.0000	0.0000
2024/07/09	2044	01/08/2024	12.29 Call	Bond Future	3232.6000	3.2326	3171.2500	3.1713	1.898	0.0000	0.0000
2024/07/09	2044	01/08/2024	12.29 Put	Bond Future	216.3900	0.2164	210.4100	0.2104	2.764	0.0000	0.0000
2024/07/09	2044	01/08/2024	12.30 Call	Bond Future	3282.3100	3.2823	3220.9900	3.2210	1.868	0.0000	0.0000
2024/07/09	2044	01/08/2024	12.30 Put	Bond Future	208.6900	0.2087	202.7400	0.2027	2.851	0.0000	0.0000
2024/07/09	2044	01/08/2024	12.28 Call	Bond Future	3183.0700	3.1831	3121.7000	3.1217	1.928	0.0000	0.0000
2024/07/09	2044	01/08/2024	12.28 Put	Bond Future	224.3300	0.2243	218.3300	0.2183	2.675	0.0000	0.0000
2024/07/09	2044	01/08/2024		Bond Future	11.7820	77.1707	11.7910	77.1153	0.077	0.0000	0.0000
2024/07/09	2044	07/11/2024		Bond Future	11.8774	78.9788	11.8867	78.9222	0.079	0.0000	0.0000
2024/07/09	2044	07/11/2024	12.91 Call	Bond Future	6545.1000	6.5451	6491.2000	6.4912	0.824	0.0000	0.0000
2024/07/09	2044	07/11/2024	12.91 Put	Bond Future	693.4200	0.6934	696.1100	0.6961	0.388	0.0000	0.0000
2024/07/09	2044	07/11/2024	12.92 Call	Bond Future	6589.5900	6.5896	6535.6300	6.5356	0.819	0.0000	0.0000
2024/07/09	2044	07/11/2024	12.92 Put	Bond Future	684.9100	0.6849	687.5400	0.6875	0.384	0.0000	0.0000
2024/07/09	2044	07/11/2024	12.90 Call	Bond Future	6500.6400	6.5006	6446.8100	6.4468	0.828	0.0000	0.0000
2024/07/09	2044	07/11/2024	12.90 Put	Bond Future	702.0300	0.7020	704.7900	0.7048	0.393	0.0000	0.0000
2024/07/09	2044	07/11/2024	12.50 Call	Bond Future	4771.2700	4.7713	4721.1800	4.7212	1.050	0.0000	0.0000
2024/07/09	2044	07/11/2024	12.50 Put	Bond Future	1151.2900	1.1513	1157.7900	1.1578	0.565	0.0000	0.0000
2024/07/09	2044	06/02/2025	13.75 Call	Bond Future	10220.8200	10.2208	10166.0500	10.1661	0.536	0.0000	0.0000
2024/07/09	2044	06/02/2025	13.75 Put	Bond Future	732.0300	0.7320	734.8800	0.7349	0.389	0.0000	0.0000
2024/07/09	2044	06/02/2025	12.50 Put	Bond Future	2102.3300	2.1023	2114.4700	2.1145	0.577	0.0000	0.0000
2024/07/09	2044	06/02/2025	12.50 Call	Bond Future	5137.4500	5.1375	5091.9700	5.0920	0.885	0.0000	0.0000
2024/07/09	2044	06/02/2025	12.00 Put	Bond Future	3214.5600	3.2146	3234.0500	3.2341	0.606	0.0000	0.0000
2024/07/09	2044	06/02/2025	12.00 Call	Bond Future	3371.2800	3.3713	3333.1500	3.3332	1.131	0.0000	0.0000
2024/07/09	2044	06/02/2025		Bond Future	11.9737	76.3011	11.9833	76.2435	0.081	0.0000	0.0000
2024/07/09	2044	06/02/2025	13.02 Call	Bond Future	7193.4500	7.1935	7142.7800	7.1428	0.704	0.0000	0.0000
2024/07/09	2044	06/02/2025	13.02 Put	Bond Future	1351.4500	1.3515	1358.4000	1.3584	0.514	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/09	2044	08/05/2025		Bond Future	12.0800	77.9358	12.0900	77.8772	0.083	0.0000	0.0000
2024/07/09	2044	08/05/2025	12.72 Call	Bond Future	6277.8600	6.2779	6232.7500	6.2328	0.719	0.0000	0.0000
2024/07/09	2044	08/05/2025	12.72 Put	Bond Future	2666.9000	2.6669	2680.3600	2.6804	0.505	0.0000	0.0000
2024/07/09	2044	07/08/2025		Bond Future	12.1960	75.1963	12.2063	75.1368	0.085	0.0000	0.0000
2024/07/09	2044	07/08/2025	13.34 Call	Bond Future	8647.3900	8.6474	8599.0900	8.5991	0.559	0.0000	0.0000
2024/07/09	2044	07/08/2025	13.34 Put	Bond Future	2489.0400	2.4890	2500.2400	2.5002	0.450	0.0000	0.0000
2024/07/09	2046	01/08/2024		Bond Future	116.7780	116.7780	116.7762	116.7762	0.001	0.0000	0.0000
2024/07/09	2046	07/11/2024		Bond Future	117.3424	117.3424	117.3406	117.3406	0.002	0.0000	0.0000
2024/07/09	2046	06/02/2025		Bond Future	119.9089	119.9089	119.9074	119.9074	0.001	0.0000	0.0000
2024/07/09	2046	06/02/2025	114.01 Call	Bond Future	5898.9000	5.8989	5897.3600	5.8974	0.026	0.0000	0.0000
2024/07/09	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	2046	08/05/2025		Bond Future	120.2577	120.2577	120.2564	120.2564	0.001	0.0000	0.0000
2024/07/09	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	2046	08/05/2025	121.97 Put	Bond Future	1712.2800	1.7123	1713.5900	1.7136	0.077	0.0000	0.0000
2024/07/09	2046	07/08/2025		Bond Future	122.8299	122.8299	122.8290	122.8290	0.001	0.0000	0.0000
2024/07/09	2046	07/08/2025	118.69 Call	Bond Future	4139.9200	4.1399	4138.9500	4.1390	0.023	0.0000	0.0000
2024/07/09	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	2050	01/08/2024		Bond Future	115.4637	115.4637	115.9499	115.9499	0.421	0.0000	0.0000
2024/07/09	2050	07/11/2024		Bond Future	118.1997	118.1997	118.6977	118.6977	0.421	0.0000	0.0000
