



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 29/08/2024 TO 29/08/2024

| 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2024/08/29 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2025 | 07/11/2024 | | Bond Future | 185.4816 | 185.4816 | 185.4696 | 0.006 | 0.0000 | 0.0000 |
| 2024/08/29 | 2029 | 07/11/2024 | | Bond Future | 134.4227 | 134.4227 | 134.4401 | 0.013 | 0.0000 | 0.0000 |
| 2024/08/29 | 2029 | 06/02/2025 | | Bond Future | 137.2650 | 137.2650 | 137.2834 | 0.013 | 0.0000 | 0.0000 |
| 2024/08/29 | 2029 | 06/02/2025 | 132.40 Call | Bond Future | 4864.9500 | 4.8650 | 4883.4200 | 0.380 | 0.0000 | 0.0000 |
| 2024/08/29 | 2029 | 06/02/2025 | 132.40 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2029 | 08/05/2025 | | Bond Future | 138.6099 | 138.6099 | 138.6294 | 0.014 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/29 | 2029 | 08/05/2025 | 137.85 Call | Bond Future | 759.8700 | 0.7599 | 779.4400 | 0.7794 | 2.575 | 0.0000 | 0.0000 |
| 2024/08/29 | 2029 | 08/05/2025 | 137.85 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2029 | 07/08/2025 | | Bond Future | 141.3760 | 141.3760 | 141.3967 | 141.3967 | 0.015 | 0.0000 | 0.0000 |
| 2024/08/29 | 2029 | 07/08/2025 | 137.41 Call | Bond Future | 3966.0300 | 3.9660 | 3986.6600 | 3.9867 | 0.520 | 0.0000 | 0.0000 |
| 2024/08/29 | 2029 | 07/08/2025 | 137.41 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2029 | 06/11/2025 | | Bond Future | 142.7004 | 142.7004 | 142.7217 | 142.7217 | 0.015 | 0.0000 | 0.0000 |
| 2024/08/29 | 2029 | 06/11/2025 | 139.79 Call | Bond Future | 2910.3800 | 2.9104 | 2931.7100 | 2.9317 | 0.733 | 0.0000 | 0.0000 |
| 2024/08/29 | 2029 | 06/11/2025 | 139.79 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/11/2024 | 10.21 Put | Bond Future | 95.2200 | 0.0952 | 87.9700 | 0.0880 | 7.614 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/11/2024 | 10.21 Call | Bond Future | 4198.8300 | 4.1988 | 4254.9800 | 4.2550 | 1.337 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/11/2024 | 10.71 Put | Bond Future | 26.0900 | 0.0261 | 23.6000 | 0.0236 | 9.544 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/11/2024 | 10.71 Call | Bond Future | 5981.6400 | 5.9816 | 6042.5500 | 6.0426 | 1.018 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/11/2024 | 11.91 Call | Bond Future | 10214.0000 | 10.2140 | 10277.3300 | 10.2773 | 0.620 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/11/2024 | 11.91 Put | Bond Future | 0.4200 | 0.0004 | 0.3500 | 0.0004 | 16.667 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/11/2024 | | Bond Future | 9.1454 | 97.5691 | 9.1294 | 97.6325 | 0.175 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/11/2024 | 10.75 Call | Bond Future | 6125.1600 | 6.1252 | 6186.2900 | 6.1863 | 0.998 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/11/2024 | 10.75 Put | Bond Future | 23.4700 | 0.0235 | 21.2000 | 0.0212 | 9.672 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/11/2024 | 10.76 Call | Bond Future | 6161.0200 | 6.1610 | 6222.2000 | 6.2222 | 0.993 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/11/2024 | 10.76 Put | Bond Future | 22.8500 | 0.0229 | 20.6300 | 0.0206 | 9.716 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/11/2024 | 10.74 Call | Bond Future | 6089.3000 | 6.0893 | 6150.3700 | 6.1504 | 1.003 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/11/2024 | 10.74 Put | Bond Future | 24.1200 | 0.0241 | 21.7900 | 0.0218 | 9.660 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 06/02/2025 | | Bond Future | 9.1837 | 95.5984 | 9.1666 | 95.6636 | 0.186 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 06/02/2025 | 10.68 Call | Bond Future | 5691.1800 | 5.6912 | 5748.0400 | 5.7480 | 0.999 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 06/02/2025 | 10.68 Put | Bond Future | 198.8100 | 0.1988 | 190.4700 | 0.1905 | 4.195 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 06/02/2025 | 8.68 Put | Bond Future | 2650.2800 | 2.6503 | 2601.2900 | 2.6013 | 1.848 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 06/02/2025 | 8.68 Call | Bond Future | 708.7900 | 0.7088 | 725.0000 | 0.7250 | 2.287 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 06/02/2025 | 9.18 Put | Bond Future | 1506.6600 | 1.5067 | 1470.0600 | 1.4701 | 2.429 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 06/02/2025 | 9.18 Call | Bond Future | 1492.5700 | 1.4926 | 1521.1700 | 1.5212 | 1.916 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 06/02/2025 | 9.69 Call | Bond Future | 2688.4000 | 2.6884 | 2729.6500 | 2.7297 | 1.534 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 06/02/2025 | 9.69 Put | Bond Future | 784.7400 | 0.7847 | 760.7900 | 0.7608 | 3.052 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 08/05/2025 | 8.68 Put | Bond Future | 3061.2400 | 3.0612 | 3012.9200 | 3.0129 | 1.578 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 08/05/2025 | 8.68 Call | Bond Future | 919.6600 | 0.9197 | 938.4500 | 0.9385 | 2.043 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 08/05/2025 | 9.18 Put | Bond Future | 1986.2300 | 1.9862 | 1948.1900 | 1.9482 | 1.915 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 08/05/2025 | 9.18 Call | Bond Future | 1696.0700 | 1.6961 | 1725.1400 | 1.7251 | 1.714 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 08/05/2025 | 9.99 Call | Bond Future | 3548.6800 | 3.5487 | 3593.1900 | 3.5932 | 1.254 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 08/05/2025 | 9.99 Put | Bond Future | 930.4000 | 0.9304 | 907.8000 | 0.9078 | 2.429 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 08/05/2025 | 12.28 Call | Bond Future | 10329.4800 | 10.3295 | 10394.1400 | 10.3941 | 0.626 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 08/05/2025 | 12.28 Put | Bond Future | 59.4000 | 0.0594 | 56.9500 | 0.0570 | 4.125 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/08/29 | 2030 | 08/05/2025 | 10.69 Put | Bond Future | 471.5200 | 0.4715 | 458.2000 | 0.4582 | 2.825 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 08/05/2025 | 10.69 Call | Bond Future | 5515.9000 | 5.5159 | 5569.6900 | 5.5697 | 0.975 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 08/05/2025 | 11.86 Call | Bond Future | 9041.7100 | 9.0417 | 9104.5800 | 9.1046 | 0.695 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 08/05/2025 | 11.86 Put | Bond Future | 114.7800 | 0.1148 | 110.5400 | 0.1105 | 3.694 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 08/05/2025 | 10.31 Put | Bond Future | 682.8100 | 0.6828 | 664.9500 | 0.6650 | 2.616 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 08/05/2025 | 10.31 Call | Bond Future | 4420.0100 | 4.4200 | 4469.2600 | 4.4693 | 1.114 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 08/05/2025 | | Bond Future | 9.2594 | 97.5042 | 9.2410 | 97.5713 | 0.199 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 08/05/2025 | 9.93 Call | Bond Future | 3391.9500 | 3.3920 | 3435.4800 | 3.4355 | 1.283 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 08/05/2025 | 9.93 Put | Bond Future | 985.3400 | 0.9853 | 961.7600 | 0.9618 | 2.393 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/08/2025 | 12.12 Call | Bond Future | 9251.5700 | 9.2516 | 9314.8000 | 9.3148 | 0.683 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/08/2025 | 12.12 Put | Bond Future | 191.8900 | 0.1919 | 186.2000 | 0.1862 | 2.965 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/08/2025 | 10.48 Put | Bond Future | 860.9300 | 0.8609 | 841.7500 | 0.8418 | 2.228 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/08/2025 | 10.48 Call | Bond Future | 4692.0700 | 4.6921 | 4741.8100 | 4.7418 | 1.060 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/08/2025 | | Bond Future | 9.3501 | 95.4154 | 9.3303 | 95.4843 | 0.212 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/08/2025 | 11.11 Call | Bond Future | 6411.2800 | 6.4113 | 6467.3400 | 6.4673 | 0.874 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 07/08/2025 | 11.11 Put | Bond Future | 526.4300 | 0.5264 | 513.5700 | 0.5136 | 2.443 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 06/11/2025 | | Bond Future | 9.4503 | 97.2635 | 9.4290 | 97.3342 | 0.226 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 06/11/2025 | 9.54 Call | Bond Future | 2407.0300 | 2.4070 | 2442.2500 | 2.4423 | 1.463 | 0.0000 | 0.0000 |
