



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 21/10/2024 TO 21/10/2024

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
2024/10/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/21	2025	07/11/2024		Bond Future	185.0701	185.0701	185.0374	0.018	0.0000	0.0000
2024/10/21	2029	07/11/2024		Bond Future	133.4143	133.4143	133.4190	0.003	0.0000	0.0000
2024/10/21	2029	06/02/2025		Bond Future	136.1773	136.1773	136.1826	0.004	0.0000	0.0000
2024/10/21	2029	06/02/2025	132.40 Call	Bond Future	3777.2600	3.7773	3782.5600	0.140	0.0000	0.0000
2024/10/21	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2029	08/05/2025		Bond Future	137.5594	137.5594	137.5651	0.004	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/10/21	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2029	08/05/2025	137.85 Put	Bond Future	290.6500	0.2907	284.8800	0.2849	1.985	0.0000	0.0000
2024/10/21	2029	07/08/2025		Bond Future	140.3112	140.3112	140.3177	140.3177	0.005	0.0000	0.0000
2024/10/21	2029	07/08/2025	137.41 Call	Bond Future	2901.1500	2.9012	2907.6800	2.9077	0.225	0.0000	0.0000
2024/10/21	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2029	06/11/2025		Bond Future	141.6115	141.6115	141.6189	141.6189	0.005	0.0000	0.0000
2024/10/21	2029	06/11/2025	139.79 Call	Bond Future	1821.5100	1.8215	1828.9000	1.8289	0.406	0.0000	0.0000
2024/10/21	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2030	07/11/2024		Bond Future	9.2807	97.0352	9.3308	96.8385	0.540	0.0000	0.0000
2024/10/21	2030	07/11/2024	10.21 Put	Bond Future	2.1300	0.0021	1.5900	0.0016	25.352	0.0000	0.0000
2024/10/21	2030	07/11/2024	10.21 Call	Bond Future	3571.8600	3.5719	3374.6300	3.3746	5.522	0.0000	0.0000
2024/10/21	2030	07/11/2024	10.71 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2024/10/21	2030	07/11/2024	10.71 Call	Bond Future	5421.7100	5.4217	5225.0000	5.2250	3.628	0.0000	0.0000
2024/10/21	2030	07/11/2024	11.91 Call	Bond Future	9679.7000	9.6797	9483.0100	9.4830	2.032	0.0000	0.0000
2024/10/21	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2030	07/11/2024	10.75 Call	Bond Future	5567.8400	5.5678	5371.1300	5.3711	3.533	0.0000	0.0000
2024/10/21	2030	07/11/2024	10.75 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/10/21	2030	07/11/2024	10.76 Call	Bond Future	5604.3200	5.6043	5407.6100	5.4076	3.510	0.0000	0.0000
2024/10/21	2030	07/11/2024	10.76 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/10/21	2030	07/11/2024	10.74 Call	Bond Future	5531.3300	5.5313	5334.6200	5.3346	3.556	0.0000	0.0000
2024/10/21	2030	07/11/2024	10.74 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/10/21	2030	06/02/2025		Bond Future	9.3386	95.0108	9.3917	94.8105	0.568	0.0000	0.0000
2024/10/21	2030	06/02/2025	10.68 Call	Bond Future	4986.2000	4.9862	4792.7200	4.7927	3.880	0.0000	0.0000
2024/10/21	2030	06/02/2025	10.68 Put	Bond Future	81.4300	0.0814	88.2600	0.0883	8.388	0.0000	0.0000
2024/10/21	2030	06/02/2025	8.68 Put	Bond Future	2783.5900	2.7836	2941.3300	2.9413	5.667	0.0000	0.0000
2024/10/21	2030	06/02/2025	8.68 Call	Bond Future	254.5000	0.2545	211.9300	0.2119	16.727	0.0000	0.0000
2024/10/21	2030	06/02/2025	9.18 Put	Bond Future	1414.4200	1.4144	1519.6900	1.5197	7.443	0.0000	0.0000
2024/10/21	2030	06/02/2025	9.18 Call	Bond Future	812.7300	0.8127	717.6900	0.7177	11.694	0.0000	0.0000
2024/10/21	2030	06/02/2025	9.69 Call	Bond Future	1909.1500	1.9092	1760.4400	1.7604	7.789	0.0000	0.0000
2024/10/21	2030	06/02/2025	9.69 Put	Bond Future	593.0900	0.5931	644.6900	0.6447	8.700	0.0000	0.0000
2024/10/21	2030	08/05/2025	8.68 Put	Bond Future	3162.5800	3.1626	3314.0100	3.3140	4.788	0.0000	0.0000
2024/10/21	2030	08/05/2025	8.68 Call	Bond Future	461.7600	0.4618	409.0300	0.4090	11.419	0.0000	0.0000
2024/10/21	2030	08/05/2025	9.18 Put	Bond Future	1892.1900	1.8922	2004.0600	2.0041	5.912	0.0000	0.0000
2024/10/21	2030	08/05/2025	9.18 Call	Bond Future	1042.7900	1.0428	950.5000	0.9505	8.850	0.0000	0.0000
2024/10/21	2030	08/05/2025	9.99 Call	Bond Future	2772.0800	2.7721	2618.5700	2.6186	5.538	0.0000	0.0000
2024/10/21	2030	08/05/2025	9.99 Put	Bond Future	713.0400	0.7130	763.6900	0.7637	7.103	0.0000	0.0000
2024/10/21	2030	08/05/2025	11.86 Call	Bond Future	8418.3500	8.4184	8217.8200	8.2178	2.382	0.0000	0.0000
2024/10/21	2030	08/05/2025	11.86 Put	Bond Future	50.6600	0.0507	54.2900	0.0543	7.165	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	
2024/10/21	2030	08/05/2025	10.31 Put	Bond Future	474.6800	0.4747	509.2300	0.5092	7.279	0.0000	0.0000
2024/10/21	2030	08/05/2025	10.31 Call	Bond Future	3652.6400	3.6526	3483.0300	3.4830	4.643	0.0000	0.0000
2024/10/21	2030	08/05/2025	12.28 Call	Bond Future	9731.9400	9.7319	9529.3200	9.5293	2.082	0.0000	0.0000
2024/10/21	2030	08/05/2025	12.28 Put	Bond Future	21.1000	0.0211	22.6400	0.0226	7.299	0.0000	0.0000
2024/10/21	2030	08/05/2025	10.69 Put	Bond Future	289.9700	0.2900	311.2300	0.3112	7.332	0.0000	0.0000
2024/10/21	2030	08/05/2025	10.69 Call	Bond Future	4775.1100	4.7751	4592.2100	4.5922	3.830	0.0000	0.0000
2024/10/21	2030	08/05/2025		Bond Future	9.4134	96.9449	9.4699	96.7408	0.600	0.0000	0.0000
2024/10/21	2030	08/05/2025	9.93 Call	Bond Future	2616.5800	2.6166	2466.6600	2.4667	5.730	0.0000	0.0000
2024/10/21	2030	08/05/2025	9.93 Put	Bond Future	769.2100	0.7692	823.4500	0.8235	7.051	0.0000	0.0000
2024/10/21	2030	07/08/2025		Bond Future	9.5133	94.8502	9.5735	94.6425	0.633	0.0000	0.0000
2024/10/21	2030	07/08/2025	11.11 Call	Bond Future	5731.6600	5.7317	5548.7100	5.5487	3.192	0.0000	0.0000
2024/10/21	2030	07/08/2025	11.11 Put	Bond Future	412.0400	0.4120	436.8300	0.4368	6.016	0.0000	0.0000
2024/10/21	2030	07/08/2025	12.12 Call	Bond Future	8618.2200	8.6182	8418.4600	8.4185	2.318	0.0000	0.0000
2024/10/21	2030	07/08/2025	12.12 Put	Bond Future	123.7700	0.1238	131.7500	0.1318	6.447	0.0000	0.0000
2024/10/21	2030	07/08/2025	10.48 Put	Bond Future	737.4200	0.7374	781.2300	0.7812	5.941	0.0000	0.0000
2024/10/21	2030	07/08/2025	10.48 Call	Bond Future	4003.3300	4.0033	3839.4000	3.8394	4.095	0.0000	0.0000
2024/10/21	2030	06/11/2025		Bond Future	9.6261	96.6836	9.6905	96.4723	0.669	0.0000	0.0000
2024/10/21	2030	06/11/2025	9.54 Call	Bond Future	1808.2800	1.8083	1699.6300	1.6996	6.008	0.0000	0.0000
2024/10/21	2030	06/11/2025	9.54 Put	Bond Future	2091.7700	2.0918	2194.4600	2.1945	4.909	0.0000	0.0000
2024/10/21	2032	07/11/2024	9.75 Put	Bond Future	1200.1100	1.2001	1409.2100	1.4092	17.423	0.0000	0.0000
2024/10/21	2032	07/11/2024	9.75 Call	Bond Future	169.6100	0.1696	89.4800	0.0895	47.244	0.0000	0.0000
2024/10/21	2032	07/11/2024	9.90 Put	Bond Future	732.6100	0.7326	870.5500	0.8706	18.829	0.0000	0.0000
2024/10/21	2032	07/11/2024	9.90 Call	Bond Future	436.1700	0.4362	284.8800	0.2849	34.686	0.0000	0.0000
2024/10/21	2032	07/11/2024	10.60 Call	Bond Future	3068.5000	3.0685	2778.7700	2.7788	9.442	0.0000	0.0000
2024/10/21	2032	07/11/2024	10.60 Put	Bond Future	36.1700	0.0362	35.6700	0.0357	1.382	0.0000	0.0000
