



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/08/2024 TO 16/08/2024

| 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2024/08/16 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2025 | 07/11/2024 | | Bond Future | 185.7224 | 185.7224 | 185.6880 | 0.019 | 0.0000 | 0.0000 |
| 2024/08/16 | 2029 | 07/11/2024 | | Bond Future | 133.7561 | 133.7561 | 133.8163 | 0.045 | 0.0000 | 0.0000 |
| 2024/08/16 | 2029 | 06/02/2025 | | Bond Future | 136.6229 | 136.6229 | 136.6485 | 0.019 | 0.0000 | 0.0000 |
| 2024/08/16 | 2029 | 06/02/2025 | 132.40 Call | Bond Future | 4222.8600 | 4.2229 | 4248.4900 | 0.607 | 0.0000 | 0.0000 |
| 2024/08/16 | 2029 | 06/02/2025 | 132.40 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2029 | 08/05/2025 | | Bond Future | 138.0811 | 138.0811 | 138.0136 | 0.049 | 0.0000 | 0.0000 |

Open Interest

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/16 | 2029 | 08/05/2025 | 137.85 Call | Bond Future | 231.1200 | 0.2311 | 163.5700 | 0.1636 | 29.227 | 0.0000 | 0.0000 |
| 2024/08/16 | 2029 | 08/05/2025 | 137.85 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2029 | 07/08/2025 | | Bond Future | 140.9426 | 140.9426 | 140.7858 | 140.7858 | 0.111 | 0.0000 | 0.0000 |
| 2024/08/16 | 2029 | 07/08/2025 | 137.41 Call | Bond Future | 3532.6400 | 3.5326 | 3375.7800 | 3.3758 | 4.440 | 0.0000 | 0.0000 |
| 2024/08/16 | 2029 | 07/08/2025 | 137.41 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2029 | 06/11/2025 | | Bond Future | 142.3350 | 142.3350 | 142.1162 | 142.1162 | 0.154 | 0.0000 | 0.0000 |
| 2024/08/16 | 2029 | 06/11/2025 | 139.79 Call | Bond Future | 2544.9700 | 2.5450 | 2326.2300 | 2.3262 | 8.595 | 0.0000 | 0.0000 |
| 2024/08/16 | 2029 | 06/11/2025 | 139.79 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/11/2024 | 10.21 Put | Bond Future | 186.7300 | 0.1867 | 215.3200 | 0.2153 | 15.311 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/11/2024 | 10.21 Call | Bond Future | 4221.1800 | 4.2212 | 3552.3600 | 3.5524 | 15.844 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/11/2024 | 10.71 Put | Bond Future | 67.0800 | 0.0671 | 72.7000 | 0.0727 | 8.378 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/11/2024 | 10.71 Call | Bond Future | 5953.4700 | 5.9535 | 5261.6800 | 5.2617 | 11.620 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/11/2024 | 11.91 Call | Bond Future | 10147.1100 | 10.1471 | 9449.3100 | 9.4493 | 6.877 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/11/2024 | 11.91 Put | Bond Future | 2.6900 | 0.0027 | 2.3000 | 0.0023 | 14.498 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/11/2024 | | Bond Future | 9.1629 | 97.4999 | 9.3400 | 96.8025 | 1.932 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/11/2024 | 10.75 Call | Bond Future | 6094.1900 | 6.0942 | 5401.6000 | 5.4016 | 11.365 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/11/2024 | 10.75 Put | Bond Future | 61.6600 | 0.0617 | 66.4800 | 0.0665 | 7.817 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/11/2024 | 10.76 Call | Bond Future | 6129.3800 | 6.1294 | 5436.6000 | 5.4366 | 11.303 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/11/2024 | 10.76 Put | Bond Future | 60.3700 | 0.0604 | 65.0000 | 0.0650 | 7.669 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/11/2024 | 10.74 Call | Bond Future | 6059.0000 | 6.0590 | 5366.6100 | 5.3666 | 11.427 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/11/2024 | 10.74 Put | Bond Future | 62.9800 | 0.0630 | 68.0000 | 0.0680 | 7.971 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 06/02/2025 | | Bond Future | 9.1948 | 95.5560 | 9.3898 | 94.8179 | 2.120 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 06/02/2025 | 10.68 Call | Bond Future | 5755.1200 | 5.7551 | 5034.8500 | 5.0349 | 12.515 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 06/02/2025 | 10.68 Put | Bond Future | 305.1500 | 0.3052 | 322.9700 | 0.3230 | 5.840 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 06/02/2025 | 8.68 Put | Bond Future | 2732.4100 | 2.7324 | 3261.9700 | 3.2620 | 19.381 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 06/02/2025 | 8.68 Call | Bond Future | 748.5200 | 0.7485 | 539.9900 | 0.5400 | 27.859 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 06/02/2025 | 9.18 Put | Bond Future | 1591.9500 | 1.5920 | 1982.5600 | 1.9826 | 24.537 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 06/02/2025 | 9.18 Call | Bond Future | 1535.4600 | 1.5355 | 1187.9800 | 1.1880 | 22.630 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 06/02/2025 | 9.69 Call | Bond Future | 2718.5200 | 2.7185 | 2233.3500 | 2.2334 | 17.847 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 06/02/2025 | 9.69 Put | Bond Future | 857.2600 | 0.8573 | 1110.1800 | 1.1102 | 29.503 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 08/05/2025 | 8.68 Put | Bond Future | 3082.7900 | 3.0828 | 3651.6200 | 3.6516 | 18.452 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 08/05/2025 | 8.68 Call | Bond Future | 986.9400 | 0.9869 | 736.3200 | 0.7363 | 25.394 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 08/05/2025 | 9.18 Put | Bond Future | 2021.9100 | 2.0219 | 2465.1600 | 2.4652 | 21.922 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 08/05/2025 | 9.18 Call | Bond Future | 1777.4800 | 1.7775 | 1401.2800 | 1.4013 | 21.165 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 08/05/2025 | 9.99 Call | Bond Future | 3636.0200 | 3.6360 | 3074.7500 | 3.0748 | 15.436 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 08/05/2025 | 9.99 Put | Bond Future | 972.0100 | 0.9720 | 1230.1900 | 1.2302 | 26.561 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 08/05/2025 | 12.28 Call | Bond Future | 10422.9000 | 10.4229 | 9593.8100 | 9.5938 | 7.955 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 08/05/2025 | 12.28 Put | Bond Future | 107.0900 | 0.1071 | 97.4500 | 0.0975 | 9.002 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/16 | 2030 | 08/05/2025 | 10.69 Put | Bond Future | 592.9500 | 0.5930 | 655.4900 | 0.6555 | 10.547 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 08/05/2025 | 10.69 Call | Bond Future | 5683.0600 | 5.6831 | 4926.1500 | 4.9262 | 13.319 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 08/05/2025 | 11.86 Call | Bond Future | 9159.8300 | 9.1598 | 8331.3900 | 8.3314 | 9.044 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 08/05/2025 | 11.86 Put | Bond Future | 187.1700 | 0.1872 | 178.1800 | 0.1782 | 4.803 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 08/05/2025 | 10.31 Put | Bond Future | 826.4500 | 0.8265 | 924.2500 | 0.9243 | 11.834 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 08/05/2025 | 10.31 Call | Bond Future | 4609.3800 | 4.6094 | 3887.7300 | 3.8877 | 15.656 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 08/05/2025 | | Bond Future | 9.2469 | 97.5499 | 9.4727 | 96.7304 | 2.442 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 08/05/2025 | 9.93 Call | Bond Future | 3600.8800 | 3.6009 | 2929.9200 | 2.9299 | 18.633 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 08/05/2025 | 9.93 Put | Bond Future | 1148.5400 | 1.1485 | 1297.0300 | 1.2970 | 12.929 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/08/2025 | 12.12 Call | Bond Future | 9457.8900 | 9.4579 | 8554.2900 | 8.5543 | 9.554 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/08/2025 | 12.12 Put | Bond Future | 276.7900 | 0.2768 | 271.1600 | 0.2712 | 2.034 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/08/2025 | 10.48 Put | Bond Future | 1038.8900 | 1.0389 | 1109.2200 | 1.1092 | 6.770 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/08/2025 | 10.48 Call | Bond Future | 4991.4500 | 4.9915 | 4163.8100 | 4.1638 | 16.581 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/08/2025 | | Bond Future | 9.3153 | 95.5368 | 9.5746 | 94.6389 | 2.784 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/08/2025 | 11.11 Call | Bond Future | 6678.0600 | 6.6781 | 5805.3000 | 5.8053 | 13.069 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 07/08/2025 | 11.11 Put | Bond Future | 671.7900 | 0.6718 | 697.0000 | 0.6970 | 3.753 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 06/11/2025 | | Bond Future | 9.3982 | 97.4364 | 9.6876 | 96.4817 | 3.079 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 06/11/2025 | 9.54 Call | Bond Future | 2690.6300 | 2.6906 | 2047.2000 | 2.0472 | 23.914 | 0.0000 | 0.0000 |