| 2024/08/29 | 2030 | 06/11/2025 | 9.54 Put | Bond Future | 2110.6400 | 2.1106 | 2075.1800 | 2.0752 | 1.680 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 9.75 Put | Bond Future | 1755.8800 | 1.7559 | 1671.3800 | 1.6714 | 4.812 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 9.75 Call | Bond Future | 945.2700 | 0.9453 | 990.1700 | 0.9902 | 4.750 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 9.90 Put | Bond Future | 1377.5000 | 1.3775 | 1304.0900 | 1.3041 | 5.329 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 9.90 Call | Bond Future | 1300.9500 | 1.3010 | 1356.9400 | 1.3569 | 4.304 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 10.60 Call | Bond Future | 3632.6700 | 3.6327 | 3732.2000 | 3.7322 | 2.740 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 10.60 Put | Bond Future | 380.4500 | 0.3805 | 350.5800 | 0.3506 | 7.851 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 9.86 Call | Bond Future | 1200.1200 | 1.2001 | 1253.1500 | 1.2532 | 4.419 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 9.86 Put | Bond Future | 1471.6900 | 1.4717 | 1395.3200 | 1.3953 | 5.189 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 11.11 Put | Bond Future | 133.3900 | 0.1334 | 120.4700 | 0.1205 | 9.686 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 11.11 Call | Bond Future | 5713.7700 | 5.7138 | 5830.2500 | 5.8303 | 2.039 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 11.61 Put | Bond Future | 45.7700 | 0.0458 | 40.5500 | 0.0406 | 11.405 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 11.61 Call | Bond Future | 7832.5600 | 7.8326 | 7956.7400 | 7.9567 | 1.585 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 12.95 Call | Bond Future | 13350.0500 | 13.3501 | 13479.3600 | 13.4794 | 0.969 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 12.95 Put | Bond Future | 0.5000 | 0.0005 | 0.4100 | 0.0004 | 18.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | | Bond Future | 9.9157 | 92.3806 | 9.8892 | 92.5100 | 0.268 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 13.36 Call | Bond Future | 14955.2600 | 14.9553 | 15084.6400 | 15.0846 | 0.865 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 13.36 Put | Bond Future | 0.0900 | 0.0001 | 0.0700 | 0.0001 | 22.222 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 11.64 Put | Bond Future | 42.8900 | 0.0429 | 37.9600 | 0.0380 | 11.495 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 11.64 Call | Bond Future | 7959.7300 | 7.9597 | 8084.2000 | 8.0842 | 1.564 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/29 | 2032 | 07/11/2024 | 11.48 Call | Bond Future | 7280.7500 | 7.2808 | 7403.5200 | 7.4035 | 1.686 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 11.48 Put | Bond Future | 60.5300 | 0.0605 | 53.9000 | 0.0539 | 10.953 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 11.49 Call | Bond Future | 7323.2400 | 7.3232 | 7446.1300 | 7.4461 | 1.678 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 11.49 Put | Bond Future | 59.2700 | 0.0593 | 52.7600 | 0.0528 | 10.984 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 11.47 Call | Bond Future | 7238.2800 | 7.2383 | 7360.9200 | 7.3609 | 1.694 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/11/2024 | 11.47 Put | Bond Future | 61.8500 | 0.0619 | 55.0900 | 0.0551 | 10.930 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 06/02/2025 | | Bond Future | 9.9856 | 94.3113 | 9.9577 | 94.4438 | 0.280 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 06/02/2025 | 11.72 Call | Bond Future | 7981.4000 | 7.9814 | 8100.9800 | 8.1010 | 1.498 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 06/02/2025 | 11.72 Put | Bond Future | 217.9300 | 0.2179 | 204.9800 | 0.2050 | 5.942 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 06/02/2025 | 9.42 Put | Bond Future | 3560.8400 | 3.5608 | 3462.4700 | 3.4625 | 2.763 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 06/02/2025 | 9.42 Call | Bond Future | 831.7800 | 0.8318 | 865.9400 | 0.8659 | 4.107 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 06/02/2025 | 9.92 Put | Bond Future | 2096.7400 | 2.0967 | 2023.1800 | 2.0232 | 3.508 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 06/02/2025 | 9.92 Call | Bond Future | 1785.3700 | 1.7854 | 1844.3400 | 1.8443 | 3.303 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 06/02/2025 | 10.61 Call | Bond Future | 3815.5200 | 3.8155 | 3906.5600 | 3.9066 | 2.386 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 06/02/2025 | 10.61 Put | Bond Future | 918.5800 | 0.9186 | 877.0900 | 0.8771 | 4.517 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 08/05/2025 | 9.42 Put | Bond Future | 4201.4500 | 4.2015 | 4104.1700 | 4.1042 | 2.315 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 08/05/2025 | 9.42 Call | Bond Future | 1106.3500 | 1.1064 | 1144.8800 | 1.1449 | 3.483 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 08/05/2025 | 9.92 Put | Bond Future | 2780.0600 | 2.7801 | 2703.2000 | 2.7032 | 2.765 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 08/05/2025 | 9.92 Call | Bond Future | 2045.9100 | 2.0459 | 2104.8600 | 2.1049 | 2.881 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 08/05/2025 | 10.97 Call | Bond Future | 5060.2800 | 5.0603 | 5157.2500 | 5.1573 | 1.916 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 08/05/2025 | 10.97 Put | Bond Future | 1075.3500 | 1.0754 | 1036.5100 | 1.0365 | 3.612 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 08/05/2025 | | Bond Future | 10.0788 | 92.0285 | 10.0493 | 92.1643 | 0.293 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 08/05/2025 | 10.91 Call | Bond Future | 4860.8800 | 4.8609 | 4956.1100 | 4.9561 | 1.959 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 08/05/2025 | 10.91 Put | Bond Future | 1137.2000 | 1.1372 | 1096.6200 | 1.0966 | 3.568 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/08/2025 | | Bond Future | 10.1828 | 93.8409 | 10.1517 | 93.9798 | 0.306 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/08/2025 | 12.01 Call | Bond Future | 8515.7300 | 8.5157 | 8628.6800 | 8.6287 | 1.326 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 07/08/2025 | 12.01 Put | Bond Future | 806.2300 | 0.8062 | 780.2500 | 0.7803 | 3.222 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 06/11/2025 | | Bond Future | 10.3034 | 91.4975 | 10.2706 | 91.6397 | 0.319 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 06/11/2025 | 10.42 Call | Bond Future | 3457.4700 | 3.4575 | 3531.3800 | 3.5314 | 2.138 | 0.0000 | 0.0000 |
| 2024/08/29 | 2032 | 06/11/2025 | 10.42 Put | Bond Future | 2955.8400 | 2.9558 | 2887.6200 | 2.8876 | 2.308 | 0.0000 | 0.0000 |
| 2024/08/29 | 2033 | 07/11/2024 | | Bond Future | 127.4529 | 127.4529 | 127.5895 | 127.5895 | 0.107 | 0.0000 | 0.0000 |
| 2024/08/29 | 2033 | 06/02/2025 | | Bond Future | 130.1480 | 130.1480 | 130.2880 | 130.2880 | 0.108 | 0.0000 | 0.0000 |
| 2024/08/29 | 2033 | 06/02/2025 | 124.94 Call | Bond Future | 5208.0200 | 5.2080 | 5348.0000 | 5.3480 | 2.688 | 0.0000 | 0.0000 |
| 2024/08/29 | 2033 | 06/02/2025 | 124.94 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2033 | 08/05/2025 | | Bond Future | 131.2496 | 131.2496 | 131.3931 | 131.3931 | 0.109 | 0.0000 | 0.0000 |
| 2024/08/29 | 2033 | 08/05/2025 | 130.62 Call | Bond Future | 629.5800 | 0.6296 | 773.1100 | 0.7731 | 22.798 | 0.0000 | 0.0000 |
| 2024/08/29 | 2033 | 08/05/2025 | 130.62 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2033 | 07/08/2025 | | Bond Future | 133.8691 | 133.8691 | 134.0162 | 134.0162 | 0.110 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/29 | 2033 | 07/08/2025 | 128.65 Call | Bond Future | 5219.1300 | 5.2191 | 5366.1800 | 5.3662 | 2.818 | 0.0000 | 0.0000 |
| 2024/08/29 | 2033 | 07/08/2025 | 128.65 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2033 | 06/11/2025 | | Bond Future | 134.9435 | 134.9435 | 135.0937 | 135.0937 | 0.111 | 0.0000 | 0.0000 |
| 2024/08/29 | 2033 | 06/11/2025 | 133.14 Call | Bond Future | 1803.5400 | 1.8035 | 1953.7400 | 1.9537 | 8.328 | 0.0000 | 0.0000 |
| 2024/08/29 | 2033 | 06/11/2025 | 133.14 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/11/2024 | | Bond Future | 10.9857 | 85.8735 | 10.9385 | 86.1499 | 0.429 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/11/2024 | 12.58 Call | Bond Future | 8695.0200 | 8.6950 | 8960.7100 | 8.9607 | 3.056 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/11/2024 | 12.58 Put | Bond Future | 64.7500 | 0.0648 | 54.0500 | 0.0541 | 16.525 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/11/2024 | 12.59 Call | Bond Future | 8743.6100 | 8.7436 | 9009.5100 | 9.0095 | 3.041 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/11/2024 | 12.59 Put | Bond Future | 63.3300 | 0.0633 | 52.8400 | 0.0528 | 16.564 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/11/2024 | 12.57 Call | Bond Future | 8646.4400 | 8.6464 | 8911.9100 | 8.9119 | 3.070 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/11/2024 | 12.57 Put | Bond Future | 66.2200 | 0.0662 | 55.3000 | 0.0553 | 16.490 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 06/02/2025 | | Bond Future | 11.0736 | 83.4078 | 11.0246 | 83.6903 | 0.443 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 06/02/2025 | 12.76 Call | Bond Future | 9283.0900 | 9.2831 | 9536.4600 | 9.5365 | 2.729 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 06/02/2025 | 12.76 Put | Bond Future | 336.0100 | 0.3360 | 306.8500 | 0.3069 | 8.678 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 08/05/2025 | | Bond Future | 11.1845 | 85.0697 | 11.1334 | 85.3585 | 0.456 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 08/05/2025 | 12.25 Call | Bond Future | 6952.8600 | 6.9529 | 7171.0300 | 7.1710 | 3.138 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 08/05/2025 | 12.25 Put | Bond Future | 1234.9400 | 1.2349 | 1164.3100 | 1.1643 | 5.719 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 08/05/2025 | 12.55 Put | Bond Future | 948.6900 | 0.9487 | 891.9600 | 0.8920 | 5.980 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 08/05/2025 | 12.55 Call | Bond Future | 8175.1000 | 8.1751 | 8407.1700 | 8.4072 | 2.839 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 08/05/2025 | 13.30 Put | Bond Future | 486.6500 | 0.4867 | 454.6400 | 0.4546 | 6.578 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 08/05/2025 | 13.30 Call | Bond Future | 11303.7200 | 11.3037 | 11560.5100 | 11.5605 | 2.272 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 08/05/2025 | 13.35 Put | Bond Future | 458.7700 | 0.4588 | 428.2500 | 0.4283 | 6.653 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 08/05/2025 | 13.35 Call | Bond Future | 11506.4000 | 11.5064 | 