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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/10/2024 TO 01/10/2024

| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2024/10/01 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2025 | 07/11/2024 | | Bond Future | 185.0081 | 185.0081 | 184.9888 | 0.010 | 0.0000 | 0.0000 |
| 2024/10/01 | 2029 | 07/11/2024 | | Bond Future | 133.9780 | 133.9780 | 134.2370 | 0.193 | 0.0000 | 0.0000 |
| 2024/10/01 | 2029 | 06/02/2025 | | Bond Future | 136.7559 | 136.7559 | 137.0209 | 0.194 | 0.0000 | 0.0000 |
| 2024/10/01 | 2029 | 06/02/2025 | 132.40 Call | Bond Future | 4355.9000 | 4.3559 | 4620.8800 | 6.083 | 0.0000 | 0.0000 |
| 2024/10/01 | 2029 | 06/02/2025 | 132.40 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2029 | 08/05/2025 | | Bond Future | 138.0699 | 138.0699 | 138.3408 | 0.196 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/10/01 | 2029 | 08/05/2025 | 137.85 Call | Bond Future | 219.8600 | 0.2199 | 490.8100 | 0.4908 | 123.238 | 0.0000 | 0.0000 |
| 2024/10/01 | 2029 | 08/05/2025 | 137.85 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2029 | 07/08/2025 | | Bond Future | 140.7303 | 140.7303 | 141.0073 | 141.0073 | 0.197 | 0.0000 | 0.0000 |
| 2024/10/01 | 2029 | 07/08/2025 | 137.41 Call | Bond Future | 3320.2900 | 3.3203 | 3597.3300 | 3.5973 | 8.344 | 0.0000 | 0.0000 |
| 2024/10/01 | 2029 | 07/08/2025 | 137.41 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2029 | 06/11/2025 | | Bond Future | 141.9481 | 141.9481 | 142.2314 | 142.2314 | 0.200 | 0.0000 | 0.0000 |
| 2024/10/01 | 2029 | 06/11/2025 | 139.79 Call | Bond Future | 2158.0600 | 2.1581 | 2441.3600 | 2.4414 | 13.128 | 0.0000 | 0.0000 |
| 2024/10/01 | 2029 | 06/11/2025 | 139.79 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/11/2024 | 10.21 Put | Bond Future | 2.7100 | 0.0027 | 5.0400 | 0.0050 | 85.978 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/11/2024 | 10.21 Call | Bond Future | 5350.8400 | 5.3508 | 4860.7000 | 4.8607 | 9.160 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/11/2024 | 10.71 Put | Bond Future | 0.2300 | 0.0002 | 0.4500 | 0.0005 | 95.652 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/11/2024 | 10.71 Call | Bond Future | 7200.3000 | 7.2003 | 6708.0500 | 6.7081 | 6.837 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/11/2024 | 11.91 Call | Bond Future | 11458.1000 | 11.4581 | 10965.6300 | 10.9656 | 4.298 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/11/2024 | 11.91 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/11/2024 | | Bond Future | 8.8337 | 98.8136 | 8.9565 | 98.3211 | 1.390 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/11/2024 | 10.75 Call | Bond Future | 7346.4000 | 7.3464 | 6854.1100 | 6.8541 | 6.701 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/11/2024 | 10.75 Put | Bond Future | 0.1900 | 0.0002 | 0.3700 | 0.0004 | 94.737 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/11/2024 | 10.76 Call | Bond Future | 7382.8700 | 7.3829 | 6890.5600 | 6.8906 | 6.668 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/11/2024 | 10.76 Put | Bond Future | 0.1800 | 0.0002 | 0.3400 | 0.0003 | 88.889 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/11/2024 | 10.74 Call | Bond Future | 7309.9000 | 7.3099 | 6817.6200 | 6.8176 | 6.734 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/11/2024 | 10.74 Put | Bond Future | 0.2000 | 0.0002 | 0.3900 | 0.0004 | 95.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 06/02/2025 | | Bond Future | 8.8632 | 96.8282 | 8.9935 | 96.3261 | 1.470 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 06/02/2025 | 10.68 Call | Bond Future | 6768.1300 | 6.7681 | 6282.7600 | 6.2828 | 7.171 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 06/02/2025 | 10.68 Put | Bond Future | 45.9500 | 0.0460 | 62.7300 | 0.0627 | 36.518 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 06/02/2025 | 8.68 Put | Bond Future | 1595.6600 | 1.5957 | 1902.1800 | 1.9022 | 19.210 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 06/02/2025 | 8.68 Call | Bond Future | 883.9800 | 0.8840 | 688.3500 | 0.6884 | 22.131 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 06/02/2025 | 9.18 Put | Bond Future | 737.2200 | 0.7372 | 919.8500 | 0.9199 | 24.773 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 06/02/2025 | 9.18 Call | Bond Future | 1952.9400 | 1.9529 | 1633.4200 | 1.6334 | 16.361 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 06/02/2025 | 9.69 Call | Bond Future | 3436.0300 | 3.4360 | 3023.8300 | 3.0238 | 11.996 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 06/02/2025 | 9.69 Put | Bond Future | 302.5600 | 0.3026 | 392.5100 | 0.3925 | 29.730 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 08/05/2025 | 8.68 Put | Bond Future | 2032.8500 | 2.0329 | 2342.0700 | 2.3421 | 15.211 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 08/05/2025 | 8.68 Call | Bond Future | 1128.3500 | 1.1284 | 926.0500 | 0.9261 | 17.929 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 08/05/2025 | 9.18 Put | Bond Future | 1166.0900 | 1.1661 | 1379.0500 | 1.3791 | 18.263 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 08/05/2025 | 9.18 Call | Bond Future | 2113.0100 | 2.1130 | 1814.4500 | 1.8145 | 14.130 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 08/05/2025 | 9.99 Call | Bond Future | 4294.3000 | 4.2943 | 3880.0400 | 3.8800 | 9.647 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 08/05/2025 | 9.99 Put | Bond Future | 438.9400 | 0.4389 | 536.2000 | 0.5362 | 22.158 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 08/05/2025 | 12.28 Call | Bond Future | 11516.9700 | 11.5170 | 11008.8200 | 11.0088 | 4.412 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 08/05/2025 | 12.28 Put | Bond Future | 9.8100 | 0.0098 | 13.1800 | 0.0132 | 34.353 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/10/01 | 2030 | 08/05/2025 | 10.69 Put | Bond Future | 184.0500 | 0.1841 | 228.9900 | 0.2290 | 24.417 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 08/05/2025 | 10.69 Call | Bond Future | 6465.5100 | 6.4655 | 5998.9300 | 5.9989 | 7.216 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 08/05/2025 | 11.86 Call | Bond Future | 10188.4200 | 10.1884 | 9684.5200 | 9.6845 | 4.946 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 08/05/2025 | 11.86 Put | Bond Future | 24.4100 | 0.0244 | 32.0300 | 0.0320 | 31.217 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 08/05/2025 | 10.31 Put | Bond Future | 295.4300 | 0.2954 | 364.2600 | 0.3643 | 23.298 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 08/05/2025 | 10.31 Call | Bond Future | 5269.7100 | 5.2697 | 4827.0200 | 4.8270 | 8.401 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 08/05/2025 | | Bond Future | 8.9228 | 98.7412 | 9.0614 | 98.2297 | 1.553 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 08/05/2025 | 9.93 Call | Bond Future | 4116.5400 | 4.1165 | 3708.6500 | 3.7087 | 9.909 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 08/05/2025 | 9.93 Put | Bond Future | 472.8500 | 0.4729 | 576.4800 | 0.5765 | 21.916 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/08/2025 | 12.12 Call | Bond Future | 10320.4500 | 10.3205 | 9815.9300 | 9.8159 | 4.889 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/08/2025 | 12.12 Put | Bond Future | 67.2200 | 0.0672 | 83.3800 | 0.0834 | 24.040 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/08/2025 | 10.48 Put | Bond Future | 507.6500 | 0.5077 | 599.0300 | 0.5990 | 18.001 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/08/2025 | 10.48 Call | Bond Future | 5532.3400 | 5.5323 | 5103.0400 | 5.1030 | 7.760 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/08/2025 | | Bond Future | 9.0095 | 96.6090 | 9.1575 | 96.0883 | 1.642 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/08/2025 | 11.11 Call | Bond Future | 7354.6400 | 7.3546 | 6887.4300 | 6.8874 | 6.353 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 07/08/2025 | 11.11 Put | Bond Future | 276.2400 | 0.2762 | 329.7100 | 0.3297 | 19.356 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 06/11/2025 | | Bond Future | 9.1058 | 98.4131 | 9.2640 | 97.8832 | 1.737 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 06/11/2025 | 9.54 Call | Bond Future | 2992.0000 | 2.9920 | 2673.4400 | 2.6734 | 10.647 | 0.0000 | 0.0000 |