| 2024/08/16 | 2030 | 06/11/2025 | 9.54 Put | Bond Future | 2221.2900 | 2.2213 | 2532.5900 | 2.5326 | 14.014 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 9.75 Put | Bond Future | 2010.0200 | 2.0100 | 2451.2000 | 2.4512 | 21.949 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 9.75 Call | Bond Future | 1136.1200 | 1.1361 | 710.6000 | 0.7106 | 37.454 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 9.90 Put | Bond Future | 1618.6400 | 1.6186 | 1996.4900 | 1.9965 | 23.344 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 9.90 Call | Bond Future | 1478.8000 | 1.4788 | 989.9500 | 0.9900 | 33.057 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 10.60 Call | Bond Future | 3699.2800 | 3.6993 | 2985.6200 | 2.9856 | 19.292 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 10.60 Put | Bond Future | 510.3500 | 0.5104 | 663.3900 | 0.6634 | 29.987 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 11.11 Put | Bond Future | 198.1800 | 0.1982 | 265.6700 | 0.2657 | 34.055 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 11.11 Call | Bond Future | 5715.2700 | 5.7153 | 4916.0600 | 4.9161 | 13.984 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 11.61 Put | Bond Future | 74.3700 | 0.0744 | 102.7000 | 0.1027 | 38.093 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 11.61 Call | Bond Future | 7797.8700 | 7.7979 | 6959.5000 | 6.9595 | 10.751 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 12.95 Call | Bond Future | 13288.1600 | 13.2882 | 12421.6300 | 12.4216 | 6.521 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 12.95 Put | Bond Future | 1.9000 | 0.0019 | 2.0700 | 0.0021 | 8.947 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | | Bond Future | 9.9288 | 92.3173 | 10.1082 | 91.4506 | 1.807 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 13.36 Call | Bond Future | 14892.3300 | 14.8923 | 14025.6400 | 14.0256 | 5.820 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 13.36 Put | Bond Future | 0.4500 | 0.0005 | 0.4600 | 0.0005 | 2.222 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 11.64 Put | Bond Future | 70.0300 | 0.0700 | 96.9200 | 0.0969 | 38.398 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 11.64 Call | Bond Future | 7923.5800 | 7.9236 | 7083.7700 | 7.0838 | 10.599 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 11.48 Call | Bond Future | 7253.2100 | 7.2532 | 6422.1400 | 6.4221 | 11.458 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 11.48 Put | Bond Future | 96.2800 | 0.0963 | 131.9100 | 0.1319 | 37.007 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/16 | 2032 | 07/11/2024 | 11.49 Call | Bond Future | 7295.0800 | 7.2951 | 6463.3800 | 6.4634 | 11.401 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 11.49 Put | Bond Future | 94.4000 | 0.0944 | 129.4000 | 0.1294 | 37.076 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 11.47 Call | Bond Future | 7211.3800 | 7.2114 | 6380.9000 | 6.3809 | 11.516 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/11/2024 | 11.47 Put | Bond Future | 98.2400 | 0.0982 | 134.4600 | 0.1345 | 36.869 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 06/02/2025 | | Bond Future | 9.9936 | 94.2733 | 10.1871 | 93.3635 | 1.936 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 06/02/2025 | 11.72 Call | Bond Future | 8069.6700 | 8.0697 | 7165.0900 | 7.1651 | 11.210 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 06/02/2025 | 11.72 Put | Bond Future | 344.2100 | 0.3442 | 349.3900 | 0.3494 | 1.505 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 06/02/2025 | 9.42 Put | Bond Future | 3658.2100 | 3.6582 | 4322.0400 | 4.3220 | 18.146 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 06/02/2025 | 9.42 Call | Bond Future | 891.1400 | 0.8911 | 645.2100 | 0.6452 | 27.597 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 06/02/2025 | 9.92 Put | Bond Future | 2201.7500 | 2.2018 | 2698.8400 | 2.6988 | 22.577 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 06/02/2025 | 9.92 Call | Bond Future | 1852.3700 | 1.8524 | 1439.7000 | 1.4397 | 22.278 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 06/02/2025 | 10.61 Call | Bond Future | 3865.7700 | 3.8658 | 3238.2200 | 3.2382 | 16.234 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 06/02/2025 | 10.61 Put | Bond Future | 1006.8400 | 1.0068 | 1289.0500 | 1.2891 | 28.029 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 08/05/2025 | 9.42 Put | Bond Future | 4229.5700 | 4.2296 | 4931.5300 | 4.9315 | 16.596 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 08/05/2025 | 9.42 Call | Bond Future | 1181.1700 | 1.1812 | 891.0600 | 0.8911 | 24.561 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 08/05/2025 | 9.92 Put | Bond Future | 2824.8600 | 2.8249 | 3378.8900 | 3.3789 | 19.613 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 08/05/2025 | 9.92 Call | Bond Future | 2137.4100 | 2.1374 | 1699.3700 | 1.6994 | 20.494 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 08/05/2025 | 10.97 Call | Bond Future | 5154.9400 | 5.1549 | 4441.6500 | 4.4417 | 13.837 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 08/05/2025 | 10.97 Put | Bond Future | 1123.3100 | 1.1233 | 1402.0900 | 1.4021 | 24.818 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 08/05/2025 | | Bond Future | 10.0687 | 92.0752 | 10.2857 | 91.0831 | 2.156 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 08/05/2025 | 10.91 Call | Bond Future | 5162.9300 | 5.1629 | 4255.5800 | 4.2556 | 17.574 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 08/05/2025 | 10.91 Put | Bond Future | 1392.5500 | 1.3926 | 1477.2700 | 1.4773 | 6.084 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/08/2025 | | Bond Future | 10.1562 | 93.9594 | 10.3977 | 92.8883 | 2.377 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/08/2025 | 12.01 Call | Bond Future | 8817.4900 | 8.8175 | 7799.8100 | 7.7998 | 11.542 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 07/08/2025 | 12.01 Put | Bond Future | 989.4900 | 0.9895 | 1042.8200 | 1.0428 | 5.390 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 06/11/2025 | | Bond Future | 10.2645 | 91.6657 | 10.5276 | 90.5359 | 2.563 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 06/11/2025 | 10.42 Call | Bond Future | 3876.4500 | 3.8765 | 3006.3200 | 3.0063 | 22.447 | 0.0000 | 0.0000 |
| 2024/08/16 | 2032 | 06/11/2025 | 10.42 Put | Bond Future | 3206.6800 | 3.2067 | 3466.3400 | 3.4663 | 8.097 | 0.0000 | 0.0000 |
| 2024/08/16 | 2033 | 07/11/2024 | | Bond Future | 127.0401 | 127.0401 | 127.0150 | 127.0150 | 0.020 | 0.0000 | 0.0000 |
| 2024/08/16 | 2033 | 06/02/2025 | | Bond Future | 129.7632 | 129.7632 | 129.7036 | 129.7036 | 0.046 | 0.0000 | 0.0000 |
| 2024/08/16 | 2033 | 06/02/2025 | 124.94 Call | Bond Future | 4823.1600 | 4.8232 | 4763.5500 | 4.7636 | 1.236 | 0.0000 | 0.0000 |
| 2024/08/16 | 2033 | 06/02/2025 | 124.94 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2033 | 08/05/2025 | | Bond Future | 130.9764 | 130.9764 | 130.8270 | 130.8270 | 0.114 | 0.0000 | 0.0000 |
| 2024/08/16 | 2033 | 08/05/2025 | 130.62 Call | Bond Future | 356.3600 | 0.3564 | 207.0100 | 0.2070 | 41.910 | 0.0000 | 0.0000 |
| 2024/08/16 | 2033 | 08/05/2025 | 130.62 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2033 | 07/08/2025 | | Bond Future | 133.6909 | 133.6909 | 133.4552 | 133.4552 | 0.176 | 0.0000 | 0.0000 |
| 2024/08/16 | 2033 | 07/08/2025 | 128.65 Call | Bond Future | 5040.8900 | 5.0409 | 4805.1900 | 4.8052 | 4.676 | 0.0000 | 0.0000 |
| 2024/08/16 | 2033 | 07/08/2025 | 128.65 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/16 | 2033 | 06/11/2025 | | Bond Future | 134.8348 | 134.8348 | 134.5389 | 134.5389 | 0.219 | 0.0000 | 0.0000 |
| 2024/08/16 | 2033 | 06/11/2025 | 133.14 Call | Bond Future | 1694.7500 | 1.6948 | 1398.9400 | 1.3989 | 17.454 | 0.0000 | 0.0000 |
| 2024/08/16 | 2033 | 06/11/2025 | 133.14 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 07/11/2024 | | Bond Future | 11.0493 | 85.5027 | 11.1901 | 84.6902 | 1.274 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 07/11/2024 | 12.58 Call | Bond Future | 8416.0400 | 8.4160 | 7614.2800 | 7.6143 | 9.527 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 07/11/2024 | 12.58 Put | Bond Future | 156.6000 | 0.1566 | 167.3200 | 0.1673 | 6.845 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 07/11/2024 | 12.59 Call | Bond Future | 8463.3200 | 8.4633 | 7661.2300 | 7.6612 | 9.477 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 07/11/2024 | 12.59 Put | Bond Future | 153.8700 | 0.1539 | 164.2600 | 0.1643 | 6.752 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 07/11/2024 | 12.57 Call | Bond Future | 8368.7700 | 8.3688 | 7567.3900 | 7.5674 | 9.576 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 07/11/2024 | 12.57 Put | Bond Future | 159.3800 | 0.1594 | 170.4800 | 0.1705 | 6.964 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 06/02/2025 | | Bond Future | 11.1354 | 83.0539 | 11.2856 | 82.2015 | 1.349 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 06/02/2025 | 12.76 Call | Bond Future | 9109.3300 | 9.1093 | 8264.4800 | 8.2645 | 9.275 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 06/02/2025 | 12.76 Put | Bond Future | 516.1300 | 0.5161 | 523.6500 | 0.5237 | 1.457 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 08/05/2025 | | Bond Future | 11.2348 | 84.7864 | 11.4013 | 83.8588 | 1.482 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 08/05/2025 | 12.25 Call | Bond Future | 7029.1200 | 7.0291 | 6133.7100 | 6.1337 | 12.739 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 08/05/2025 | 12.25 Put | Bond Future | 1594.5500 | 1.5946 | 1626.7200 | 1.6267 | 2.017 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 08/05/2025 | 12.55 Put | Bond Future | 1264.0800 | 1.2641 | 1271.8600 | 1.2719 | 0.615 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 08/05/2025 | 12.55 Call | Bond Future | 8207.1400 | 8.2071 | 7287.3400 | 7.2873 | 11.207 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 08/05/2025 | 13.30 Put | Bond Future | 710.0900 | 0.7101 | 680.6800 | 0.6807 | 4.142 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 08/05/2025 | 13.30 Call | Bond Future | 11243.8100 | 11.2438 | 10286.8200 | 10.2868 | 8.511 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 08/05/2025 | 13.35 Put | Bond Future | 683.6500 | 0.6837 | 644.7200 | 0.6447 | 5.694 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 08/05/2025 | 13.35 Call | Bond Future | 11447.9300 | 11.4479 | 10481.4200 | 10.4814 | 8.443 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 07/08/2025 | | Bond Future | 11.3463 | 82.2606 | 11.5294 | 81.2605 | 1.614 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 07/08/2025 | 13.01 Call | Bond Future | 10085.9000 | 10.0859 | 8991.5500 | 8.9916 | 10.850 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 07/08/2025 | 13.01 Put | Bond Future | 1597.8900 | 1.5979 | 1503.6400 | 1.5036 | 5.898 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 06/11/2025 | | Bond Future | 11.4645 | 83.8942 | 11.6612 | 82.8408 | 1.716 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 06/11/2025 | 11.63 Call | Bond Future | 5135.6000 | 5.1356 | 4245.4200 | 4.2454 | 17.334 | 0.0000 | 0.0000 |
| 2024/08/16 | 2037 | 06/11/2025 | 11.63 Put | Bond Future | 4248.0800 | 4.2481 | 4411.2800 | 4.4113 | 3.842 | 0.0000 | 0.0000 |
| 2024/08/16 | 2038 | 07/11/2024 | | Bond Future | 138.8591 | 138.8591 | 138.9859 | 138.9859 | 0.091 | 0.0000 | 0.0000 |
| 2024/08/16 | 2038 | 06/02/2025 | | Bond Future | 139.7242 | 139.7242 | 139.8162 | 139.8162 | 0.066 | 0.0000 | 0.0000 |
| 2024/08/16 | 2038 | 06/02/2025 | 135.23 Call | Bond Future | 4494.2400 | 4.4942 | 4586.1500 | 4.5862 | 2.045 | 0.0000 | 0.0000 |
| 2024/08/16 | 2038 | 06/02/2025 | 135.23 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2038 | 08/05/2025 | | Bond Future | 142.6744 | 142.6744 | 142.6721 | 142.6721 | 0.002 | 0.0000 | 0.0000 |
| 2024/08/16 | 2038 | 08/05/2025 | 139.68 Call | Bond Future | 2994.3500 | 2.9944 | 2992.1300 | 2.9921 | 0.074 | 0.0000 | 0.0000 |
| 2024/08/16 | 2038 | 08/05/2025 | 139.68 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2038 | 07/08/2025 | | Bond Future | 143.4801 | 143.4801 | 143.3859 | 143.3859 | 0.066 | 0.0000 | 0.0000 |
| 2024/08/16 | 2038 | 07/08/2025 | 139.56 Call | Bond Future | 3920.1000 | 3.9201 | 3825.8900 | 3.8259 | 2.403 | 0.0000 | 0.0000 |
| 2024/08/16 | 2038 | 07/08/2025 | 139.56 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/16 | 2038 | 06/11/2025 | | Bond Future | 146.3727 | 146.3727 | 146.2174 | 146.2174 | 0.106 | 0.0000 | 0.0000 |
| 2024/08/16 | 2038 | 06/11/2025 | 143.88 Call | Bond Future | 2492.6900 | 2.4927 | 2337.4300 | 2.3374 | 6.229 | 0.0000 | 0.0000 |
| 2024/08/16 | 2038 | 06/11/2025 | 143.88 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 07/11/2024 | 12.10 Put | Bond Future | 552.8500 | 0.5529 | 672.8000 | 0.6728 | 21.697 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 07/11/2024 | 12.10 Call | Bond Future | 5570.2800 | 5.5703 | 4620.4100 | 4.6204 | 17.052 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 07/11/2024 | 12.60 Call | Bond Future | 8043.2600 | 8.0433 | 7016.6100 | 7.0166 | 12.764 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 07/11/2024 | 12.60 Put | Bond Future | 236.2100 | 0.2362 | 279.3800 | 0.2794 | 18.276 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 07/11/2024 | 13.15 Call | Bond Future | 10792.7500 | 10.7928 | 9735.3400 | 9.7353 | 9.797 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 07/11/2024 | 13.15 Put | Bond Future | 90.3700 | 0.0904 | 102.7800 | 0.1028 | 13.732 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 07/11/2024 | | Bond Future | 11.2657 | 86.1957 | 11.4371 | 85.1258 | 1.521 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 07/11/2024 | 12.85 Call | Bond Future | 9297.5800 | 9.2976 | 8252.7200 | 8.2527 | 11.238 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 07/11/2024 | 12.85 Put | Bond Future | 152.7000 | 0.1527 | 177.6600 | 0.1777 | 16.346 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 07/11/2024 | 12.86 Call | Bond Future | 9347.6900 | 9.3477 | 8302.2300 | 8.3022 | 11.184 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 07/11/2024 | 12.86 Put | Bond Future | 150.0600 | 0.1501 | 174.4200 | 0.1744 | 16.234 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 07/11/2024 | 12.84 Call | Bond Future | 9247.4600 | 9.2475 | 8203.1600 | 8.2032 | 11.293 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 07/11/2024 | 12.84 Put | Bond Future | 155.3900 | 0.1554 | 180.9100 | 0.1809 | 16.423 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 06/02/2025 | | Bond Future | 11.3527 | 83.5109 | 11.5342 | 82.3956 | 1.598 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 06/02/2025 | 12.95 Call | Bond Future | 9700.1600 | 9.7002 | 8583.3500 | 8.5834 | 11.513 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 06/02/2025 | 12.95 Put | Bond Future | 614.6800 | 0.6147 | 613.0900 | 0.6131 | 0.259 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 06/02/2025 | 11.00 Put | Bond Future | 4210.8900 | 4.2109 | 4658.9200 | 4.6589 | 10.640 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 06/02/2025 | 11.00 Call | Bond Future | 1976.9400 | 1.9769 | 1309.7500 | 1.3098 | 33.749 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 06/02/2025 | 11.70 Call | Bond Future | 4276.0300 | 4.2760 | 3334.9200 | 3.3349 | 22.009 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 06/02/2025 | 11.70 Put | Bond Future | 2161.3000 | 2.1613 | 2335.4100 | 2.3354 | 8.056 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 06/02/2025 | 12.20 Call | Bond Future | 6331.9300 | 6.3319 | 5282.5700 | 5.2826 | 16.573 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 06/02/2025 | 12.20 Put | Bond Future | 1312.9600 | 1.3130 | 1378.8200 | 1.3788 | 5.016 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 08/05/2025 | | Bond Future | 11.4518 | 85.2527 | 11.6496 | 84.0566 | 1.728 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 08/05/2025 | 12.63 Call | Bond Future | 8262.1800 | 8.2622 | 7143.2900 | 7.1433 | 13.542 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 08/05/2025 | 12.63 Put | Bond Future | 1508.9800 | 1.5090 | 1586.2100 | 1.5862 | 5.118 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 08/05/2025 | 13.43 Put | Bond Future | 819.2300 | 0.8192 | 835.5400 | 0.8355 | 1.991 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 08/05/2025 | 13.43 Call | Bond Future | 11688.5800 | 11.6886 | 10508.7700 | 10.5088 | 10.094 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 08/05/2025 | 12.75 Put | Bond Future | 1375.7400 | 1.3757 | 1439.4200 | 1.4394 | 4.629 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 08/05/2025 | 12.75 Call | Bond Future | 8769.2200 | 8.7692 | 7636.7800 | 7.6368 | 12.914 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 08/05/2025 | 13.50 Put | Bond Future | 777.4000 | 0.7774 | 790.8200 | 0.7908 | 1.726 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 08/05/2025 | 13.50 Call | Bond Future | 11990.3900 | 11.9904 | 10807.6900 | 10.8077 | 9.864 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 07/08/2025 | | Bond Future | 11.5620 | 82.4856 | 11.7767 | 81.2113 | 1.857 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 07/08/2025 | 13.29 Call | Bond Future | 11125.5400 | 11.1255 | 9801.1200 | 9.8011 | 11.904 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 07/08/2025 | 13.29 Put | Bond Future | 1662.1600 | 1.6622 | 1612.0700 | 1.6121 | 3.014 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 06/11/2025 | | Bond Future | 11.6777 | 84.1232 | 11.9063 | 82.7902 | 1.958 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/16 | 2040 | 06/11/2025 | 11.84 Call | Bond Future | 5553.8700 | 5.5539 | 4507.1800 | 4.5072 | 18.846 | 0.0000 | 0.0000 |