2024/07/09	2050	06/02/2025		Bond Future	118.4256	118.4256	118.9346	118.9346	0.430	0.0000	0.0000
2024/07/09	2050	06/02/2025	115.60 Call	Bond Future	2825.5900	2.8256	3334.5900	3.3346	18.014	0.0000	0.0000
2024/07/09	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	2050	08/05/2025		Bond Future	120.9929	120.9929	121.5134	121.5134	0.430	0.0000	0.0000
2024/07/09	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	353.3900	0.3534	100.000	0.0000	0.0000
2024/07/09	2050	08/05/2025	121.16 Put	Bond Future	167.0900	0.1671	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/09	2050	07/08/2025		Bond Future	121.1712	121.1712	121.7026	121.7026	0.439	0.0000	0.0000
2024/07/09	2050	07/08/2025	119.89 Call	Bond Future	1281.2200	1.2812	1812.6300	1.8126	41.477	0.0000	0.0000
2024/07/09	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	AL37	01/08/2024		Index Future	994.5020	994.5020	992.8730	992.8730	0.164	0.0000	0.0000
2024/07/09	AL37	07/11/2024		Index Future	1017.8050	1017.8050	1016.1390	1016.1390	0.164	0.0000	0.0000
2024/07/09	AL37	06/02/2025		Index Future	1039.8380	1039.8380	1038.1380	1038.1380	0.163	0.0000	0.0000
2024/07/09	AL37	08/05/2025		Index Future	1062.1650	1062.1650	1060.4330	1060.4330	0.163	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/09	AL37	07/08/2025		Index Future	1084.6870	1084.6870	1082.9210	1082.9210	0.163	0.0000	0.0000
2024/07/09	AL7T	01/08/2024		Index Future	1177.4320	1177.4320	1174.3760	1174.3760	0.260	0.0000	0.0000
2024/07/09	AL7T	07/11/2024		Index Future	1205.0220	1205.0220	1201.8960	1201.8960	0.259	0.0000	0.0000
2024/07/09	AL7T	06/02/2025		Index Future	1231.1070	1231.1070	1227.9170	1227.9170	0.259	0.0000	0.0000
2024/07/09	AL7T	08/05/2025		Index Future	1257.5410	1257.5410	1254.2870	1254.2870	0.259	0.0000	0.0000
2024/07/09	AL7T	07/08/2025		Index Future	1284.2060	1284.2060	1280.8860	1280.8860	0.259	0.0000	0.0000
2024/07/09	ALBI	01/08/2024		Index Future	1018.7850	1018.7850	1017.2250	1017.2250	0.153	0.0000	0.0000
2024/07/09	ALBI	07/11/2024		Index Future	1042.6570	1042.6570	1041.0620	1041.0620	0.153	0.0000	0.0000
2024/07/09	ALBI	06/02/2025		Index Future	1065.2280	1065.2280	1063.6010	1063.6010	0.153	0.0000	0.0000
2024/07/09	ALBI	08/05/2025		Index Future	1088.1000	1088.1000	1086.4420	1086.4420	0.152	0.0000	0.0000
2024/07/09	ALBI	07/08/2025		Index Future	1111.1720	1111.1720	1109.4820	1109.4820	0.152	0.0000	0.0000
2024/07/09	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/09	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	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	
2024/07/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/09	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/09	ES33	01/08/2024		Bond Future	11.8437	79.1000	11.8727	78.9672	0.245	0.0000	0.0000
2024/07/09	ES33	07/11/2024		Bond Future	11.9758	77.1717	12.0062	77.0358	0.254	0.0000	0.0000
2024/07/09	ES33	06/02/2025		Bond Future	12.1127	78.8592	12.1445	78.7205	0.262	0.0000	0.0000
2024/07/09	ES33	06/02/2025	13.34 Call	Bond Future	5127.6100	5.1276	4988.9300	4.9889	2.705	0.0000	0.0000
2024/07/09	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	ES33	08/05/2025		Bond Future	12.2557	76.7644	12.2888	76.6230	0.270	0.0000	0.0000
2024/07/09	ES33	08/05/2025	12.73 Call	Bond Future	1992.3900	1.9924	1851.0000	1.8510	7.097	0.0000	0.0000
2024/07/09	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	ES33	07/08/2025		Bond Future	12.4112	78.4037	12.4458	78.2595	0.279	0.0000	0.0000
2024/07/09	ES33	07/08/2025	13.56 Call	Bond Future	4599.1100	4.5991	4454.9400	4.4549	3.135	0.0000	0.0000
2024/07/09	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	ES42	01/08/2024		Bond Future	12.3112	75.1311	12.3302	75.0257	0.154	0.0000	0.0000
2024/07/09	ES42	07/11/2024		Bond Future	12.4307	72.6429	12.4505	72.5350	0.159	0.0000	0.0000
2024/07/09	ES42	06/02/2025		Bond Future	12.5481	74.2307	12.5685	74.1207	0.163	0.0000	0.0000
2024/07/09	ES42	06/02/2025	13.71 Call	Bond Future	5837.2100	5.8372	5727.2400	5.7272	1.884	0.0000	0.0000
2024/07/09	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	ES42	08/05/2025		Bond Future	12.6749	71.5705	12.6961	71.4583	0.168	0.0000	0.0000
2024/07/09	ES42	08/05/2025	13.25 Call	Bond Future	2939.5800	2.9396	2827.4300	2.8274	3.815	0.0000	0.0000