| 2024/10/01 | 2030 | 06/11/2025 | 9.54 Put | Bond Future | 1545.9700 | 1.5460 | 1757.3700 | 1.7574 | 13.674 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 9.75 Put | Bond Future | 367.9200 | 0.3679 | 596.4900 | 0.5965 | 62.125 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 9.75 Call | Bond Future | 1829.9700 | 1.8300 | 1297.6800 | 1.2977 | 29.087 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 9.90 Put | Bond Future | 234.6100 | 0.2346 | 392.5500 | 0.3926 | 67.320 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 9.90 Call | Bond Future | 2430.7200 | 2.4307 | 1827.8000 | 1.8278 | 24.804 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 10.60 Call | Bond Future | 5549.8200 | 5.5498 | 4809.7000 | 4.8097 | 13.336 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 10.60 Put | Bond Future | 24.9400 | 0.0249 | 45.6800 | 0.0457 | 83.160 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 9.86 Call | Bond Future | 2265.8600 | 2.2659 | 1679.8200 | 1.6798 | 25.864 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 9.86 Put | Bond Future | 264.7700 | 0.2648 | 439.5900 | 0.4396 | 66.027 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 11.11 Put | Bond Future | 4.4800 | 0.0045 | 8.4400 | 0.0084 | 88.393 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 11.11 Call | Bond Future | 7857.5200 | 7.8575 | 7100.6200 | 7.1006 | 9.633 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 11.61 Put | Bond Future | 0.7100 | 0.0007 | 1.3600 | 0.0014 | 91.549 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 11.61 Call | Bond Future | 10060.1600 | 10.0602 | 9299.9500 | 9.3000 | 7.557 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 12.95 Call | Bond Future | 15622.2100 | 15.6222 | 14861.3500 | 14.8614 | 4.870 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 12.95 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | | Bond Future | 9.4557 | 94.6533 | 9.6081 | 93.8924 | 1.612 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 13.36 Call | Bond Future | 17227.8300 | 17.2278 | 16466.9700 | 16.4670 | 4.416 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 13.36 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 11.64 Put | Bond Future | 0.6000 | 0.0006 | 1.1600 | 0.0012 | 93.333 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 11.64 Call | Bond Future | 10190.1000 | 10.1901 | 9429.8000 | 9.4298 | 7.461 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/10/01 | 2032 | 07/11/2024 | 11.48 Call | Bond Future | 9494.2200 | 9.4942 | 8734.5400 | 8.7345 | 8.001 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 11.48 Put | Bond Future | 1.3400 | 0.0013 | 2.5200 | 0.0025 | 88.060 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 11.49 Call | Bond Future | 9537.9200 | 9.5379 | 8778.2100 | 8.7782 | 7.965 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 11.49 Put | Bond Future | 1.2900 | 0.0013 | 2.4400 | 0.0024 | 89.147 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 11.47 Call | Bond Future | 9450.4700 | 9.4505 | 8690.8300 | 8.6908 | 8.038 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/11/2024 | 11.47 Put | Bond Future | 1.3800 | 0.0014 | 2.6000 | 0.0026 | 88.406 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 06/02/2025 | | Bond Future | 9.5114 | 96.5926 | 9.6710 | 95.8166 | 1.679 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 06/02/2025 | 11.72 Call | Bond Future | 10073.4800 | 10.0735 | 9311.3800 | 9.3114 | 7.565 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 06/02/2025 | 11.72 Put | Bond Future | 28.6900 | 0.0287 | 42.6000 | 0.0426 | 48.484 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 06/02/2025 | 9.42 Put | Bond Future | 1792.1800 | 1.7922 | 2234.1300 | 2.2341 | 24.660 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 06/02/2025 | 9.42 Call | Bond Future | 1344.4400 | 1.3444 | 1010.3800 | 1.0104 | 24.848 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 06/02/2025 | 9.92 Put | Bond Future | 831.0500 | 0.8311 | 1089.9500 | 1.0900 | 31.153 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 06/02/2025 | 9.92 Call | Bond Future | 2801.0000 | 2.8010 | 2283.8900 | 2.2839 | 18.462 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 06/02/2025 | 10.61 Call | Bond Future | 5433.5900 | 5.4336 | 4755.9600 | 4.7560 | 12.471 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 06/02/2025 | 10.61 Put | Bond Future | 255.3300 | 0.2553 | 353.7100 | 0.3537 | 38.531 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 08/05/2025 | 9.42 Put | Bond Future | 2483.1800 | 2.4832 | 2937.0700 | 2.9371 | 18.279 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 08/05/2025 | 9.42 Call | Bond Future | 1698.2900 | 1.6983 | 1361.3000 | 1.3613 | 19.843 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 08/05/2025 | 9.92 Put | Bond Future | 1456.4700 | 1.4565 | 1769.7100 | 1.7697 | 21.507 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 08/05/2025 | 9.92 Call | Bond Future | 3032.5300 | 3.0325 | 2554.8900 | 2.5549 | 15.751 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 08/05/2025 | 10.97 Call | Bond Future | 6731.0700 | 6.7311 | 6056.4400 | 6.0564 | 10.023 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 08/05/2025 | 10.97 Put | Bond Future | 435.9300 | 0.4359 | 552.1800 | 0.5522 | 26.667 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 08/05/2025 | | Bond Future | 9.5845 | 94.3387 | 9.7519 | 93.5478 | 1.747 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 08/05/2025 | 10.91 Call | Bond Future | 6501.6900 | 6.5017 | 5834.4500 | 5.8345 | 10.263 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 08/05/2025 | 10.91 Put | Bond Future | 467.8000 | 0.4678 | 591.4400 | 0.5914 | 26.430 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/08/2025 | | Bond Future | 9.6773 | 96.1317 | 9.8532 | 95.3264 | 1.818 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/08/2025 | 12.01 Call | Bond Future | 10317.3000 | 10.3173 | 9584.4700 | 9.5845 | 7.103 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 07/08/2025 | 12.01 Put | Bond Future | 316.9300 | 0.3169 | 389.4300 | 0.3894 | 22.876 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 06/11/2025 | | Bond Future | 9.7858 | 93.7680 | 9.9709 | 92.9480 | 1.892 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 06/11/2025 | 10.42 Call | Bond Future | 4738.6500 | 4.7387 | 4215.3000 | 4.2153 | 11.044 | 0.0000 | 0.0000 |
| 2024/10/01 | 2032 | 06/11/2025 | 10.42 Put | Bond Future | 1966.5600 | 1.9666 | 2263.2200 | 2.2632 | 15.085 | 0.0000 | 0.0000 |
| 2024/10/01 | 2033 | 07/11/2024 | | Bond Future | 127.7433 | 127.7433 | 127.3644 | 127.3644 | 0.297 | 0.0000 | 0.0000 |
| 2024/10/01 | 2033 | 06/02/2025 | | Bond Future | 130.3919 | 130.3919 | 130.0057 | 130.0057 | 0.296 | 0.0000 | 0.0000 |
| 2024/10/01 | 2033 | 06/02/2025 | 124.94 Call | Bond Future | 5451.9100 | 5.4519 | 5065.7300 | 5.0657 | 7.083 | 0.0000 | 0.0000 |
| 2024/10/01 | 2033 | 06/02/2025 | 124.94 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2033 | 08/05/2025 | | Bond Future | 131.4794 | 131.4794 | 131.0860 | 131.0860 | 0.299 | 0.0000 | 0.0000 |
| 2024/10/01 | 2033 | 08/05/2025 | 130.62 Call | Bond Future | 859.3900 | 0.8594 | 465.9500 | 0.4660 | 45.781 | 0.0000 | 0.0000 |
| 2024/10/01 | 2033 | 08/05/2025 | 130.62 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2033 | 07/08/2025 | | Bond Future | 134.0129 | 134.0129 | 133.6128 | 133.6128 | 0.299 | 0.0000 | 0.0000 |

| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/10/01 | 2033 | 07/08/2025 | 128.65 Call | Bond Future | 5362.9300 | 5.3629 | 4962.7800 | 4.9628 | 7.461 | 0.0000 | 0.0000 |
| 2024/10/01 | 2033 | 07/08/2025 | 128.65 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2033 | 06/11/2025 | | Bond Future | 135.0016 | 135.0016 | 134.5951 | 134.5951 | 0.301 | 0.0000 | 0.0000 |
| 2024/10/01 | 2033 | 06/11/2025 | 133.14 Call | Bond Future | 1861.5600 | 1.8616 | 1455.1200 | 1.4551 | 21.833 | 0.0000 | 0.0000 |
| 2024/10/01 | 2033 | 06/11/2025 | 133.14 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/11/2024 | | Bond Future | 10.4388 | 89.1600 | 10.5904 | 88.2310 | 1.452 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/11/2024 | 12.58 Call | Bond Future | 11916.8700 | 11.9169 | 10988.0400 | 10.9880 | 7.794 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/11/2024 | 12.58 Put | Bond Future | 0.1300 | 0.0001 | 0.3000 | 0.0003 | 130.769 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/11/2024 | 12.59 Call | Bond Future | 11966.8700 | 11.9669 | 11038.0300 | 11.0380 | 7.762 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/11/2024 | 12.59 Put | Bond Future | 0.1200 | 0.0001 | 0.2800 | 0.0003 | 133.333 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/11/2024 | 12.57 Call | Bond Future | 11866.8300 | 11.8668 | 10938.0100 | 10.9380 | 7.827 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/11/2024 | 12.57 Put | Bond Future | 0.1400 | 0.0001 | 0.3200 | 0.0003 | 128.571 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 06/02/2025 | | Bond Future | 10.5122 | 86.7261 | 10.6694 | 85.7786 | 1.495 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 06/02/2025 | 12.76 Call | Bond Future | 12312.8100 | 12.3128 | 11385.6300 | 11.3856 | 7.530 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 06/02/2025 | 12.76 Put | Bond Future | 47.3700 | 0.0474 | 67.7700 | 0.0678 | 43.065 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 08/05/2025 | | Bond Future | 10.6039 | 88.4391 | 10.7670 | 87.4733 | 1.538 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 08/05/2025 | 12.25 Call | Bond Future | 9581.6300 | 9.5816 | 8735.2700 | 8.7353 | 8.833 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 08/05/2025 | 12.25 Put | Bond Future | 494.3000 | 0.4943 | 613.7700 | 0.6138 | 24.170 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 08/05/2025 | 12.55 Put | Bond Future | 352.5900 | 0.3526 | 441.2100 | 0.4412 | 25.134 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 08/05/2025 | 12.55 Call | Bond Future | 10948.4100 | 10.9484 | 10071.2000 | 10.0712 | 8.012 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 08/05/2025 | 13.30 Put | Bond Future | 110.7200 | 0.1107 | 144.0800 | 0.1441 | 30.130 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 08/05/2025 | 13.30 Call | Bond Future | 14297.2000 | 14.2972 | 13364.7300 | 13.3647 | 6.522 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 08/05/2025 | 13.35 Put | Bond Future | 101.9100 | 0.1019 | 132.9700 | 0.1330 | 30.478 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 08/05/2025 | 13.35 Call | Bond Future | 14518.9500 | 14.5190 | 13584.1800 | 13.5842 | 6.438 