11764.6800 | 11.7647 | 2.245 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/08/2025 | | Bond Future | 11.3057 | 82.4846 | 11.2525 | 82.7794 | 0.470 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/08/2025 | 13.01 Call | Bond Future | 9870.6300 | 9.8706 | 10108.6400 | 10.1086 | 2.411 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/08/2025 | 13.01 Put | Bond Future | 1158.6000 | 1.1586 | 1101.7500 | 1.1018 | 4.907 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/08/2025 | 12.17 Call | Bond Future | 6669.9100 | 6.6699 | 6872.6600 | 6.8727 | 3.040 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/08/2025 | 12.17 Put | Bond Future | 2079.2900 | 2.0793 | 1987.1800 | 1.9872 | 4.430 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/08/2025 | 11.42 Call | Bond Future | 4130.6800 | 4.1307 | 4288.9100 | 4.2889 | 3.831 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/08/2025 | 11.42 Put | Bond Future | 3502.1400 | 3.5021 | 3365.5100 | 3.3655 | 3.901 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/08/2025 | 10.55 Put | Bond Future | 6275.7300 | 6.2757 | 6078.2400 | 6.0782 | 3.147 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/08/2025 | 10.55 Call | Bond Future | 1944.1100 | 1.9441 | 2041.4800 | 2.0415 | 5.008 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/08/2025 | 10.64 Put | Bond Future | 5925.3900 | 5.9254 | 5734.1600 | 5.7342 | 3.227 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 07/08/2025 | 10.64 Call | Bond Future | 2126.0400 | 2.1260 | 2229.6700 | 2.2297 | 4.874 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 06/11/2025 | | Bond Future | 11.4301 | 84.0805 | 11.3747 | 84.3815 | 0.485 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 06/11/2025 | 11.63 Call | Bond Future | 4825.1500 | 4.8252 | 4992.1100 | 4.9921 | 3.460 | 0.0000 | 0.0000 |
| 2024/08/29 | 2037 | 06/11/2025 | 11.63 Put | Bond Future | 3751.3900 | 3.7514 | 3617.3100 | 3.6173 | 3.574 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/29 | 2038 | 07/11/2024 | | Bond Future | 139.9583 | 139.9583 | 140.2564 | 140.2564 | 0.213 | 0.0000 | 0.0000 |
| 2024/08/29 | 2038 | 06/02/2025 | | Bond Future | 140.8048 | 140.8048 | 141.1097 | 141.1097 | 0.217 | 0.0000 | 0.0000 |
| 2024/08/29 | 2038 | 06/02/2025 | 135.23 Call | Bond Future | 5574.7600 | 5.5748 | 5879.7100 | 5.8797 | 5.470 | 0.0000 | 0.0000 |
| 2024/08/29 | 2038 | 06/02/2025 | 135.23 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2038 | 08/05/2025 | | Bond Future | 143.6481 | 143.6481 | 143.9601 | 143.9601 | 0.217 | 0.0000 | 0.0000 |
| 2024/08/29 | 2038 | 08/05/2025 | 139.68 Call | Bond Future | 3968.1000 | 3.9681 | 4280.0500 | 4.2801 | 7.861 | 0.0000 | 0.0000 |
| 2024/08/29 | 2038 | 08/05/2025 | 139.68 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2038 | 07/08/2025 | | Bond Future | 144.3584 | 144.3584 | 144.6768 | 144.6768 | 0.221 | 0.0000 | 0.0000 |
| 2024/08/29 | 2038 | 07/08/2025 | 139.56 Call | Bond Future | 4798.4000 | 4.7984 | 5116.7600 | 5.1168 | 6.635 | 0.0000 | 0.0000 |
| 2024/08/29 | 2038 | 07/08/2025 | 139.56 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2038 | 06/11/2025 | | Bond Future | 147.1936 | 147.1936 | 147.5190 | 147.5190 | 0.221 | 0.0000 | 0.0000 |
| 2024/08/29 | 2038 | 06/11/2025 | 143.88 Call | Bond Future | 3313.5600 | 3.3136 | 3639.0000 | 3.6390 | 9.821 | 0.0000 | 0.0000 |
| 2024/08/29 | 2038 | 06/11/2025 | 143.88 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 07/11/2024 | 12.10 Put | Bond Future | 337.7500 | 0.3378 | 285.6300 | 0.2856 | 15.432 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 07/11/2024 | 12.10 Call | Bond Future | 5597.3500 | 5.5974 | 5909.7100 | 5.9097 | 5.580 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 07/11/2024 | 12.60 Call | Bond Future | 8166.5200 | 8.1665 | 8509.9600 | 8.5100 | 4.205 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 07/11/2024 | 12.60 Put | Bond Future | 117.3000 | 0.1173 | 96.2600 | 0.0963 | 17.937 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 07/11/2024 | 13.15 Call | Bond Future | 10980.0500 | 10.9801 | 11337.3100 | 11.3373 | 3.254 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 07/11/2024 | 13.15 Put | Bond Future | 35.5000 | 0.0355 | 28.2800 | 0.0283 | 20.338 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 07/11/2024 | | Bond Future | 11.2274 | 86.4378 | 11.1700 | 86.8023 | 0.511 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 07/11/2024 | 12.85 Call | Bond Future | 9455.2600 | 9.4553 | 9806.7200 | 9.8067 | 3.717 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 07/11/2024 | 12.85 Put | Bond Future | 68.2100 | 0.0682 | 55.1900 | 0.0552 | 19.088 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 07/11/2024 | 12.86 Call | Bond Future | 9506.5200 | 9.5065 | 9858.2300 | 9.8582 | 3.700 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 07/11/2024 | 12.86 Put | Bond Future | 66.7200 | 0.0667 | 53.9500 | 0.0540 | 19.140 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 07/11/2024 | 12.84 Call | Bond Future | 9403.9400 | 9.4039 | 9755.1500 | 9.7552 | 3.735 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 07/11/2024 | 12.84 Put | Bond Future | 69.7000 | 0.0697 | 56.4300 | 0.0564 | 19.039 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 06/02/2025 | | Bond Future | 11.3170 | 83.7332 | 11.2574 | 84.1057 | 0.526 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 06/02/2025 | 12.95 Call | Bond Future | 9702.8800 | 9.7029 | 10035.5000 | 10.0355 | 3.428 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 06/02/2025 | 12.95 Put | Bond Future | 395.0600 | 0.3951 | 355.1500 | 0.3552 | 10.102 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 06/02/2025 | 11.00 Put | Bond Future | 3705.5800 | 3.7056 | 3475.6500 | 3.4757 | 6.205 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 06/02/2025 | 11.00 Call | Bond Future | 1693.9700 | 1.6940 | 1836.5700 | 1.8366 | 8.418 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 06/02/2025 | 11.70 Call | Bond Future | 4052.4600 | 4.0525 | 4290.2000 | 4.2902 | 5.867 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 06/02/2025 | 11.70 Put | Bond Future | 1715.3900 | 1.7154 | 1580.6000 | 1.5806 | 7.858 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 06/02/2025 | 12.20 Call | Bond Future | 6200.4600 | 6.2005 | 6488.0500 | 6.4881 | 4.638 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 06/02/2025 | 12.20 Put | Bond Future | 959.1500 | 0.9592 | 874.2100 | 0.8742 | 8.856 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 08/05/2025 | | Bond Future | 11.4275 | 85.4014 | 11.3656 | 85.7820 | 0.542 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 08/05/2025 | 12.63 Call | Bond Future | 8094.2500 | 8.0943 | 8392.0700 | 8.3921 | 3.679 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 08/05/2025 | 12.63 Put | Bond Future | 1192.3400 | 1.1923 | 1109.6500 | 1.1097 | 6.935 | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|------------|---------------------|-------------------|-------------|------------|
| 2024/08/29 | 2040 | 08/05/2025 | 13.43 Put | Bond Future | 602.1600 | 0.6022 | 556.3400 | 0.5563 | 7.609 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 08/05/2025 | 13.43 Call | Bond Future | 11620.2200 | 11.6202 | 11954.9100 | 11.9549 | 2.880 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 08/05/2025 | 12.75 Put | Bond Future | 1074.8200 | 1.0748 | 999.0700 | 0.9991 | 7.048 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 08/05/2025 | 12.75 Call | Bond Future | 8617.0100 | 8.6170 | 8921.7700 | 8.9218 | 3.537 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 08/05/2025 | 13.50 Put | Bond Future | 567.9300 | 0.5679 | 524.4300 | 0.5244 | 7.659 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 08/05/2025 | 13.50 Call | Bond Future | 11929.6300 | 11.9296 | 12266.6400 | 12.2666 | 2.825 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 07/08/2025 | | Bond Future | 11.5476 | 82.5720 | 11.4832 | 82.9604 | 0.557 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 07/08/2025 | 13.29 Call | Bond Future | 10790.8400 | 10.7908 | 11107.0200 | 11.1070 | 2.930 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 07/08/2025 | 13.29 Put | Bond Future | 1241.1000 | 1.2411 | 1168.8800 | 1.1689 | 5.819 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 06/11/2025 | | Bond Future | 11.6699 | 84.1690 | 11.6031 | 84.5654 | 0.573 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 06/11/2025 | 11.84 Call | Bond Future | 5153.4700 | 5.1535 | 5373.4000 | 5.3734 | 4.268 | 0.0000 | 0.0000 |