2024/07/09	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	ES42	07/08/2025		Bond Future	12.8074	73.0967	12.8295	72.9824	0.172	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	
2024/07/09	ES42	07/08/2025	13.79 Call	Bond Future	4824.5300	4.8245	4710.2400	4.7102	2.369	0.0000	0.0000
2024/07/09	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	GOVI	01/08/2024	943.38 Call	GOVI	601120.0000	60.1120	585250.0000	58.5250	2.640	0.0000	0.0000
2024/07/09	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	GOVI	01/08/2024	943.39 Call	GOVI	601020.0000	60.1020	585150.0000	58.5150	2.641	0.0000	0.0000
2024/07/09	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	GOVI	01/08/2024	943.37 Call	GOVI	601220.0000	60.1220	585350.0000	58.5350	2.640	0.0000	0.0000
2024/07/09	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	GOVI	01/08/2024		GOVI	1003.4920	1003.4920	1001.9050	1001.9050	0.158	0.0000	0.0000
2024/07/09	GOVI	07/11/2024		GOVI	1027.0060	1027.0060	1025.3830	1025.3830	0.158	0.0000	0.0000
2024/07/09	GOVI	07/11/2024	948.79 Call	GOVI	782160.0000	78.2160	765930.0000	76.5930	2.075	0.0000	0.0000
2024/07/09	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	GOVI	07/11/2024	948.80 Call	GOVI	782060.0000	78.2060	765830.0000	76.5830	2.075	0.0000	0.0000
2024/07/09	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	GOVI	07/11/2024	948.78 Call	GOVI	782260.0000	78.2260	766030.0000	76.6030	2.075	0.0000	0.0000
2024/07/09	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	GOVI	06/02/2025		GOVI	1049.2370	1049.2370	1047.5820	1047.5820	0.158	0.0000	0.0000
2024/07/09	GOVI	06/02/2025	972.00 Call	GOVI	772370.0000	77.2370	755820.0000	75.5820	2.143	0.0000	0.0000
2024/07/09	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	GOVI	08/05/2025		GOVI	1071.7670	1071.7670	1070.0790	1070.0790	0.157	0.0000	0.0000
2024/07/09	GOVI	08/05/2025	1,022. Call 00	GOVI	497670.0000	49.7670	480790.0000	48.0790	3.392	0.0000	0.0000
2024/07/09	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	GOVI	07/08/2025		GOVI	1094.4920	1094.4920	1092.7720	1092.7720	0.157	0.0000	0.0000
2024/07/09	GOVI	07/08/2025	1,011. Call 00	GOVI	834920.0000	83.4920	817720.0000	81.7720	2.060	0.0000	0.0000
2024/07/09	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/09	IGOV	01/08/2024		Index Future	355.8710	355.8710	356.0570	356.0570	0.052	0.0000	0.0000
2024/07/09	IGOV	07/11/2024		Index Future	364.3040	364.3040	364.4950	364.4950	0.052	0.0000	0.0000
2024/07/09	IGOV	06/02/2025		Index Future	372.2760	372.2760	372.4720	372.4720	0.053	0.0000	0.0000
2024/07/09	IGOV	08/05/2025		Index Future	380.3530	380.3530	380.5550	380.5550	0.053	0.0000	0.0000
2024/07/09	IGOV	07/08/2025		Index Future	388.5000	388.5000	388.7080	388.7080	0.054	0.0000	0.0000
2024/07/09	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/09	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/09	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/09	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/07/09	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/09	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/09	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/09	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/09	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/09	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/09	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/09	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/09	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/09	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/09	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/09	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/09	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/09	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/09	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/09	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/09	R035	01/08/2024	11.65 Call	Bond Future	3341.8800	3.3419	3062.2300	3.0622	8.368	0.0000	0.0000
2024/07/09	R035	01/08/2024	11.65 Put	Bond Future	135.6500	0.1357	159.6400	0.1596	17.685	0.0000	0.0000
2024/07/09	R035	01/08/2024	13.23 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2024/07/09	R035	01/08/2024	13.23 Call	Bond Future	11003.6300	11.0036	10699.9900	10.7000	2.759	0.0000	0.0000
2024/07/09	R035	01/08/2024	13.20 Call	Bond Future	10865.3100	10.8653	10561.6700	10.5617	2.795	0.0000	0.0000