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/08/2025 | | Bond Future | 10.7123 | 85.8597 | 10.8818 | 84.8760 | 1.583 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/08/2025 | 13.01 Call | Bond Future | 12583.3400 | 12.5833 | 11698.9500 | 11.6990 | 7.028 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/08/2025 | 13.01 Put | Bond Future | 496.1500 | 0.4962 | 595.5300 | 0.5955 | 20.030 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/08/2025 | 12.17 Call | Bond Future | 9028.0800 | 9.0281 | 8234.8800 | 8.2349 | 8.786 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/08/2025 | 12.17 Put | Bond Future | 1062.3000 | 1.0623 | 1252.8700 | 1.2529 | 17.939 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/08/2025 | 11.42 Call | Bond Future | 5968.7700 | 5.9688 | 5303.4900 | 5.3035 | 11.146 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/08/2025 | 11.42 Put | Bond Future | 1965.0700 | 1.9651 | 2283.5600 | 2.2836 | 16.208 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/08/2025 | 10.55 Put | Bond Future | 3937.3900 | 3.9374 | 4470.3300 | 4.4703 | 13.535 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/08/2025 | 10.55 Call | Bond Future | 2980.9300 | 2.9809 | 2530.1000 | 2.5301 | 15.124 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/08/2025 | 10.64 Put | Bond Future | 3671.2300 | 3.6712 | 4179.5200 | 4.1795 | 13.845 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 07/08/2025 | 10.64 Call | Bond Future | 3247.0400 | 3.2470 | 2771.5600 | 2.7716 | 14.643 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 06/11/2025 | | Bond Future | 10.8237 | 87.4617 | 10.9998 | 86.4599 | 1.627 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 06/11/2025 | 11.63 Call | Bond Future | 6890.4400 | 6.8904 | 6217.5800 | 6.2176 | 9.765 | 0.0000 | 0.0000 |
| 2024/10/01 | 2037 | 06/11/2025 | 11.63 Put | Bond Future | 2435.4800 | 2.4355 | 2764.3500 | 2.7644 | 13.503 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/10/01 | 2038 | 07/11/2024 | | Bond Future | 140.5595 | 140.5595 | 139.9528 | 139.9528 | 0.432 | 0.0000 | 0.0000 |
| 2024/10/01 | 2038 | 06/02/2025 | | Bond Future | 141.3674 | 141.3674 | 140.7484 | 140.7484 | 0.438 | 0.0000 | 0.0000 |
| 2024/10/01 | 2038 | 06/02/2025 | 135.23 Call | Bond Future | 6137.4000 | 6.1374 | 5518.3500 | 5.5184 | 10.087 | 0.0000 | 0.0000 |
| 2024/10/01 | 2038 | 06/02/2025 | 135.23 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2038 | 08/05/2025 | | Bond Future | 144.1962 | 144.1962 | 143.5656 | 143.5656 | 0.437 | 0.0000 | 0.0000 |
| 2024/10/01 | 2038 | 08/05/2025 | 139.68 Call | Bond Future | 4516.2200 | 4.5162 | 3885.6400 | 3.8856 | 13.963 | 0.0000 | 0.0000 |
| 2024/10/01 | 2038 | 08/05/2025 | 139.68 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2038 | 07/08/2025 | | Bond Future | 144.8236 | 144.8236 | 144.1825 | 144.1825 | 0.443 | 0.0000 | 0.0000 |
| 2024/10/01 | 2038 | 07/08/2025 | 139.56 Call | Bond Future | 5263.5800 | 5.2636 | 4622.5100 | 4.6225 | 12.179 | 0.0000 | 0.0000 |
| 2024/10/01 | 2038 | 07/08/2025 | 139.56 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2038 | 06/11/2025 | | Bond Future | 147.5678 | 147.5678 | 146.9152 | 146.9152 | 0.442 | 0.0000 | 0.0000 |
| 2024/10/01 | 2038 | 06/11/2025 | 143.88 Call | Bond Future | 3687.7600 | 3.6878 | 3035.1700 | 3.0352 | 17.696 | 0.0000 | 0.0000 |
| 2024/10/01 | 2038 | 06/11/2025 | 143.88 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 07/11/2024 | 12.10 Put | Bond Future | 5.7300 | 0.0057 | 12.1000 | 0.0121 | 111.169 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 07/11/2024 | 12.10 Call | Bond Future | 8738.7700 | 8.7388 | 7735.1500 | 7.7352 | 11.485 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 07/11/2024 | 12.60 Call | Bond Future | 11523.2500 | 11.5233 | 10513.9800 | 10.5140 | 8.759 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 07/11/2024 | 12.60 Put | Bond Future | 0.5900 | 0.0006 | 1.3100 | 0.0013 | 122.034 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 07/11/2024 | 13.15 Call | Bond Future | 14418.0100 | 14.4180 | 13408.0500 | 13.4081 | 7.005 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 07/11/2024 | 13.15 Put | Bond Future | 0.0200 | 0.0000 | 0.0500 | 0.0001 | 150.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 07/11/2024 | | Bond Future | 10.6952 | 89.9113 | 10.8466 | 88.9013 | 1.416 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 07/11/2024 | 12.85 Call | Bond Future | 12860.6400 | 12.8606 | 11850.8600 | 11.8509 | 7.852 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 07/11/2024 | 12.85 Put | Bond Future | 0.1500 | 0.0002 | 0.3600 | 0.0004 | 140.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 07/11/2024 | 12.86 Call | Bond Future | 12913.3900 | 12.9134 | 11903.5900 | 11.9036 | 7.820 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 07/11/2024 | 12.86 Put | Bond Future | 0.1500 | 0.0002 | 0.3400 | 0.0003 | 126.667 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 07/11/2024 | 12.84 Call | Bond Future | 12807.8500 | 12.8079 | 11798.0700 | 11.7981 | 7.884 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 07/11/2024 | 12.84 Put | Bond Future | 0.1700 | 0.0002 | 0.3800 | 0.0004 | 123.529 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 06/02/2025 | | Bond Future | 10.7712 | 87.2423 | 10.9280 | 86.2119 | 1.456 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 06/02/2025 | 12.95 Call | Bond Future | 12882.0900 | 12.8821 | 11878.7200 | 11.8787 | 7.789 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 06/02/2025 | 12.95 Put | Bond Future | 65.1800 | 0.0652 | 92.1500 | 0.0922 | 41.378 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 06/02/2025 | 11.00 Put | Bond Future | 1603.5600 | 1.6036 | 2026.1500 | 2.0262 | 26.353 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 06/02/2025 | 11.00 Call | Bond Future | 3101.0400 | 3.1010 | 2493.2900 | 2.4933 | 19.598 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 06/02/2025 | 11.70 Call | Bond Future | 6396.6400 | 6.3966 | 5546.0800 | 5.5461 | 13.297 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 06/02/2025 | 11.70 Put | Bond Future | 550.4800 | 0.5505 | 730.2600 | 0.7303 | 32.659 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 06/02/2025 | 12.20 Call | Bond Future | 8997.1200 | 8.9971 | 8055.9300 | 8.0559 | 10.461 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 06/02/2025 | 12.20 Put | Bond Future | 246.7200 | 0.2467 | 335.8700 | 0.3359 | 36.134 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 08/05/2025 | | Bond Future | 10.8640 | 88.9653 | 11.0264 | 87.9150 | 1.495 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 08/05/2025 | 12.63 Call | Bond Future | 10956.4600 | 10.9565 | 10024.0600 | 10.0241 | 8.510 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 08/05/2025 | 12.63 Put | Bond Future | 490.7000 | 0.4907 | 608.5700 | 0.6086 | 24.021 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/10/01 | 2040 | 08/05/2025 | 13.43 Put | Bond Future | 159.2700 | 0.1593 | 204.8500 | 0.2049 | 28.618 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 08/05/2025 | 13.43 Call | Bond Future | 14741.1800 | 14.7412 | 13736.4900 | 13.7365 | 6.816 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 08/05/2025 | 12.75 Put | Bond Future | 433.4400 | 0.4334 | 538.7800 | 0.5388 | 24.303 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 08/05/2025 | 12.75 Call | Bond Future | 11539.4800 | 11.5395 | 10594.5500 | 10.5946 | 8.189 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 08/05/2025 | 13.50 Put | Bond Future | 142.7200 | 0.1427 | 184.2200 | 0.1842 | 29.078 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 08/05/2025 | 13.50 Call | Bond Future | 15068.2700 | 15.0683 | 14059.5000 | 14.0595 | 6.695 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 07/08/2025 | | Bond Future | 10.9721 | 86.1450 | 11.1406 | 85.0753 | 1.536 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 07/08/2025 | 13.29 Call | Bond Future | 13673.5100 | 13.6735 | 12712.1100 | 12.7121 | 7.031 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 07/08/2025 | 13.29 Put | Bond Future | 550.7500 | 0.5508 | 659.0500 | 0.6591 | 19.664 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 06/11/2025 | | Bond Future | 11.0825 | 87.7518 | 11.2571 | 86.6625 | 1.576 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 06/11/2025 | 11.84 Call | Bond Future | 7357.8400 | 7.3578 | 6633.9300 | 6.6339 | 9.839 | 0.0000 | 0.0000 |