2024/10/21	2032	07/11/2024	9.86 Call	Bond Future	350.1500	0.3502	218.0200	0.2180	37.735	0.0000	0.0000
2024/10/21	2032	07/11/2024	9.86 Put	Bond Future	841.6100	0.8416	998.7100	0.9987	18.667	0.0000	0.0000
2024/10/21	2032	07/11/2024		Bond Future	9.9610	92.1607	10.0208	91.8715	0.600	0.0000	0.0000
2024/10/21	2032	07/11/2024	13.36 Call	Bond Future	14735.2800	14.7353	14446.0500	14.4461	1.963	0.0000	0.0000
2024/10/21	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2032	07/11/2024	11.64 Put	Bond Future	0.1700	0.0002	0.0900	0.0001	47.059	0.0000	0.0000
2024/10/21	2032	07/11/2024	11.64 Call	Bond Future	7697.1200	7.6971	7407.8100	7.4078	3.759	0.0000	0.0000
2024/10/21	2032	07/11/2024	11.11 Put	Bond Future	2.8000	0.0028	2.0400	0.0020	27.143	0.0000	0.0000
2024/10/21	2032	07/11/2024	11.11 Call	Bond Future	5363.2900	5.3633	5073.3000	5.0733	5.407	0.0000	0.0000
2024/10/21	2032	07/11/2024	11.61 Put	Bond Future	0.2000	0.0002	0.1000	0.0001	50.000	0.0000	0.0000
2024/10/21	2032	07/11/2024	11.61 Call	Bond Future	7567.1000	7.5671	7277.7700	7.2778	3.824	0.0000	0.0000
2024/10/21	2032	07/11/2024	12.95 Call	Bond Future	13129.6600	13.1297	12840.4300	12.8404	2.203	0.0000	0.0000
2024/10/21	2032	07/11/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/21	2032	07/11/2024	11.48 Call	Bond Future	7000.7300	7.0007	6711.3200	6.7113	4.134	0.0000	0.0000
2024/10/21	2032	07/11/2024	11.48 Put	Bond Future	0.4000	0.0004	0.2200	0.0002	45.000	0.0000	0.0000
2024/10/21	2032	07/11/2024	11.49 Call	Bond Future	7044.4600	7.0445	6755.0600	6.7551	4.108	0.0000	0.0000
2024/10/21	2032	07/11/2024	11.49 Put	Bond Future	0.3800	0.0004	0.2100	0.0002	44.737	0.0000	0.0000
2024/10/21	2032	07/11/2024	11.47 Call	Bond Future	6956.9600	6.9570	6667.5500	6.6676	4.160	0.0000	0.0000
2024/10/21	2032	07/11/2024	11.47 Put	Bond Future	0.4200	0.0004	0.2400	0.0002	42.857	0.0000	0.0000
2024/10/21	2032	06/02/2025		Bond Future	10.0416	94.0466	10.1042	93.7518	0.624	0.0000	0.0000
2024/10/21	2032	06/02/2025	11.72 Call	Bond Future	7560.7200	7.5607	7272.0100	7.2720	3.819	0.0000	0.0000
2024/10/21	2032	06/02/2025	11.72 Put	Bond Future	61.9500	0.0620	68.0300	0.0680	9.814	0.0000	0.0000
2024/10/21	2032	06/02/2025	9.42 Put	Bond Future	3342.2000	3.3422	3572.3500	3.5724	6.886	0.0000	0.0000
2024/10/21	2032	06/02/2025	9.42 Call	Bond Future	348.4400	0.3484	283.8000	0.2838	18.551	0.0000	0.0000
2024/10/21	2032	06/02/2025	9.92 Put	Bond Future	1695.7600	1.6958	1847.0400	1.8470	8.921	0.0000	0.0000
2024/10/21	2032	06/02/2025	9.92 Call	Bond Future	1119.6900	1.1197	976.1800	0.9762	12.817	0.0000	0.0000
2024/10/21	2032	06/02/2025	10.61 Call	Bond Future	3162.4300	3.1624	2923.7400	2.9237	7.548	0.0000	0.0000
2024/10/21	2032	06/02/2025	10.61 Put	Bond Future	530.1900	0.5302	586.2900	0.5863	10.581	0.0000	0.0000
2024/10/21	2032	08/05/2025	9.42 Put	Bond Future	3953.5400	3.9535	4174.6500	4.1747	5.593	0.0000	0.0000
2024/10/21	2032	08/05/2025	9.42 Call	Bond Future	626.8000	0.6268	547.3600	0.5474	12.674	0.0000	0.0000
2024/10/21	2032	08/05/2025	9.92 Put	Bond Future	2378.0200	2.3780	2540.5700	2.5406	6.836	0.0000	0.0000
2024/10/21	2032	08/05/2025	9.92 Call	Bond Future	1412.2300	1.4122	1274.2300	1.2742	9.772	0.0000	0.0000
2024/10/21	2032	08/05/2025	10.97 Call	Bond Future	4438.8200	4.4388	4195.7300	4.1957	5.476	0.0000	0.0000
2024/10/21	2032	08/05/2025	10.97 Put	Bond Future	685.5300	0.6855	742.9900	0.7430	8.382	0.0000	0.0000
2024/10/21	2032	08/05/2025		Bond Future	10.1292	91.7969	10.1949	91.4963	0.649	0.0000	0.0000
2024/10/21	2032	08/05/2025	10.91 Call	Bond Future	4230.3000	4.2303	3991.3200	3.9913	5.649	0.0000	0.0000
2024/10/21	2032	08/05/2025	10.91 Put	Bond Future	738.2600	0.7383	799.8300	0.7998	8.340	0.0000	0.0000
2024/10/21	2032	07/08/2025		Bond Future	10.2346	93.6100	10.3036	93.3040	0.674	0.0000	0.0000
2024/10/21	2032	07/08/2025	12.01 Call	Bond Future	7972.7400	7.9727	7700.1600	7.7002	3.419	0.0000	0.0000
2024/10/21	2032	07/08/2025	12.01 Put	Bond Future	494.0700	0.4941	527.5500	0.5276	6.776	0.0000	0.0000
2024/10/21	2032	06/11/2025		Bond Future	10.3588	91.2588	10.4314	90.9473	0.700	0.0000	0.0000
2024/10/21	2032	06/11/2025	10.42 Call	Bond Future	3006.1000	3.0061	2832.3500	2.8324	5.780	0.0000	0.0000
2024/10/21	2032	06/11/2025	10.42 Put	Bond Future	2743.1800	2.7432	2881.0000	2.8810	5.024	0.0000	0.0000
2024/10/21	2033	07/11/2024		Bond Future	126.2772	126.2772	126.2831	126.2831	0.005	0.0000	0.0000
2024/10/21	2033	06/02/2025		Bond Future	128.8923	128.8923	128.8989	128.8989	0.005	0.0000	0.0000
2024/10/21	2033	06/02/2025	124.94 Call	Bond Future	3952.3000	3.9523	3958.8800	3.9589	0.166	0.0000	0.0000
2024/10/21	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2033	08/05/2025		Bond Future	130.0250	130.0250	130.0321	130.0321	0.005	0.0000	0.0000
2024/10/21	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2033	08/05/2025	130.62 Put	Bond Future	594.9700	0.5950	587.8800	0.5879	1.192	0.0000	0.0000
2024/10/21	2033	07/08/2025		Bond Future	132.6262	132.6262	132.6340	132.6340	0.006	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	
2024/10/21	2033	07/08/2025	128.65 Call	Bond Future	3976.2400	3.9762	3983.9900	3.9840	0.195	0.0000	0.0000
2024/10/21	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2033	06/11/2025		Bond Future	133.6739	133.6739	133.6826	133.6826	0.006	0.0000	0.0000
2024/10/21	2033	06/11/2025	133.14 Call	Bond Future	533.9200	0.5339	542.5500	0.5426	1.616	0.0000	0.0000
2024/10/21	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2037	07/11/2024		Bond Future	10.9843	85.8819	11.0236	85.6523	0.358	0.0000	0.0000
2024/10/21	2037	07/11/2024	12.58 Call	Bond Future	8638.7300	8.6387	8409.0500	8.4091	2.659	0.0000	0.0000
2024/10/21	2037	07/11/2024	12.58 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/10/21	2037	07/11/2024	12.59 Call	Bond Future	8688.7300	8.6887	8459.0600	8.4591	2.643	0.0000	0.0000
2024/10/21	2037	07/11/2024	12.59 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/10/21	2037	07/11/2024	12.57 Call	Bond Future	8588.6800	8.5887	8359.0000	8.3590	2.674	0.0000	0.0000
2024/10/21	2037	07/11/2024	12.57 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/10/21	2037	06/02/2025		Bond Future	11.0787	83.3788	11.1195	83.1447	0.368	0.0000	0.0000
2024/10/21	2037	06/02/2025	12.76 Call	Bond Future	9017.8900	9.0179	8787.0000	8.7870	2.560	0.0000	0.0000
2024/10/21	2037	06/02/2025	12.76 Put	Bond Future	99.7900	0.0998	102.9700	0.1030	3.187	0.0000	0.0000
2024/10/21	2037	08/05/2025		Bond Future	11.1834	85.0759	11.2257	84.8373	0.379	0.0000	0.0000
2024/10/21	2037	08/05/2025	12.25 Call	Bond Future	6475.1600	6.4752	6268.0900	6.2681	3.198	0.0000	0.0000
2024/10/21	2037	08/05/2025	12.25 Put	Bond Future	751.0900	0.7511	782.5500	0.7826	4.189	0.0000	0.0000
2024/10/21	2037	08/05/2025	12.55 Put	Bond Future	533.8000	0.5338	555.5300	0.5555	4.071	0.0000	0.0000