| 2024/08/29 | 2040 | 06/11/2025 | 11.84 Put | Bond Future | 4157.9700 | 4.1580 | 3981.5400 | 3.9815 | 4.243 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 07/11/2024 | 12.25 Call | Bond Future | 6102.4200 | 6.1024 | 6463.6600 | 6.4637 | 5.920 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 07/11/2024 | 12.25 Put | Bond Future | 271.3000 | 0.2713 | 223.7500 | 0.2238 | 17.527 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 07/11/2024 | 12.00 Call | Bond Future | 4824.1900 | 4.8242 | 5159.2600 | 5.1593 | 6.946 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 07/11/2024 | 12.00 Put | Bond Future | 458.0700 | 0.4581 | 384.3500 | 0.3844 | 16.094 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 07/11/2024 | 12.50 Call | Bond Future | 7408.9300 | 7.4089 | 7787.7600 | 7.7878 | 5.113 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 07/11/2024 | 12.50 Put | Bond Future | 158.9300 | 0.1589 | 128.9700 | 0.1290 | 18.851 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 07/11/2024 | | Bond Future | 11.2996 | 82.6088 | 11.2372 | 83.0176 | 0.552 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 07/11/2024 | 12.91 Call | Bond Future | 9546.3500 | 9.5464 | 9941.6500 | 9.9417 | 4.141 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 07/11/2024 | 12.91 Put | Bond Future | 64.6500 | 0.0647 | 51.1600 | 0.0512 | 20.866 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 07/11/2024 | 12.92 Call | Bond Future | 9597.9300 | 9.5979 | 9993.4900 | 9.9935 | 4.121 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 07/11/2024 | 12.92 Put | Bond Future | 63.2300 | 0.0632 | 50.0000 | 0.0500 | 20.924 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 07/11/2024 | 12.90 Call | Bond Future | 9494.7200 | 9.4947 | 9889.7400 | 9.8897 | 4.160 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 07/11/2024 | 12.90 Put | Bond Future | 66.0900 | 0.0661 | 52.3200 | 0.0523 | 20.835 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 06/02/2025 | | Bond Future | 11.3847 | 79.9495 | 11.3200 | 80.3672 | 0.568 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 06/02/2025 | 13.02 Call | Bond Future | 9907.1200 | 9.9071 | 10279.9700 | 10.2800 | 3.763 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 06/02/2025 | 13.02 Put | Bond Future | 416.7400 | 0.4167 | 371.9000 | 0.3719 | 10.760 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 06/02/2025 | 13.75 Call | Bond Future | 13300.0900 | 13.3001 | 13698.0200 | 13.6980 | 2.992 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 06/02/2025 | 13.75 Put | Bond Future | 162.9200 | 0.1629 | 143.1600 | 0.1432 | 12.129 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 06/02/2025 | 12.50 Put | Bond Future | 762.6200 | 0.7626 | 687.1000 | 0.6871 | 9.903 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 06/02/2025 | 12.50 Call | Bond Future | 7446.1200 | 7.4461 | 7788.2900 | 7.7883 | 4.595 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 06/02/2025 | 12.00 Put | Bond Future | 1360.9900 | 1.3610 | 1239.3300 | 1.2393 | 8.939 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 06/02/2025 | 12.00 Call | Bond Future | 5166.0900 | 5.1661 | 5462.1200 | 5.4621 | 5.730 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 08/05/2025 | 12.40 Call | Bond Future | 7037.6800 | 7.0377 | 7350.9000 | 7.3509 | 4.451 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 08/05/2025 | 12.40 Put | Bond Future | 1589.4400 | 1.5894 | 1476.1300 | 1.4761 | 7.129 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 08/05/2025 | 11.65 Call | Bond Future | 4037.5900 | 4.0376 | 4276.6500 | 4.2767 | 5.921 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 08/05/2025 | 11.65 Put | Bond Future | 3026.9300 | 3.0269 | 2839.4600 | 2.8395 | 6.193 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/29 | 2044 | 08/05/2025 | 10.92 Put | Bond Future | 5561.5300 | 5.5615 | 5281.1200 | 5.2811 | 5.042 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 08/05/2025 | 10.92 Call | Bond Future | 1822.8500 | 1.8229 | 1968.9700 | 1.9690 | 8.016 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 08/05/2025 | | Bond Future | 11.4888 | 81.5423 | 11.4217 | 81.9688 | 0.584 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 08/05/2025 | 12.72 Call | Bond Future | 8425.9000 | 8.4259 | 8762.2500 | 8.7623 | 3.992 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 08/05/2025 | 12.72 Put | Bond Future | 1208.4600 | 1.2085 | 1118.2800 | 1.1183 | 7.462 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 07/08/2025 | | Bond Future | 11.6014 | 78.7620 | 11.5318 | 79.1974 | 0.600 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 07/08/2025 | 13.34 Call | Bond Future | 11017.5700 | 11.0176 | 11372.3300 | 11.3723 | 3.220 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 07/08/2025 | 13.34 Put | Bond Future | 1293.5600 | 1.2936 | 1212.9200 | 1.2129 | 6.234 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 06/11/2025 | | Bond Future | 11.7156 | 80.2852 | 11.6434 | 80.7294 | 0.616 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 06/11/2025 | 11.88 Call | Bond Future | 5301.9900 | 5.3020 | 5549.7600 | 5.5498 | 4.673 | 0.0000 | 0.0000 |
| 2024/08/29 | 2044 | 06/11/2025 | 11.88 Put | Bond Future | 4305.5600 | 4.3056 | 4109.0900 | 4.1091 | 4.563 | 0.0000 | 0.0000 |
| 2024/08/29 | 2046 | 07/11/2024 | | Bond Future | 119.7822 | 119.7822 | 120.6901 | 120.6901 | 0.758 | 0.0000 | 0.0000 |
| 2024/08/29 | 2046 | 06/02/2025 | | Bond Future | 122.3148 | 122.3148 | 123.2424 | 123.2424 | 0.758 | 0.0000 | 0.0000 |
| 2024/08/29 | 2046 | 06/02/2025 | 114.01 Call | Bond Future | 8304.7800 | 8.3048 | 9232.3600 | 9.2324 | 11.169 | 0.0000 | 0.0000 |
| 2024/08/29 | 2046 | 06/02/2025 | 114.01 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2046 | 08/05/2025 | | Bond Future | 122.5414 | 122.5414 | 123.4882 | 123.4882 | 0.773 | 0.0000 | 0.0000 |
| 2024/08/29 | 2046 | 08/05/2025 | 121.97 Call | Bond Future | 571.3500 | 0.5714 | 1518.1800 | 1.5182 | 165.718 | 0.0000 | 0.0000 |
| 2024/08/29 | 2046 | 08/05/2025 | 121.97 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2046 | 07/08/2025 | | Bond Future | 124.9856 | 124.9856 | 125.9520 | 125.9520 | 0.773 | 0.0000 | 0.0000 |
| 2024/08/29 | 2046 | 07/08/2025 | 118.69 Call | Bond Future | 6295.6400 | 6.2956 | 7262.0100 | 7.2620 | 15.350 | 0.0000 | 0.0000 |
| 2024/08/29 | 2046 | 07/08/2025 | 118.69 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2046 | 06/11/2025 | | Bond Future | 125.1551 | 125.1551 | 126.1404 | 126.1404 | 0.787 | 0.0000 | 0.0000 |
| 2024/08/29 | 2046 | 06/11/2025 | 125.41 Call | Bond Future | 0.0000 | 0.0000 | 730.4000 | 0.7304 | 100.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2046 | 06/11/2025 | 125.41 Put | Bond Future | 254.8900 | 0.2549 | 0.0000 | 0.0000 | (100.000) | 0.0000 | 0.0000 |
| 2024/08/29 | 2050 | 07/11/2024 | | Bond Future | 122.6981 | 122.6981 | 122.4816 | 122.4816 | 0.176 | 0.0000 | 0.0000 |
| 2024/08/29 | 2050 | 06/02/2025 | | Bond Future | 122.9382 | 122.9382 | 122.7175 | 122.7175 | 0.179 | 0.0000 | 0.0000 |
| 2024/08/29 | 2050 | 06/02/2025 | 115.60 Call | Bond Future | 7338.2000 | 7.3382 | 7117.5400 | 7.1175 | 3.007 | 0.0000 | 0.0000 |
| 2024/08/29 | 2050 | 06/02/2025 | 115.60 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2050 | 08/05/2025 | | Bond Future | 125.4206 | 125.4206 | 125.1963 | 125.1963 | 0.179 | 0.0000 | 0.0000 |
| 2024/08/29 | 2050 | 08/05/2025 | 121.16 Call | Bond Future | 4260.5600 | 4.2606 | 4036.3200 | 4.0363 | 5.263 | 0.0000 | 0.0000 |
| 2024/08/29 | 2050 | 08/05/2025 | 121.16 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2050 | 07/08/2025 | | Bond Future | 125.5200 | 125.5200 | 125.2914 | 125.2914 | 0.182 | 0.0000 | 0.0000 |
| 2024/08/29 | 2050 | 07/08/2025 | 119.89 Call | Bond Future | 5629.9500 | 5.6300 | 5401.4000 | 5.4014 | 4.060 | 0.0000 | 0.0000 |
| 2024/08/29 | 2050 | 07/08/2025 | 119.89 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 2050 | 06/11/2025 | | Bond Future | 127.9849 | 127.9849 | 127.7524 | 127.7524 | 0.182 | 0.0000 | 0.0000 |
| 2024/08/29 | 2050 | 06/11/2025 | 124.42 Call | Bond Future | 3564.9100 | 3.5649 | 3332.4400 | 3.3324 | 6.521 | 0.0000 | 0.0000 |
| 2024/08/29 | 2050 | 06/11/2025 | 124.42 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 |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/08/29 | 8607 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 8608 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | 8657 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | AL37 | 07/11/2024 | | Index Future | 1045.3410 | 1045.3410 | 1046.7800 | 0.138 | 0.0000 | 0.0000 |
| 2024/08/29 | AL37 | 06/02/2025 | | Index Future | 1067.1940 | 1067.1940 | 1068.6670 | 0.138 | 0.0000 | 0.0000 |
| 2024/08/29 | AL37 | 08/05/2025 | | Index Future | 1088.5120 | 1088.5120 | 1090.0220 | 0.139 | 0.0000 | 0.0000 |
| 2024/08/29 | AL37 | 07/08/2025 | | Index Future | 1110.0060 | 1110.0060 | 1111.5510 | 0.139 | 0.0000 | 0.0000 |
| 2024/08/29 | AL37 | 06/11/2025 | | Index Future | 1131.6070 | 1131.6070 | 1133.1860 | 0.140 | 0.0000 | 0.0000 |
| 2024/08/29 | AL7T | 07/11/2024 | | Index Future | 1244.3860 | 1244.3860 | 1248.4340 | 0.325 | 0.0000 | 0.0000 |
| 2024/08/29 | AL7T | 06/02/2025 | | Index Future | 1270.4000 | 1270.4000 | 1274.5370 | 0.326 | 0.0000 | 0.0000 |
| 2024/08/29 | AL7T | 08/05/2025 | | Index Future | 1295.7780 | 1295.7780 | 1300.0060 | 0.326 | 0.0000 | 0.0000 |
| 2024/08/29 | AL7T | 07/08/2025 | | Index Future | 1321.3650 | 1321.3650 | 1325.6820 | 0.327 | 0.0000 | 0.0000 |
| 2024/08/29 | AL7T | 06/11/2025 | | Index Future | 1347.0780 | 1347.0780 | 1351.4850 | 0.327 | 0.0000 | 0.0000 |
| 2024/08/29 | ALBI | 07/11/2024 | | Index Future | 1075.9270 | 1075.9270 | 1079.5390 | 0.336 | 0.0000 | 0.0000 |
| 2024/08/29 | ALBI | 06/02/2025 | | Index Future | 1098.4190 | 1098.4190 | 1102.1110 | 0.336 | 0.0000 | 0.0000 |
| 2024/08/29 | ALBI | 08/05/2025 | | Index Future | 1120.3620 | 1120.3620 | 1124.1340 | 0.337 | 0.0000 | 0.0000 |
| 2024/08/29 | ALBI | 07/08/2025 | | Index Future | 1142.4850 | 1142.4850 | 1146.3370 | 0.337 | 0.0000 | 0.0000 |
| 2024/08/29 | ALBI | 06/11/2025 | | Index Future | 1164.7170 | 1164.7170 | 1168.6490 | 0.338 | 0.0000 | 0.0000 |