2024/07/09	R035	01/08/2024	13.20 Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0.0000	0.0000
2024/07/09	R035	01/08/2024	13.08 Call	Bond Future	10308.5000	10.3085	10004.8700	10.0049	2.945	0.0000	0.0000
2024/07/09	R035	01/08/2024	13.08 Put	Bond Future	0.1300	0.0001	0.1400	0.0001	7.692	0.0000	0.0000
2024/07/09	R035	01/08/2024	13.05 Call	Bond Future	10168.4100	10.1684	9864.7900	9.8648	2.986	0.0000	0.0000
2024/07/09	R035	01/08/2024	13.05 Put	Bond Future	0.1600	0.0002	0.1800	0.0002	12.500	0.0000	0.0000
2024/07/09	R035	01/08/2024	12.50 Call	Bond Future	7536.8300	7.5368	7233.6200	7.2336	4.023	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/09	R035	01/08/2024	12.50 Put	Bond Future	3.0100	0.0030	3.4400	0.0034	14.286	0.0000	0.0000
2024/07/09	R035	01/08/2024	12.45 Call	Bond Future	7291.8900	7.2919	6988.8200	6.9888	4.156	0.0000	0.0000
2024/07/09	R035	01/08/2024	12.45 Put	Bond Future	3.8500	0.0039	4.4200	0.0044	14.805	0.0000	0.0000
2024/07/09	R035	01/08/2024	12.20 Put	Bond Future	12.7900	0.0128	14.9100	0.0149	16.575	0.0000	0.0000
2024/07/09	R035	01/08/2024	12.20 Call	Bond Future	6055.7600	6.0558	5754.2400	5.7542	4.979	0.0000	0.0000
2024/07/09	R035	01/08/2024		Bond Future	11.0588	90.4084	11.1134	90.1047	0.495	0.0000	0.0000
2024/07/09	R035	01/08/2024	11.80 Call	Bond Future	4067.9100	4.0679	3777.5400	3.7775	7.138	0.0000	0.0000
2024/07/09	R035	01/08/2024	11.80 Put	Bond Future	74.4300	0.0744	87.7000	0.0877	17.829	0.0000	0.0000
2024/07/09	R035	01/08/2024	11.81 Call	Bond Future	4117.0200	4.1170	3826.1000	3.8261	7.066	0.0000	0.0000
2024/07/09	R035	01/08/2024	11.81 Put	Bond Future	71.4200	0.0714	84.1400	0.0841	17.810	0.0000	0.0000
2024/07/09	R035	01/08/2024	11.79 Call	Bond Future	4018.8600	4.0189	3729.0400	3.7290	7.211	0.0000	0.0000
2024/07/09	R035	01/08/2024	11.79 Put	Bond Future	77.5400	0.0775	91.3600	0.0914	17.823	0.0000	0.0000
2024/07/09	R035	07/11/2024		Bond Future	11.1537	88.0116	11.2108	87.7010	0.512	0.0000	0.0000
2024/07/09	R035	07/11/2024	12.18 Call	Bond Future	5997.3200	5.9973	5737.7900	5.7378	4.327	0.0000	0.0000
2024/07/09	R035	07/11/2024	12.18 Put	Bond Future	639.2500	0.6393	690.3300	0.6903	7.991	0.0000	0.0000
2024/07/09	R035	07/11/2024	12.19 Call	Bond Future	6039.0400	6.0390	5778.9200	5.7789	4.307	0.0000	0.0000
2024/07/09	R035	07/11/2024	12.19 Put	Bond Future	631.0500	0.6311	681.5400	0.6815	8.001	0.0000	0.0000
2024/07/09	R035	07/11/2024	12.17 Call	Bond Future	5955.6700	5.9557	5696.7300	5.6967	4.348	0.0000	0.0000
2024/07/09	R035	07/11/2024	12.17 Put	Bond Future	647.5600	0.6476	699.2300	0.6992	7.979	0.0000	0.0000
2024/07/09	R035	07/11/2024	13.23 Call	Bond Future	10519.4100	10.5194	10221.8200	10.2218	2.829	0.0000	0.0000
2024/07/09	R035	07/11/2024	13.23 Put	Bond Future	145.3600	0.1454	158.3800	0.1584	8.957	0.0000	0.0000
2024/07/09	R035	07/11/2024	12.20 Put	Bond Future	622.9500	0.6230	672.8500	0.6729	8.010	0.0000	0.0000
2024/07/09	R035	07/11/2024	12.20 Call	Bond Future	6080.8100	6.0808	5820.1000	5.8201	4.287	0.0000	0.0000
2024/07/09	R035	06/02/2025		Bond Future	11.2525	89.9157	11.3120	89.5986	0.529	0.0000	0.0000
2024/07/09	R035	06/02/2025	12.41 Call	Bond Future	6950.6200	6.9506	6697.8500	6.6979	3.637	0.0000	0.0000
2024/07/09	R035	06/02/2025	12.41 Put	Bond Future	1056.0200	1.0560	1120.3600	1.1204	6.093	0.0000	0.0000
2024/07/09	R035	08/05/2025		Bond Future	11.3526	87.3276	11.4145	87.0040	0.545	0.0000	0.0000
2024/07/09	R035	08/05/2025	11.78 Call	Bond Future	4876.7600	4.8768	4673.9800	4.6740	4.158	0.0000	0.0000
2024/07/09	R035	08/05/2025	11.78 Put	Bond Future	2676.2800	2.6763	2797.1200	2.7971	4.515	0.0000	0.0000
2024/07/09	R035	08/05/2025	13.35 Call	Bond Future	10533.5200	10.5335	10256.0900	10.2561	2.634	0.0000	0.0000
2024/07/09	R035	08/05/2025	13.35 Put	Bond Future	883.7000	0.8837	929.8900	0.9299	5.227	0.0000	0.0000
2024/07/09	R035	08/05/2025	12.70 Call	Bond Future	8098.3000	8.0983	7844.9300	7.8449	3.129	0.0000	0.0000
2024/07/09	R035	08/05/2025	12.70 Put	Bond Future	1416.6800	1.4167	1486.9300	1.4869	4.959	0.0000	0.0000
2024/07/09	R035	08/05/2025	11.46 Put	Bond Future	3331.7800	3.3318	3475.3100	3.4753	4.308	0.0000	0.0000
2024/07/09	R035	08/05/2025	11.46 Call	Bond Future	3892.0200	3.8920	3711.9300	3.7119	4.627	0.0000	0.0000
2024/07/09	R035	07/08/2025		Bond Future	11.4634	89.1741	11.5280	88.8439	0.563	0.0000	0.0000
2024/07/09	R035	07/08/2025	12.65 Call	Bond Future	7939.4000	7.9394	7698.1100	7.6981	3.039	0.0000	0.0000