2024/10/21	2037	08/05/2025	12.55 Call	Bond Future	7766.3600	7.7664	7549.5600	7.5496	2.792	0.0000	0.0000
2024/10/21	2037	08/05/2025	13.30 Put	Bond Future	224.8400	0.2248	232.9400	0.2329	3.603	0.0000	0.0000
2024/10/21	2037	08/05/2025	13.30 Call	Bond Future	11048.0600	11.0481	10817.6300	10.8176	2.086	0.0000	0.0000
2024/10/21	2037	08/05/2025	13.35 Put	Bond Future	207.8700	0.2079	215.3400	0.2153	3.594	0.0000	0.0000
2024/10/21	2037	08/05/2025	13.35 Call	Bond Future	11261.6500	11.2617	11030.5900	11.0306	2.052	0.0000	0.0000
2024/10/21	2037	07/08/2025		Bond Future	11.3037	82.4955	11.3478	82.2526	0.389	0.0000	0.0000
2024/10/21	2037	07/08/2025	13.01 Call	Bond Future	9479.8500	9.4799	9262.4200	9.2624	2.294	0.0000	0.0000
2024/10/21	2037	07/08/2025	13.01 Put	Bond Future	756.8700	0.7569	782.3400	0.7823	3.365	0.0000	0.0000
2024/10/21	2037	07/08/2025	12.17 Call	Bond Future	6133.8000	6.1338	5943.6200	5.9436	3.101	0.0000	0.0000
2024/10/21	2037	07/08/2025	12.17 Put	Bond Future	1532.2300	1.5322	1584.9500	1.5850	3.441	0.0000	0.0000
2024/10/21	2037	07/08/2025	11.42 Call	Bond Future	3492.5000	3.4925	3343.8900	3.3439	4.255	0.0000	0.0000
2024/10/21	2037	07/08/2025	11.42 Put	Bond Future	2853.0100	2.8530	2947.3000	2.9473	3.305	0.0000	0.0000
2024/10/21	2037	07/08/2025	10.55 Put	Bond Future	5651.1000	5.6511	5809.9800	5.8100	2.811	0.0000	0.0000
2024/10/21	2037	07/08/2025	10.55 Call	Bond Future	1330.4300	1.3304	1246.4100	1.2464	6.315	0.0000	0.0000
2024/10/21	2037	07/08/2025	11.82 Call	Bond Future	4839.3000	4.8393	4666.2900	4.6663	3.575	0.0000	0.0000
2024/10/21	2037	07/08/2025	11.82 Put	Bond Future	2052.1500	2.0522	2122.0400	2.1220	3.406	0.0000	0.0000
2024/10/21	2037	07/08/2025	11.07 Call	Bond Future	2478.0400	2.4780	2354.4400	2.3544	4.988	0.0000	0.0000
2024/10/21	2037	07/08/2025	11.07 Put	Bond Future	3785.1200	3.7851	3904.4200	3.9044	3.152	0.0000	0.0000
2024/10/21	2037	07/08/2025	10.34 Put	Bond Future	6571.8900	6.5719	6746.0400	6.7460	2.650	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	
2024/10/21	2037	07/08/2025	10.34 Call	Bond Future	991.3800	0.9914	922.6300	0.9226	6.935	0.0000	0.0000
2024/10/21	2037	07/08/2025	10.64 Put	Bond Future	5284.1400	5.2841	5436.2800	5.4363	2.879	0.0000	0.0000
2024/10/21	2037	07/08/2025	10.64 Call	Bond Future	1495.7400	1.4957	1404.9800	1.4050	6.068	0.0000	0.0000
2024/10/21	2037	06/11/2025		Bond Future	11.4286	84.0888	11.4742	83.8416	0.400	0.0000	0.0000
2024/10/21	2037	06/11/2025	11.63 Call	Bond Future	4449.8400	4.4498	4295.7400	4.2957	3.463	0.0000	0.0000
2024/10/21	2037	06/11/2025	11.63 Put	Bond Future	3367.7300	3.3677	3460.8300	3.4608	2.764	0.0000	0.0000
2024/10/21	2038	07/11/2024		Bond Future	138.5467	138.5467	138.5529	138.5529	0.005	0.0000	0.0000
2024/10/21	2038	06/02/2025		Bond Future	139.3095	139.3095	139.3164	139.3164	0.005	0.0000	0.0000
2024/10/21	2038	06/02/2025	135.23 Call	Bond Future	4079.4700	4.0795	4086.3900	4.0864	0.170	0.0000	0.0000
2024/10/21	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2038	08/05/2025		Bond Future	142.1793	142.1793	142.1869	142.1869	0.005	0.0000	0.0000
2024/10/21	2038	08/05/2025	139.68 Call	Bond Future	2499.3100	2.4993	2506.9000	2.5069	0.304	0.0000	0.0000
2024/10/21	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2038	07/08/2025		Bond Future	142.8733	142.8733	142.8817	142.8817	0.006	0.0000	0.0000
2024/10/21	2038	07/08/2025	139.56 Call	Bond Future	3313.2600	3.3133	3321.6600	3.3217	0.254	0.0000	0.0000
2024/10/21	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2038	06/11/2025		Bond Future	145.6726	145.6726	145.6819	145.6819	0.006	0.0000	0.0000
2024/10/21	2038	06/11/2025	143.88 Call	Bond Future	1792.6000	1.7926	1801.8800	1.8019	0.518	0.0000	0.0000
2024/10/21	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2040	07/11/2024	12.10 Put	Bond Future	9.0800	0.0091	6.4200	0.0064	29.295	0.0000	0.0000
2024/10/21	2040	07/11/2024	12.10 Call	Bond Future	5063.5800	5.0636	4845.2700	4.8453	4.311	0.0000	0.0000
2024/10/21	2040	07/11/2024	12.60 Call	Bond Future	7844.3800	7.8444	7628.5800	7.6286	2.751	0.0000	0.0000
2024/10/21	2040	07/11/2024	12.60 Put	Bond Future	0.2600	0.0003	0.1100	0.0001	57.692	0.0000	0.0000
2024/10/21	2040	07/11/2024	13.15 Call	Bond Future	10739.4500	10.7395	10523.8000	10.5238	2.008	0.0000	0.0000
2024/10/21	2040	07/11/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2040	07/11/2024		Bond Future	11.2599	86.2327	11.2941	86.0171	0.304	0.0000	0.0000
2024/10/21	2040	07/11/2024	12.85 Call	Bond Future	9181.9900	9.1820	8966.3100	8.9663	2.349	0.0000	0.0000
2024/10/21	2040	07/11/2024	12.85 Put	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2024/10/21	2040	07/11/2024	12.86 Call	Bond Future	9234.7400	9.2347	9019.0600	9.0191	2.336	0.0000	0.0000
2024/10/21	2040	07/11/2024	12.86 Put	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2024/10/21	2040	07/11/2024	12.84 Call	Bond Future	9129.1800	9.1292	8913.5000	8.9135	2.363	0.0000	0.0000
2024/10/21	2040	07/11/2024	12.84 Put	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2024/10/21	2040	06/02/2025		Bond Future	11.3567	83.4861	11.3922	83.2664	0.312	0.0000	0.0000
2024/10/21	2040	06/02/2025	12.95 Call	Bond Future	9178.0300	9.1780	8960.8900	8.9609	2.366	0.0000	0.0000
2024/10/21	2040	06/02/2025	12.95 Put	Bond Future	117.2600	0.1173	119.8600	0.1199	2.217	0.0000	0.0000
2024/10/21	2040	06/02/2025	11.00 Put	Bond Future	3138.6200	3.1386	3269.9900	3.2700	4.186	0.0000	0.0000
2024/10/21	2040	06/02/2025	11.00 Call	Bond Future	879.9600	0.8800	791.5900	0.7916	10.043	0.0000	0.0000
2024/10/21	2040	06/02/2025	11.70 Call	Bond Future	3158.2800	3.1583	2986.8500	2.9869	5.428	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	
2024/10/21	2040	06/02/2025	11.70 Put	Bond Future	1068.2600	1.0683	1116.5700	1.1166	4.522	0.0000	0.0000
2024/10/21	2040	06/02/2025	12.20 Call	Bond Future	5445.7700	5.4458	5243.8700	5.2439	3.707	0.0000	0.0000
2024/10/21	2040	06/02/2025	12.20 Put	Bond Future	451.5100	0.4515	469.3500	0.4694	3.951	0.0000	0.0000
2024/10/21	2040	08/05/2025	13.43 Put	Bond Future	311.7300	0.3117	320.2400	0.3202	2.730	0.0000	0.0000
2024/10/21	2040	08/05/2025	13.43 Call	Bond Future	11113.6500	11.1137	10898.2400	10.8982	1.938	0.0000	0.0000
2024/10/21	2040	08/05/2025		Bond Future	11.4628	85.1853	11.4996	84.9614	0.321	0.0000	0.0000
2024/10/21	2040	08/05/2025	12.63 Call	Bond Future	7433.2600	7.4333	7233.7300	7.2337	2.684	0.0000	0.0000
2024/10/21	2040	08/05/2025	12.63 Put	Bond Future	747.4900	0.7475	771.8800	0.7719	3.263	0.0000	0.0000
2024/10/21	2040	08/05/2025	12.75 Put	Bond Future	654.5300	0.6545	675.4900	0.6755	3.202	0.0000	0.0000
2024/10/21	2040	08/05/2025	12.75 Call	Bond Future	7980.5800	7.9806	7777.6200	7.7776	2.543	0.0000	0.0000
2024/10/21	2040	08/05/2025	13.50 Put	Bond Future	289.3100	0.2893	297.0400	0.2970	2.672	0.0000	0.0000
2024/10/21	2040	08/05/2025	13.50 Call	Bond Future	11434.8700	11.4349	11218.6800	11.2187	1.891	0.0000	0.0000