| 2024/10/01 | 2040 | 06/11/2025 | 11.84 Put | Bond Future | 2779.5600 | 2.7796 | 3145.0000 | 3.1450 | 13.147 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 07/11/2024 | 12.50 Call | Bond Future | 10696.8100 | 10.6968 | 9584.0300 | 9.5840 | 10.403 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 07/11/2024 | 12.50 Put | Bond Future | 1.8100 | 0.0018 | 4.1300 | 0.0041 | 128.177 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 07/11/2024 | 12.25 Call | Bond Future | 9281.5000 | 9.2815 | 8172.9200 | 8.1729 | 11.944 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 07/11/2024 | 12.25 Put | Bond Future | 5.3800 | 0.0054 | 11.9000 | 0.0119 | 121.190 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 07/11/2024 | 12.00 Call | Bond Future | 7826.8300 | 7.8268 | 6729.3100 | 6.7293 | 14.023 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 07/11/2024 | 12.00 Put | Bond Future | 15.7100 | 0.0157 | 33.2900 | 0.0333 | 111.903 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 07/11/2024 | | Bond Future | 10.7891 | 86.0538 | 10.9506 | 84.9387 | 1.497 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 07/11/2024 | 12.91 Call | Bond Future | 12926.9300 | 12.9269 | 11812.1600 | 11.8122 | 8.624 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 07/11/2024 | 12.91 Put | Bond Future | 0.2300 | 0.0002 | 0.5600 | 0.0006 | 143.478 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 07/11/2024 | 12.92 Call | Bond Future | 12979.9100 | 12.9799 | 11865.1300 | 11.8651 | 8.589 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 07/11/2024 | 12.92 Put | Bond Future | 0.2100 | 0.0002 | 0.5300 | 0.0005 | 152.381 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 07/11/2024 | 12.90 Call | Bond Future | 12873.8700 | 12.8739 | 11759.1200 | 11.7591 | 8.659 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 07/11/2024 | 12.90 Put | Bond Future | 0.2400 | 0.0002 | 0.5900 | 0.0006 | 145.833 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 06/02/2025 | | Bond Future | 10.8618 | 83.4310 | 11.0288 | 82.2934 | 1.537 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 06/02/2025 | 13.02 Call | Bond Future | 13046.0400 | 13.0460 | 11941.1200 | 11.9411 | 8.469 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 06/02/2025 | 13.02 Put | Bond Future | 74.1100 | 0.0741 | 106.8100 | 0.1068 | 44.124 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 06/02/2025 | 13.75 Call | Bond Future | 16631.8000 | 16.6318 | 15501.2500 | 15.5013 | 6.798 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 06/02/2025 | 13.75 Put | Bond Future | 13.0800 | 0.0131 | 20.1500 | 0.0202 | 54.052 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 06/02/2025 | 12.50 Put | Bond Future | 195.1200 | 0.1951 | 271.8000 | 0.2718 | 39.299 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 06/02/2025 | 12.50 Call | Bond Future | 10360.1700 | 10.3602 | 9299.2300 | 9.2992 | 10.241 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 06/02/2025 | 12.00 Put | Bond Future | 426.7100 | 0.4267 | 580.4900 | 0.5805 | 36.039 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 06/02/2025 | 12.00 Call | Bond Future | 7713.3600 | 7.7134 | 6729.5200 | 6.7295 | 12.755 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 08/05/2025 | 12.40 Call | Bond Future | 9662.3800 | 9.6624 | 8675.0500 | 8.6751 | 10.218 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 08/05/2025 | 12.40 Put | Bond Future | 677.7400 | 0.6777 | 849.9800 | 0.8500 | 25.414 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 08/05/2025 | 11.65 Call | Bond Future | 6044.3700 | 6.0444 | 5222.4400 | 5.2224 | 13.598 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 08/05/2025 | 11.65 Put | Bond Future | 1497.3100 | 1.4973 | 1834.9500 | 1.8350 | 22.550 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/10/01 | 2044 | 08/05/2025 | 10.92 Put | Bond Future | 3202.0900 | 3.2021 | 3800.5700 | 3.8006 | 18.690 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 08/05/2025 | 10.92 Call | Bond Future | 2999.8100 | 2.9998 | 2438.7200 | 2.4387 | 18.704 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 08/05/2025 | | Bond Future | 10.9497 | 85.0787 | 11.1224 | 83.9191 | 1.577 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 08/05/2025 | 12.72 Call | Bond Future | 11239.3100 | 11.2393 | 10207.6100 | 10.2076 | 9.179 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 08/05/2025 | 12.72 Put | Bond Future | 485.4700 | 0.4855 | 613.3400 | 0.6133 | 26.339 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 07/08/2025 | | Bond Future | 11.0515 | 82.3099 | 11.2303 | 81.1287 | 1.618 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 07/08/2025 | 13.34 Call | Bond Future | 13875.1500 | 13.8752 | 12819.0500 | 12.8191 | 7.611 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 07/08/2025 | 13.34 Put | Bond Future | 603.2800 | 0.6033 | 728.3700 | 0.7284 | 20.735 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 06/11/2025 | | Bond Future | 11.1547 | 83.8450 | 11.3398 | 82.6420 | 1.659 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 06/11/2025 | 11.88 Call | Bond Future | 7441.0000 | 7.4410 | 6645.9900 | 6.6460 | 10.684 | 0.0000 | 0.0000 |
| 2024/10/01 | 2044 | 06/11/2025 | 11.88 Put | Bond Future | 2884.8000 | 2.8848 | 3292.7400 | 3.2927 | 14.141 | 0.0000 | 0.0000 |
| 2024/10/01 | 2046 | 07/11/2024 | | Bond Future | 121.7130 | 121.7130 | 120.9803 | 120.9803 | 0.602 | 0.0000 | 0.0000 |
| 2024/10/01 | 2046 | 06/02/2025 | | Bond Future | 124.2366 | 124.2366 | 123.4893 | 123.4893 | 0.601 | 0.0000 | 0.0000 |
| 2024/10/01 | 2046 | 06/02/2025 | 114.01 Call | Bond Future | 10226.5700 | 10.2266 | 9479.2900 | 9.4793 | 7.307 | 0.0000 | 0.0000 |
| 2024/10/01 | 2046 | 06/02/2025 | 114.01 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2046 | 08/05/2025 | | Bond Future | 124.4865 | 124.4865 | 123.7247 | 123.7247 | 0.612 | 0.0000 | 0.0000 |
| 2024/10/01 | 2046 | 08/05/2025 | 121.97 Call | Bond Future | 2516.5400 | 2.5165 | 1754.6800 | 1.7547 | 30.274 | 0.0000 | 0.0000 |
| 2024/10/01 | 2046 | 08/05/2025 | 121.97 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2046 | 07/08/2025 | | Bond Future | 126.8841 | 126.8841 | 126.1083 | 126.1083 | 0.611 | 0.0000 | 0.0000 |
| 2024/10/01 | 2046 | 07/08/2025 | 118.69 Call | Bond Future | 8194.0600 | 8.1941 | 7418.3100 | 7.4183 | 9.467 | 0.0000 | 0.0000 |
| 2024/10/01 | 2046 | 07/08/2025 | 118.69 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2046 | 06/11/2025 | | Bond Future | 127.0088 | 127.0088 | 126.2196 | 126.2196 | 0.621 | 0.0000 | 0.0000 |
| 2024/10/01 | 2046 | 06/11/2025 | 125.41 Call | Bond Future | 1598.7900 | 1.5988 | 809.5900 | 0.8096 | 49.362 | 0.0000 | 0.0000 |
| 2024/10/01 | 2046 | 06/11/2025 | 125.41 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2050 | 07/11/2024 | | Bond Future | 122.8344 | 122.8344 | 122.9432 | 122.9432 | 0.089 | 0.0000 | 0.0000 |
| 2024/10/01 | 2050 | 06/02/2025 | | Bond Future | 123.0340 | 123.0340 | 123.1455 | 123.1455 | 0.091 | 0.0000 | 0.0000 |
| 2024/10/01 | 2050 | 06/02/2025 | 115.60 Call | Bond Future | 7433.9700 | 7.4340 | 7545.4500 | 7.5455 | 1.500 | 0.0000 | 0.0000 |
| 2024/10/01 | 2050 | 06/02/2025 | 115.60 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2050 | 08/05/2025 | | Bond Future | 125.4958 | 125.4958 | 125.6104 | 125.6104 | 0.091 | 0.0000 | 0.0000 |
| 2024/10/01 | 2050 | 08/05/2025 | 121.16 Call | Bond Future | 4335.8100 | 4.3358 | 4450.3800 | 4.4504 | 2.642 | 0.0000 | 0.0000 |
| 2024/10/01 | 2050 | 08/05/2025 | 121.16 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2050 | 07/08/2025 | | Bond Future | 125.5175 | 125.5175 | 125.6357 | 125.6357 | 0.094 | 0.0000 | 0.0000 |
| 2024/10/01 | 2050 | 07/08/2025 | 119.89 Call | Bond Future | 5627.4600 | 5.6275 | 5745.6900 | 5.7457 | 2.101 | 0.0000 | 0.0000 |
| 2024/10/01 | 2050 | 07/08/2025 | 119.89 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 2050 | 06/11/2025 | | Bond Future | 127.8953 | 127.8953 | 128.0164 | 128.0164 | 0.095 | 0.0000 | 0.0000 |
| 2024/10/01 | 2050 | 06/11/2025 | 124.42 Call | Bond Future | 3475.3400 | 3.4753 | 3596.4000 | 3.5964 | 3.483 | 0.0000 | 0.0000 |
| 2024/10/01 | 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 |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/10/01 | 8607 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 8608 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 8657 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | AL37 | 07/11/2024 | | Index Future | 1061.3890 | 1061.3890 | 1055.7150 | 0.535 | 0.0000 | 0.0000 |
| 2024/10/01 | AL37 | 06/02/2025 | | Index Future | 1083.1450 | 1083.1450 | 1077.3590 | 0.534 | 0.0000 | 0.0000 |
| 2024/10/01 | AL37 | 08/05/2025 | | Index Future | 1104.5880 | 1104.5880 | 1098.6930 | 0.534 | 0.0000 | 0.0000 |
| 2024/10/01 | AL37 | 07/08/2025 | | Index Future | 1125.6470 | 1125.6470 | 1119.6460 | 0.533 | 0.0000 | 0.0000 |
| 2024/10/01 | AL37 | 06/11/2025 | | Index Future | 1146.7760 | 1146.7760 | 1140.6680 | 0.533 | 0.0000 | 0.0000 |
| 2024/10/01 | AL7T | 07/11/2024 | | Index Future | 1283.8810 | 1283.8810 | 1272.1420 | 0.914 | 0.0000 | 0.0000 |
| 2024/10/01 | AL7T | 06/02/2025 | | Index Future | 1310.1980 | 1310.1980 | 1298.2240 | 0.914 | 0.0000 | 0.0000 |
| 2024/10/01 | AL7T | 08/05/2025 | | Index Future | 1336.1360 | 1336.1360 | 1323.9320 | 0.913 | 0.0000 | 0.0000 |
| 2024/10/01 | AL7T | 07/08/2025 | | Index Future | 1361.6090 | 1361.6090 | 1349.1810 | 0.913 | 0.0000 | 0.0000 |
| 2024/10/01 | AL7T | 06/11/2025 | | Index Future | 1387.1680 | 1387.1680 | 1374.5120 | 0.912 | 0.0000 | 0.0000 |
| 2024/10/01 | ALBI | 07/11/2024 | | Index Future | 1107.3460 | 1107.3460 | 1097.6410 | 0.876 | 0.0000 | 0.0000 |
| 2024/10/01 | ALBI | 06/02/2025 | | Index Future | 1130.0440 | 1130.0440 | 1120.1450 | 0.876 | 0.0000 | 0.0000 |
| 2024/10/01 | ALBI | 08/05/2025 | | Index Future | 1152.4150 | 1152.4150 | 1142.3260 | 0.875 | 0.0000 | 0.0000 |
| 2024/10/01 | ALBI | 07/08/2025 | | Index Future | 1174.3860 | 1174.3860 | 1164.1110 | 0.875 | 0.0000 | 0.0000 |
| 2024/10/01 | ALBI | 06/11/2025 | | Index Future | 1196.4310 | 1196.4310 | 1185.9680 | 0.875 | 0.0000 | 0.0000 |