| 2024/08/16 | 2040 | 06/11/2025 | 11.84 Put | Bond Future | 4604.2400 | 4.6042 | 4890.5400 | 4.8905 | 6.218 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 07/11/2024 | 12.25 Call | Bond Future | 6145.1300 | 6.1451 | 5161.5700 | 5.1616 | 16.006 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 07/11/2024 | 12.25 Put | Bond Future | 494.8200 | 0.4948 | 545.1600 | 0.5452 | 10.173 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 07/11/2024 | 12.00 Call | Bond Future | 4932.8400 | 4.9328 | 3993.9900 | 3.9940 | 19.033 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 07/11/2024 | 12.00 Put | Bond Future | 747.5300 | 0.7475 | 842.5800 | 0.8426 | 12.715 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 07/11/2024 | 12.50 Call | Bond Future | 7394.5500 | 7.3946 | 6384.4100 | 6.3844 | 13.661 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 07/11/2024 | 12.50 Put | Bond Future | 325.3600 | 0.3254 | 349.1200 | 0.3491 | 7.303 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 07/11/2024 | | Bond Future | 11.3274 | 82.4280 | 11.4881 | 81.3941 | 1.419 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 07/11/2024 | 12.91 Call | Bond Future | 9462.4100 | 9.4624 | 8431.6900 | 8.4317 | 10.893 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 07/11/2024 | 12.91 Put | Bond Future | 161.5200 | 0.1615 | 164.7000 | 0.1647 | 1.969 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 07/11/2024 | 12.92 Call | Bond Future | 9512.6700 | 9.5127 | 8481.6400 | 8.4816 | 10.838 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 07/11/2024 | 12.92 Put | Bond Future | 158.7800 | 0.1588 | 161.6500 | 0.1617 | 1.808 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 07/11/2024 | 12.90 Call | Bond Future | 9412.1300 | 9.4121 | 8381.6800 | 8.3817 | 10.948 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 07/11/2024 | 12.90 Put | Bond Future | 164.3100 | 0.1643 | 167.7600 | 0.1678 | 2.100 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 06/02/2025 | | Bond Future | 11.4097 | 79.7887 | 11.5796 | 78.7112 | 1.489 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 06/02/2025 | 13.02 Call | Bond Future | 9915.7700 | 9.9158 | 8878.7700 | 8.8788 | 10.458 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 06/02/2025 | 13.02 Put | Bond Future | 586.2200 | 0.5862 | 626.7300 | 0.6267 | 6.910 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 06/02/2025 | 13.75 Call | Bond Future | 13259.5600 | 13.2596 | 12163.9500 | 12.1640 | 8.263 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 06/02/2025 | 13.75 Put | Bond Future | 283.2200 | 0.2832 | 265.1200 | 0.2651 | 6.391 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 06/02/2025 | 12.50 Put | Bond Future | 998.7700 | 0.9988 | 1091.8000 | 1.0918 | 9.314 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 06/02/2025 | 12.50 Call | Bond Future | 7521.4400 | 7.5214 | 6536.9600 | 6.5370 | 13.089 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 06/02/2025 | 12.00 Put | Bond Future | 1670.1700 | 1.6702 | 1850.8800 | 1.8509 | 10.820 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 06/02/2025 | 12.00 Call | Bond Future | 5314.4400 | 5.3144 | 4417.6400 | 4.4176 | 16.875 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 08/05/2025 | | Bond Future | 11.5029 | 81.4528 | 11.6878 | 80.2977 | 1.607 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 08/05/2025 | 12.72 Call | Bond Future | 8637.1800 | 8.6372 | 7549.7500 | 7.5498 | 12.590 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 08/05/2025 | 12.72 Put | Bond Future | 1509.1600 | 1.5092 | 1576.8500 | 1.5769 | 4.485 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 07/08/2025 | | Bond Future | 11.6061 | 78.7332 | 11.8063 | 77.5032 | 1.725 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 07/08/2025 | 13.34 Call | Bond Future | 11334.1000 | 11.3341 | 10116.3300 | 10.1163 | 10.744 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 07/08/2025 | 13.34 Put | Bond Future | 1638.9100 | 1.6389 | 1651.1500 | 1.6512 | 0.747 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 06/11/2025 | | Bond Future | 11.7138 | 80.2961 | 11.9266 | 79.0098 | 1.817 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 06/11/2025 | 11.88 Call | Bond Future | 5732.7000 | 5.7327 | 4715.8800 | 4.7159 | 17.737 | 0.0000 | 0.0000 |
| 2024/08/16 | 2044 | 06/11/2025 | 11.88 Put | Bond Future | 4725.3700 | 4.7254 | 4994.8400 | 4.9948 | 5.703 | 0.0000 | 0.0000 |
| 2024/08/16 | 2046 | 07/11/2024 | | Bond Future | 119.5267 | 119.5267 | 119.6865 | 119.6865 | 0.134 | 0.0000 | 0.0000 |
| 2024/08/16 | 2046 | 06/02/2025 | | Bond Future | 122.0884 | 122.0884 | 122.2195 | 122.2195 | 0.107 | 0.0000 | 0.0000 |
| 2024/08/16 | 2046 | 06/02/2025 | 114.01 Call | Bond Future | 8078.4200 | 8.0784 | 8209.4700 | 8.2095 | 1.622 | 0.0000 | 0.0000 |
| 2024/08/16 | 2046 | 06/02/2025 | 114.01 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2046 | 08/05/2025 | | Bond Future | 122.4238 | 122.4238 | 122.4736 | 122.4736 | 0.041 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/16 | 2046 | 08/05/2025 | 121.97 Call | Bond Future | 453.7700 | 0.4538 | 503.5600 | 0.5036 | 10.973 | 0.0000 | 0.0000 |
| 2024/08/16 | 2046 | 08/05/2025 | 121.97 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2046 | 07/08/2025 | | Bond Future | 124.9597 | 124.9597 | 124.9323 | 124.9323 | 0.022 | 0.0000 | 0.0000 |
| 2024/08/16 | 2046 | 07/08/2025 | 118.69 Call | Bond Future | 6269.7100 | 6.2697 | 6242.3400 | 6.2423 | 0.437 | 0.0000 | 0.0000 |
| 2024/08/16 | 2046 | 07/08/2025 | 118.69 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2046 | 06/11/2025 | | Bond Future | 125.1985 | 125.1985 | 125.1181 | 125.1181 | 0.064 | 0.0000 | 0.0000 |
| 2024/08/16 | 2046 | 06/11/2025 | 125.41 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2046 | 06/11/2025 | 125.41 Put | Bond Future | 211.5100 | 0.2115 | 291.9400 | 0.2919 | 38.027 | 0.0000 | 0.0000 |
| 2024/08/16 | 2050 | 07/11/2024 | | Bond Future | 121.5698 | 121.5698 | 121.1366 | 121.1366 | 0.356 | 0.0000 | 0.0000 |
| 2024/08/16 | 2050 | 06/02/2025 | | Bond Future | 121.8230 | 121.8230 | 121.3477 | 121.3477 | 0.390 | 0.0000 | 0.0000 |
| 2024/08/16 | 2050 | 06/02/2025 | 115.60 Call | Bond Future | 6222.9900 | 6.2230 | 5747.6700 | 5.7477 | 7.638 | 0.0000 | 0.0000 |
| 2024/08/16 | 2050 | 06/02/2025 | 115.60 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2050 | 08/05/2025 | | Bond Future | 124.3951 | 124.3951 | 123.8264 | 123.8264 | 0.457 | 0.0000 | 0.0000 |
| 2024/08/16 | 2050 | 08/05/2025 | 121.16 Call | Bond Future | 3235.1000 | 3.2351 | 2666.4300 | 2.6664 | 17.578 | 0.0000 | 0.0000 |
| 2024/08/16 | 2050 | 08/05/2025 | 121.16 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2050 | 07/08/2025 | | Bond Future | 124.5744 | 124.5744 | 123.9143 | 123.9143 | 0.530 | 0.0000 | 0.0000 |
| 2024/08/16 | 2050 | 07/08/2025 | 119.89 Call | Bond Future | 4684.3600 | 4.6844 | 4024.2800 | 4.0243 | 14.091 | 0.0000 | 0.0000 |
| 2024/08/16 | 2050 | 07/08/2025 | 119.89 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 2050 | 06/11/2025 | | Bond Future | 127.0851 | 127.0851 | 126.3607 | 126.3607 | 0.570 | 0.0000 | 0.0000 |
| 2024/08/16 | 2050 | 06/11/2025 | 124.42 Call | Bond Future | 2665.1300 | 2.6651 | 1940.7000 | 1.9407 | 27.182 | 0.0000 | 0.0000 |
| 2024/08/16 | 2050 | 06/11/2025 | 124.42 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 8607 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 8608 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | 8657 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | AL37 | 07/11/2024 | | Index Future | 1046.0070 | 1046.0070 | 1037.4120 | 1037.4120 | 0.822 | 0.0000 | 0.0000 |
| 2024/08/16 | AL37 | 06/02/2025 | | Index Future | 1068.1780 | 1068.1780 | 1059.1220 | 1059.1220 | 0.848 | 0.0000 | 0.0000 |
| 2024/08/16 | AL37 | 08/05/2025 | | Index Future | 1090.4980 | 1090.4980 | 1080.5280 | 1080.5280 | 0.914 | 0.0000 | 0.0000 |
| 2024/08/16 | AL37 | 07/08/2025 | | Index Future | 1112.8700 | 1112.8700 | 1102.0080 | 1102.0080 | 0.976 | 0.0000 | 0.0000 |
| 2024/08/16 | AL37 | 06/11/2025 | | Index Future | 1135.1100 | 1135.1100 | 1123.5750 | 1123.5750 | 1.016 | 0.0000 | 0.0000 |
| 2024/08/16 | AL7T | 07/11/2024 | | Index Future | 1243.0310 | 1243.0310 | 1231.6720 | 1231.6720 | 0.914 | 0.0000 | 0.0000 |
| 2024/08/16 | AL7T | 06/02/2025 | | Index Future | 1269.3780 | 1269.3780 | 1257.4470 | 1257.4470 | 0.940 | 0.0000 | 0.0000 |
| 2024/08/16 | AL7T | 08/05/2025 | | Index Future | 1295.9020 | 1295.9020 | 1282.8620 | 1282.8620 | 1.006 | 0.0000 | 0.0000 |
| 2024/08/16 | AL7T | 07/08/2025 | | Index Future | 1322.4880 | 1322.4880 | 1308.3640 | 1308.3640 | 1.068 | 0.0000 | 0.0000 |
| 2024/08/16 | AL7T | 06/11/2025 | | Index Future | 1348.9170 | 1348.9170 | 1333.9700 | 1333.9700 | 1.108 | 0.0000 | 0.0000 |
| 2024/08/16 | ALBI | 07/11/2024 | | Index Future | 1074.6620 | 1074.6620 | 1065.0050 | 1065.0050 | 0.899 | 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 | |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/16 | ALBI | 06/02/2025 | | Index Future | 1097.4400 | 1097.4400 | 1087.2920 | 1087.2920 | 0.925 | 0.0000 | 0.0000 |
| 2024/08/16 | ALBI | 08/05/2025 | | Index Future | 1120.3710 | 1120.3710 | 1109.2680 | 1109.2680 | 0.991 | 0.0000 | 0.0000 |