2024/10/21	2040	07/08/2025		Bond Future	11.5835	82.3564	11.6216	82.1284	0.329	0.0000	0.0000
2024/10/21	2040	07/08/2025	13.29 Call	Bond Future	10183.8900	10.1839	9978.4500	9.9785	2.017	0.0000	0.0000
2024/10/21	2040	07/08/2025	13.29 Put	Bond Future	849.7700	0.8498	872.3400	0.8723	2.656	0.0000	0.0000
2024/10/21	2040	06/11/2025		Bond Future	11.7077	83.9466	11.7472	83.7145	0.338	0.0000	0.0000
2024/10/21	2040	06/11/2025	11.84 Call	Bond Future	4632.3100	4.6323	4488.2000	4.4882	3.111	0.0000	0.0000
2024/10/21	2040	06/11/2025	11.84 Put	Bond Future	3859.2700	3.8593	3947.2100	3.9472	2.279	0.0000	0.0000
2024/10/21	2044	07/11/2024	12.25 Call	Bond Future	5288.6600	5.2887	5162.3600	5.1624	2.388	0.0000	0.0000
2024/10/21	2044	07/11/2024	12.25 Put	Bond Future	6.9800	0.0070	4.1900	0.0042	39.971	0.0000	0.0000
2024/10/21	2044	07/11/2024	12.00 Call	Bond Future	3851.8400	3.8518	3719.1300	3.7191	3.445	0.0000	0.0000
2024/10/21	2044	07/11/2024	12.00 Put	Bond Future	35.1600	0.0352	25.9600	0.0260	26.166	0.0000	0.0000
2024/10/21	2044	07/11/2024	12.50 Call	Bond Future	6701.7800	6.7018	6577.6200	6.5776	1.853	0.0000	0.0000
2024/10/21	2044	07/11/2024	12.50 Put	Bond Future	1.2200	0.0012	0.5700	0.0006	53.279	0.0000	0.0000
2024/10/21	2044	07/11/2024		Bond Future	11.3843	82.0594	11.4035	81.9358	0.168	0.0000	0.0000
2024/10/21	2044	07/11/2024	12.91 Call	Bond Future	8932.3200	8.9323	8808.7700	8.8088	1.383	0.0000	0.0000
2024/10/21	2044	07/11/2024	12.91 Put	Bond Future	0.0600	0.0001	0.0200	0.0000	66.667	0.0000	0.0000
2024/10/21	2044	07/11/2024	12.92 Call	Bond Future	8985.3100	8.9853	8861.7700	8.8618	1.375	0.0000	0.0000
2024/10/21	2044	07/11/2024	12.92 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2024/10/21	2044	07/11/2024	12.90 Call	Bond Future	8879.2500	8.8793	8755.7000	8.7557	1.391	0.0000	0.0000
2024/10/21	2044	07/11/2024	12.90 Put	Bond Future	0.0600	0.0001	0.0200	0.0000	66.667	0.0000	0.0000
2024/10/21	2044	06/02/2025		Bond Future	11.4780	79.3527	11.4978	79.2269	0.173	0.0000	0.0000
2024/10/21	2044	06/02/2025	13.02 Call	Bond Future	9039.7300	9.0397	8911.7300	8.9117	1.416	0.0000	0.0000
2024/10/21	2044	06/02/2025	13.02 Put	Bond Future	146.1600	0.1462	143.9200	0.1439	1.533	0.0000	0.0000
2024/10/21	2044	06/02/2025	13.75 Call	Bond Future	12575.4300	12.5754	12448.2600	12.4483	1.011	0.0000	0.0000
2024/10/21	2044	06/02/2025	13.75 Put	Bond Future	35.0700	0.0351	33.6600	0.0337	4.021	0.0000	0.0000
2024/10/21	2044	06/02/2025	12.50 Put	Bond Future	360.6600	0.3607	360.5200	0.3605	0.039	0.0000	0.0000
2024/10/21	2044	06/02/2025	12.50 Call	Bond Future	6447.3500	6.4474	6321.4500	6.3215	1.953	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	
2024/10/21	2044	06/02/2025	12.00 Put	Bond Future	841.5400	0.8415	850.9100	0.8509	1.113	0.0000	0.0000
2024/10/21	2044	06/02/2025	12.00 Call	Bond Future	4049.8300	4.0498	3933.4400	3.9334	2.874	0.0000	0.0000
2024/10/21	2044	08/05/2025	Call	Bond Future	5.8500	0.0059	5.0500	0.0051	13.675	0.0000	0.0000
2024/10/21	2044	08/05/2025	Put	Bond Future	19038.1900	19.0382	19165.4300	19.1654	0.668	0.0000	0.0000
2024/10/21	2044	08/05/2025	12.40 Call	Bond Future	6036.6800	6.0367	5921.8600	5.9219	1.902	0.0000	0.0000
2024/10/21	2044	08/05/2025	12.40 Put	Bond Future	1163.0400	1.1630	1176.2600	1.1763	1.137	0.0000	0.0000
2024/10/21	2044	08/05/2025	11.65 Call	Bond Future	3019.7700	3.0198	2930.0400	2.9300	2.971	0.0000	0.0000
2024/10/21	2044	08/05/2025	11.65 Put	Bond Future	2583.7100	2.5837	2622.0200	2.6220	1.483	0.0000	0.0000
2024/10/21	2044	08/05/2025	10.92 Put	Bond Future	5335.5000	5.3355	5413.7600	5.4138	1.467	0.0000	0.0000
2024/10/21	2044	08/05/2025	10.92 Call	Bond Future	1022.2200	1.0222	972.4400	0.9724	4.870	0.0000	0.0000
2024/10/21	2044	08/05/2025		Bond Future	11.5800	80.9677	11.6005	80.8396	0.177	0.0000	0.0000
2024/10/21	2044	08/05/2025	12.72 Call	Bond Future	7467.2900	7.4673	7346.7500	7.3468	1.614	0.0000	0.0000
2024/10/21	2044	08/05/2025	12.72 Put	Bond Future	824.4500	0.8245	831.9500	0.8320	0.910	0.0000	0.0000
2024/10/21	2044	07/08/2025		Bond Future	11.6954	78.1807	11.7166	78.0505	0.181	0.0000	0.0000
2024/10/21	2044	07/08/2025	13.34 Call	Bond Future	10038.9000	10.0389	9916.4800	9.9165	1.219	0.0000	0.0000
2024/10/21	2044	07/08/2025	13.34 Put	Bond Future	896.2300	0.8962	904.0000	0.9040	0.867	0.0000	0.0000
2024/10/21	2044	06/11/2025		Bond Future	11.8134	79.6901	11.8353	79.5577	0.185	0.0000	0.0000
2024/10/21	2044	06/11/2025	11.88 Call	Bond Future	4583.0500	4.5831	4494.5300	4.4945	1.931	0.0000	0.0000
2024/10/21	2044	06/11/2025	11.88 Put	Bond Future	4181.7500	4.1818	4225.5800	4.2256	1.048	0.0000	0.0000
2024/10/21	2046	07/11/2024		Bond Future	119.4396	119.4396	119.0854	119.0854	0.297	0.0000	0.0000
2024/10/21	2046	06/02/2025		Bond Future	121.9130	121.9130	121.5521	121.5521	0.296	0.0000	0.0000
2024/10/21	2046	06/02/2025	114.01 Call	Bond Future	7903.0300	7.9030	7542.0900	7.5421	4.567	0.0000	0.0000
2024/10/21	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2046	08/05/2025		Bond Future	122.1877	122.1877	121.8197	121.8197	0.301	0.0000	0.0000
2024/10/21	2046	08/05/2025	121.97 Call	Bond Future	217.7000	0.2177	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/21	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	150.2900	0.1503	100.000	0.0000	0.0000
2024/10/21	2046	07/08/2025		Bond Future	124.6312	124.6312	124.2566	124.2566	0.301	0.0000	0.0000
2024/10/21	2046	07/08/2025	118.69 Call	Bond Future	5941.2400	5.9412	5566.5500	5.5666	6.307	0.0000	0.0000
2024/10/21	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2046	06/11/2025		Bond Future	124.7943	124.7943	124.4127	124.4127	0.306	0.0000	0.0000
2024/10/21	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2046	06/11/2025	125.41 Put	Bond Future	615.7400	0.6157	997.2700	0.9973	61.963	0.0000	0.0000
2024/10/21	2050	07/11/2024		Bond Future	120.6848	120.6848	120.6902	120.6902	0.005	0.0000	0.0000
2024/10/21	2050	06/02/2025		Bond Future	120.8368	120.8368	120.8430	120.8430	0.005	0.0000	0.0000
2024/10/21	2050	06/02/2025	115.60 Call	Bond Future	5236.8000	5.2368	5243.0000	5.2430	0.118	0.0000	0.0000
2024/10/21	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2050	08/05/2025		Bond Future	123.3263	123.3263	123.3329	123.3329	0.005	0.0000	0.0000
2024/10/21	2050	08/05/2025	121.16 Call	Bond Future	2166.3100	2.1663	2172.8900	2.1729	0.304	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	
2024/10/21	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2050	07/08/2025		Bond Future	123.3971	123.3971	123.4046	123.4046	0.006	0.0000	0.0000
2024/10/21	2050	07/08/2025	119.89 Call	Bond Future	3507.1300	3.5071	3514.5500	3.5146	0.212	0.0000	0.0000
2024/10/21	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	2050	06/11/2025		Bond Future	125.8148	125.8148	125.8229	125.8229	0.006	0.0000	0.0000
2024/10/21	2050	06/11/2025	124.42 Call	Bond Future	1394.7800	1.3948	1402.8600	1.4029	0.579	0.0000	0.0000