2024/07/09	R035	07/08/2025	12.65 Put	Bond Future	2137.0400	2.1370	2225.9200	2.2259	4.159	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/07/09	R053	01/08/2024	13.14 Call	Bond Future	10706.6400	10.7066	10672.1300	10.6721	0.322	0.0000	0.0000
2024/07/09	R053	01/08/2024	13.14 Put	Bond Future	7.1000	0.0071	5.9800	0.0060	15.775	0.0000	0.0000
2024/07/09	R053	01/08/2024	13.15 Call	Bond Future	10772.7000	10.7727	10738.2300	10.7382	0.320	0.0000	0.0000
2024/07/09	R053	01/08/2024	13.15 Put	Bond Future	6.8000	0.0068	5.7200	0.0057	15.882	0.0000	0.0000
2024/07/09	R053	01/08/2024	13.13 Call	Bond Future	10640.5000	10.6405	10605.9500	10.6060	0.325	0.0000	0.0000
2024/07/09	R053	01/08/2024	13.13 Put	Bond Future	7.4200	0.0074	6.2600	0.0063	15.633	0.0000	0.0000
2024/07/09	R053	01/08/2024		Bond Future	11.6899	103.4972	11.6940	103.4638	0.035	0.0000	0.0000
2024/07/09	R053	07/11/2024		Bond Future	11.7836	100.0499	11.7878	100.0158	0.036	0.0000	0.0000
2024/07/09	R053	07/11/2024	12.80 Call	Bond Future	8600.9600	8.6010	8562.9500	8.5630	0.442	0.0000	0.0000
2024/07/09	R053	07/11/2024	12.80 Put	Bond Future	983.6200	0.9836	979.7100	0.9797	0.398	0.0000	0.0000
2024/07/09	R053	07/11/2024	12.81 Call	Bond Future	8658.5400	8.6585	8620.5300	8.6205	0.439	0.0000	0.0000
2024/07/09	R053	07/11/2024	12.81 Put	Bond Future	971.6400	0.9716	967.7300	0.9677	0.402	0.0000	0.0000
2024/07/09	R053	07/11/2024	12.79 Call	Bond Future	8543.2700	8.5433	8505.2800	8.5053	0.445	0.0000	0.0000
2024/07/09	R053	07/11/2024	12.79 Put	Bond Future	995.5800	0.9956	991.6900	0.9917	0.391	0.0000	0.0000
2024/07/09	R053	06/02/2025		Bond Future	11.8762	102.2138	11.8806	102.1793	0.037	0.0000	0.0000
2024/07/09	R053	06/02/2025	12.94 Call	Bond Future	9669.0700	9.6691	9633.6900	9.6337	0.366	0.0000	0.0000
2024/07/09	R053	06/02/2025	12.94 Put	Bond Future	1835.5400	1.8355	1834.7100	1.8347	0.045	0.0000	0.0000
2024/07/09	R053	08/05/2025		Bond Future	11.9742	98.5331	11.9787	98.4981	0.037	0.0000	0.0000
2024/07/09	R053	08/05/2025	12.64 Call	Bond Future	8360.1900	8.3602	8328.3800	8.3284	0.380	0.0000	0.0000
2024/07/09	R053	08/05/2025	12.64 Put	Bond Future	3394.3600	3.3944	3397.5100	3.3975	0.093	0.0000	0.0000
2024/07/09	R053	07/08/2025		Bond Future	12.0786	100.6144	12.0832	100.5790	0.038	0.0000	0.0000
2024/07/09	R053	07/08/2025	13.17 Call	Bond Future	10911.2300	10.9112	10878.8800	10.8789	0.296	0.0000	0.0000
2024/07/09	R053	07/08/2025	13.17 Put	Bond Future	3130.9500	3.1310	3133.9200	3.1339	0.095	0.0000	0.0000
2024/07/09	R186	01/08/2024		Bond Future	8.6001	105.3021	8.6209	105.2571	0.242	0.0000	0.0000
2024/07/09	R186	01/08/2024	8.69 Call	Bond Future	402.3100	0.4023	369.5600	0.3696	8.140	0.0000	0.0000
2024/07/09	R186	01/08/2024	8.69 Put	Bond Future	208.1200	0.2081	220.3300	0.2203	5.867	0.0000	0.0000
2024/07/09	R186	01/08/2024	8.70 Call	Bond Future	416.0400	0.4160	382.8200	0.3828	7.985	0.0000	0.0000
2024/07/09	R186	01/08/2024	8.70 Put	Bond Future	200.2700	0.2003	212.0100	0.2120	5.862	0.0000	0.0000
2024/07/09	R186	01/08/2024	8.68 Call	Bond Future	388.7000	0.3887	356.4300	0.3564	8.302	0.0000	0.0000
2024/07/09	R186	01/08/2024	8.68 Put	Bond Future	216.0900	0.2161	228.7800	0.2288	5.873	0.0000	0.0000
2024/07/09	R186	07/11/2024	9.14 Call	Bond Future	1396.3600	1.3964	1360.3600	1.3604	2.578	0.0000	0.0000
2024/07/09	R186	07/11/2024	9.14 Put	Bond Future	291.8500	0.2919	301.7700	0.3018	3.399	0.0000	0.0000
2024/07/09	R186	07/11/2024	9.15 Call	Bond Future	1411.3400	1.4113	1375.2000	1.3752	2.561	0.0000	0.0000
2024/07/09	R186	07/11/2024	9.15 Put	Bond Future	287.7300	0.2877	297.5100	0.2975	3.399	0.0000	0.0000
2024/07/09	R186	07/11/2024	9.13 Call	Bond Future	1381.6400	1.3816	1345.7800	1.3458	2.595	0.0000	0.0000
2024/07/09	R186	07/11/2024	9.13 Put	Bond Future	296.2400	0.2962	306.3000	0.3063	3.396	0.0000	0.0000
2024/07/09	R186	07/11/2024		Bond Future	8.5660	107.7694	8.5897	107.7235	0.277	0.0000	0.0000
2024/07/09	R186	06/02/2025		Bond Future	8.5362	104.7857	8.5632	104.7391	0.317	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/09	R186	06/02/2025	9.03 Call	Bond Future	1338.7700	1.3388	1306.4100	1.3064	2.417	0.0000	0.0000
2024/07/09	R186	06/02/2025	9.03 Put	Bond Future	492.1800	0.4922	506.4300	0.5064	2.895	0.0000	0.0000
2024/07/09	R186	08/05/2025		Bond Future	8.5138	107.0322	8.5452	106.9849	0.369	0.0000	0.0000