| 2024/08/29 | C002 | 31/03/2032 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | C007 | 31/01/2037 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | C025 | 31/01/2025 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | C030 | 31/01/2030 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | C035 | 28/02/2035 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | C038 | 31/01/2038 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | C040 | 06/10/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | C040 | 31/01/2040 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | C044 | 31/01/2044 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | C048 | 28/02/2048 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | C050 | 31/12/2050 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/29 | C186 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | C202 | 07/12/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | C209 | 31/03/2036 | | Price Contribution | 6.2500 | 93.7500 | 6.2500 | 93.7500 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | C210 | 31/03/2028 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | C213 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | C214 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | C253 | 31/03/2053 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | C219 | 31/03/2029 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | C303 | 14/08/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | C303 | 28/02/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | C333 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | C431 | 31/01/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | C442 | 25/04/2042 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | C446 | 31/03/2046 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | CI43 | 31/01/2043 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | CI58 | 31/01/2058 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | CS26 | 02/04/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | CS33 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/08/29 | ES33 | 07/11/2024 | | Bond Future | 11.3535 | 80.0256 | 11.2387 | 80.5674 | 1.011 | 0.0000 | 0.0000 |
| 2024/08/29 | ES33 | 06/02/2025 | | Bond Future | 11.4750 | 81.7176 | 11.3550 | 82.2712 | 1.046 | 0.0000 | 0.0000 |
| 2024/08/29 | ES33 | 06/02/2025 | 13.34 Call | Bond Future | 7986.0300 | 7.9860 | 8539.6000 | 8.5396 | 6.932 | 0.0000 | 0.0000 |
| 2024/08/29 | ES33 | 06/02/2025 | 13.34 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | ES33 | 08/05/2025 | | Bond Future | 11.6154 | 79.5669 | 11.4899 | 80.1322 | 1.081 | 0.0000 | 0.0000 |
| 2024/08/29 | ES33 | 08/05/2025 | 12.73 Call | Bond Future | 4794.8600 | 4.7949 | 5360.2000 | 5.3602 | 11.791 | 0.0000 | 0.0000 |
| 2024/08/29 | ES33 | 08/05/2025 | 12.73 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | ES33 | 07/08/2025 | | Bond Future | 11.7674 | 81.1518 | 11.6360 | 81.7288 | 1.117 | 0.0000 | 0.0000 |
| 2024/08/29 | ES33 | 07/08/2025 | 13.56 Call | Bond Future | 7347.1500 | 7.3472 | 7924.1900 | 7.9242 | 7.854 | 0.0000 | 0.0000 |
| 2024/08/29 | ES33 | 07/08/2025 | 13.56 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | ES33 | 06/11/2025 | | Bond Future | 11.9406 | 78.9448 | 11.8028 | 79.5336 | 1.154 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Price | Today's Closing | Today's Yield | Today's Price | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|----------|---------|-----------------------|---------------------|---------------------|-----------------|---------------|---------------|-------------------|--------------|-------------|
| 2024/08/29 | ES33 | 06/11/2025 | 12.01 | Call | Bond Future | | 294.5600 | 0.2946 | 883.3700 | 0.8834 | 199.895 | 0.0000 | 0.0000 |
| 2024/08/29 | ES33 | 06/11/2025 | 12.01 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | ES42 | 07/11/2024 | | | Bond Future | | 11.7020 | 76.8079 | 11.5776 | 77.5567 | 1.063 | 0.0000 | 0.0000 |
| 2024/08/29 | ES42 | 06/02/2025 | | | Bond Future | | 11.8019 | 78.4311 | 11.6730 | 79.1960 | 1.092 | 0.0000 | 0.0000 |
| 2024/08/29 | ES42 | 06/02/2025 | 13.71 | Call | Bond Future | | 10037.5800 | 10.0376 | 10802.5300 | 10.8025 | 7.621 | 0.0000 | 0.0000 |
| 2024/08/29 | ES42 | 06/02/2025 | 13.71 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | ES42 | 08/05/2025 | | | Bond Future | | 11.9200 | 75.7466 | 11.7862 | 76.5276 | 1.123 | 0.0000 | 0.0000 |
| 2024/08/29 | ES42 | 08/05/2025 | 13.25 | Call | Bond Future | | 7115.7200 | 7.1157 | 7896.6900 | 7.8967 | 10.975 | 0.0000 | 0.0000 |
| 2024/08/29 | ES42 | 08/05/2025 | 13.25 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | ES42 | 07/08/2025 | | | Bond Future | | 12.0432 | 77.2530 | 11.9043 | 78.0499 | 1.154 | 0.0000 | 0.0000 |
| 2024/08/29 | ES42 | 07/08/2025 | 13.79 | Call | Bond Future | | 8980.7800 | 8.9808 | 9777.7200 | 9.7777 | 8.874 | 0.0000 | 0.0000 |
| 2024/08/29 | ES42 | 07/08/2025 | 13.79 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | ES42 | 06/11/2025 | | | Bond Future | | 12.1784 | 74.5003 | 12.0340 | 75.3133 | 1.186 | 0.0000 | 0.0000 |
| 2024/08/29 | ES42 | 06/11/2025 | 12.39 | Call | Bond Future | | 1166.3700 | 1.1664 | 1979.3700 | 1.9794 | 69.703 | 0.0000 | 0.0000 |
| 2024/08/29 | ES42 | 06/11/2025 | 12.39 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 07/11/2024 | 948.79 | Call | GOVI | | 1106970.0000 | 110.6970 | 1141300.0000 | 114.1300 | 3.101 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 07/11/2024 | 948.79 | Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 07/11/2024 | 948.80 | Call | GOVI | | 1106870.0000 | 110.6870 | 1141200.0000 | 114.1200 | 3.102 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 07/11/2024 | 948.80 | Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 07/11/2024 | 948.78 | Call | GOVI | | 1107070.0000 | 110.7070 | 1141400.0000 | 114.1400 | 3.101 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 07/11/2024 | 948.78 | Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 07/11/2024 | | | GOVI | | 1059.4870 | 1059.4870 | 1062.9200 | 1062.9200 | 0.324 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 06/02/2025 | | | GOVI | | 1081.6350 | 1081.6350 | 1085.1450 | 1085.1450 | 0.325 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 06/02/2025 | 972.00 | Call | GOVI | | 1096350.0000 | 109.6350 | 1131450.0000 | 113.1450 | 3.202 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 06/02/2025 | 972.00 | Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 08/05/2025 | | | GOVI | | 1103.2430 | 1103.2430 | 1106.8290 | 1106.8290 | 0.325 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 08/05/2025 | 1,022.00 | Call | GOVI | | 812430.0000 | 81.2430 | 848290.0000 | 84.8290 | 4.414 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 08/05/2025 | 1,022.00 | Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 07/08/2025 | | | GOVI | | 1125.0280 | 1125.0280 | 1128.6900 | 1128.6900 | 0.326 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 07/08/2025 | 1,011.00 | Call | GOVI | | 1140280.0000 | 114.0280 | 1176900.0000 | 117.6900 | 3.211 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 07/08/2025 | 1,011.00 | Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 06/11/2025 | | | GOVI | | 1146.9200 | 1146.9200 | 1150.6580 | 1150.6580 | 0.326 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 06/11/2025 | 1,112.00 | Call | GOVI | | 349200.0000 | 34.9200 | 386580.0000 | 38.6580 | 10.704 | 0.0000 | 0.0000 |
| 2024/08/29 | GOVI | 06/11/2025 | 1,112.00 | Put | GOVI | | 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 | |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/29 | GVIX | 01/01/2029 | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | IGOV | 07/11/2024 | | Index Future | 371.8640 | 371.8640 | 372.1240 | 372.1240 | 0.070 | 0.0000 | 0.0000 |
| 2024/08/29 | IGOV | 06/02/2025 | | Index Future | 379.7270 | 379.7270 | 379.9950 | 379.9950 | 0.071 | 0.0000 | 0.0000 |
| 2024/08/29 | IGOV | 08/05/2025 | | Index Future | 387.4000 | 387.4000 | 387.6760 | 387.6760 | 0.071 | 0.0000 | 0.0000 |
| 2024/08/29 | IGOV | 07/08/2025 | | Index Future | 395.1360 | 395.1360 | 395.4200 | 395.4200 | 0.072 | 0.0000 | 0.0000 |
| 2024/08/29 | IGOV | 06/11/2025 | | Index Future | 402.9100 | 402.9100 | 403.2000 | 403.2000 | 0.072 | 0.0000 | 0.0000 |