2024/10/21	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	AL37	07/11/2024		Index Future	1040.4410	1040.4410	1038.1730	1038.1730	0.218	0.0000	0.0000
2024/10/21	AL37	06/02/2025		Index Future	1061.7310	1061.7310	1059.4290	1059.4290	0.217	0.0000	0.0000
2024/10/21	AL37	08/05/2025		Index Future	1083.3570	1083.3570	1081.0170	1081.0170	0.216	0.0000	0.0000
2024/10/21	AL37	07/08/2025		Index Future	1104.7910	1104.7910	1102.4180	1102.4180	0.215	0.0000	0.0000
2024/10/21	AL37	06/11/2025		Index Future	1126.2240	1126.2240	1123.8200	1123.8200	0.213	0.0000	0.0000
2024/10/21	AL7T	07/11/2024		Index Future	1243.5190	1243.5190	1240.1060	1240.1060	0.274	0.0000	0.0000
2024/10/21	AL7T	06/02/2025		Index Future	1268.9640	1268.9640	1265.4960	1265.4960	0.273	0.0000	0.0000
2024/10/21	AL7T	08/05/2025		Index Future	1294.8120	1294.8120	1291.2840	1291.2840	0.272	0.0000	0.0000
2024/10/21	AL7T	07/08/2025		Index Future	1320.4290	1320.4290	1316.8480	1316.8480	0.271	0.0000	0.0000
2024/10/21	AL7T	06/11/2025		Index Future	1346.0460	1346.0460	1342.4110	1342.4110	0.270	0.0000	0.0000
2024/10/21	ALBI	07/11/2024		Index Future	1072.7070	1072.7070	1070.4360	1070.4360	0.212	0.0000	0.0000
2024/10/21	ALBI	06/02/2025		Index Future	1094.6570	1094.6570	1092.3530	1092.3530	0.210	0.0000	0.0000
2024/10/21	ALBI	08/05/2025		Index Future	1116.9540	1116.9540	1114.6120	1114.6120	0.210	0.0000	0.0000
2024/10/21	ALBI	07/08/2025		Index Future	1139.0520	1139.0520	1136.6780	1136.6780	0.208	0.0000	0.0000
2024/10/21	ALBI	06/11/2025		Index Future	1161.1510	1161.1510	1158.7440	1158.7440	0.207	0.0000	0.0000
2024/10/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	C040	06/10/2015		Price Contribution	100.0000	100.0000	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	
2024/10/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/21	ES33	07/11/2024		Bond Future	11.1797	80.8477	11.2490	80.5182	0.621	0.0000	0.0000
2024/10/21	ES33	06/02/2025		Bond Future	11.3010	82.5221	11.3734	82.1860	0.641	0.0000	0.0000



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	
2024/10/21	ES33	06/02/2025	13.34 Call	Bond Future	8790.4800	8.7905	8454.4400	8.4544	3.823	0.0000	0.0000
2024/10/21	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	ES33	08/05/2025		Bond Future	11.4261	80.4216	11.5017	80.0789	0.662	0.0000	0.0000
2024/10/21	ES33	08/05/2025	12.73 Call	Bond Future	5649.5700	5.6496	5306.8900	5.3069	6.066	0.0000	0.0000
2024/10/21	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	ES33	07/08/2025		Bond Future	11.5682	82.0285	11.6472	81.6793	0.683	0.0000	0.0000
2024/10/21	ES33	07/08/2025	13.56 Call	Bond Future	8223.9100	8.2239	7874.7200	7.8747	4.246	0.0000	0.0000
2024/10/21	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	ES33	06/11/2025		Bond Future	11.7325	79.8362	11.8151	79.4806	0.705	0.0000	0.0000
2024/10/21	ES33	06/11/2025	12.01 Call	Bond Future	1186.0100	1.1860	830.3600	0.8304	29.987	0.0000	0.0000
2024/10/21	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	ES42	07/11/2024		Bond Future	11.6463	77.1417	11.6754	76.9666	0.250	0.0000	0.0000
2024/10/21	ES42	06/02/2025		Bond Future	11.7497	78.7393	11.7799	78.5608	0.257	0.0000	0.0000
2024/10/21	ES42	06/02/2025	13.71 Call	Bond Future	10345.8100	10.3458	10167.2900	10.1673	1.726	0.0000	0.0000
2024/10/21	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	ES42	08/05/2025		Bond Future	11.8602	76.0941	11.8915	75.9122	0.264	0.0000	0.0000
2024/10/21	ES42	08/05/2025	13.25 Call	Bond Future	7463.2400	7.4632	7281.3500	7.2814	2.437	0.0000	0.0000
2024/10/21	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	ES42	07/08/2025		Bond Future	11.9801	77.6134	12.0125	77.4282	0.270	0.0000	0.0000
2024/10/21	ES42	07/08/2025	13.79 Call	Bond Future	9341.1800	9.3412	9155.9900	9.1560	1.983	0.0000	0.0000
2024/10/21	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	ES42	06/11/2025		Bond Future	12.1132	74.8659	12.1468	74.6774	0.277	0.0000	0.0000
2024/10/21	ES42	06/11/2025	12.39 Call	Bond Future	1532.0200	1.5320	1343.5400	1.3435	12.303	0.0000	0.0000
2024/10/21	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	GOVI	07/11/2024	948.79 Call	GOVI	1074490.0000	107.4490	1052060.0000	105.2060	2.088	0.0000	0.0000
2024/10/21	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	GOVI	07/11/2024	948.80 Call	GOVI	1074390.0000	107.4390	1051960.0000	105.1960	2.088	0.0000	0.0000
2024/10/21	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	GOVI	07/11/2024	948.78 Call	GOVI	1074590.0000	107.4590	1052160.0000	105.2160	2.087	0.0000	0.0000
2024/10/21	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	GOVI	07/11/2024		GOVI	1056.2390	1056.2390	1053.9960	1053.9960	0.212	0.0000	0.0000
2024/10/21	GOVI	06/02/2025		GOVI	1077.8530	1077.8530	1075.5760	1075.5760	0.211	0.0000	0.0000
2024/10/21	GOVI	06/02/2025	972.00 Call	GOVI	1058530.0000	105.8530	1035760.0000	103.5760	2.151	0.0000	0.0000
2024/10/21	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	GOVI	08/05/2025		GOVI	1099.8070	1099.8070	1097.4930	1097.4930	0.210	0.0000	0.0000
2024/10/21	GOVI	08/05/2025	1,022.00 Call	GOVI	778070.0000	77.8070	754930.0000	75.4930	2.974	0.0000	0.0000
2024/10/21	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000



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	
2024/10/21	GOVI	07/08/2025		GOVI	1121.5660	1121.5660	1119.2210	1119.2210	0.209	0.0000	0.0000
2024/10/21	GOVI	07/08/2025	1,011. Call 00	GOVI	1105660.0000	110.5660	1082210.0000	108.2210	2.121	0.0000	0.0000
2024/10/21	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	GOVI	06/11/2025		GOVI	1143.3250	1143.3250	1140.9480	1140.9480	0.208	0.0000	0.0000
2024/10/21	GOVI	06/11/2025	1,112. Call 00	GOVI	313250.0000	31.3250	289480.0000	28.9480	7.588	0.0000	0.0000
2024/10/21	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/21	IGOV	07/11/2024		Index Future	368.1610	368.1610	367.9860	367.9860	0.048	0.0000	0.0000
2024/10/21	IGOV	06/02/2025		Index Future	375.7860	375.7860	375.6110	375.6110	0.047	0.0000	0.0000
2024/10/21	IGOV	08/05/2025		Index Future	383.5290	383.5290	383.3540	383.3540	0.046	0.0000	0.0000
2024/10/21	IGOV	07/08/2025		Index Future	391.2050	391.2050	391.0310	391.0310	0.044	0.0000	0.0000
2024/10/21	IGOV	06/11/2025		Index Future	398.8800	398.8800	398.7080	398.7080	0.043	0.0000	0.0000
2024/10/21	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/21	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	8.3300	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/21	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/21	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/21	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/21	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/21	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/21	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000





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	