| 2024/08/16 | ALBI | 07/08/2025 | | Index Future | 1143.3560 | 1143.3560 | 1131.3190 | 1131.3190 | 1.053 | 0.0000 | 0.0000 |
| 2024/08/16 | ALBI | 06/11/2025 | | Index Future | 1166.2060 | 1166.2060 | 1153.4600 | 1153.4600 | 1.093 | 0.0000 | 0.0000 |
| 2024/08/16 | C002 | 31/03/2032 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C007 | 31/01/2037 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C025 | 31/01/2025 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C030 | 31/01/2030 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C035 | 28/02/2035 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C038 | 31/01/2038 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C040 | 06/10/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C040 | 31/01/2040 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C044 | 31/01/2044 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C048 | 28/02/2048 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C050 | 31/12/2050 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C186 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C202 | 07/12/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C209 | 31/03/2036 | | Price Contribution | 6.2500 | 93.7500 | 6.2500 | 93.7500 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C210 | 31/03/2028 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C213 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C214 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C253 | 31/03/2053 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C219 | 31/03/2029 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C303 | 14/08/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C303 | 28/02/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C333 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C431 | 31/01/2031 | | 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/08/16 | C442 | 25/04/2042 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | C446 | 31/03/2046 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | CI43 | 31/01/2043 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | CI58 | 31/01/2058 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | CS26 | 02/04/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | CS33 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | ES33 | 07/11/2024 | | Bond Future | 11.3945 | 79.8333 | 11.5569 | 79.0775 | 1.425 | 0.0000 |
| 2024/08/16 | ES33 | 06/02/2025 | | Bond Future | 11.5129 | 81.5440 | 11.6873 | 80.7508 | 1.515 | 0.0000 |
| 2024/08/16 | ES33 | 06/02/2025 | 13.34 Call | Bond Future | 7812.4400 | 7.8124 | 7019.1900 | 7.0192 | 10.154 | 0.0000 |
| 2024/08/16 | ES33 | 06/02/2025 | 13.34 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/08/16 | ES33 | 08/05/2025 | | Bond Future | 11.6386 | 79.4630 | 11.8332 | 78.5986 | 1.672 | 0.0000 |
| 2024/08/16 | ES33 | 08/05/2025 | 12.73 Call | Bond Future | 4691.0100 | 4.6910 | 3826.6200 | 3.8266 | 18.427 | 0.0000 |
| 2024/08/16 | ES33 | 08/05/2025 | 12.73 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/08/16 | ES33 | 07/08/2025 | | Bond Future | 11.7777 | 81.1068 | 11.9931 | 80.1740 | 1.828 | 0.0000 |
| 2024/08/16 | ES33 | 07/08/2025 | 13.56 Call | Bond Future | 7302.1700 | 7.3022 | 6369.4200 | 6.3694 | 12.774 | 0.0000 |
| 2024/08/16 | ES33 | 07/08/2025 | 13.56 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/08/16 | ES33 | 06/11/2025 | | Bond Future | 11.9419 | 78.9391 | 12.1751 | 77.9556 | 1.953 | 0.0000 |
| 2024/08/16 | ES33 | 06/11/2025 | 12.01 Call | Bond Future | 288.8200 | 0.2888 | 0.0000 | 0.0000 | (100.000) | 0.0000 |
| 2024/08/16 | ES33 | 06/11/2025 | 12.01 Put | Bond Future | 0.0000 | 0.0000 | 694.6000 | 0.6946 | 100.000 | 0.0000 |
| 2024/08/16 | ES42 | 07/11/2024 | | Bond Future | 11.7578 | 76.4756 | 11.9240 | 75.4995 | 1.414 | 0.0000 |
| 2024/08/16 | ES42 | 06/02/2025 | | Bond Future | 11.8560 | 78.1136 | 12.0318 | 77.0961 | 1.483 | 0.0000 |
| 2024/08/16 | ES42 | 06/02/2025 | 13.71 Call | Bond Future | 9720.1400 | 9.7201 | 8702.5800 | 8.7026 | 10.469 | 0.0000 |
| 2024/08/16 | ES42 | 06/02/2025 | 13.71 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/08/16 | ES42 | 08/05/2025 | | Bond Future | 11.9638 | 75.4941 | 12.1556 | 74.4023 | 1.604 | 0.0000 |
| 2024/08/16 | ES42 | 08/05/2025 | 13.25 Call | Bond Future | 6863.2400 | 6.8632 | 5771.3900 | 5.7714 | 15.909 | 0.0000 |
| 2024/08/16 | ES42 | 08/05/2025 | 13.25 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/08/16 | ES42 | 07/08/2025 | | Bond Future | 12.0783 | 77.0535 | 12.2861 | 75.8910 | 1.720 | 0.0000 |
| 2024/08/16 | ES42 | 07/08/2025 | 13.79 Call | Bond Future | 8781.3400 | 8.7813 | 7618.7800 | 7.6188 | 13.239 | 0.0000 |
| 2024/08/16 | ES42 | 07/08/2025 | 13.79 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/08/16 | ES42 | 06/11/2025 | | Bond Future | 12.2080 | 74.3358 | 12.4295 | 73.1191 | 1.815 | 0.0000 |
| 2024/08/16 | ES42 | 06/11/2025 | 12.39 Call | Bond Future | 1001.9200 | 1.0019 | 0.0000 | 0.0000 | (100.000) | 0.0000 |
| 2024/08/16 | ES42 | 06/11/2025 | 12.39 Put | Bond Future | 0.0000 | 0.0000 | 214.7900 | 0.2148 | 100.000 | 0.0000 |
| 2024/08/16 | GOVI | 07/11/2024 | 948.79 Call | GOVI | 1095630.0000 | 109.5630 | 1000730.0000 | 100.0730 | 8.662 | 0.0000 |
| 2024/08/16 | GOVI | 07/11/2024 | 948.79 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 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 | |
|------------|------------------|------------|----------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/16 | GOVI | 07/11/2024 | 948.80 Call | GOVI | 1095530.0000 | 109.5530 | 1000630.0000 | 100.0630 | 8.662 | 0.0000 | 0.0000 |
| 2024/08/16 | GOVI | 07/11/2024 | 948.80 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | GOVI | 07/11/2024 | 948.78 Call | GOVI | 1095730.0000 | 109.5730 | 1000830.0000 | 100.0830 | 8.661 | 0.0000 | 0.0000 |
| 2024/08/16 | GOVI | 07/11/2024 | 948.78 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | GOVI | 07/11/2024 | | GOVI | 1058.3530 | 1058.3530 | 1048.8630 | 1048.8630 | 0.897 | 0.0000 | 0.0000 |
| 2024/08/16 | GOVI | 06/02/2025 | | GOVI | 1080.7850 | 1080.7850 | 1070.8130 | 1070.8130 | 0.923 | 0.0000 | 0.0000 |
| 2024/08/16 | GOVI | 06/02/2025 | 972.00 Call | GOVI | 1087850.0000 | 108.7850 | 988130.0000 | 98.8130 | 9.167 | 0.0000 | 0.0000 |
| 2024/08/16 | GOVI | 06/02/2025 | 972.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | GOVI | 08/05/2025 | | GOVI | 1103.3680 | 1103.3680 | 1092.4550 | 1092.4550 | 0.989 | 0.0000 | 0.0000 |
| 2024/08/16 | GOVI | 08/05/2025 | 1,022. Call 00 | GOVI | 813680.0000 | 81.3680 | 704550.0000 | 70.4550 | 13.412 | 0.0000 | 0.0000 |
| 2024/08/16 | GOVI | 08/05/2025 | 1,022. Put 00 | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | GOVI | 07/08/2025 | | GOVI | 1126.0040 | 1126.0040 | 1114.1720 | 1114.1720 | 1.051 | 0.0000 | 0.0000 |
| 2024/08/16 | GOVI | 07/08/2025 | 1,011. Call 00 | GOVI | 1150040.0000 | 115.0040 | 1031720.0000 | 103.1720 | 10.288 | 0.0000 | 0.0000 |
| 2024/08/16 | GOVI | 07/08/2025 | 1,011. Put 00 | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | GOVI | 06/11/2025 | | GOVI | 1148.5070 | 1148.5070 | 1135.9770 | 1135.9770 | 1.091 | 0.0000 | 0.0000 |
| 2024/08/16 | GOVI | 06/11/2025 | 1,112. Call 00 | GOVI | 365070.0000 | 36.5070 | 239770.0000 | 23.9770 | 34.322 | 0.0000 | 0.0000 |
| 2024/08/16 | GOVI | 06/11/2025 | 1,112. Put 00 | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | GVIX | 01/01/2029 | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | IGOV | 07/11/2024 | | Index Future | 369.3160 | 369.3160 | 369.4940 | 369.4940 | 0.048 | 0.0000 | 0.0000 |
| 2024/08/16 | IGOV | 06/02/2025 | | Index Future | 377.2320 | 377.2320 | 377.3150 | 377.3150 | 0.022 | 0.0000 | 0.0000 |
| 2024/08/16 | IGOV | 08/05/2025 | | Index Future | 385.2010 | 385.2010 | 385.0280 | 385.0280 | 0.045 | 0.0000 | 0.0000 |
| 2024/08/16 | IGOV | 07/08/2025 | | Index Future | 393.1880 | 393.1880 | 392.7670 | 392.7670 | 0.107 | 0.0000 | 0.0000 |
| 2024/08/16 | IGOV | 06/11/2025 | | Index Future | 401.1290 | 401.1290 | 400.5370 | 400.5370 | 0.148 | 0.0000 | 0.0000 |