| 2024/08/29 | IS10 | 17/12/2025 | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | IS10 | 16/03/2026 | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | IS10 | 15/06/2026 | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | IS10 | 21/09/2026 | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | IS10 | 21/12/2026 | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | IS10 | 15/03/2027 | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | IS10 | 21/06/2027 | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | IS10 | 20/09/2027 | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | IS10 | 20/12/2027 | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | IS10 | 22/03/2028 | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | IS10 | 20/06/2028 | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | IS10 | 19/09/2028 | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | J186 | 21/12/2026 | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | JBAF | 21/08/2024 | | Jibar Tradeable Future | 8.3250 | 8.3250 | 8.3250 | 91.6750 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | JBAF | 18/09/2024 | | Jibar Tradeable Future | 8.3350 | 91.6650 | 8.3350 | 91.6650 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | JBAF | 16/10/2024 | | Jibar Tradeable Future | 8.3300 | 91.6700 | 8.3300 | 91.6700 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | JBAF | 20/11/2024 | | Jibar Tradeable Future | 8.3600 | 91.6400 | 8.3600 | 91.6400 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | JBAF | 18/12/2024 | | Jibar Tradeable Future | 8.3570 | 91.6430 | 8.3570 | 91.6430 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | JBAF | 15/01/2025 | | Jibar Tradeable Future | 8.3770 | 91.6230 | 8.3770 | 91.6230 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | JBAF | 19/03/2025 | | Jibar Tradeable Future | 8.3670 | 91.6330 | 8.3670 | 91.6330 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | JBAF | 18/06/2025 | | Jibar Tradeable Future | 8.2950 | 91.7050 | 8.2950 | 91.7050 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | JBAF | 17/09/2025 | | Jibar Tradeable Future | 8.3400 | 91.6600 | 8.3400 | 91.6600 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | JBAF | 17/12/2025 | | Jibar Tradeable Future | 8.3720 | 91.6280 | 8.3720 | 91.6280 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | JBAF | 18/03/2026 | | Jibar Tradeable Future | 8.3720 | 91.6280 | 8.3720 | 91.6280 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | JBAF | 17/06/2026 | | Jibar Tradeable Future | 8.4000 | 91.6000 | 8.4000 | 91.6000 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/29 | R035 | 07/11/2024 | 11.10 Call | Bond Future | 3403.7100 | 3.4037 | 3580.5900 | 3.5806 | 5.197 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 07/11/2024 | 11.10 Put | Bond Future | 601.9100 | 0.6019 | 537.3600 | 0.5374 | 10.724 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 07/11/2024 | 13.23 Call | Bond Future | 13472.1800 | 13.4722 | 13713.0300 | 13.7130 | 1.788 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 07/11/2024 | 13.23 Put | Bond Future | 2.7000 | 0.0027 | 2.1200 | 0.0021 | 21.481 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 07/11/2024 | 12.20 Put | Bond Future | 52.2600 | 0.0523 | 43.9300 | 0.0439 | 15.940 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 07/11/2024 | 12.20 Call | Bond Future | 8605.5500 | 8.6056 | 8838.6500 | 8.8387 | 2.709 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 07/11/2024 | | Bond Future | 10.5998 | 91.1071 | 10.5577 | 91.3485 | 0.397 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 07/11/2024 | 12.18 Call | Bond Future | 8508.3000 | 8.5083 | 8741.0400 | 8.7410 | 2.735 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 07/11/2024 | 12.18 Put | Bond Future | 54.8000 | 0.0548 | 46.1100 | 0.0461 | 15.858 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 07/11/2024 | 12.19 Call | Bond Future | 8556.9400 | 8.5569 | 8789.8500 | 8.7899 | 2.722 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 07/11/2024 | 12.19 Put | Bond Future | 53.5200 | 0.0535 | 45.0000 | 0.0450 | 15.919 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 07/11/2024 | 12.17 Call | Bond Future | 8459.6500 | 8.4597 | 8692.2100 | 8.6922 | 2.749 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 07/11/2024 | 12.17 Put | Bond Future | 56.1100 | 0.0561 | 47.2400 | 0.0472 | 15.808 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 06/02/2025 | | Bond Future | 10.6872 | 93.0116 | 10.6433 | 93.2585 | 0.411 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 06/02/2025 | 12.41 Call | Bond Future | 9302.2100 | 9.3022 | 9524.0800 | 9.5241 | 2.385 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 06/02/2025 | 12.41 Put | Bond Future | 311.6800 | 0.3117 | 286.7200 | 0.2867 | 8.008 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 06/02/2025 | 11.30 Call | Bond Future | 4538.3500 | 4.5384 | 4709.5800 | 4.7096 | 3.773 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 06/02/2025 | 11.30 Put | Bond Future | 1188.9500 | 1.1890 | 1113.3500 | 1.1134 | 6.359 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 06/02/2025 | 10.65 Call | Bond Future | 2271.0000 | 2.2710 | 2388.8000 | 2.3888 | 5.187 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 06/02/2025 | 10.65 Put | Bond Future | 2479.8400 | 2.4798 | 2350.8100 | 2.3508 | 5.203 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 06/02/2025 | 10.34 Put | Bond Future | 3433.0600 | 3.4331 | 3274.7600 | 3.2748 | 4.611 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 06/02/2025 | 10.34 Call | Bond Future | 1456.3900 | 1.4564 | 1544.9200 | 1.5449 | 6.079 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 08/05/2025 | 11.70 Call | Bond Future | 6118.0300 | 6.1180 | 6302.2300 | 6.3022 | 3.011 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 08/05/2025 | 11.70 Put | Bond Future | 1294.8900 | 1.2949 | 1226.7300 | 1.2267 | 5.264 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 08/05/2025 | 10.95 Call | Bond Future | 3424.6200 | 3.4246 | 3562.7400 | 3.5627 | 4.033 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 08/05/2025 | 10.95 Put | Bond Future | 2541.7700 | 2.5418 | 2427.5300 | 2.4275 | 4.495 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 08/05/2025 | 10.44 Put | Bond Future | 3946.5900 | 3.9466 | 3793.6500 | 3.7937 | 3.875 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 08/05/2025 | 10.44 Call | Bond Future | 2005.5700 | 2.0056 | 2104.9900 | 2.1050 | 4.957 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 08/05/2025 | 13.35 Call | Bond Future | 12930.5600 | 12.9306 | 13165.7700 | 13.1658 | 1.819 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 08/05/2025 | 13.35 Put | Bond Future | 252.0900 | 0.2521 | 234.9400 | 0.2349 | 6.803 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 08/05/2025 | 12.70 Call | Bond Future | 10227.8900 | 10.2279 | 10448.7600 | 10.4488 | 2.159 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 08/05/2025 | 12.70 Put | Bond Future | 517.6200 | 0.5176 | 486.1300 | 0.4861 | 6.084 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 08/05/2025 | 11.46 Put | Bond Future | 1609.9500 | 1.6100 | 1528.8900 | 1.5289 | 5.035 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 08/05/2025 | 11.46 Call | Bond Future | 5198.8400 | 5.1988 | 5370.1400 | 5.3701 | 3.295 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 08/05/2025 | | Bond Future | 10.7882 | 90.3562 | 10.7424 | 90.6086 | 0.425 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 08/05/2025 | 11.78 Call | Bond Future | 6432.8600 | 6.4329 | 6620.9800 | 6.6210 | 2.924 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 08/05/2025 | 11.78 Put | Bond Future | 1203.7300 | 1.2037 | 1139.4900 | 1.1395 | 5.337 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 07/08/2025 | | Bond Future | 10.8991 | 92.1365 | 10.8512 | 92.3943 | 0.439 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 07/08/2025 | 12.65 Call | Bond Future | 9827.8100 | 9.8278 | 10037.0100 | 10.0370 | 2.129 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/29 | R035 | 07/08/2025 | 12.65 Put | Bond Future | 1063.0900 | 1.0631 | 1014.4900 | 1.0145 | 4.572 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 06/11/2025 | | Bond Future | 11.0266 | 89.4146 | 10.9765 | 89.6778 | 0.454 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 06/11/2025 | 11.20 Call | Bond Future | 4465.1700 | 4.4652 | 4608.9000 | 4.6089 | 3.219 | 0.0000 | 0.0000 |
| 2024/08/29 | R035 | 06/11/2025 | 11.20 Put | Bond Future | 3561.5600 | 3.5616 | 3442.0500 | 3.4421 | 3.356 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 07/11/2024 | | Bond Future | 11.2281 | 104.7202 | 11.1657 | 105.2701 | 0.556 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 07/11/2024 | 12.80 Call | Bond Future | 12395.4700 | 12.3955 | 12923.6100 | 12.9236 | 4.261 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 07/11/2024 | 12.80 Put | Bond Future | 107.8300 | 0.1078 | 86.1300 | 0.0861 | 20.124 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 07/11/2024 | 12.81 Call | Bond Future | 12462.7700 | 12.4628 | 12991.3100 | 12.9913 | 4.241 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 07/11/2024 | 12.81 Put | Bond Future | 105.5700 | 0.1056 | 84.2700 | 0.0843 | 20.176 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 07/11/2024 | 12.79 Call | Bond Future | 12328.0900 | 12.3281 | 12855.8200 | 12.8558 | 4.281 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 07/11/2024 | 12.79 Put | Bond Future | 110.1000 | 0.1101 | 87.9900 | 0.0880 | 20.082 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 06/02/2025 | | Bond Future | 11.3099 | 106.9086 | 11.2452 | 107.4704 | 0.572 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 06/02/2025 | 12.94 Call | Bond Future | 13139.3400 | 13.1393 | 13636.9400 | 13.6369 | 3.787 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 06/02/2025 | 12.94 Put | Bond Future | 611.0100 | 0.6110 | 546.8300 | 0.5468 | 10.504 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 08/05/2025 | | Bond Future | 11.4056 | 103.1729 | 11.3386 | 103.7467 | 0.588 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 08/05/2025 | 12.64 Call | Bond Future | 11189.7200 | 11.1897 | 11643.6200 | 11.6436 | 4.056 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 08/05/2025 | 12.64 Put | Bond Future | 1584.0000 | 1.5840 | 1464.1600 | 1.4642 | 7.566 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 07/08/2025 | | Bond Future | 11.5070 | 105.2034 | 11.4374 | 105.7889 | 0.605 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 07/08/2025 | 13.17 Call | Bond Future | 14011.3500 | 14.0114 | 14488.5000 | 14.4885 | 3.405 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 07/08/2025 | 13.17 Put | Bond Future | 1642.0800 | 1.6421 | 1533.6400 | 1.5336 | 6.604 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 06/11/2025 | | Bond Future | 11.6173 | 101.3755 | 11.5451 | 101.9729 | 0.622 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 06/11/2025 | 11.76 Call | Bond Future | 6629.5300 | 6.6295 | 6962.0000 | 6.9620 | 5.015 | 0.0000 | 0.0000 |