2024/10/21	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/21	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/21	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/21	R035	07/11/2024	11.10 Call	Bond Future	2780.3600	2.7804	2551.5000	2.5515	8.231	0.0000	0.0000
2024/10/21	R035	07/11/2024	11.10 Put	Bond Future	61.5100	0.0615	57.3400	0.0573	6.779	0.0000	0.0000
2024/10/21	R035	07/11/2024	13.23 Call	Bond Future	13386.5300	13.3865	13161.8400	13.1618	1.678	0.0000	0.0000
2024/10/21	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	R035	07/11/2024	12.20 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/10/21	R035	07/11/2024	12.20 Call	Bond Future	8470.3600	8.4704	8245.6600	8.2457	2.653	0.0000	0.0000
2024/10/21	R035	07/11/2024		Bond Future	10.6143	91.0241	10.6537	90.7994	0.371	0.0000	0.0000
2024/10/21	R035	07/11/2024	12.18 Call	Bond Future	8370.5700	8.3706	8145.8700	8.1459	2.684	0.0000	0.0000
2024/10/21	R035	07/11/2024	12.18 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/10/21	R035	07/11/2024	12.19 Call	Bond Future	8420.4900	8.4205	8195.7900	8.1958	2.668	0.0000	0.0000
2024/10/21	R035	07/11/2024	12.19 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/10/21	R035	07/11/2024	12.17 Call	Bond Future	8320.6100	8.3206	8095.9100	8.0959	2.701	0.0000	0.0000
2024/10/21	R035	07/11/2024	12.17 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/10/21	R035	06/02/2025		Bond Future	10.7095	92.8867	10.7504	92.6578	0.382	0.0000	0.0000
2024/10/21	R035	06/02/2025	12.41 Call	Bond Future	8948.7700	8.9488	8722.6800	8.7227	2.526	0.0000	0.0000
2024/10/21	R035	06/02/2025	12.41 Put	Bond Future	83.2100	0.0832	86.0000	0.0860	3.353	0.0000	0.0000
2024/10/21	R035	06/02/2025	11.30 Call	Bond Future	3859.5200	3.8595	3665.5400	3.6655	5.026	0.0000	0.0000
2024/10/21	R035	06/02/2025	11.30 Put	Bond Future	635.0900	0.6351	669.9900	0.6700	5.495	0.0000	0.0000
2024/10/21	R035	06/02/2025	10.65 Call	Bond Future	1509.1700	1.5092	1379.9500	1.3800	8.562	0.0000	0.0000
2024/10/21	R035	06/02/2025	10.65 Put	Bond Future	1842.9800	1.8430	1942.6400	1.9426	5.408	0.0000	0.0000
2024/10/21	R035	06/02/2025	10.34 Put	Bond Future	2874.2700	2.8743	3016.3000	3.0163	4.941	0.0000	0.0000
2024/10/21	R035	06/02/2025	10.34 Call	Bond Future	772.6300	0.7726	685.7800	0.6858	11.241	0.0000	0.0000
2024/10/21	R035	06/02/2025	10.26 Put	Bond Future	3195.5200	3.1955	3348.4100	3.3484	4.785	0.0000	0.0000
2024/10/21	R035	06/02/2025	10.26 Call	Bond Future	629.9900	0.6300	554.0000	0.5540	12.062	0.0000	0.0000
2024/10/21	R035	08/05/2025	11.70 Call	Bond Future	5625.5600	5.6256	5430.2600	5.4303	3.472	0.0000	0.0000
2024/10/21	R035	08/05/2025	11.70 Put	Bond Future	892.1700	0.8922	930.1600	0.9302	4.258	0.0000	0.0000
2024/10/21	R035	08/05/2025	10.95 Call	Bond Future	2839.5800	2.8396	2691.5200	2.6915	5.214	0.0000	0.0000
2024/10/21	R035	08/05/2025	10.95 Put	Bond Future	2046.4800	2.0465	2131.7100	2.1317	4.165	0.0000	0.0000
2024/10/21	R035	08/05/2025	10.44 Put	Bond Future	3464.5900	3.4646	3596.3400	3.5963	3.803	0.0000	0.0000
2024/10/21	R035	08/05/2025	10.44 Call	Bond Future	1433.8200	1.4338	1332.2800	1.3323	7.082	0.0000	0.0000
2024/10/21	R035	08/05/2025	13.35 Call	Bond Future	12687.5900	12.6876	12457.9100	12.4579	1.810	0.0000	0.0000
2024/10/21	R035	08/05/2025	13.35 Put	Bond Future	98.8700	0.0989	102.4800	0.1025	3.651	0.0000	0.0000
2024/10/21	R035	08/05/2025	12.70 Call	Bond Future	9903.7000	9.9037	9681.1400	9.6811	2.247	0.0000	0.0000
2024/10/21	R035	08/05/2025	12.70 Put	Bond Future	283.1800	0.2832	293.9100	0.2939	3.789	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	
2024/10/21	R035	08/05/2025	11.46 Put	Bond Future	1169.1700	1.1692	1219.1900	1.2192	4.278	0.0000	0.0000
2024/10/21	R035	08/05/2025	11.46 Call	Bond Future	4668.3100	4.6683	4485.0400	4.4850	3.926	0.0000	0.0000
2024/10/21	R035	08/05/2025		Bond Future	10.8046	90.2665	10.8472	90.0332	0.394	0.0000	0.0000
2024/10/21	R035	08/05/2025	11.78 Call	Bond Future	5954.0000	5.9540	5755.2700	5.7553	3.338	0.0000	0.0000
2024/10/21	R035	08/05/2025	11.78 Put	Bond Future	814.6200	0.8146	849.1800	0.8492	4.242	0.0000	0.0000
2024/10/21	R035	07/08/2025		Bond Future	10.9152	92.0498	10.9596	91.8123	0.406	0.0000	0.0000
2024/10/21	R035	07/08/2025	12.65 Call	Bond Future	9340.5900	9.3406	9126.8300	9.1268	2.289	0.0000	0.0000
2024/10/21	R035	07/08/2025	12.65 Put	Bond Future	662.5600	0.6626	686.2700	0.6863	3.579	0.0000	0.0000
2024/10/21	R035	06/11/2025		Bond Future	11.0440	89.3230	11.0903	89.0812	0.419	0.0000	0.0000
2024/10/21	R035	06/11/2025	11.20 Call	Bond Future	4124.5300	4.1245	3977.0500	3.9771	3.576	0.0000	0.0000
2024/10/21	R035	06/11/2025	11.20 Put	Bond Future	3312.5600	3.3126	3406.8100	3.4068	2.845	0.0000	0.0000
2024/10/21	R053	07/11/2024		Bond Future	11.3186	103.9326	11.3429	103.7234	0.214	0.0000	0.0000
2024/10/21	R053	07/11/2024	12.80 Call	Bond Future	11500.1400	11.5001	11290.8300	11.2908	1.820	0.0000	0.0000
2024/10/21	R053	07/11/2024	12.80 Put	Bond Future	0.1700	0.0002	0.0600	0.0001	64.706	0.0000	0.0000
2024/10/21	R053	07/11/2024	12.81 Call	Bond Future	11569.6900	11.5697	11360.3900	11.3604	1.809	0.0000	0.0000
2024/10/21	R053	07/11/2024	12.81 Put	Bond Future	0.1600	0.0002	0.0600	0.0001	62.500	0.0000	0.0000
2024/10/21	R053	07/11/2024	12.79 Call	Bond Future	11430.5000	11.4305	11221.1900	11.2212	1.831	0.0000	0.0000
2024/10/21	R053	07/11/2024	12.79 Put	Bond Future	0.1800	0.0002	0.0700	0.0001	61.111	0.0000	0.0000
2024/10/21	R053	06/02/2025		Bond Future	11.4088	106.0593	11.4339	105.8462	0.220	0.0000	0.0000
2024/10/21	R053	06/02/2025	12.94 Call	Bond Future	11878.2400	11.8782	11664.8000	11.6648	1.797	0.0000	0.0000
2024/10/21	R053	06/02/2025	12.94 Put	Bond Future	199.2300	0.1992	198.9300	0.1989	0.151	0.0000	0.0000
2024/10/21	R053	08/05/2025		Bond Future	11.5030	102.3502	11.5290	102.1331	0.226	0.0000	0.0000
2024/10/21	R053	08/05/2025	12.64 Call	Bond Future	9869.0600	9.8691	9670.4900	9.6705	2.012	0.0000	0.0000
2024/10/21	R053	08/05/2025	12.64 Put	Bond Future	1086.0500	1.0861	1104.6200	1.1046	1.710	0.0000	0.0000
2024/10/21	R053	07/08/2025		Bond Future	11.6071	104.3710	11.6340	104.1500	0.231	0.0000	0.0000
2024/10/21	R053	07/08/2025	13.17 Call	Bond Future	12833.9500	12.8340	12632.7400	12.6327	1.568	0.0000	0.0000
2024/10/21	R053	07/08/2025	13.17 Put	Bond Future	1297.0200	1.2970	1316.8200	1.3168	1.527	0.0000	0.0000
2024/10/21	R053	06/11/2025		Bond Future	11.7217	100.5238	11.7495	100.2990	0.237	0.0000	0.0000
2024/10/21	R053	06/11/2025	11.76 Call	Bond Future	5500.3900	5.5004	5359.8400	5.3598	2.555	0.0000	0.0000
2024/10/21	R053	06/11/2025	11.76 Put	Bond Future	5190.9100	5.1909	5275.1300	5.2751	1.622	0.0000	0.0000
2024/10/21	R186	07/11/2024		Bond Future	8.2614	108.3617	8.3284	108.2311	0.810	0.0000	0.0000
2024/10/21	R186	07/11/2024	9.14 Call	Bond Future	1697.3600	1.6974	1566.7400	1.5667	7.695	0.0000	0.0000
2024/10/21	R186	07/11/2024	9.14 Put	Bond Future	0.5600	0.0006	0.5100	0.0005	8.929	0.0000	0.0000