2024/07/09	R186	08/05/2025	8.47 Call	Bond Future	768.1600	0.7682	743.8700	0.7439	3.162	0.0000	0.0000
2024/07/09	R186	08/05/2025	8.47 Put	Bond Future	834.0100	0.8340	856.9900	0.8570	2.755	0.0000	0.0000
2024/07/09	R186	07/08/2025		Bond Future	8.5028	103.9809	8.5402	103.9330	0.440	0.0000	0.0000
2024/07/09	R186	07/08/2025	9.68 Call	Bond Future	1712.4300	1.7124	1673.9300	1.6739	2.248	0.0000	0.0000
2024/07/09	R186	07/08/2025	9.68 Put	Bond Future	218.6400	0.2186	228.0300	0.2280	4.295	0.0000	0.0000
2024/07/09	R186	07/08/2025	10.25 Call	Bond Future	2309.7200	2.3097	2266.9200	2.2669	1.853	0.0000	0.0000
2024/07/09	R186	07/08/2025	10.25 Put	Bond Future	103.5800	0.1036	108.6700	0.1087	4.914	0.0000	0.0000
2024/07/09	R186	07/08/2025	9.22 Put	Bond Future	370.2300	0.3702	384.3500	0.3844	3.814	0.0000	0.0000
2024/07/09	R186	07/08/2025	9.22 Call	Bond Future	1283.9500	1.2840	1250.1800	1.2502	2.630	0.0000	0.0000
2024/07/09	R202	01/08/2024		Bond Future	260.9939	260.9939	260.9899	260.9899	0.002	0.0000	0.0000
2024/07/09	R202	07/11/2024		Bond Future	267.1784	267.1784	267.1746	267.1746	0.001	0.0000	0.0000
2024/07/09	R202	06/02/2025		Bond Future	267.8040	267.8040	267.8006	267.8006	0.001	0.0000	0.0000
2024/07/09	R202	06/02/2025	266.79 Call	Bond Future	1013.9800	1.0140	1010.5700	1.0106	0.336	0.0000	0.0000
2024/07/09	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	R202	08/05/2025		Bond Future	273.6103	273.6103	273.6076	273.6076	0.001	0.0000	0.0000
2024/07/09	R202	08/05/2025	272.31 Call	Bond Future	1300.2800	1.3003	1297.5900	1.2976	0.207	0.0000	0.0000
2024/07/09	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	R202	07/08/2025		Bond Future	274.1328	274.1328	274.1298	274.1298	0.001	0.0000	0.0000
2024/07/09	R202	07/08/2025	271.60 Call	Bond Future	2532.7800	2.5328	2529.7600	2.5298	0.119	0.0000	0.0000
2024/07/09	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	R209	01/08/2024		Bond Future	11.1831	70.4717	11.2125	70.3260	0.263	0.0000	0.0000
2024/07/09	R209	01/08/2024	11.79 Call	Bond Future	3040.9000	3.0409	2901.4400	2.9014	4.586	0.0000	0.0000
2024/07/09	R209	01/08/2024	11.79 Put	Bond Future	117.5400	0.1175	123.7600	0.1238	5.292	0.0000	0.0000
2024/07/09	R209	01/08/2024	11.80 Call	Bond Future	3083.1900	3.0832	2943.4300	2.9434	4.533	0.0000	0.0000
2024/07/09	R209	01/08/2024	11.80 Put	Bond Future	113.1000	0.1131	119.0200	0.1190	5.234	0.0000	0.0000
2024/07/09	R209	01/08/2024	11.78 Call	Bond Future	2998.7600	2.9988	2859.6000	2.8596	4.641	0.0000	0.0000
2024/07/09	R209	01/08/2024	11.78 Put	Bond Future	122.1700	0.1222	128.6900	0.1287	5.337	0.0000	0.0000
2024/07/09	R209	07/11/2024		Bond Future	11.2706	68.9658	11.3011	68.8167	0.271	0.0000	0.0000
2024/07/09	R209	07/11/2024	12.22 Call	Bond Future	5072.9900	5.0730	4947.2600	4.9473	2.478	0.0000	0.0000
2024/07/09	R209	07/11/2024	12.22 Put	Bond Future	639.2200	0.6392	662.5200	0.6625	3.645	0.0000	0.0000
2024/07/09	R209	07/11/2024	12.23 Call	Bond Future	5109.4700	5.1095	4983.4500	4.9835	2.466	0.0000	0.0000
2024/07/09	R209	07/11/2024	12.23 Put	Bond Future	631.1200	0.6311	654.1300	0.6541	3.646	0.0000	0.0000
2024/07/09	R209	07/11/2024	12.21 Call	Bond Future	5036.5600	5.0366	4911.1100	4.9111	2.491	0.0000	0.0000
2024/07/09	R209	07/11/2024	12.21 Put	Bond Future	647.4200	0.6474	671.0000	0.6710	3.642	0.0000	0.0000
2024/07/09	R209	06/02/2025		Bond Future	11.3584	70.4576	11.3901	70.3055	0.278	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/07/09	R209	06/02/2025	12.44 Call	Bond Future	5968.5500	5.9686	5846.1900	5.8462	2.050	0.0000	0.0000
2024/07/09	R209	06/02/2025	12.44 Put	Bond Future	1018.9300	1.0189	1048.6300	1.0486	2.915	0.0000	0.0000
2024/07/09	R209	08/05/2025		Bond Future	11.4526	68.8114	11.4854	68.6564	0.286	0.0000	0.0000
2024/07/09	R209	08/05/2025	11.89 Call	Bond Future	4436.9100	4.4369	4336.0000	4.3360	2.274	0.0000	0.0000
2024/07/09	R209	08/05/2025	11.89 Put	Bond Future	2405.2800	2.4053	2459.4500	2.4595	2.252	0.0000	0.0000
2024/07/09	R209	07/08/2025		Bond Future	11.5545	70.2661	11.5884	70.1080	0.294	0.0000	0.0000
2024/07/09	R209	07/08/2025	12.68 Call	Bond Future	6930.1900	6.9302	6812.6500	6.8127	1.696	0.0000	0.0000
2024/07/09	R209	07/08/2025	12.68 Put	Bond Future	1942.3600	1.9424	1982.9300	1.9829	2.089	0.0000	0.0000
2024/07/09	R210	01/08/2024		Bond Future	237.6668	237.6668	237.9074	237.9074	0.101	0.0000	0.0000