| 2024/10/01 | C002 | 31/03/2032 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C007 | 31/01/2037 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C025 | 31/01/2025 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C030 | 31/01/2030 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C035 | 28/02/2035 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C038 | 31/01/2038 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C040 | 06/10/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C040 | 31/01/2040 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C044 | 31/01/2044 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C048 | 28/02/2048 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/10/01 | C186 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C202 | 07/12/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C209 | 31/03/2036 | | Price Contribution | 6.2500 | 93.7500 | 6.2500 | 93.7500 | 0.000 | 0.0000 |
| 2024/10/01 | C210 | 31/03/2028 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C213 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C214 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C253 | 31/03/2053 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C219 | 31/03/2029 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C303 | 14/08/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C303 | 28/02/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C333 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C431 | 31/01/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C442 | 25/04/2042 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | C446 | 31/03/2046 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | CI43 | 31/01/2043 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | CI58 | 31/01/2058 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | CR33 | 31/03/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | CR38 | 31/03/2038 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | CS26 | 02/04/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | CS33 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | ES33 | 07/11/2024 | | Bond Future | 10.6331 | 83.5071 | 10.7797 | 82.7825 | 1.379 | 0.0000 |
| 2024/10/01 | ES33 | 06/02/2025 | | Bond Future | 10.7298 | 85.2385 | 10.8828 | 84.4992 | 1.426 | 0.0000 |
| 2024/10/01 | ES33 | 06/02/2025 | 13.34 Call | Bond Future | 11506.9200 | 11.5069 | 10767.6000 | 10.7676 | 6.425 | 0.0000 |
| 2024/10/01 | ES33 | 06/02/2025 | 13.34 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/10/01 | ES33 | 08/05/2025 | | Bond Future | 10.8400 | 83.1445 | 10.9997 | 82.3909 | 1.473 | 0.0000 |
| 2024/10/01 | ES33 | 08/05/2025 | 12.73 Call | Bond Future | 8372.5200 | 8.3725 | 7618.8800 | 7.6189 | 9.001 | 0.0000 |
| 2024/10/01 | ES33 | 08/05/2025 | 12.73 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/10/01 | ES33 | 07/08/2025 | | Bond Future | 10.9689 | 84.7438 | 11.1357 | 83.9761 | 1.521 | 0.0000 |

| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|---------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/10/01 | ES33 | 07/08/2025 | 13.56 Call | Bond Future | 10939.1800 | 10.9392 | 10171.5100 | 10.1715 | 7.018 | 0.0000 | 0.0000 |
| 2024/10/01 | ES33 | 07/08/2025 | 13.56 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | ES33 | 06/11/2025 | | Bond Future | 11.1170 | 82.5508 | 11.2915 | 81.7689 | 1.570 | 0.0000 | 0.0000 |
| 2024/10/01 | ES33 | 06/11/2025 | 12.01 Call | Bond Future | 3900.5200 | 3.9005 | 3118.6800 | 3.1187 | 20.045 | 0.0000 | 0.0000 |
| 2024/10/01 | ES33 | 06/11/2025 | 12.01 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | ES42 | 07/11/2024 | | Bond Future | 10.9723 | 81.3714 | 11.1947 | 79.9362 | 2.027 | 0.0000 | 0.0000 |
| 2024/10/01 | ES42 | 06/02/2025 | | Bond Future | 11.0517 | 83.0582 | 11.2817 | 81.5936 | 2.081 | 0.0000 | 0.0000 |
| 2024/10/01 | ES42 | 06/02/2025 | 13.71 Call | Bond Future | 14664.7000 | 14.6647 | 13200.0900 | 13.2001 | 9.987 | 0.0000 | 0.0000 |
| 2024/10/01 | ES42 | 06/02/2025 | 13.71 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | ES42 | 08/05/2025 | | Bond Future | 11.1446 | 80.4530 | 11.3828 | 78.9596 | 2.137 | 0.0000 | 0.0000 |
| 2024/10/01 | ES42 | 08/05/2025 | 13.25 Call | Bond Future | 11822.1500 | 11.8222 | 10328.6900 | 10.3287 | 12.633 | 0.0000 | 0.0000 |
| 2024/10/01 | ES42 | 08/05/2025 | 13.25 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | ES42 | 07/08/2025 | | Bond Future | 11.2483 | 81.9983 | 11.4950 | 80.4766 | 2.193 | 0.0000 | 0.0000 |
| 2024/10/01 | ES42 | 07/08/2025 | 13.79 Call | Bond Future | 13726.0800 | 13.7261 | 12204.3900 | 12.2044 | 11.086 | 0.0000 | 0.0000 |
| 2024/10/01 | ES42 | 07/08/2025 | 13.79 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | ES42 | 06/11/2025 | | Bond Future | 11.3625 | 79.2833 | 11.6183 | 77.7332 | 2.252 | 0.0000 | 0.0000 |
| 2024/10/01 | ES42 | 06/11/2025 | 12.39 Call | Bond Future | 5949.4200 | 5.9494 | 4399.2700 | 4.3993 | 26.055 | 0.0000 | 0.0000 |
| 2024/10/01 | ES42 | 06/11/2025 | 12.39 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 07/11/2024 | 948.79 Call | GOVI | 1410160.0000 | 141.0160 | 1315960.0000 | 131.5960 | 6.680 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 07/11/2024 | 948.79 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 07/11/2024 | 948.80 Call | GOVI | 1410060.0000 | 141.0060 | 1315860.0000 | 131.5860 | 6.681 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 07/11/2024 | 948.80 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 07/11/2024 | 948.78 Call | GOVI | 1410260.0000 | 141.0260 | 1316060.0000 | 131.6060 | 6.680 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 07/11/2024 | 948.78 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 07/11/2024 | | GOVI | 1089.8060 | 1089.8060 | 1080.3860 | 1080.3860 | 0.864 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 06/02/2025 | | GOVI | 1112.1450 | 1112.1450 | 1102.5360 | 1102.5360 | 0.864 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 06/02/2025 | 972.00 Call | GOVI | 1401450.0000 | 140.1450 | 1305360.0000 | 130.5360 | 6.856 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 06/02/2025 | 972.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 08/05/2025 | | GOVI | 1134.1620 | 1134.1620 | 1124.3690 | 1124.3690 | 0.863 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 08/05/2025 | 1,022.00 Call | GOVI | 1121620.0000 | 112.1620 | 1023690.0000 | 102.3690 | 8.731 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 08/05/2025 | 1,022.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 07/08/2025 | | GOVI | 1155.7850 | 1155.7850 | 1145.8110 | 1145.8110 | 0.863 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 07/08/2025 | 1,011.00 Call | GOVI | 1447850.0000 | 144.7850 | 1348110.0000 | 134.8110 | 6.889 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 07/08/2025 | 1,011.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 06/11/2025 | | GOVI | 1177.4800 | 1177.4800 | 1167.3250 | 1167.3250 | 0.862 | 0.0000 | 0.0000 |
| 2024/10/01 | GOVI | 06/11/2025 | 1,112.00 Call | GOVI | 654800.0000 | 65.4800 | 553250.0000 | 55.3250 | 15.509 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|---------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/10/01 | GOVI | 06/11/2025 | 1,112. Put 00 | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | GVIX | 01/01/2029 | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | IGOV | 07/11/2024 | | Index Future | 372.7470 | 372.7470 | 371.9000 | 0.227 | 0.0000 | 0.0000 |
| 2024/10/01 | IGOV | 06/02/2025 | | Index Future | 380.4790 | 380.4790 | 379.6160 | 0.227 | 0.0000 | 0.0000 |
| 2024/10/01 | IGOV | 08/05/2025 | | Index Future | 388.1000 | 388.1000 | 387.2230 | 0.226 | 0.0000 | 0.0000 |
| 2024/10/01 | IGOV | 07/08/2025 | | Index Future | 395.5870 | 395.5870 | 394.6950 | 0.225 | 0.0000 | 0.0000 |
| 2024/10/01 | IGOV | 06/11/2025 | | Index Future | 403.0990 | 403.0990 | 402.1920 | 0.225 | 0.0000 | 0.0000 |
| 2024/10/01 | IS10 | 17/12/2025 | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | IS10 | 16/03/2026 | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | IS10 | 15/06/2026 | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | IS10 | 21/09/2026 | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | IS10 | 21/12/2026 | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | IS10 | 15/03/2027 | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | IS10 | 21/06/2027 | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | IS10 | 20/09/2027 | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | IS10 | 20/12/2027 | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | IS10 | 22/03/2028 | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | IS10 | 20/06/2028 | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | IS10 | 19/09/2028 | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | J186 | 21/12/2026 | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | JBAF | 18/09/2024 | | Jibar Tradeable Future | 8.3350 | 8.3350 | 8.3350 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | JBAF | 16/10/2024 | | Jibar Tradeable Future | 8.3300 | 91.6700 | 8.3300 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | JBAF | 20/11/2024 | | Jibar Tradeable Future | 8.3600 | 91.6400 | 8.3600 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | JBAF | 18/12/2024 | | Jibar Tradeable Future | 8.3570 | 91.6430 | 8.3570 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | JBAF | 15/01/2025 | | Jibar Tradeable Future | 8.3770 | 91.6230 | 8.3770 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | JBAF | 19/03/2025 | | Jibar Tradeable Future | 8.3670 | 91.6330 | 8.3670 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | JBAF | 18/06/2025 | | Jibar Tradeable Future | 8.2950 | 91.7050 | 8.2950 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | JBAF | 17/09/2025 | | Jibar Tradeable Future | 8.3400 | 91.6600 | 