| 2024/08/29 | R053 | 06/11/2025 | 11.76 Put | Bond Future | 5468.3400 | 5.4683 | 5203.3500 | 5.2034 | 4.846 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 07/11/2024 | 9.14 Call | Bond Future | 2071.2500 | 2.0713 | 2089.1900 | 2.0892 | 0.866 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 07/11/2024 | 9.14 Put | Bond Future | 38.5200 | 0.0385 | 36.0500 | 0.0361 | 6.412 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 07/11/2024 | 9.15 Call | Bond Future | 2089.4000 | 2.0894 | 2107.3800 | 2.1074 | 0.861 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 07/11/2024 | 9.15 Put | Bond Future | 37.5700 | 0.0376 | 35.1400 | 0.0351 | 6.468 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 07/11/2024 | 9.13 Call | Bond Future | 2053.1200 | 2.0531 | 2071.0000 | 2.0710 | 0.871 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 07/11/2024 | 9.13 Put | Bond Future | 39.5000 | 0.0395 | 36.9700 | 0.0370 | 6.405 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 07/11/2024 | | Bond Future | 8.0897 | 108.6976 | 8.0793 | 108.7180 | 0.129 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 06/02/2025 | | Bond Future | 8.0339 | 105.6562 | 8.0217 | 105.6775 | 0.152 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 06/02/2025 | 9.03 Call | Bond Future | 1908.2300 | 1.9082 | 1924.1500 | 1.9242 | 0.834 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 06/02/2025 | 9.03 Put | Bond Future | 191.0900 | 0.1911 | 185.7000 | 0.1857 | 2.821 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 08/05/2025 | | Bond Future | 8.0302 | 107.7631 | 8.0155 | 107.7855 | 0.184 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 08/05/2025 | 8.47 Call | Bond Future | 1147.0900 | 1.1471 | 1160.0200 | 1.1600 | 1.127 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 08/05/2025 | 8.47 Put | Bond Future | 482.1000 | 0.4821 | 472.6000 | 0.4726 | 1.971 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 07/08/2025 | | Bond Future | 8.0413 | 104.5751 | 8.0232 | 104.5985 | 0.225 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 07/08/2025 | 9.68 Call | Bond Future | 2207.7200 | 2.2077 | 2227.6100 | 2.2276 | 0.901 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/08/29 | R186 | 07/08/2025 | 9.68 Put | Bond Future | 119.7700 | 0.1198 | 116.2600 | 0.1163 | 2.931 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 07/08/2025 | 10.25 Call | Bond Future | 2851.9500 | 2.8520 | 2873.5600 | 2.8736 | 0.758 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 07/08/2025 | 10.25 Put | Bond Future | 51.6500 | 0.0517 | 49.8600 | 0.0499 | 3.466 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 07/08/2025 | 9.22 Put | Bond Future | 217.8200 | 0.2178 | 212.2900 | 0.2123 | 2.539 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 07/08/2025 | 9.22 Call | Bond Future | 1725.7000 | 1.7257 | 1743.5700 | 1.7436 | 1.036 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 06/11/2025 | | Bond Future | 8.0832 | 106.6006 | 8.0603 | 106.6250 | 0.283 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 06/11/2025 | 8.13 Call | Bond Future | 671.2600 | 0.6713 | 683.1400 | 0.6831 | 1.770 | 0.0000 | 0.0000 |
| 2024/08/29 | R186 | 06/11/2025 | 8.13 Put | Bond Future | 621.5600 | 0.6216 | 609.0900 | 0.6091 | 2.006 | 0.0000 | 0.0000 |
| 2024/08/29 | R202 | 07/11/2024 | | Bond Future | 270.9019 | 270.9019 | 270.8825 | 270.8825 | 0.007 | 0.0000 | 0.0000 |
| 2024/08/29 | R202 | 06/02/2025 | | Bond Future | 271.4229 | 271.4229 | 271.4042 | 271.4042 | 0.007 | 0.0000 | 0.0000 |
| 2024/08/29 | R202 | 06/02/2025 | 266.79 Call | Bond Future | 4632.9200 | 4.6329 | 4614.1800 | 4.6142 | 0.404 | 0.0000 | 0.0000 |
| 2024/08/29 | R202 | 06/02/2025 | 266.79 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | R202 | 08/05/2025 | | Bond Future | 276.9045 | 276.9045 | 276.8871 | 276.8871 | 0.006 | 0.0000 | 0.0000 |
| 2024/08/29 | R202 | 08/05/2025 | 272.31 Call | Bond Future | 4594.4900 | 4.5945 | 4577.1300 | 4.5771 | 0.378 | 0.0000 | 0.0000 |
| 2024/08/29 | R202 | 08/05/2025 | 272.31 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | R202 | 07/08/2025 | | Bond Future | 277.1162 | 277.1162 | 277.0990 | 277.0990 | 0.006 | 0.0000 | 0.0000 |
| 2024/08/29 | R202 | 07/08/2025 | 271.60 Call | Bond Future | 5516.1500 | 5.5162 | 5499.0100 | 5.4990 | 0.311 | 0.0000 | 0.0000 |
| 2024/08/29 | R202 | 07/08/2025 | 271.60 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | R202 | 06/11/2025 | | Bond Future | 282.5590 | 282.5590 | 282.5428 | 282.5428 | 0.006 | 0.0000 | 0.0000 |
| 2024/08/29 | R202 | 06/11/2025 | 275.64 Call | Bond Future | 6919.0000 | 6.9190 | 6902.7600 | 6.9028 | 0.235 | 0.0000 | 0.0000 |
| 2024/08/29 | R202 | 06/11/2025 | 275.64 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 07/11/2024 | | Bond Future | 10.7450 | 71.6009 | 10.7031 | 71.8168 | 0.390 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 07/11/2024 | 12.22 Call | Bond Future | 7134.9300 | 7.1349 | 7340.8700 | 7.3409 | 2.886 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 07/11/2024 | 12.22 Put | Bond Future | 66.0200 | 0.0660 | 56.0300 | 0.0560 | 15.132 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 07/11/2024 | 12.23 Call | Bond Future | 7178.0000 | 7.1780 | 7384.1400 | 7.3841 | 2.872 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 07/11/2024 | 12.23 Put | Bond Future | 64.5100 | 0.0645 | 54.7200 | 0.0547 | 15.176 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 07/11/2024 | 12.21 Call | Bond Future | 7091.8500 | 7.0919 | 7297.5900 | 7.2976 | 2.901 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 07/11/2024 | 12.21 Put | Bond Future | 67.5700 | 0.0676 | 57.3800 | 0.0574 | 15.081 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 06/02/2025 | | Bond Future | 10.8240 | 73.0973 | 10.7805 | 73.3181 | 0.402 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 06/02/2025 | 12.44 Call | Bond Future | 7916.5000 | 7.9165 | 8112.0400 | 8.1120 | 2.470 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 06/02/2025 | 12.44 Put | Bond Future | 327.1300 | 0.3271 | 301.9200 | 0.3019 | 7.706 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 08/05/2025 | | Bond Future | 10.9198 | 71.4009 | 10.8746 | 71.6265 | 0.414 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 08/05/2025 | 11.89 Call | Bond Future | 5746.0400 | 5.7460 | 5913.3500 | 5.9134 | 2.912 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 08/05/2025 | 11.89 Put | Bond Future | 1124.9300 | 1.1249 | 1066.6100 | 1.0666 | 5.184 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 07/08/2025 | | Bond Future | 11.0227 | 72.8071 | 10.9757 | 73.0376 | 0.426 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 07/08/2025 | 12.68 Call | Bond Future | 8568.1400 | 8.5681 | 8752.8700 | 8.7529 | 2.156 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 07/08/2025 | 12.68 Put | Bond Future | 1039.3200 | 1.0393 | 993.5700 | 0.9936 | 4.402 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 06/11/2025 | | Bond Future | 11.1369 | 71.0653 | 11.0880 | 71.3005 | 0.439 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/29 | R209 | 06/11/2025 | 11.27 Call | Bond Future | 3987.4300 | 3.9874 | 4114.6200 | 4.1146 | 3.190 | 0.0000 | 0.0000 |
| 2024/08/29 | R209 | 06/11/2025 | 11.27 Put | Bond Future | 3351.4100 | 3.3514 | 3243.3100 | 3.2433 | 3.226 | 0.0000 | 0.0000 |
| 2024/08/29 | R210 | 07/11/2024 | | Bond Future | 242.7998 | 242.7998 | 242.9421 | 242.9421 | 0.059 | 0.0000 | 0.0000 |
| 2024/08/29 | R210 | 06/02/2025 | | Bond Future | 247.9336 | 247.9336 | 248.0799 | 248.0799 | 0.059 | 0.0000 | 0.0000 |
| 2024/08/29 | R210 | 06/02/2025 | 239.61 Call | Bond Future | 8323.5800 | 8.3236 | 8469.9300 | 8.4699 | 1.758 | 0.0000 | 0.0000 |
| 2024/08/29 | R210 | 06/02/2025 | 239.61 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | R210 | 08/05/2025 | | Bond Future | 249.5401 | 249.5401 | 249.6907 | 249.6907 | 0.060 | 0.0000 | 0.0000 |
| 2024/08/29 | R210 | 08/05/2025 | 248.03 Call | Bond Future | 1510.1200 | 1.5101 | 1660.6800 | 1.6607 | 9.970 | 0.0000 | 0.0000 |
| 2024/08/29 | R210 | 08/05/2025 | 248.03 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | R210 | 07/08/2025 | | Bond Future | 254.5191 | 254.5191 | 254.6738 | 254.6738 | 0.061 | 0.0000 | 0.0000 |
| 2024/08/29 | R210 | 07/08/2025 | 248.44 Call | Bond Future | 6079.0500 | 6.0791 | 6233.8300 | 6.2338 | 2.546 | 0.0000 | 0.0000 |
| 2024/08/29 | R210 | 07/08/2025 | 248.44 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | R210 | 06/11/2025 | | Bond Future | 256.0557 | 256.0557 | 256.2138 | 256.2138 | 0.062 | 0.0000 | 0.0000 |
| 2024/08/29 | R210 | 06/11/2025 | 252.14 Call | Bond Future | 3915.6700 | 3.9157 | 4073.8200 | 4.0738 | 4.039 | 0.0000 | 0.0000 |