2024/07/09	R210	07/11/2024		Bond Future	239.9594	239.9594	240.2058	240.2058	0.103	0.0000	0.0000
2024/07/09	R210	06/02/2025		Bond Future	245.2080	245.2080	245.4605	245.4605	0.103	0.0000	0.0000
2024/07/09	R210	06/02/2025	239.61 Call	Bond Future	5598.0200	5.5980	5850.5300	5.8505	4.511	0.0000	0.0000
2024/07/09	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	R210	08/05/2025		Bond Future	247.1129	247.1129	247.3712	247.3712	0.105	0.0000	0.0000
2024/07/09	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	R210	08/05/2025	248.03 Put	Bond Future	917.0900	0.9171	658.8500	0.6589	28.159	0.0000	0.0000
2024/07/09	R210	07/08/2025		Bond Future	252.3998	252.3998	252.6645	252.6645	0.105	0.0000	0.0000
2024/07/09	R210	07/08/2025	248.44 Call	Bond Future	3959.7700	3.9598	4224.4500	4.2245	6.684	0.0000	0.0000
2024/07/09	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	R213	01/08/2024		Bond Future	10.1731	88.0814	10.2079	87.9336	0.342	0.0000	0.0000
2024/07/09	R213	01/08/2024	10.87 Call	Bond Future	3009.5700	3.0096	2868.1600	2.8682	4.699	0.0000	0.0000
2024/07/09	R213	01/08/2024	10.87 Put	Bond Future	107.0800	0.1071	113.4400	0.1134	5.939	0.0000	0.0000
2024/07/09	R213	01/08/2024	10.88 Call	Bond Future	3047.1300	3.0471	2905.4700	2.9055	4.649	0.0000	0.0000
2024/07/09	R213	01/08/2024	10.88 Put	Bond Future	103.9000	0.1039	110.0100	0.1100	5.881	0.0000	0.0000
2024/07/09	R213	01/08/2024	10.86 Call	Bond Future	2972.1200	2.9721	2830.9700	2.8310	4.749	0.0000	0.0000
2024/07/09	R213	01/08/2024	10.86 Put	Bond Future	110.4000	0.1104	117.0200	0.1170	5.996	0.0000	0.0000
2024/07/09	R213	07/11/2024	11.22 Call	Bond Future	4353.9900	4.3540	4225.9800	4.2260	2.940	0.0000	0.0000
2024/07/09	R213	07/11/2024	11.22 Put	Bond Future	458.2400	0.4582	481.3700	0.4814	5.048	0.0000	0.0000
2024/07/09	R213	07/11/2024	11.23 Call	Bond Future	4386.6500	4.3867	4258.3400	4.2583	2.925	0.0000	0.0000
2024/07/09	R213	07/11/2024	11.23 Put	Bond Future	451.9700	0.4520	474.8000	0.4748	5.051	0.0000	0.0000
2024/07/09	R213	07/11/2024	11.21 Call	Bond Future	4321.3800	4.3214	4193.6700	4.1937	2.955	0.0000	0.0000
2024/07/09	R213	07/11/2024	11.21 Put	Bond Future	464.5900	0.4646	488.0200	0.4880	5.043	0.0000	0.0000
2024/07/09	R213	07/11/2024		Bond Future	10.2484	86.5840	10.2851	86.4329	0.358	0.0000	0.0000
2024/07/09	R213	06/02/2025		Bond Future	10.3306	88.4573	10.3692	88.3031	0.373	0.0000	0.0000
2024/07/09	R213	06/02/2025	11.35 Call	Bond Future	4750.8100	4.7508	4628.5300	4.6285	2.574	0.0000	0.0000
2024/07/09	R213	06/02/2025	11.35 Put	Bond Future	790.1200	0.7901	822.0200	0.8220	4.037	0.0000	0.0000
2024/07/09	R213	08/05/2025		Bond Future	10.4158	86.7925	10.4564	86.6352	0.390	0.0000	0.0000
2024/07/09	R213	08/05/2025	10.52 Call	Bond Future	2739.0000	2.7390	2650.7500	2.6508	3.222	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/09	R213	08/05/2025	10.52 Put	Bond Future	2336.3200	2.3363	2405.2800	2.4053	2.952	0.0000	0.0000
2024/07/09	R213	07/08/2025		Bond Future	10.5145	88.6286	10.5573	88.4684	0.407	0.0000	0.0000
2024/07/09	R213	07/08/2025	11.66 Call	Bond Future	5615.5700	5.6156	5497.4400	5.4974	2.104	0.0000	0.0000
2024/07/09	R213	07/08/2025	11.66 Put	Bond Future	1454.0300	1.4540	1496.1600	1.4962	2.897	0.0000	0.0000
2024/07/09	R214	01/08/2024	12.17 Call	Bond Future	3053.3200	3.0533	2955.1700	2.9552	3.215	0.0000	0.0000
2024/07/09	R214	01/08/2024	12.17 Put	Bond Future	132.8300	0.1328	134.0300	0.1340	0.903	0.0000	0.0000
2024/07/09	R214	01/08/2024	12.18 Call	Bond Future	3096.3400	3.0963	2998.0500	2.9981	3.174	0.0000	0.0000
2024/07/09	R214	01/08/2024	12.18 Put	Bond Future	127.9100	0.1279	128.9700	0.1290	0.829	0.0000	0.0000
2024/07/09	R214	01/08/2024	12.16 Call	Bond Future	3010.4200	3.0104	2912.4100	2.9124	3.256	0.0000	0.0000
2024/07/09	R214	01/08/2024	12.16 Put	Bond Future	137.9300	0.1379	139.2700	0.1393	0.972	0.0000	0.0000
2024/07/09	R214	01/08/2024		Bond Future	11.5831	65.7103	11.6024	65.6110	0.166	0.0000	0.0000
2024/07/09	R214	07/11/2024		Bond Future	11.6738	63.9432	11.6938	63.8415	0.171	0.0000	0.0000
2024/07/09	R214	07/11/2024	12.61 Call	Bond Future	5190.9300	5.1909	5103.0100	5.1030	1.694	0.0000	0.0000
2024/07/09	R214	07/11/2024	12.61 Put	Bond Future	684.3700	0.6844	698.1200	0.6981	2.009	0.0000	0.0000
2024/07/09	R214	07/11/2024	12.62 Call	Bond Future	5227.8800	5.2279	5139.7700	5.1398	1.685	0.0000	0.0000