8.3400 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | JBAF | 17/12/2025 | | Jibar Tradeable Future | 8.3720 | 91.6280 | 8.3720 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | JBAF | 18/03/2026 | | Jibar Tradeable Future | 8.3720 | 91.6280 | 8.3720 | 0.000 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/10/01 | JBAF | 17/06/2026 | | Jibar Tradeable Future | 8.4000 | 91.6000 | 8.4000 | 91.6000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 07/11/2024 | 11.10 Call | Bond Future | 5972.1000 | 5.9721 | 5062.9600 | 5.0630 | 15.223 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 07/11/2024 | 11.10 Put | Bond Future | 24.7300 | 0.0247 | 50.3700 | 0.0504 | 103.680 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 07/11/2024 | 13.23 Call | Bond Future | 16615.0500 | 16.6151 | 15680.2700 | 15.6803 | 5.626 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 07/11/2024 | 13.23 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 07/11/2024 | 12.20 Put | Bond Future | 0.1000 | 0.0001 | 0.2400 | 0.0002 | 140.000 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 07/11/2024 | 12.20 Call | Bond Future | 11698.9600 | 11.6990 | 10764.3200 | 10.7643 | 7.989 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 07/11/2024 | | Bond Future | 10.0631 | 94.2526 | 10.2200 | 93.3179 | 1.559 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 07/11/2024 | 12.18 Call | Bond Future | 11599.1800 | 11.5992 | 10664.5600 | 10.6646 | 8.058 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 07/11/2024 | 12.18 Put | Bond Future | 0.1100 | 0.0001 | 0.2700 | 0.0003 | 145.455 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 07/11/2024 | 12.19 Call | Bond Future | 11649.0900 | 11.6491 | 10714.4700 | 10.7145 | 8.023 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 07/11/2024 | 12.19 Put | Bond Future | 0.1000 | 0.0001 | 0.2600 | 0.0003 | 160.000 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 07/11/2024 | 12.17 Call | Bond Future | 11549.2300 | 11.5492 | 10614.6200 | 10.6146 | 8.092 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 07/11/2024 | 12.17 Put | Bond Future | 0.1200 | 0.0001 | 0.2900 | 0.0003 | 141.667 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 06/02/2025 | | Bond Future | 10.1349 | 96.1838 | 10.2982 | 95.2303 | 1.611 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 06/02/2025 | 12.41 Call | Bond Future | 12202.2900 | 12.2023 | 11267.2800 | 11.2673 | 7.663 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 06/02/2025 | 12.41 Put | Bond Future | 39.6000 | 0.0396 | 58.1000 | 0.0581 | 46.717 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 06/02/2025 | 11.30 Call | Bond Future | 6821.7300 | 6.8217 | 5983.0700 | 5.9831 | 12.294 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 06/02/2025 | 11.30 Put | Bond Future | 300.1700 | 0.3002 | 415.0200 | 0.4150 | 38.262 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 06/02/2025 | 10.65 Call | Bond Future | 3838.1700 | 3.8382 | 3165.5800 | 3.1656 | 17.524 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 06/02/2025 | 10.65 Put | Bond Future | 874.8500 | 0.8749 | 1155.7700 | 1.1558 | 32.111 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 06/02/2025 | 10.34 Put | Bond Future | 1413.6500 | 1.4137 | 1817.6200 | 1.8176 | 28.576 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 06/02/2025 | 10.34 Call | Bond Future | 2609.1400 | 2.6091 | 2059.6000 | 2.0596 | 21.062 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 06/02/2025 | 10.26 Put | Bond Future | 1592.5700 | 1.5926 | 2032.3100 | 2.0323 | 27.612 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 06/02/2025 | 10.26 Call | Bond Future | 2324.1700 | 2.3242 | 1810.4000 | 1.8104 | 22.106 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 08/05/2025 | 11.70 Call | Bond Future | 8561.2100 | 8.5612 | 7724.4800 | 7.7245 | 9.774 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 08/05/2025 | 11.70 Put | Bond Future | 519.1200 | 0.5191 | 654.2400 | 0.6542 | 26.029 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 08/05/2025 | 10.95 Call | Bond Future | 5299.8000 | 5.2998 | 4602.7200 | 4.6027 | 13.153 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 08/05/2025 | 10.95 Put | Bond Future | 1198.0000 | 1.1980 | 1472.7700 | 1.4728 | 22.936 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 08/05/2025 | 10.44 Put | Bond Future | 2071.1000 | 2.0711 | 2491.2700 | 2.4913 | 20.287 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 08/05/2025 | 10.44 Call | Bond Future | 3349.0300 | 3.3490 | 2797.3500 | 2.7974 | 16.473 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 08/05/2025 | 13.35 Call | Bond Future | 15941.2100 | 15.9412 | 14985.1500 | 14.9852 | 5.997 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 08/05/2025 | 13.35 Put | Bond Future | 43.7900 | 0.0438 | 59.5800 | 0.0596 | 36.058 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 08/05/2025 | 12.70 Call | Bond Future | 13066.4100 | 13.0664 | 12137.1400 | 12.1371 | 7.112 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 08/05/2025 | 12.70 Put | Bond Future | 137.1900 | 0.1372 | 179.7700 | 0.1798 | 31.037 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 08/05/2025 | 11.46 Put | Bond Future | 680.2000 | 0.6802 | 851.1700 | 0.8512 | 25.135 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 08/05/2025 | 11.46 Call | Bond Future | 7488.0400 | 7.4880 | 6687.1600 | 6.6872 | 10.695 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/10/01 | R035 | 08/05/2025 | | Bond Future | 10.2162 | 93.5752 | 10.3860 | 92.6033 | 1.662 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 08/05/2025 | 11.78 Call | Bond Future | 8922.5800 | 8.9226 | 8075.5300 | 8.0755 | 9.493 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 08/05/2025 | 11.78 Put | Bond Future | 474.5000 | 0.4745 | 599.3000 | 0.5993 | 26.301 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 07/08/2025 | | Bond Future | 10.3143 | 95.3542 | 10.4912 | 94.3644 | 1.715 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 07/08/2025 | 12.65 Call | Bond Future | 12414.0400 | 12.4140 | 11518.6400 | 11.5186 | 7.213 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 07/08/2025 | 12.65 Put | Bond Future | 431.5800 | 0.4316 | 525.9700 | 0.5260 | 21.871 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 06/11/2025 | | Bond Future | 10.4280 | 92.6311 | 10.6125 | 91.6231 | 1.769 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 06/11/2025 | 11.20 Call | Bond Future | 6400.1200 | 6.4001 | 5728.8300 | 5.7288 | 10.489 | 0.0000 | 0.0000 |
| 2024/10/01 | R035 | 06/11/2025 | 11.20 Put | Bond Future | 2280.0200 | 2.2800 | 2616.6700 | 2.6167 | 14.765 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 07/11/2024 | | Bond Future | 10.7127 | 109.4214 | 10.8692 | 107.9549 | 1.460 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 07/11/2024 | 12.80 Call | Bond Future | 16989.2900 | 16.9893 | 15523.3400 | 15.5233 | 8.629 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 07/11/2024 | 12.80 Put | Bond Future | 0.4500 | 0.0005 | 1.0400 | 0.0010 | 131.111 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 07/11/2024 | 12.81 Call | Bond Future | 17058.8200 | 17.0588 | 15592.8500 | 15.5929 | 8.594 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 07/11/2024 | 12.81 Put | Bond Future | 0.4200 | 0.0004 | 0.9900 | 0.0010 | 135.714 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 07/11/2024 | 12.79 Call | Bond Future | 16919.6700 | 16.9197 | 15453.7600 | 15.4538 | 8.664 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 07/11/2024 | 12.79 Put | Bond Future | 0.4800 | 0.0005 | 1.1100 | 0.0011 | 131.250 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 06/02/2025 | | Bond Future | 10.7817 | 111.6633 | 10.9434 | 110.1673 | 1.499 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 06/02/2025 | 12.94 Call | Bond Future | 17392.5500 | 17.3926 | 15942.4900 | 15.9425 | 8.337 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 06/02/2025 | 12.94 Put | Bond Future | 109.5200 | 0.1095 | 155.4900 | 0.1555 | 41.974 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 08/05/2025 | | Bond Future | 10.8610 | 108.0037 | 11.0281 | 106.4787 | 1.539 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 08/05/2025 | 12.64 Call | Bond Future | 15140.4800 | 15.1405 | 13788.9900 | 13.7890 | 8.926 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 08/05/2025 | 12.64 Put | Bond Future | 704.0100 | 0.7040 | 877.4900 | 0.8775 | 24.642 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 07/08/2025 | | Bond Future | 10.9512 | 110.0554 | 11.1241 | 108.5019 | 1.579 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 07/08/2025 | 13.17 Call | Bond Future | 18043.5600 | 18.0436 | 16659.9700 | 16.6600 | 7.668 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 07/08/2025 | 13.17 Put | Bond Future | 822.2900 | 0.8223 | 992.1200 | 0.9921 | 20.653 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 06/11/2025 | | Bond Future | 11.0495 | 106.2479 | 11.2287 | 104.6659 | 1.621 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 06/11/2025 | 11.76 Call | Bond Future | 9679.9900 | 9.6800 | 8628.0000 | 8.6280 | 10.868 | 0.0000 | 0.0000 |