2024/10/21	R186	07/11/2024	9.15 Call	Bond Future	1716.4200	1.7164	1585.8000	1.5858	7.610	0.0000	0.0000
2024/10/21	R186	07/11/2024	9.15 Put	Bond Future	0.5200	0.0005	0.4700	0.0005	9.615	0.0000	0.0000
2024/10/21	R186	07/11/2024	9.13 Call	Bond Future	1678.3000	1.6783	1547.6800	1.5477	7.783	0.0000	0.0000
2024/10/21	R186	07/11/2024	9.13 Put	Bond Future	0.6100	0.0006	0.5600	0.0006	8.197	0.0000	0.0000
2024/10/21	R186	06/02/2025		Bond Future	8.2576	105.2674	8.3342	105.1346	0.928	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/10/21	R186	06/02/2025	9.03 Call	Bond Future		1456.3500	1.4564	1342.4200	1.3424	7.823	0.0000	0.0000
2024/10/21	R186	06/02/2025	9.03 Put	Bond Future		128.0200	0.1280	146.9100	0.1469	14.756	0.0000	0.0000
2024/10/21	R186	08/05/2025		Bond Future		8.2628	107.4107	8.3523	107.2754	1.084	0.0000	0.0000
2024/10/21	R186	08/05/2025	8.47 Call	Bond Future		771.4100	0.7714	690.2500	0.6903	10.521	0.0000	0.0000
2024/10/21	R186	08/05/2025	8.47 Put	Bond Future		458.8000	0.4588	512.8700	0.5129	11.785	0.0000	0.0000
2024/10/21	R186	07/08/2025		Bond Future		8.3149	104.2223	8.4218	104.0848	1.286	0.0000	0.0000
2024/10/21	R186	07/08/2025	9.68 Call	Bond Future		1904.1100	1.9041	1788.7800	1.7888	6.057	0.0000	0.0000
2024/10/21	R186	07/08/2025	9.68 Put	Bond Future		169.0000	0.1690	191.0900	0.1911	13.071	0.0000	0.0000
2024/10/21	R186	07/08/2025	10.25 Call	Bond Future		2523.8900	2.5239	2397.8400	2.3978	4.994	0.0000	0.0000
2024/10/21	R186	07/08/2025	10.25 Put	Bond Future		76.4300	0.0764	87.8000	0.0878	14.876	0.0000	0.0000
2024/10/21	R186	07/08/2025	9.22 Put	Bond Future		272.6100	0.2726	306.1700	0.3062	12.311	0.0000	0.0000
2024/10/21	R186	07/08/2025	9.22 Call	Bond Future		1427.6500	1.4277	1323.7900	1.3238	7.275	0.0000	0.0000
2024/10/21	R186	06/11/2025		Bond Future		8.4261	106.2373	8.5583	106.0977	1.569	0.0000	0.0000
2024/10/21	R186	06/11/2025	8.13 Call	Bond Future		412.7200	0.4127	355.6600	0.3557	13.825	0.0000	0.0000
2024/10/21	R186	06/11/2025	8.13 Put	Bond Future		726.3600	0.7264	808.8900	0.8089	11.362	0.0000	0.0000
2024/10/21	R202	07/11/2024		Bond Future		269.0896	269.0896	268.8995	268.8995	0.071	0.0000	0.0000
2024/10/21	R202	06/02/2025		Bond Future		269.4710	269.4710	269.2780	269.2780	0.072	0.0000	0.0000
2024/10/21	R202	06/02/2025	266.79 Call	Bond Future		2680.9600	2.6810	2488.0000	2.4880	7.197	0.0000	0.0000
2024/10/21	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	R202	08/05/2025		Bond Future		275.0228	275.0228	274.8269	274.8269	0.071	0.0000	0.0000
2024/10/21	R202	08/05/2025	272.31 Call	Bond Future		2712.8000	2.7128	2516.9000	2.5169	7.221	0.0000	0.0000
2024/10/21	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	R202	07/08/2025		Bond Future		275.2267	275.2267	275.0282	275.0282	0.072	0.0000	0.0000
2024/10/21	R202	07/08/2025	271.60 Call	Bond Future		3626.7300	3.6267	3428.2100	3.4282	5.474	0.0000	0.0000
2024/10/21	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	R202	06/11/2025		Bond Future		280.6202	280.6202	280.4189	280.4189	0.072	0.0000	0.0000
2024/10/21	R202	06/11/2025	275.64 Call	Bond Future		4980.1700	4.9802	4778.9400	4.7789	4.041	0.0000	0.0000
2024/10/21	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	R209	07/11/2024	10.55 Put	Bond Future		1287.3000	1.2873	1407.4200	1.4074	9.331	0.0000	0.0000
2024/10/21	R209	07/11/2024	10.55 Call	Bond Future		236.4500	0.2365	154.3800	0.1544	34.709	0.0000	0.0000
2024/10/21	R209	07/11/2024	11.00 Call	Bond Future		1472.9900	1.4730	1277.7500	1.2778	13.255	0.0000	0.0000
2024/10/21	R209	07/11/2024	11.00 Put	Bond Future		216.1100	0.2161	223.0600	0.2231	3.216	0.0000	0.0000
2024/10/21	R209	07/11/2024		Bond Future		10.7525	71.5624	10.7919	71.3602	0.367	0.0000	0.0000
2024/10/21	R209	07/11/2024	12.22 Call	Bond Future		7030.4500	7.0305	6828.2300	6.8282	2.876	0.0000	0.0000
2024/10/21	R209	07/11/2024	12.22 Put	Bond Future		0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2024/10/21	R209	07/11/2024	12.23 Call	Bond Future		7075.0300	7.0750	6872.8100	6.8728	2.858	0.0000	0.0000
2024/10/21	R209	07/11/2024	12.23 Put	Bond Future		0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2024/10/21	R209	07/11/2024	12.21 Call	Bond Future		6985.8200	6.9858	6783.6000	6.7836	2.895	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	
2024/10/21	R209	07/11/2024	12.21 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2024/10/21	R209	06/02/2025		Bond Future	10.8379	73.0267	10.8787	72.8207	0.376	0.0000	0.0000
2024/10/21	R209	06/02/2025	12.44 Call	Bond Future	7614.8300	7.6148	7412.1300	7.4121	2.662	0.0000	0.0000
2024/10/21	R209	06/02/2025	12.44 Put	Bond Future	96.0300	0.0960	99.3600	0.0994	3.468	0.0000	0.0000
2024/10/21	R209	08/05/2025		Bond Future	10.9283	71.3586	10.9705	71.1487	0.387	0.0000	0.0000
2024/10/21	R209	08/05/2025	11.89 Call	Bond Future	5298.4900	5.2985	5119.3800	5.1194	3.380	0.0000	0.0000
2024/10/21	R209	08/05/2025	11.89 Put	Bond Future	719.6600	0.7197	750.5200	0.7505	4.288	0.0000	0.0000
2024/10/21	R209	07/08/2025		Bond Future	11.0307	72.7682	11.0745	72.5544	0.397	0.0000	0.0000
2024/10/21	R209	07/08/2025	12.68 Call	Bond Future	8157.2300	8.1572	7966.4300	7.9664	2.339	0.0000	0.0000
2024/10/21	R209	07/08/2025	12.68 Put	Bond Future	667.3200	0.6673	690.3300	0.6903	3.448	0.0000	0.0000
2024/10/21	R209	06/11/2025		Bond Future	11.1457	71.0229	11.1911	70.8052	0.408	0.0000	0.0000
2024/10/21	R209	06/11/2025	11.27 Call	Bond Future	3665.8000	3.6658	3533.7000	3.5337	3.604	0.0000	0.0000
2024/10/21	R209	06/11/2025	11.27 Put	Bond Future	3072.1000	3.0721	3157.7100	3.1577	2.787	0.0000	0.0000
2024/10/21	R210	07/11/2024		Bond Future	241.6376	241.6376	241.6452	241.6452	0.003	0.0000	0.0000
2024/10/21	R210	06/02/2025		Bond Future	246.6418	246.6418	246.6506	246.6506	0.004	0.0000	0.0000
2024/10/21	R210	06/02/2025	239.61 Call	Bond Future	7031.8400	7.0318	7040.6400	7.0406	0.125	0.0000	0.0000
2024/10/21	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	R210	08/05/2025		Bond Future	248.3322	248.3322	248.3419	248.3419	0.004	0.0000	0.0000
2024/10/21	R210	08/05/2025	248.03 Call	Bond Future	302.1900	0.3022	311.8900	0.3119	3.210	0.0000	0.0000
2024/10/21	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	R210	07/08/2025		Bond Future	253.2994	253.2994	253.3104	253.3104	0.004	0.0000	0.0000
2024/10/21	R210	07/08/2025	248.44 Call	Bond Future	4859.4100	4.8594	4870.4400	4.8704	0.227	0.0000	0.0000
2024/10/21	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	R210	06/11/2025		Bond Future	254.8092	254.8092	254.8218	254.8218	0.005	0.0000	0.0000
2024/10/21	R210	06/11/2025	252.14 Call	Bond Future	2669.2200	2.6692	2681.8100	2.6818	0.472	0.0000	0.0000
2024/10/21	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	R213	07/11/2024		Bond Future	9.6953	88.9053	9.7501	88.6719	0.565	0.0000	0.0000
2024/10/21	R213	07/11/2024	11.22 Call	Bond Future	6217.4100	6.2174	5983.7900	5.9838	3.758	0.0000	0.0000