| 2024/08/16 | IS10 | 17/12/2025 | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | IS10 | 16/03/2026 | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | IS10 | 15/06/2026 | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | IS10 | 21/09/2026 | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | IS10 | 21/12/2026 | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | IS10 | 15/03/2027 | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | IS10 | 21/06/2027 | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | IS10 | 20/09/2027 | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | IS10 | 20/12/2027 | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | IS10 | 22/03/2028 | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | IS10 | 20/06/2028 | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/16 | IS10 | 19/09/2028 | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | J186 | 21/12/2026 | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | JBAF | 21/08/2024 | | Jibar Tradeable Future | 8.3250 | 91.6750 | 8.3250 | 91.6750 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | JBAF | 18/09/2024 | | Jibar Tradeable Future | 8.3350 | 91.6650 | 8.3350 | 91.6650 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | JBAF | 16/10/2024 | | Jibar Tradeable Future | 8.3300 | 91.6700 | 8.3300 | 91.6700 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | JBAF | 20/11/2024 | | Jibar Tradeable Future | 8.3600 | 91.6400 | 8.3600 | 91.6400 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | JBAF | 18/12/2024 | | Jibar Tradeable Future | 8.3570 | 91.6430 | 8.3570 | 91.6430 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | JBAF | 15/01/2025 | | Jibar Tradeable Future | 8.3770 | 91.6230 | 8.3770 | 91.6230 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | JBAF | 19/03/2025 | | Jibar Tradeable Future | 8.3670 | 91.6330 | 8.3670 | 91.6330 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | JBAF | 18/06/2025 | | Jibar Tradeable Future | 8.2950 | 91.7050 | 8.2950 | 91.7050 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | JBAF | 17/09/2025 | | Jibar Tradeable Future | 8.3400 | 91.6600 | 8.3400 | 91.6600 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | JBAF | 17/12/2025 | | Jibar Tradeable Future | 8.3720 | 91.6280 | 8.3720 | 91.6280 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | JBAF | 18/03/2026 | | Jibar Tradeable Future | 8.3720 | 91.6280 | 8.3720 | 91.6280 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | JBAF | 17/06/2026 | | Jibar Tradeable Future | 8.4000 | 91.6000 | 8.4000 | 91.6000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 07/11/2024 | 11.10 Call | Bond Future | 3433.0800 | 3.4331 | 2712.3200 | 2.7123 | 20.995 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 07/11/2024 | 11.10 Put | Bond Future | 958.8600 | 0.9589 | 1065.5300 | 1.0655 | 11.125 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 07/11/2024 | 13.23 Call | Bond Future | 13157.2100 | 13.1572 | 12326.5900 | 12.3266 | 6.313 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 07/11/2024 | 13.23 Put | Bond Future | 15.3100 | 0.0153 | 12.1200 | 0.0121 | 20.836 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 07/11/2024 | 12.20 Put | Bond Future | 144.8500 | 0.1449 | 140.5100 | 0.1405 | 2.996 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 07/11/2024 | 12.20 Call | Bond Future | 8370.5600 | 8.3706 | 7538.7900 | 7.5388 | 9.937 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 07/11/2024 | | Bond Future | 10.6572 | 90.7795 | 10.8034 | 89.9521 | 1.372 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 07/11/2024 | 12.18 Call | Bond Future | 8276.0900 | 8.2761 | 7444.6500 | 7.4447 | 10.046 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 07/11/2024 | 12.18 Put | Bond Future | 150.1700 | 0.1502 | 146.1600 | 0.1462 | 2.670 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 07/11/2024 | 12.19 Call | Bond Future | 8323.3500 | 8.3234 | 7491.7200 | 7.4917 | 9.992 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 07/11/2024 | 12.19 Put | Bond Future | 147.5100 | 0.1475 | 143.3100 | 0.1433 | 2.847 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 07/11/2024 | 12.17 Call | Bond Future | 8228.8900 | 8.2289 | 7397.6000 | 7.3976 | 10.102 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 07/11/2024 | 12.17 Put | Bond Future | 152.9300 | 0.1529 | 149.0700 | 0.1491 | 2.524 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 06/02/2025 | | Bond Future | 10.7423 | 92.7034 | 10.8989 | 91.8345 | 1.459 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 06/02/2025 | 12.41 Call | Bond Future | 9153.7700 | 9.1538 | 8301.8000 | 8.3018 | 9.307 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 06/02/2025 | 12.41 Put | Bond Future | 471.4900 | 0.4715 | 488.4600 | 0.4885 | 3.599 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 08/05/2025 | | Bond Future | 10.8304 | 90.1247 | 11.0049 | 89.1764 | 1.611 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 08/05/2025 | 11.78 Call | Bond Future | 6603.0100 | 6.6030 | 5714.3300 | 5.7143 | 13.459 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/16 | R035 | 08/05/2025 | 11.78 Put | Bond Future | 1605.4600 | 1.6055 | 1665.0700 | 1.6651 | 3.713 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 08/05/2025 | 13.35 Call | Bond Future | 12865.8800 | 12.8659 | 11869.3000 | 11.8693 | 7.746 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 08/05/2025 | 13.35 Put | Bond Future | 418.9900 | 0.4190 | 370.7000 | 0.3707 | 11.525 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 08/05/2025 | 12.70 Call | Bond Future | 10253.0000 | 10.2530 | 9301.6500 | 9.3017 | 9.279 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 08/05/2025 | 12.70 Put | Bond Future | 774.3100 | 0.7743 | 771.2500 | 0.7713 | 0.395 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 08/05/2025 | 11.46 Put | Bond Future | 2064.0300 | 2.0640 | 2166.0800 | 2.1661 | 4.944 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 08/05/2025 | 11.46 Call | Bond Future | 5421.3400 | 5.4213 | 4575.1000 | 4.5751 | 15.609 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 07/08/2025 | | Bond Future | 10.9302 | 91.9696 | 11.1230 | 90.9448 | 1.764 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 07/08/2025 | 12.65 Call | Bond Future | 10049.5100 | 10.0495 | 8951.1500 | 8.9512 | 10.929 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 07/08/2025 | 12.65 Put | Bond Future | 1451.6300 | 1.4516 | 1378.0700 | 1.3781 | 5.067 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 06/11/2025 | | Bond Future | 11.0504 | 89.2897 | 11.2585 | 88.2088 | 1.884 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 06/11/2025 | 11.20 Call | Bond Future | 4852.9700 | 4.8530 | 3963.1100 | 3.9631 | 18.336 | 0.0000 | 0.0000 |
| 2024/08/16 | R035 | 06/11/2025 | 11.20 Put | Bond Future | 4074.2500 | 4.0743 | 4265.2600 | 4.2653 | 4.688 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 07/11/2024 | | Bond Future | 11.2611 | 104.4318 | 11.4168 | 103.0901 | 1.382 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 07/11/2024 | 12.80 Call | Bond Future | 12254.7000 | 12.2547 | 10920.1600 | 10.9202 | 10.890 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 07/11/2024 | 12.80 Put | Bond Future | 255.5100 | 0.2555 | 262.6100 | 0.2626 | 2.779 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 07/11/2024 | 12.81 Call | Bond Future | 12320.1100 | 12.3201 | 10985.1000 | 10.9851 | 10.836 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 07/11/2024 | 12.81 Put | Bond Future | 251.3600 | 0.2514 | 257.9900 | 0.2580 | 2.638 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 07/11/2024 | 12.79 Call | Bond Future | 12189.2600 | 12.1893 | 10855.1400 | 10.8551 | 10.945 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 07/11/2024 | 12.79 Put | Bond Future | 259.7200 | 0.2597 | 267.2400 | 0.2672 | 2.895 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 06/02/2025 | | Bond Future | 11.3405 | 106.6442 | 11.5050 | 105.2464 | 1.450 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 06/02/2025 | 12.94 Call | Bond Future | 13110.8300 | 13.1108 | 11775.2600 | 11.7753 | 10.187 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 06/02/2025 | 12.94 Put | Bond Future | 846.9700 | 0.8470 | 909.1900 | 0.9092 | 7.346 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 08/05/2025 | | Bond Future | 11.4260 | 102.9996 | 11.6050 | 101.5012 | 1.566 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 08/05/2025 | 12.64 Call | Bond Future | 11494.4800 | 11.4945 | 10006.8500 | 10.0069 | 12.942 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 08/05/2025 | 12.64 Put | Bond Future | 2062.1000 | 2.0621 | 2072.8600 | 2.0729 | 0.522 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 07/08/2025 | | Bond Future | 11.5186 | 105.1059 | 11.7122 | 103.5114 | 1.680 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 07/08/2025 | 13.17 Call | Bond Future | 14348.0400 | 14.3480 | 12727.9400 | 12.7279 | 11.291 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 07/08/2025 | 13.17 Put | Bond Future | 2076.2100 | 2.0762 | 2050.6600 | 2.0507 | 1.231 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 06/11/2025 | | Bond Future | 11.6230 | 101.3285 | 11.8291 | 99.6608 | 1.773 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 06/11/2025 | 11.76 Call | Bond Future | 7285.7200 | 7.2857 | 5952.0300 | 5.9520 | 18.306 | 0.0000 | 0.0000 |