| 2024/10/01 | R053 | 06/11/2025 | 11.76 Put | Bond Future | 3646.3300 | 3.6463 | 4176.3700 | 4.1764 | 14.536 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 07/11/2024 | | Bond Future | 7.9111 | 109.0484 | 8.0015 | 108.8705 | 1.144 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 07/11/2024 | 9.14 Call | Bond Future | 2385.2500 | 2.3853 | 2208.3100 | 2.2083 | 7.418 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 07/11/2024 | 9.14 Put | Bond Future | 1.6800 | 0.0017 | 2.6700 | 0.0027 | 58.929 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 07/11/2024 | 9.15 Call | Bond Future | 2404.2800 | 2.4043 | 2227.2900 | 2.2273 | 7.361 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 07/11/2024 | 9.15 Put | Bond Future | 1.6100 | 0.0016 | 2.5500 | 0.0026 | 58.385 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 07/11/2024 | 9.13 Call | Bond Future | 2366.2200 | 2.3662 | 2189.3300 | 2.1893 | 7.476 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 07/11/2024 | 9.13 Put | Bond Future | 1.7600 | 0.0018 | 2.8000 | 0.0028 | 59.091 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 06/02/2025 | | Bond Future | 7.8538 | 105.9708 | 7.9575 | 105.7897 | 1.319 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 06/02/2025 | 9.03 Call | Bond Future | 2110.2700 | 2.1103 | 1948.1500 | 1.9482 | 7.682 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 06/02/2025 | 9.03 Put | Bond Future | 78.6100 | 0.0786 | 97.5900 | 0.0976 | 24.145 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/10/01 | R186 | 08/05/2025 | | Bond Future | 7.8318 | 108.0650 | 7.9527 | 107.8810 | 1.543 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 08/05/2025 | 8.47 Call | Bond Future | 1275.5100 | 1.2755 | 1145.7700 | 1.1458 | 10.172 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 08/05/2025 | 8.47 Put | Bond Future | 308.5500 | 0.3086 | 362.8700 | 0.3629 | 17.605 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 07/08/2025 | | Bond Future | 7.8595 | 104.8104 | 8.0038 | 104.6235 | 1.836 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 07/08/2025 | 9.68 Call | Bond Future | 2400.0800 | 2.4001 | 2231.5400 | 2.2315 | 7.022 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 07/08/2025 | 9.68 Put | Bond Future | 76.8300 | 0.0768 | 95.1900 | 0.0952 | 23.897 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 07/08/2025 | 10.25 Call | Bond Future | 3065.3800 | 3.0654 | 2886.7600 | 2.8868 | 5.827 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 07/08/2025 | 10.25 Put | Bond Future | 29.7800 | 0.0298 | 38.0600 | 0.0381 | 27.804 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 07/08/2025 | 9.22 Put | Bond Future | 150.6100 | 0.1506 | 182.1500 | 0.1822 | 20.942 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 07/08/2025 | 9.22 Call | Bond Future | 1893.7900 | 1.8938 | 1738.4300 | 1.7384 | 8.204 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 06/11/2025 | | Bond Future | 7.9259 | 106.7679 | 8.1044 | 106.5780 | 2.252 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 06/11/2025 | 8.13 Call | Bond Future | 713.5900 | 0.7136 | 611.2200 | 0.6112 | 14.346 | 0.0000 | 0.0000 |
| 2024/10/01 | R186 | 06/11/2025 | 8.13 Put | Bond Future | 496.5600 | 0.4966 | 584.0800 | 0.5841 | 17.625 | 0.0000 | 0.0000 |
| 2024/10/01 | R202 | 07/11/2024 | | Bond Future | 271.7292 | 271.7292 | 270.7121 | 270.7121 | 0.374 | 0.0000 | 0.0000 |
| 2024/10/01 | R202 | 06/02/2025 | | Bond Future | 272.1714 | 272.1714 | 271.1344 | 271.1344 | 0.381 | 0.0000 | 0.0000 |
| 2024/10/01 | R202 | 06/02/2025 | 266.79 Call | Bond Future | 5381.3600 | 5.3814 | 4344.3600 | 4.3444 | 19.270 | 0.0000 | 0.0000 |
| 2024/10/01 | R202 | 06/02/2025 | 266.79 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | R202 | 08/05/2025 | | Bond Future | 277.6185 | 277.6185 | 276.5622 | 276.5622 | 0.380 | 0.0000 | 0.0000 |
| 2024/10/01 | R202 | 08/05/2025 | 272.31 Call | Bond Future | 5308.4800 | 5.3085 | 4252.1800 | 4.2522 | 19.898 | 0.0000 | 0.0000 |
| 2024/10/01 | R202 | 08/05/2025 | 272.31 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | R202 | 07/08/2025 | | Bond Future | 277.6700 | 277.6700 | 276.5962 | 276.5962 | 0.387 | 0.0000 | 0.0000 |
| 2024/10/01 | R202 | 07/08/2025 | 271.60 Call | Bond Future | 6070.0300 | 6.0700 | 4996.2100 | 4.9962 | 17.691 | 0.0000 | 0.0000 |
| 2024/10/01 | R202 | 07/08/2025 | 271.60 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | R202 | 06/11/2025 | | Bond Future | 282.9317 | 282.9317 | 281.8389 | 281.8389 | 0.386 | 0.0000 | 0.0000 |
| 2024/10/01 | R202 | 06/11/2025 | 275.64 Call | Bond Future | 7291.7300 | 7.2917 | 6198.8900 | 6.1989 | 14.987 | 0.0000 | 0.0000 |
| 2024/10/01 | R202 | 06/11/2025 | 275.64 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 07/11/2024 | 10.55 Put | Bond Future | 311.6800 | 0.3117 | 511.7400 | 0.5117 | 64.188 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 07/11/2024 | 10.55 Call | Bond Future | 2174.0800 | 2.1741 | 1585.3400 | 1.5853 | 27.080 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 07/11/2024 | 11.00 Call | Bond Future | 4225.7200 | 4.2257 | 3485.0800 | 3.4851 | 17.527 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 07/11/2024 | 11.00 Put | Bond Future | 55.5900 | 0.0556 | 103.7500 | 0.1038 | 86.634 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 07/11/2024 | | Bond Future | 10.2007 | 74.4757 | 10.3472 | 73.6869 | 1.436 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 07/11/2024 | 12.22 Call | Bond Future | 9943.8300 | 9.9438 | 9155.2600 | 9.1553 | 7.930 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 07/11/2024 | 12.22 Put | Bond Future | 0.1800 | 0.0002 | 0.4100 | 0.0004 | 127.778 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 07/11/2024 | 12.23 Call | Bond Future | 9988.4000 | 9.9884 | 9199.8200 | 9.1998 | 7.895 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 07/11/2024 | 12.23 Put | Bond Future | 0.1700 | 0.0002 | 0.3900 | 0.0004 | 129.412 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 07/11/2024 | 12.21 Call | Bond Future | 9899.2100 | 9.8992 | 9110.6500 | 9.1107 | 7.966 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 07/11/2024 | 12.21 Put | Bond Future | 0.1900 | 0.0002 | 0.4300 | 0.0004 | 126.316 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 06/02/2025 | | Bond Future | 10.2659 | 76.0016 | 10.4176 | 75.1970 | 1.477 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/10/01 | R209 | 06/02/2025 | 12.44 Call | Bond Future | 10539.1200 | 10.5391 | 9753.2700 | 9.7533 | 7.457 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 06/02/2025 | 12.44 Put | Bond Future | 45.4700 | 0.0455 | 64.2600 | 0.0643 | 41.324 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 08/05/2025 | | Bond Future | 10.3438 | 74.3500 | 10.5008 | 73.5299 | 1.519 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 08/05/2025 | 11.89 Call | Bond Future | 8027.1100 | 8.0271 | 7314.2800 | 7.3143 | 8.880 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 08/05/2025 | 11.89 Put | Bond Future | 456.9600 | 0.4570 | 564.2300 | 0.5642 | 23.475 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 07/08/2025 | | Bond Future | 10.4352 | 75.7633 | 10.5980 | 74.9279 | 1.560 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 07/08/2025 | 12.68 Call | Bond Future | 10921.5700 | 10.9216 | 10171.2600 | 10.1713 | 6.870 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 07/08/2025 | 12.68 Put | Bond Future | 436.5800 | 0.4366 | 521.5900 | 0.5216 | 19.472 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 06/11/2025 | | Bond Future | 10.5370 | 74.0276 | 10.7060 | 73.1770 | 1.603 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 06/11/2025 | 11.27 Call | Bond Future | 5782.5400 | 5.7825 | 5218.6800 | 5.2187 | 9.751 | 0.0000 | 0.0000 |
| 2024/10/01 | R209 | 06/11/2025 | 11.27 Put | Bond Future | 2184.1600 | 2.1842 | 2470.9100 | 2.4709 | 13.129 | 0.0000 | 0.0000 |
| 2024/10/01 | R210 | 07/11/2024 | | Bond Future | 241.8954 | 241.8954 | 241.9026 | 241.9026 | 0.003 | 0.0000 | 0.0000 |
| 2024/10/01 | R210 | 06/02/2025 | | Bond Future | 246.9109 | 246.9109 | 246.9193 | 246.9193 | 0.003 | 0.0000 | 0.0000 |
| 2024/10/01 | R210 | 06/02/2025 | 239.61 Call | Bond Future | 7300.8500 | 7.3009 | 7309.3300 | 7.3093 | 0.116 | 0.0000 | 0.0000 |
| 2024/10/01 | R210 | 06/02/2025 | 239.61 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | R210 | 08/05/2025 | | Bond Future | 248.4623 | 248.4623 | 248.4721 | 248.4721 | 0.004 | 0.0000 | 0.0000 |
| 2024/10/01 | R210 | 08/05/2025 | 248.03 Call | Bond Future | 432.2800 | 0.4323 | 442.0800 | 0.4421 | 2.267 | 0.0000 | 0.0000 |
| 2024/10/01 | R210 | 08/05/2025 | 248.03 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | R210 | 07/08/2025 | | Bond Future | 253.2489 | 253.2489 | 253.2604 | 253.2604 | 0.005 | 0.0000 | 0.0000 |
| 2024/10/01 | R210 | 07/08/2025 | 248.44 Call | Bond Future | 4808.9400 | 4.8089 | 4820.4000 | 4.8204 | 0.238 | 0.0000 | 0.0000 |
| 2024/10/01 | R210 | 07/08/2025 | 248.44 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | R210 | 06/11/2025 | | Bond Future | 254.5939 | 254.5939 | 254.6077 | 254.6077 | 0.005 | 0.0000 | 0.0000 |
| 2024/10/01 | R210 | 06/11/2025 | 252.14 Call | Bond Future | 2453.9300 | 2.4539 | 2467.7000 | 2.4677 | 0.561 | 0.0000 | 0.0000 |