2024/10/21	R213	07/11/2024	11.22 Put	Bond Future	0.3200	0.0003	0.1700	0.0002	46.875	0.0000	0.0000
2024/10/21	R213	07/11/2024	11.23 Call	Bond Future	6256.3200	6.2563	6022.7100	6.0227	3.734	0.0000	0.0000
2024/10/21	R213	07/11/2024	11.23 Put	Bond Future	0.3000	0.0003	0.1600	0.0002	46.667	0.0000	0.0000
2024/10/21	R213	07/11/2024	11.21 Call	Bond Future	6178.4700	6.1785	5944.8400	5.9448	3.781	0.0000	0.0000
2024/10/21	R213	07/11/2024	11.21 Put	Bond Future	0.3400	0.0003	0.1800	0.0002	47.059	0.0000	0.0000
2024/10/21	R213	06/02/2025		Bond Future	9.7730	90.7246	9.8307	90.4867	0.590	0.0000	0.0000
2024/10/21	R213	06/02/2025	11.35 Call	Bond Future	6289.1900	6.2892	6056.7000	6.0567	3.697	0.0000	0.0000
2024/10/21	R213	06/02/2025	11.35 Put	Bond Future	61.2200	0.0612	66.6500	0.0667	8.870	0.0000	0.0000
2024/10/21	R213	08/05/2025		Bond Future	9.8518	89.0136	9.9126	88.7711	0.616	0.0000	0.0000
2024/10/21	R213	08/05/2025	10.52 Call	Bond Future	3342.6300	3.3426	3155.2600	3.1553	5.605	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	
2024/10/21	R213	08/05/2025	10.52 Put	Bond Future	718.7800	0.7188	773.9300	0.7739	7.673	0.0000	0.0000
2024/10/21	R213	07/08/2025		Bond Future	9.9508	90.7727	10.0148	90.5258	0.644	0.0000	0.0000
2024/10/21	R213	07/08/2025	11.66 Call	Bond Future	6741.0200	6.7410	6521.6500	6.5217	3.254	0.0000	0.0000
2024/10/21	R213	07/08/2025	11.66 Put	Bond Future	435.4200	0.4354	462.9600	0.4630	6.325	0.0000	0.0000
2024/10/21	R213	06/11/2025		Bond Future	10.0756	88.9744	10.1433	88.7231	0.672	0.0000	0.0000
2024/10/21	R213	06/11/2025	10.05 Call	Bond Future	2372.4700	2.3725	2237.6000	2.2376	5.685	0.0000	0.0000
2024/10/21	R213	06/11/2025	10.05 Put	Bond Future	2467.6600	2.4677	2584.1200	2.5841	4.719	0.0000	0.0000
2024/10/21	R214	07/11/2024		Bond Future	11.1231	66.8467	11.1524	66.6872	0.263	0.0000	0.0000
2024/10/21	R214	07/11/2024	12.61 Call	Bond Future	7410.0500	7.4101	7250.5400	7.2505	2.153	0.0000	0.0000
2024/10/21	R214	07/11/2024	12.61 Put	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2024/10/21	R214	07/11/2024	12.62 Call	Bond Future	7455.4800	7.4555	7295.9700	7.2960	2.140	0.0000	0.0000
2024/10/21	R214	07/11/2024	12.62 Put	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2024/10/21	R214	07/11/2024	12.60 Call	Bond Future	7364.5900	7.3646	7205.0800	7.2051	2.166	0.0000	0.0000
2024/10/21	R214	07/11/2024	12.60 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2024/10/21	R214	06/02/2025		Bond Future	11.2111	68.2145	11.2414	68.0521	0.270	0.0000	0.0000
2024/10/21	R214	06/02/2025	12.71 Call	Bond Future	7494.4800	7.4945	7333.4200	7.3334	2.149	0.0000	0.0000
2024/10/21	R214	06/02/2025	12.71 Put	Bond Future	120.5700	0.1206	121.9900	0.1220	1.178	0.0000	0.0000
2024/10/21	R214	06/02/2025	13.63 Call	Bond Future	11302.5000	11.3025	11139.7200	11.1397	1.440	0.0000	0.0000
2024/10/21	R214	06/02/2025	13.63 Put	Bond Future	17.2700	0.0173	16.9700	0.0170	1.737	0.0000	0.0000
2024/10/21	R214	06/02/2025	12.25 Put	Bond Future	276.5900	0.2766	283.1200	0.2831	2.361	0.0000	0.0000
2024/10/21	R214	06/02/2025	12.25 Call	Bond Future	5528.1200	5.5281	5372.1700	5.3722	2.821	0.0000	0.0000
2024/10/21	R214	06/02/2025	11.75 Put	Bond Future	665.7700	0.6658	687.5900	0.6876	3.277	0.0000	0.0000
2024/10/21	R214	06/02/2025	11.75 Call	Bond Future	3472.7500	3.4728	3332.0900	3.3321	4.050	0.0000	0.0000
2024/10/21	R214	08/05/2025		Bond Future	11.2980	66.2993	11.3292	66.1336	0.276	0.0000	0.0000
2024/10/21	R214	08/05/2025	12.40 Call	Bond Future	6168.3500	6.1684	6019.9500	6.0200	2.406	0.0000	0.0000
2024/10/21	R214	08/05/2025	12.40 Put	Bond Future	683.3800	0.6834	700.6300	0.7006	2.524	0.0000	0.0000
2024/10/21	R214	07/08/2025		Bond Future	11.3960	67.6091	11.4282	67.4405	0.283	0.0000	0.0000
2024/10/21	R214	07/08/2025	12.97 Call	Bond Future	8270.7100	8.2707	8118.5300	8.1185	1.840	0.0000	0.0000
2024/10/21	R214	07/08/2025	12.97 Put	Bond Future	748.6300	0.7486	765.0300	0.7650	2.191	0.0000	0.0000
2024/10/21	R214	06/11/2025		Bond Future	11.5066	65.6157	11.5399	65.4442	0.289	0.0000	0.0000
2024/10/21	R214	06/11/2025	11.64 Call	Bond Future	3999.2600	3.9993	3890.0500	3.8901	2.731	0.0000	0.0000
2024/10/21	R214	06/11/2025	11.64 Put	Bond Future	3315.9000	3.3159	3378.2200	3.3782	1.879	0.0000	0.0000
2024/10/21	R248	07/11/2024	12.79 Call	Bond Future	9016.1200	9.0161	8853.8000	8.8538	1.800	0.0000	0.0000
2024/10/21	R248	07/11/2024	12.79 Put	Bond Future	0.1000	0.0001	0.0300	0.0000	70.000	0.0000	0.0000
2024/10/21	R248	07/11/2024	12.80 Call	Bond Future	9070.4600	9.0705	8908.1500	8.9082	1.789	0.0000	0.0000
2024/10/21	R248	07/11/2024	12.80 Put	Bond Future	0.0900	0.0001	0.0300	0.0000	66.667	0.0000	0.0000
2024/10/21	R248	07/11/2024	12.78 Call	Bond Future	8961.7000	8.9617	8799.3800	8.7994	1.811	0.0000	0.0000
2024/10/21	R248	07/11/2024	12.78 Put	Bond Future	0.1100	0.0001	0.0400	0.0000	63.636	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	
2024/10/21	R248	07/11/2024		Bond Future	11.2990	80.9190	11.3232	80.7567	0.214	0.0000	0.0000
2024/10/21	R248	06/02/2025		Bond Future	11.3908	82.5749	11.4158	82.4096	0.220	0.0000	0.0000
2024/10/21	R248	06/02/2025	12.71 Call	Bond Future	8169.6700	8.1697	8005.3100	8.0053	2.012	0.0000	0.0000
2024/10/21	R248	06/02/2025	12.71 Put	Bond Future	211.2000	0.2112	212.1400	0.2121	0.445	0.0000	0.0000
2024/10/21	R248	06/02/2025	10.30 Put	Bond Future	7902.0600	7.9021	8054.4700	8.0545	1.929	0.0000	0.0000
2024/10/21	R248	06/02/2025	10.30 Call	Bond Future	84.0900	0.0841	71.2000	0.0712	15.329	0.0000	0.0000
2024/10/21	R248	06/02/2025	11.00 Put	Bond Future	3510.6100	3.5106	3606.3100	3.6063	2.726	0.0000	0.0000
2024/10/21	R248	06/02/2025	11.00 Call	Bond Future	852.1800	0.8522	782.5800	0.7826	8.167	0.0000	0.0000
2024/10/21	R248	06/02/2025	11.70 Call	Bond Future	3200.3100	3.2003	3065.5800	3.0656	4.210	0.0000	0.0000
2024/10/21	R248	06/02/2025	11.70 Put	Bond Future	1199.7900	1.1998	1230.3600	1.2304	2.548	0.0000	0.0000
2024/10/21	R248	08/05/2025		Bond Future	11.4812	79.8082	11.5071	79.6398	0.225	0.0000	0.0000
2024/10/21	R248	08/05/2025	12.60 Call	Bond Future	7587.9900	7.5880	7434.1700	7.4342	2.027	0.0000	0.0000
2024/10/21	R248	08/05/2025	12.60 Put	Bond Future	836.3600	0.8364	850.9500	0.8510	1.744	0.0000	0.0000
2024/10/21	R248	07/08/2025		Bond Future	11.5829	81.3846	11.6096	81.2132	0.231	0.0000	0.0000
2024/10/21	R248	07/08/2025	13.21 Call	Bond Future	10300.0200	10.3000	10142.8400	10.1428	1.526	0.0000	0.0000
2024/10/21	R248	07/08/2025	13.21 Put	Bond Future	949.4400	0.9494	963.6600	0.9637	1.498	0.0000	0.0000
2024/10/21	R248	06/11/2025		Bond Future	11.6968	78.5144	11.7244	78.3400	0.237	0.0000	0.0000
2024/10/21	R248	06/11/2025	11.74 Call	Bond Future	4447.3900	4.4474	4337.4000	4.3374	2.473	0.0000	0.0000
2024/10/21	R248	06/11/2025	11.74 Put	Bond Future	4175.2300	4.1752	4239.6100	4.2396	1.542	0.0000	0.0000
2024/10/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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