| 2024/08/16 | R053 | 06/11/2025 | 11.76 Put | Bond Future | 6171.5500 | 6.1716 | 6505.5600 | 6.5056 | 5.412 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 07/11/2024 | 9.14 Call | Bond Future | 2061.5200 | 2.0615 | 1800.5300 | 1.8005 | 12.660 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 07/11/2024 | 9.14 Put | Bond Future | 66.2200 | 0.0662 | 85.0100 | 0.0850 | 28.375 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 07/11/2024 | 9.15 Call | Bond Future | 2078.8300 | 2.0788 | 1817.8600 | 1.8179 | 12.554 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 07/11/2024 | 9.15 Put | Bond Future | 64.4300 | 0.0644 | 83.2400 | 0.0832 | 29.194 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 07/11/2024 | 9.13 Call | Bond Future | 2044.2400 | 2.0442 | 1783.2300 | 1.7832 | 12.768 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 07/11/2024 | 9.13 Put | Bond Future | 68.0500 | 0.0681 | 86.8200 | 0.0868 | 27.583 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/08/16 | R186 | 07/11/2024 | | Bond Future | 8.1088 | 108.6602 | 8.2518 | 108.3804 | 1.764 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 06/02/2025 | | Bond Future | 8.0383 | 105.6486 | 8.2190 | 105.3344 | 2.247 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 06/02/2025 | 9.03 Call | Bond Future | 1928.2700 | 1.9283 | 1673.5400 | 1.6735 | 13.210 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 06/02/2025 | 9.03 Put | Bond Future | 218.8100 | 0.2188 | 278.2500 | 0.2783 | 27.165 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 08/05/2025 | | Bond Future | 7.9708 | 107.8533 | 8.2305 | 107.4595 | 3.258 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 08/05/2025 | 8.47 Call | Bond Future | 1215.4600 | 1.2155 | 970.4300 | 0.9704 | 20.159 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 08/05/2025 | 8.47 Put | Bond Future | 460.1800 | 0.4602 | 609.0100 | 0.6090 | 32.342 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 07/08/2025 | | Bond Future | 7.9076 | 104.7481 | 8.2709 | 104.2788 | 4.595 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 07/08/2025 | 9.68 Call | Bond Future | 2359.0800 | 2.3591 | 1952.2600 | 1.9523 | 17.245 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 07/08/2025 | 9.68 Put | Bond Future | 98.1200 | 0.0981 | 160.5600 | 0.1606 | 63.636 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 07/08/2025 | 10.25 Call | Bond Future | 3014.2900 | 3.0143 | 2576.1900 | 2.5762 | 14.534 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 07/08/2025 | 10.25 Put | Bond Future | 40.9800 | 0.0410 | 72.1400 | 0.0721 | 76.037 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 07/08/2025 | 9.22 Put | Bond Future | 182.8000 | 0.1828 | 282.8100 | 0.2828 | 54.710 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 07/08/2025 | 9.22 Call | Bond Future | 1863.6900 | 1.8637 | 1494.4400 | 1.4944 | 19.813 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 06/11/2025 | | Bond Future | 7.8669 | 106.8308 | 8.3579 | 106.3094 | 6.240 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 06/11/2025 | 8.13 Call | Bond Future | 795.5800 | 0.7956 | 525.5200 | 0.5255 | 33.945 | 0.0000 | 0.0000 |
| 2024/08/16 | R186 | 06/11/2025 | 8.13 Put | Bond Future | 515.7100 | 0.5157 | 767.0300 | 0.7670 | 48.733 | 0.0000 | 0.0000 |
| 2024/08/16 | R202 | 07/11/2024 | | Bond Future | 269.4902 | 269.4902 | 269.4396 | 269.4396 | 0.019 | 0.0000 | 0.0000 |
| 2024/08/16 | R202 | 06/02/2025 | | Bond Future | 270.0630 | 270.0630 | 269.9391 | 269.9391 | 0.046 | 0.0000 | 0.0000 |
| 2024/08/16 | R202 | 06/02/2025 | 266.79 Call | Bond Future | 3273.0200 | 3.2730 | 3149.1200 | 3.1491 | 3.785 | 0.0000 | 0.0000 |
| 2024/08/16 | R202 | 06/02/2025 | 266.79 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | R202 | 08/05/2025 | | Bond Future | 275.7655 | 275.7655 | 275.4537 | 275.4537 | 0.113 | 0.0000 | 0.0000 |
| 2024/08/16 | R202 | 08/05/2025 | 272.31 Call | Bond Future | 3455.5300 | 3.4555 | 3143.7200 | 3.1437 | 9.024 | 0.0000 | 0.0000 |
| 2024/08/16 | R202 | 08/05/2025 | 272.31 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | R202 | 07/08/2025 | | Bond Future | 276.1738 | 276.1738 | 275.6796 | 275.6796 | 0.179 | 0.0000 | 0.0000 |
| 2024/08/16 | R202 | 07/08/2025 | 271.60 Call | Bond Future | 4573.8200 | 4.5738 | 4079.5500 | 4.0796 | 10.807 | 0.0000 | 0.0000 |
| 2024/08/16 | R202 | 07/08/2025 | 271.60 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | R202 | 06/11/2025 | | Bond Future | 281.7414 | 281.7414 | 281.1236 | 281.1236 | 0.219 | 0.0000 | 0.0000 |
| 2024/08/16 | R202 | 06/11/2025 | 275.64 Call | Bond Future | 6101.4100 | 6.1014 | 5483.5600 | 5.4836 | 10.126 | 0.0000 | 0.0000 |
| 2024/08/16 | R202 | 06/11/2025 | 275.64 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 07/11/2024 | | Bond Future | 10.7819 | 71.4115 | 10.9432 | 70.5914 | 1.496 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 07/11/2024 | 12.22 Call | Bond Future | 7038.5600 | 7.0386 | 6224.4700 | 6.2245 | 11.566 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 07/11/2024 | 12.22 Put | Bond Future | 159.0800 | 0.1591 | 165.0600 | 0.1651 | 3.759 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 07/11/2024 | 12.23 Call | Bond Future | 7080.3000 | 7.0803 | 6265.8900 | 6.2659 | 11.502 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 07/11/2024 | 12.23 Put | Bond Future | 156.2400 | 0.1562 | 161.9000 | 0.1619 | 3.623 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 07/11/2024 | 12.21 Call | Bond Future | 6996.8200 | 6.9968 | 6183.0500 | 6.1831 | 11.631 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 07/11/2024 | 12.21 Put | Bond Future | 161.9700 | 0.1620 | 168.2700 | 0.1683 | 3.890 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 06/02/2025 | | Bond Future | 10.8582 | 72.9245 | 11.0292 | 72.0680 | 1.575 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/16 | R209 | 06/02/2025 | 12.44 Call | Bond Future | 7883.6900 | 7.8837 | 7060.7500 | 7.0608 | 10.439 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 06/02/2025 | 12.44 Put | Bond Future | 467.1500 | 0.4672 | 500.6700 | 0.5007 | 7.175 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 08/05/2025 | | Bond Future | 10.9419 | 71.2908 | 11.1292 | 70.3675 | 1.712 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 08/05/2025 | 11.89 Call | Bond Future | 5966.8300 | 5.9668 | 5059.4900 | 5.0595 | 15.206 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 08/05/2025 | 11.89 Put | Bond Future | 1455.8700 | 1.4559 | 1471.8300 | 1.4718 | 1.096 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 07/08/2025 | | Bond Future | 11.0344 | 72.7497 | 11.2382 | 71.7622 | 1.847 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 07/08/2025 | 12.68 Call | Bond Future | 8845.1700 | 8.8452 | 7819.8800 | 7.8199 | 11.592 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 07/08/2025 | 12.68 Put | Bond Future | 1373.7500 | 1.3738 | 1335.9400 | 1.3359 | 2.752 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 06/11/2025 | | Bond Future | 11.1414 | 71.0434 | 11.3592 | 70.0073 | 1.955 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 06/11/2025 | 11.27 Call | Bond Future | 4383.9800 | 4.3840 | 3578.1400 | 3.5781 | 18.381 | 0.0000 | 0.0000 |
| 2024/08/16 | R209 | 06/11/2025 | 11.27 Put | Bond Future | 3769.8200 | 3.7698 | 4000.0600 | 4.0001 | 6.107 | 0.0000 | 0.0000 |
| 2024/08/16 | R210 | 07/11/2024 | | Bond Future | 242.0026 | 242.0026 | 242.2005 | 242.2005 | 0.082 | 0.0000 | 0.0000 |
| 2024/08/16 | R210 | 06/02/2025 | | Bond Future | 247.1893 | 247.1893 | 247.3263 | 247.3263 | 0.055 | 0.0000 | 0.0000 |
| 2024/08/16 | R210 | 06/02/2025 | 239.61 Call | Bond Future | 7579.3200 | 7.5793 | 7716.3000 | 7.7163 | 1.807 | 0.0000 | 0.0000 |
| 2024/08/16 | R210 | 06/02/2025 | 239.61 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | R210 | 08/05/2025 | | Bond Future | 249.0099 | 249.0099 | 248.9800 | 248.9800 | 0.012 | 0.0000 | 0.0000 |
| 2024/08/16 | R210 | 08/05/2025 | 248.03 Call | Bond Future | 979.9000 | 0.9799 | 950.0200 | 0.9500 | 3.049 | 0.0000 | 0.0000 |
| 2024/08/16 | R210 | 08/05/2025 | 248.03 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | R210 | 07/08/2025 | | Bond Future | 254.1694 | 254.1694 | 253.9801 | 253.9801 | 0.074 | 0.0000 | 0.0000 |
| 2024/08/16 | R210 | 07/08/2025 | 248.44 Call | Bond Future | 5729.3700 | 5.7294 | 5540.0800 | 5.5401 | 3.304 | 0.0000 | 0.0000 |
| 2024/08/16 | R210 | 07/08/2025 | 248.44 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | R210 | 06/11/2025 | | Bond Future | 255.8388 | 255.8388 | 255.5394 | 255.5394 | 0.117 | 0.0000 | 0.0000 |
| 2024/08/16 | R210 | 06/11/2025 | 252.14 Call | Bond Future | 3698.7900 | 3.6988 | 3399.4300 | 3.3994 | 8.093 | 0.0000 | 0.0000 |