| 2024/10/01 | R210 | 06/11/2025 | 252.14 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 07/11/2024 | | Bond Future | 9.2086 | 91.0127 | 9.3358 | 90.4559 | 1.381 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 07/11/2024 | 11.22 Call | Bond Future | 8325.5600 | 8.3256 | 7769.5200 | 7.7695 | 6.679 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 07/11/2024 | 11.22 Put | Bond Future | 1.1400 | 0.0011 | 1.9000 | 0.0019 | 66.667 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 07/11/2024 | 11.23 Call | Bond Future | 8364.4500 | 8.3645 | 7808.3900 | 7.8084 | 6.648 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 07/11/2024 | 11.23 Put | Bond Future | 1.1000 | 0.0011 | 1.8400 | 0.0018 | 67.273 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 07/11/2024 | 11.21 Call | Bond Future | 8286.6400 | 8.2866 | 7730.6200 | 7.7306 | 6.710 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 07/11/2024 | 11.21 Put | Bond Future | 1.1800 | 0.0012 | 1.9600 | 0.0020 | 66.102 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 06/02/2025 | | Bond Future | 9.2598 | 92.8775 | 9.3937 | 92.3096 | 1.446 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 06/02/2025 | 11.35 Call | Bond Future | 8411.1600 | 8.4112 | 7855.1000 | 7.8551 | 6.611 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 06/02/2025 | 11.35 Put | Bond Future | 30.3200 | 0.0303 | 42.0800 | 0.0421 | 38.786 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 08/05/2025 | | Bond Future | 9.3241 | 91.1566 | 9.4650 | 90.5780 | 1.512 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 08/05/2025 | 10.52 Call | Bond Future | 5223.2200 | 5.2232 | 4744.4000 | 4.7444 | 9.167 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 08/05/2025 | 10.52 Put | Bond Future | 456.4000 | 0.4564 | 556.1300 | 0.5561 | 21.851 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 07/08/2025 | | Bond Future | 9.4104 | 92.8903 | 9.5591 | 92.3013 | 1.580 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/10/01 | R213 | 07/08/2025 | 11.66 Call | Bond Future | 8708.0700 | 8.7081 | 8173.7500 | 8.1738 | 6.136 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 07/08/2025 | 11.66 Put | Bond Future | 284.8000 | 0.2848 | 339.5000 | 0.3395 | 19.206 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 06/11/2025 | | Bond Future | 9.5189 | 91.0743 | 9.6762 | 90.4747 | 1.653 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 06/11/2025 | 10.05 Call | Bond Future | 3734.2900 | 3.7343 | 3361.2800 | 3.3613 | 9.989 | 0.0000 | 0.0000 |
| 2024/10/01 | R213 | 06/11/2025 | 10.05 Put | Bond Future | 1729.6500 | 1.7297 | 1956.2500 | 1.9563 | 13.101 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 07/11/2024 | | Bond Future | 10.5069 | 70.3412 | 10.6684 | 69.3993 | 1.537 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 07/11/2024 | 12.61 Call | Bond Future | 10904.6400 | 10.9046 | 9962.9900 | 9.9630 | 8.635 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 07/11/2024 | 12.61 Put | Bond Future | 0.1400 | 0.0001 | 0.3600 | 0.0004 | 157.143 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 07/11/2024 | 12.62 Call | Bond Future | 10950.0700 | 10.9501 | 10008.4000 | 10.0084 | 8.600 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 07/11/2024 | 12.62 Put | Bond Future | 0.1400 | 0.0001 | 0.3400 | 0.0003 | 142.857 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 07/11/2024 | 12.60 Call | Bond Future | 10859.1800 | 10.8592 | 9917.5500 | 9.9176 | 8.671 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 07/11/2024 | 12.60 Put | Bond Future | 0.1500 | 0.0002 | 0.3900 | 0.0004 | 160.000 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 06/02/2025 | | Bond Future | 10.5741 | 71.7824 | 10.7408 | 70.8215 | 1.576 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 06/02/2025 | 12.71 Call | Bond Future | 10999.2800 | 10.9993 | 10064.5600 | 10.0646 | 8.498 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 06/02/2025 | 12.71 Put | Bond Future | 57.5100 | 0.0575 | 83.6800 | 0.0837 | 45.505 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 06/02/2025 | 13.63 Call | Bond Future | 14858.7300 | 14.8587 | 13901.1700 | 13.9012 | 6.444 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 06/02/2025 | 13.63 Put | Bond Future | 5.6400 | 0.0056 | 8.9700 | 0.0090 | 59.043 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 06/02/2025 | 12.25 Put | Bond Future | 138.1200 | 0.1381 | 195.0900 | 0.1951 | 41.247 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 06/02/2025 | 12.25 Call | Bond Future | 8957.5100 | 8.9575 | 8053.5900 | 8.0536 | 10.091 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 06/02/2025 | 11.75 Put | Bond Future | 312.6700 | 0.3127 | 430.8000 | 0.4308 | 37.781 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 06/02/2025 | 11.75 Call | Bond Future | 6687.5100 | 6.6875 | 5844.7500 | 5.8448 | 12.602 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 08/05/2025 | | Bond Future | 10.6475 | 69.8983 | 10.8194 | 68.9188 | 1.615 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 08/05/2025 | 12.40 Call | Bond Future | 9457.8600 | 9.4579 | 8580.8900 | 8.5809 | 9.272 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 08/05/2025 | 12.40 Put | Bond Future | 373.8400 | 0.3738 | 476.3700 | 0.4764 | 27.426 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 07/08/2025 | | Bond Future | 10.7328 | 71.2272 | 10.9105 | 70.2295 | 1.655 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 07/08/2025 | 12.97 Call | Bond Future | 11633.5200 | 11.6335 | 10740.5300 | 10.7405 | 7.676 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 07/08/2025 | 12.97 Put | Bond Future | 493.3100 | 0.4933 | 598.0500 | 0.5981 | 21.232 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 06/11/2025 | | Bond Future | 10.8288 | 69.2590 | 11.0124 | 68.2428 | 1.695 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 06/11/2025 | 11.64 Call | Bond Future | 6601.7400 | 6.6017 | 5912.2400 | 5.9122 | 10.444 | 0.0000 | 0.0000 |
| 2024/10/01 | R214 | 06/11/2025 | 11.64 Put | Bond Future | 2275.1200 | 2.2751 | 2601.7400 | 2.6017 | 14.356 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 07/11/2024 | 12.79 Call | Bond Future | 13302.3900 | 13.3024 | 12095.3600 | 12.0954 | 9.074 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 07/11/2024 | 12.79 Put | Bond Future | 0.2600 | 0.0003 | 0.6600 | 0.0007 | 153.846 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 07/11/2024 | 12.80 Call | Bond Future | 13356.7300 | 13.3567 | 12149.6800 | 12.1497 | 9.037 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 07/11/2024 | 12.80 Put | Bond Future | 0.2500 | 0.0003 | 0.6300 | 0.0006 | 152.000 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 07/11/2024 | 12.78 Call | Bond Future | 13247.9800 | 13.2480 | 12040.9700 | 12.0410 | 9.111 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 07/11/2024 | 12.78 Put | Bond Future | 0.2800 | 0.0003 | 0.7000 | 0.0007 | 150.000 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 07/11/2024 | | Bond Future | 10.6883 | 85.2051 | 10.8549 | 83.9977 | 1.558 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 06/02/2025 | | Bond Future | 10.7589 | 86.9508 | 10.9309 | 85.7191 | 1.599 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/10/01 | R248 | 06/02/2025 | 12.71 Call | Bond Future | 12453.7500 | 12.4538 | 11274.1900 | 11.2742 | 9.472 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 06/02/2025 | 12.71 Put | Bond Future | 119.3000 | 0.1193 | 171.4900 | 0.1715 | 43.747 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 06/02/2025 | 10.30 Put | Bond Future | 4412.4800 | 4.4125 | 5330.1900 | 5.3302 | 20.798 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 06/02/2025 | 10.30 Call | Bond Future | 970.4900 | 0.9705 | 656.4500 | 0.6565 | 32.359 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 06/02/2025 | 11.00 Put | Bond Future | 1685.8500 | 1.6859 | 2187.3600 | 2.1874 | 29.748 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 06/02/2025 | 11.00 Call | Bond Future | 3403.4000 | 3.4034 | 2673.1600 | 2.6732 | 21.456 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 06/02/2025 | 11.70 Call | Bond Future | 6954.2300 | 6.9542 | 5935.9100 | 5.9359 | 14.643 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 06/02/2025 | 11.70 Put | Bond Future | 577.7300 | 0.5777 | 791.1600 | 0.7912 | 36.943 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 08/05/2025 | | Bond Future | 10.8352 | 84.2231 | 11.0129 | 82.9675 | 1.640 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 08/05/2025 | 12.60 Call | Bond Future | 11692.9600 | 11.6930 | 10579.0700 | 10.5791 | 9.526 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 08/05/2025 | 12.60 Put | Bond Future | 526.4100 | 0.5264 | 668.1100 | 0.6681 | 26.918 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 07/08/2025 | | Bond Future | 10.9233 | 85.8239 | 11.1070 | 84.5449 | 1.682 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 07/08/2025 | 13.21 Call | Bond Future | 14387.9100 | 14.3879 | 13241.7100 | 13.2417 | 7.966 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 07/08/2025 | 13.21 Put | Bond Future | 597.9700 | 0.5980 | 730.8000 | 0.7308 | 22.213 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 06/11/2025 | | Bond Future | 11.0216 | 82.9856 | 11.2117 | 81.6830 | 1.725 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 06/11/2025 | 11.74 Call | Bond Future | 7656.2400 | 7.6562 | 6792.4000 | 6.7924 | 11.283 | 0.0000 | 0.0000 |
| 2024/10/01 | R248 | 06/11/2025 | 11.74 Put | Bond Future | 2912.8700 | 2.9129 | 3351.6400 | 3.3516 | 15.063 | 0.0000 | 0.0000 |
| 2024/10/01 | X038 | 31/01/2038 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | X210 | 31/03/2028 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | X213 | 28/02/2031 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/10/01 | X214 | 28/02/2041 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |

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