2024/07/09	R214	07/11/2024	12.62 Put	Bond Future	675.8900	0.6759	689.4500	0.6895	2.006	0.0000	0.0000
2024/07/09	R214	07/11/2024	12.60 Call	Bond Future	5154.0500	5.1541	5066.3100	5.0663	1.702	0.0000	0.0000
2024/07/09	R214	07/11/2024	12.60 Put	Bond Future	692.9600	0.6930	706.8900	0.7069	2.010	0.0000	0.0000
2024/07/09	R214	06/02/2025	13.63 Call	Bond Future	8947.0300	8.9470	8852.4600	8.8525	1.057	0.0000	0.0000
2024/07/09	R214	06/02/2025	13.63 Put	Bond Future	549.7800	0.5498	558.8800	0.5589	1.655	0.0000	0.0000
2024/07/09	R214	06/02/2025	12.25 Put	Bond Future	1810.0000	1.8100	1840.1500	1.8402	1.666	0.0000	0.0000
2024/07/09	R214	06/02/2025	12.25 Call	Bond Future	4173.5500	4.1736	4100.0300	4.1000	1.762	0.0000	0.0000
2024/07/09	R214	06/02/2025	11.75 Put	Bond Future	2780.5700	2.7806	2824.6100	2.8246	1.584	0.0000	0.0000
2024/07/09	R214	06/02/2025	11.75 Call	Bond Future	2699.5700	2.6996	2639.9400	2.6399	2.209	0.0000	0.0000
2024/07/09	R214	06/02/2025		Bond Future	11.7661	65.3266	11.7867	65.2229	0.175	0.0000	0.0000
2024/07/09	R214	06/02/2025	12.71 Call	Bond Future	5700.3500	5.7004	5617.2500	5.6173	1.458	0.0000	0.0000
2024/07/09	R214	06/02/2025	12.71 Put	Bond Future	1214.4200	1.2144	1234.9900	1.2350	1.694	0.0000	0.0000
2024/07/09	R214	08/05/2025		Bond Future	11.8583	63.4197	11.8796	63.3140	0.180	0.0000	0.0000
2024/07/09	R214	08/05/2025	12.40 Call	Bond Future	4958.2600	4.9583	4884.9700	4.8850	1.478	0.0000	0.0000
2024/07/09	R214	08/05/2025	12.40 Put	Bond Future	2352.8600	2.3529	2385.2900	2.3853	1.378	0.0000	0.0000
2024/07/09	R214	07/08/2025		Bond Future	11.9580	64.7607	11.9800	64.6530	0.184	0.0000	0.0000
2024/07/09	R214	07/08/2025	12.97 Call	Bond Future	6874.9600	6.8750	6794.6800	6.7947	1.168	0.0000	0.0000
2024/07/09	R214	07/08/2025	12.97 Put	Bond Future	2201.3300	2.2013	2228.7100	2.2287	1.244	0.0000	0.0000
2024/07/09	R248	01/08/2024		Bond Future	11.6837	80.3878	11.6980	80.2976	0.122	0.0000	0.0000
2024/07/09	R248	01/08/2024	12.31 Call	Bond Future	3941.1300	3.9411	3848.7500	3.8488	2.344	0.0000	0.0000
2024/07/09	R248	01/08/2024	12.31 Put	Bond Future	133.8900	0.1339	131.7800	0.1318	1.576	0.0000	0.0000
2024/07/09	R248	01/08/2024	12.32 Call	Bond Future	3994.1500	3.9942	3901.7300	3.9017	2.314	0.0000	0.0000
2024/07/09	R248	01/08/2024	12.32 Put	Bond Future	128.8100	0.1288	126.6600	0.1267	1.669	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/09	R248	01/08/2024	12.30 Call	Bond Future	3888.2200	3.8882	3795.8800	3.7959	2.375	0.0000	0.0000
2024/07/09	R248	01/08/2024	12.30 Put	Bond Future	139.1600	0.1392	137.0900	0.1371	1.487	0.0000	0.0000
2024/07/09	R248	07/11/2024	12.79 Call	Bond Future	6667.1400	6.6671	6584.0100	6.5840	1.247	0.0000	0.0000
2024/07/09	R248	07/11/2024	12.79 Put	Bond Future	750.2000	0.7502	759.3900	0.7594	1.225	0.0000	0.0000
2024/07/09	R248	07/11/2024	12.80 Call	Bond Future	6712.2200	6.7122	6628.9500	6.6290	1.241	0.0000	0.0000
2024/07/09	R248	07/11/2024	12.80 Put	Bond Future	740.9300	0.7409	749.9800	0.7500	1.221	0.0000	0.0000
2024/07/09	R248	07/11/2024	12.78 Call	Bond Future	6621.9800	6.6220	6538.9800	6.5390	1.253	0.0000	0.0000
2024/07/09	R248	07/11/2024	12.78 Put	Bond Future	759.4700	0.7595	768.7900	0.7688	1.227	0.0000	0.0000
2024/07/09	R248	07/11/2024		Bond Future	11.7768	77.8199	11.7916	77.7276	0.125	0.0000	0.0000
2024/07/09	R248	06/02/2025		Bond Future	11.8713	79.5034	11.8866	79.4093	0.129	0.0000	0.0000
2024/07/09	R248	06/02/2025	12.71 Call	Bond Future	6575.9100	6.5759	6500.4500	6.5005	1.148	0.0000	0.0000
2024/07/09	R248	06/02/2025	12.71 Put	Bond Future	1688.8700	1.6889	1707.5500	1.7076	1.106	0.0000	0.0000
2024/07/09	R248	08/05/2025		Bond Future	11.9655	76.7554	11.9813	76.6596	0.132	0.0000	0.0000
2024/07/09	R248	08/05/2025	12.60 Call	Bond Future	6318.2300	6.3182	6248.3300	6.2483	1.106	0.0000	0.0000
2024/07/09	R248	08/05/2025	12.60 Put	Bond Future	2619.3800	2.6194	2645.3000	2.6453	0.990	0.0000	0.0000
2024/07/09	R248	07/08/2025		Bond Future	12.0674	78.3779	12.0836	78.2803	0.135	0.0000	0.0000
2024/07/09	R248	07/08/2025	13.21 Call	Bond Future	8796.7000	8.7967	8720.8100	8.7208	0.863	0.0000	0.0000
2024/07/09	R248	07/08/2025	13.21 Put	Bond Future	2452.8300	2.4528	2474.4800	2.4745	0.883	0.0000	0.0000
2024/07/09	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/09	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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