| 2024/08/16 | R210 | 06/11/2025 | 252.14 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 07/11/2024 | | Bond Future | 9.6002 | 89.3120 | 9.7909 | 88.4986 | 1.986 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 07/11/2024 | 11.22 Call | Bond Future | 6691.5900 | 6.6916 | 5895.2500 | 5.8953 | 11.901 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 07/11/2024 | 11.22 Put | Bond Future | 67.8700 | 0.0679 | 84.8900 | 0.0849 | 25.077 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 07/11/2024 | 11.23 Call | Bond Future | 6729.1100 | 6.7291 | 5932.4600 | 5.9325 | 11.839 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 07/11/2024 | 11.23 Put | Bond Future | 66.4600 | 0.0665 | 83.1700 | 0.0832 | 25.143 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 07/11/2024 | 11.21 Call | Bond Future | 6654.0200 | 6.6540 | 5858.0500 | 5.8581 | 11.962 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 07/11/2024 | 11.21 Put | Bond Future | 69.2600 | 0.0693 | 86.6500 | 0.0867 | 25.108 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 06/02/2025 | | Bond Future | 9.6572 | 91.2048 | 9.8637 | 90.3506 | 2.139 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 06/02/2025 | 11.35 Call | Bond Future | 6990.4400 | 6.9904 | 6145.0200 | 6.1450 | 12.094 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 06/02/2025 | 11.35 Put | Bond Future | 282.2300 | 0.2822 | 291.0000 | 0.2910 | 3.107 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 08/05/2025 | | Bond Future | 9.7186 | 89.5488 | 9.9514 | 88.6162 | 2.396 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 08/05/2025 | 10.52 Call | Bond Future | 4390.2900 | 4.3903 | 3550.0500 | 3.5501 | 19.139 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 08/05/2025 | 10.52 Put | Bond Future | 1231.2500 | 1.2313 | 1323.5800 | 1.3236 | 7.499 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 07/08/2025 | | Bond Future | 9.7935 | 91.3828 | 10.0542 | 90.3745 | 2.662 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/08/16 | R213 | 07/08/2025 | 11.66 Call | Bond Future | 7719.5000 | 7.7195 | 6773.9700 | 6.7740 | 12.249 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 07/08/2025 | 11.66 Put | Bond Future | 803.7600 | 0.8038 | 866.5400 | 0.8665 | 7.811 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 06/11/2025 | | Bond Future | 9.8959 | 89.6457 | 10.1816 | 88.5814 | 2.888 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 06/11/2025 | 10.05 Call | Bond Future | 3258.9300 | 3.2589 | 2468.8700 | 2.4689 | 24.243 | 0.0000 | 0.0000 |
| 2024/08/16 | R213 | 06/11/2025 | 10.05 Put | Bond Future | 2682.8800 | 2.6829 | 2957.0800 | 2.9571 | 10.220 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 07/11/2024 | | Bond Future | 11.1192 | 66.8683 | 11.2845 | 65.9750 | 1.487 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 07/11/2024 | 12.61 Call | Bond Future | 7581.9300 | 7.5819 | 6694.6200 | 6.6946 | 11.703 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 07/11/2024 | 12.61 Put | Bond Future | 150.3100 | 0.1503 | 156.2300 | 0.1562 | 3.939 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 07/11/2024 | 12.62 Call | Bond Future | 7624.7500 | 7.6248 | 6737.1000 | 6.7371 | 11.642 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 07/11/2024 | 12.62 Put | Bond Future | 147.7000 | 0.1477 | 153.2800 | 0.1533 | 3.778 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 07/11/2024 | 12.60 Call | Bond Future | 7539.1600 | 7.5392 | 6652.1200 | 6.6521 | 11.766 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 07/11/2024 | 12.60 Put | Bond Future | 153.0100 | 0.1530 | 159.2000 | 0.1592 | 4.045 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 06/02/2025 | | Bond Future | 11.1980 | 68.2854 | 11.3722 | 67.3557 | 1.556 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 06/02/2025 | 12.71 Call | Bond Future | 7971.1100 | 7.9711 | 7084.0300 | 7.0840 | 11.129 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 06/02/2025 | 12.71 Put | Bond Future | 526.3000 | 0.5263 | 568.9400 | 0.5689 | 8.102 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 06/02/2025 | 13.63 Call | Bond Future | 11550.3000 | 11.5503 | 10607.1800 | 10.6072 | 8.165 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 06/02/2025 | 13.63 Put | Bond Future | 194.1700 | 0.1942 | 180.7700 | 0.1808 | 6.901 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 06/02/2025 | 12.25 Put | Bond Future | 853.1800 | 0.8532 | 940.4300 | 0.9404 | 10.226 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 06/02/2025 | 12.25 Call | Bond Future | 6175.6100 | 6.1756 | 5333.1400 | 5.3331 | 13.642 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 06/02/2025 | 11.75 Put | Bond Future | 1439.4800 | 1.4395 | 1607.9000 | 1.6079 | 11.700 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 06/02/2025 | 11.75 Call | Bond Future | 4317.3600 | 4.3174 | 3556.0600 | 3.5561 | 17.633 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 08/05/2025 | | Bond Future | 11.2781 | 66.4049 | 11.4668 | 65.4109 | 1.673 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 08/05/2025 | 12.40 Call | Bond Future | 6917.0800 | 6.9171 | 5990.4900 | 5.9905 | 13.396 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 08/05/2025 | 12.40 Put | Bond Future | 1326.5200 | 1.3265 | 1393.9000 | 1.3939 | 5.079 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 07/08/2025 | | Bond Future | 11.3664 | 67.7644 | 11.5697 | 66.7081 | 1.789 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 07/08/2025 | 12.97 Call | Bond Future | 9175.3100 | 9.1753 | 8080.9800 | 8.0810 | 11.927 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 07/08/2025 | 12.97 Put | Bond Future | 1497.9900 | 1.4980 | 1459.9200 | 1.4599 | 2.541 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 06/11/2025 | | Bond Future | 11.4691 | 65.8097 | 11.6846 | 64.7062 | 1.880 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 06/11/2025 | 11.64 Call | Bond Future | 4794.8700 | 4.7949 | 3923.7000 | 3.9237 | 18.169 | 0.0000 | 0.0000 |
| 2024/08/16 | R214 | 06/11/2025 | 11.64 Put | Bond Future | 3917.5200 | 3.9175 | 4149.7900 | 4.1498 | 5.929 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 07/11/2024 | 12.79 Call | Bond Future | 9570.5200 | 9.5705 | 8527.1500 | 8.5272 | 10.902 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 07/11/2024 | 12.79 Put | Bond Future | 164.6900 | 0.1647 | 193.2100 | 0.1932 | 17.317 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 07/11/2024 | 12.80 Call | Bond Future | 9622.0000 | 9.6220 | 8578.0900 | 8.5781 | 10.849 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 07/11/2024 | 12.80 Put | Bond Future | 161.8200 | 0.1618 | 189.8000 | 0.1898 | 17.291 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 07/11/2024 | 12.78 Call | Bond Future | 9518.9600 | 9.5190 | 8476.2500 | 8.4763 | 10.954 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 07/11/2024 | 12.78 Put | Bond Future | 167.5600 | 0.1676 | 196.7400 | 0.1967 | 17.415 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 07/11/2024 | | Bond Future | 11.2411 | 81.3088 | 11.4013 | 80.2369 | 1.425 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 06/02/2025 | | Bond Future | 11.3220 | 83.0320 | 11.4911 | 81.9160 | 1.494 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/16 | R248 | 06/02/2025 | 12.71 Call | Bond Future | 9200.0300 | 9.2000 | 8155.2500 | 8.1553 | 11.356 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 06/02/2025 | 12.71 Put | Bond Future | 784.4400 | 0.7844 | 855.6600 | 0.8557 | 9.079 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 08/05/2025 | | Bond Future | 11.4040 | 80.3147 | 11.5874 | 79.1210 | 1.608 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 08/05/2025 | 12.60 Call | Bond Future | 8853.1500 | 8.8532 | 7672.3000 | 7.6723 | 13.338 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 08/05/2025 | 12.60 Put | Bond Future | 1594.9700 | 1.5950 | 1607.8400 | 1.6078 | 0.807 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 07/08/2025 | | Bond Future | 11.4940 | 81.9586 | 11.6920 | 80.6897 | 1.722 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 07/08/2025 | 13.21 Call | Bond Future | 11504.7700 | 11.5048 | 10281.6500 | 10.2817 | 10.631 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 07/08/2025 | 13.21 Put | Bond Future | 1580.2000 | 1.5802 | 1625.9600 | 1.6260 | 2.896 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 06/11/2025 | | Bond Future | 11.5980 | 79.1422 | 11.8082 | 77.8166 | 1.812 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 06/11/2025 | 11.74 Call | Bond Future | 5763.2300 | 5.7632 | 4632.2200 | 4.6322 | 19.625 | 0.0000 | 0.0000 |
| 2024/08/16 | R248 | 06/11/2025 | 11.74 Put | Bond Future | 4863.3100 | 4.8633 | 5057.8700 | 5.0579 | 4.001 | 0.0000 | 0.0000 |
| 2024/08/16 | X038 | 31/01/2038 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | X210 | 31/03/2028 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | X213 | 28/02/2031 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/16 | X214 | 28/02/2041 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |

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