| 2024/08/29 | R210 | 06/11/2025 | 252.14 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 07/11/2024 | | Bond Future | 9.6002 | 89.3122 | 9.5788 | 89.4040 | 0.223 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 07/11/2024 | 11.22 Call | Bond Future | 6660.5700 | 6.6606 | 6748.5600 | 6.7486 | 1.321 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 07/11/2024 | 11.22 Put | Bond Future | 36.6400 | 0.0366 | 32.8200 | 0.0328 | 10.426 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 07/11/2024 | 11.23 Call | Bond Future | 6698.6700 | 6.6987 | 6786.7400 | 6.7867 | 1.315 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 07/11/2024 | 11.23 Put | Bond Future | 35.8100 | 0.0358 | 32.0700 | 0.0321 | 10.444 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 07/11/2024 | 11.21 Call | Bond Future | 6622.4600 | 6.6225 | 6710.3800 | 6.7104 | 1.328 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 07/11/2024 | 11.21 Put | Bond Future | 37.4900 | 0.0375 | 33.6000 | 0.0336 | 10.376 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 06/02/2025 | | Bond Future | 9.6633 | 91.1792 | 9.6407 | 91.2733 | 0.234 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 06/02/2025 | 11.35 Call | Bond Future | 6869.7700 | 6.8698 | 6954.2000 | 6.9542 | 1.229 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 06/02/2025 | 11.35 Put | Bond Future | 187.1400 | 0.1871 | 177.4800 | 0.1775 | 5.162 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 08/05/2025 | | Bond Future | 9.7454 | 89.4408 | 9.7214 | 89.5373 | 0.246 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 08/05/2025 | 10.52 Call | Bond Future | 4075.1700 | 4.0752 | 4141.0700 | 4.1411 | 1.617 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 08/05/2025 | 10.52 Put | Bond Future | 1024.1600 | 1.0242 | 993.5200 | 0.9935 | 2.992 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 07/08/2025 | | Bond Future | 9.8395 | 91.2038 | 9.8140 | 91.3027 | 0.259 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 07/08/2025 | 11.66 Call | Bond Future | 7369.8900 | 7.3699 | 7450.7100 | 7.4507 | 1.097 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 07/08/2025 | 11.66 Put | Bond Future | 633.2000 | 0.6332 | 615.0800 | 0.6151 | 2.862 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 06/11/2025 | | Bond Future | 9.9567 | 89.4176 | 9.9297 | 89.5188 | 0.272 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 06/11/2025 | 10.05 Call | Bond Future | 2867.3300 | 2.8673 | 2918.7500 | 2.9188 | 1.793 | 0.0000 | 0.0000 |
| 2024/08/29 | R213 | 06/11/2025 | 10.05 Put | Bond Future | 2519.3500 | 2.5194 | 2469.5600 | 2.4696 | 1.976 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 07/11/2024 | | Bond Future | 11.0666 | 67.1562 | 11.0145 | 67.4431 | 0.470 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 07/11/2024 | 12.61 Call | Bond Future | 7777.3800 | 7.7774 | 8053.7200 | 8.0537 | 3.553 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 07/11/2024 | 12.61 Put | Bond Future | 57.8600 | 0.0579 | 47.2800 | 0.0473 | 18.286 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/08/29 | R214 | 07/11/2024 | 12.62 Call | Bond Future | 7821.5000 | 7.8215 | 8098.0500 | 8.0981 | 3.536 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 07/11/2024 | 12.62 Put | Bond Future | 56.5500 | 0.0566 | 46.1800 | 0.0462 | 18.338 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 07/11/2024 | 12.60 Call | Bond Future | 7733.2600 | 7.7333 | 8009.3800 | 8.0094 | 3.571 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 07/11/2024 | 12.60 Put | Bond Future | 59.2100 | 0.0592 | 48.4100 | 0.0484 | 18.240 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 06/02/2025 | | Bond Future | 11.1472 | 68.5601 | 11.0933 | 68.8533 | 0.483 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 06/02/2025 | 12.71 Call | Bond Future | 8083.2000 | 8.0832 | 8342.6900 | 8.3427 | 3.210 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 06/02/2025 | 12.71 Put | Bond Future | 363.7400 | 0.3637 | 330.0400 | 0.3300 | 9.265 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 06/02/2025 | 13.63 Call | Bond Future | 11733.9200 | 11.7339 | 12015.7800 | 12.0158 | 2.402 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 06/02/2025 | 13.63 Put | Bond Future | 103.1400 | 0.1031 | 91.8100 | 0.0918 | 10.985 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 06/02/2025 | 12.25 Put | Bond Future | 630.5300 | 0.6305 | 576.6500 | 0.5767 | 8.545 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 06/02/2025 | 12.25 Call | Bond Future | 6227.6100 | 6.2276 | 6466.9200 | 6.4669 | 3.843 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 06/02/2025 | 11.75 Put | Bond Future | 1140.2000 | 1.1402 | 1052.9100 | 1.0529 | 7.656 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 06/02/2025 | 11.75 Call | Bond Future | 4292.7300 | 4.2927 | 4498.6300 | 4.4986 | 4.796 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 08/05/2025 | | Bond Future | 11.2371 | 66.6240 | 11.1814 | 66.9235 | 0.496 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 08/05/2025 | 12.40 Call | Bond Future | 6790.8300 | 6.7908 | 7025.9000 | 7.0259 | 3.462 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 08/05/2025 | 12.40 Put | Bond Future | 981.1400 | 0.9811 | 916.6900 | 0.9167 | 6.569 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 07/08/2025 | | Bond Future | 11.3337 | 67.9367 | 11.2760 | 68.2424 | 0.509 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 07/08/2025 | 12.97 Call | Bond Future | 8966.3600 | 8.9664 | 9212.5300 | 9.2125 | 2.745 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 07/08/2025 | 12.97 Put | Bond Future | 1116.6700 | 1.1167 | 1057.1200 | 1.0571 | 5.333 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 06/11/2025 | | Bond Future | 11.4416 | 65.9521 | 11.3819 | 66.2641 | 0.522 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 06/11/2025 | 11.64 Call | Bond Future | 4524.5000 | 4.5245 | 4699.9100 | 4.6999 | 3.877 | 0.0000 | 0.0000 |
| 2024/08/29 | R214 | 06/11/2025 | 11.64 Put | Bond Future | 3504.7100 | 3.5047 | 3368.1300 | 3.3681 | 3.897 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 07/11/2024 | 12.79 Call | Bond Future | 9703.7200 | 9.7037 | 10114.0500 | 10.1141 | 4.229 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 07/11/2024 | 12.79 Put | Bond Future | 77.2800 | 0.0773 | 61.5100 | 0.0615 | 20.406 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 07/11/2024 | 12.80 Call | Bond Future | 9756.4400 | 9.7564 | 10167.0700 | 10.1671 | 4.209 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 07/11/2024 | 12.80 Put | Bond Future | 75.6500 | 0.0757 | 60.1800 | 0.0602 | 20.449 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 07/11/2024 | 12.78 Call | Bond Future | 9650.9800 | 9.6510 | 10061.0000 | 10.0610 | 4.248 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 07/11/2024 | 12.78 Put | Bond Future | 78.9700 | 0.0790 | 62.8900 | 0.0629 | 20.362 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 07/11/2024 | | Bond Future | 11.2086 | 81.5294 | 11.1462 | 81.9555 | 0.557 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 06/02/2025 | | Bond Future | 11.2918 | 83.2338 | 11.2272 | 83.6691 | 0.572 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 06/02/2025 | 12.71 Call | Bond Future | 9150.9700 | 9.1510 | 9529.3400 | 9.5293 | 4.135 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 06/02/2025 | 12.71 Put | Bond Future | 533.5700 | 0.5336 | 476.6400 | 0.4766 | 10.670 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 06/02/2025 | 10.30 Put | Bond Future | 7653.6300 | 7.6536 | 7283.2100 | 7.2832 | 4.840 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 06/02/2025 | 10.30 Call | Bond Future | 494.5900 | 0.4946 | 559.4700 | 0.5595 | 13.118 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 06/02/2025 | 11.00 Put | Bond Future | 3839.4200 | 3.8394 | 3575.6400 | 3.5756 | 6.870 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 06/02/2025 | 11.00 Call | Bond Future | 1839.9200 | 1.8399 | 2011.4400 | 2.0114 | 9.322 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 06/02/2025 | 11.70 Call | Bond Future | 4402.0300 | 4.4020 | 4685.8800 | 4.6859 | 6.448 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 06/02/2025 | 11.70 Put | Bond Future | 1742.5800 | 1.7426 | 1591.1300 | 1.5911 | 8.691 | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|------------|---------------------|-------------------|-------------|------------|
| 2024/08/29 | R248 | 08/05/2025 | | Bond Future | 11.3840 | 80.4466 | 11.3171 | 80.8912 | 0.588 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 08/05/2025 | 12.60 Call | Bond Future | 8613.0100 | 8.6130 | 8964.5000 | 8.9645 | 4.081 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 08/05/2025 | 12.60 Put | Bond Future | 1222.9500 | 1.2230 | 1129.8900 | 1.1299 | 7.609 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 07/08/2025 | | Bond Future | 11.4829 | 82.0312 | 11.4135 | 82.4850 | 0.604 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 07/08/2025 | 13.21 Call | Bond Future | 11277.8900 | 11.2779 | 11649.0500 | 11.6491 | 3.291 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 07/08/2025 | 13.21 Put | Bond Future | 1280.6500 | 1.2807 | 1198.0900 | 1.1981 | 6.447 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 06/11/2025 | | Bond Future | 11.5927 | 79.1763 | 11.5207 | 79.6392 | 0.620 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 06/11/2025 | 11.74 Call | Bond Future | 5265.3300 | 5.2653 | 5523.1600 | 5.5232 | 4.897 | 0.0000 | 0.0000 |
| 2024/08/29 | R248 | 06/11/2025 | 11.74 Put | Bond Future | 4331.2900 | 4.3313 | 4126.1600 | 4.1262 | 4.736 | 0.0000 | 0.0000 |
| 2024/08/29 | X038 | 31/01/2038 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | X210 | 31/03/2028 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | X213 | 28/02/2031 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/08/29 | X214 | 28/02/2041 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |

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