



Johannesburg
Stock Exchange

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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/05/2024 TO 15/05/2024

| 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/05/15 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 2025 | 01/08/2024 | | Bond Future | 181.6021 | 181.6021 | 181.7291 | 0.070 | 0.0000 | 0.0000 |
| 2024/05/15 | 2025 | 07/11/2024 | | Bond Future | 185.9448 | 185.9448 | 186.0754 | 0.070 | 0.0000 | 0.0000 |
| 2024/05/15 | 2029 | 01/08/2024 | | Bond Future | 130.8903 | 130.8903 | 131.0880 | 0.151 | 0.0000 | 0.0000 |
| 2024/05/15 | 2029 | 07/11/2024 | | Bond Future | 132.6133 | 132.6133 | 132.8158 | 0.153 | 0.0000 | 0.0000 |
| 2024/05/15 | 2029 | 06/02/2025 | | Bond Future | 135.5302 | 135.5302 | 135.7383 | 0.154 | 0.0000 | 0.0000 |
| 2024/05/15 | 2029 | 06/02/2025 | 132.40 Call | Bond Future | 3130.2300 | 3.1302 | 3338.2900 | 6.647 | 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/05/15 | 2029 | 06/02/2025 | 132.40 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2024/05/15 | 2029 | 08/05/2025 | | Bond Future | 137.0894 | 137.0894 | 137.3027 | 137.3027 | 0.156 | 0.0000 |
| 2024/05/15 | 2029 | 08/05/2025 | 137.85 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/05/15 | 2029 | 08/05/2025 | 137.85 Put | Bond Future | 760.6000 | 0.7606 | 547.3100 | 0.5473 | 28.042 | 0.0000 |
| 2024/05/15 | 2029 | 07/08/2025 | | Bond Future | 139.9601 | 139.9601 | 140.1799 | 140.1799 | 0.157 | 0.0000 |
| 2024/05/15 | 2029 | 07/08/2025 | 137.41 Call | Bond Future | 2550.1200 | 2.5501 | 2769.8900 | 2.7699 | 8.618 | 0.0000 |
| 2024/05/15 | 2029 | 07/08/2025 | 137.41 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/05/15 | 2030 | 01/08/2024 | 10.21 Put | Bond Future | 2129.6500 | 2.1297 | 1881.7900 | 1.8818 | 11.639 | 0.0000 |
| 2024/05/15 | 2030 | 01/08/2024 | 10.21 Call | Bond Future | 708.2100 | 0.7082 | 834.8300 | 0.8348 | 17.879 | 0.0000 |
| 2024/05/15 | 2030 | 01/08/2024 | 10.71 Put | Bond Future | 1111.2100 | 1.1112 | 948.4400 | 0.9484 | 14.648 | 0.0000 |
| 2024/05/15 | 2030 | 01/08/2024 | 10.71 Call | Bond Future | 1606.0700 | 1.6061 | 1817.7800 | 1.8178 | 13.182 | 0.0000 |
| 2024/05/15 | 2030 | 01/08/2024 | 11.31 Call | Bond Future | 3180.4500 | 3.1805 | 3473.6500 | 3.4737 | 9.219 | 0.0000 |
| 2024/05/15 | 2030 | 01/08/2024 | 11.31 Put | Bond Future | 451.8900 | 0.4519 | 370.6100 | 0.3706 | 17.987 | 0.0000 |
| 2024/05/15 | 2030 | 01/08/2024 | | Bond Future | 10.5796 | 89.5980 | 10.4815 | 89.9725 | 0.927 | 0.0000 |
| 2024/05/15 | 2030 | 01/08/2024 | 10.38 Call | Bond Future | 963.7600 | 0.9638 | 1119.3400 | 1.1193 | 16.143 | 0.0000 |
| 2024/05/15 | 2030 | 01/08/2024 | 10.38 Put | Bond Future | 1727.9600 | 1.7280 | 1509.0600 | 1.5091 | 12.668 | 0.0000 |
| 2024/05/15 | 2030 | 01/08/2024 | 10.39 Call | Bond Future | 980.4100 | 0.9804 | 1137.7300 | 1.1377 | 16.046 | 0.0000 |
| 2024/05/15 | 2030 | 01/08/2024 | 10.39 Put | Bond Future | 1706.1300 | 1.7061 | 1488.9700 | 1.4890 | 12.728 | 0.0000 |
| 2024/05/15 | 2030 | 01/08/2024 | 10.37 Call | Bond Future | 947.4400 | 0.9474 | 1101.3000 | 1.1013 | 16.240 | 0.0000 |
| 2024/05/15 | 2030 | 01/08/2024 | 10.37 Put | Bond Future | 1750.1300 | 1.7501 | 1529.5100 | 1.5295 | 12.606 | 0.0000 |
| 2024/05/15 | 2030 | 07/11/2024 | | Bond Future | 10.6817 | 91.7172 | 10.5772 | 92.1009 | 0.978 | 0.0000 |
| 2024/05/15 | 2030 | 07/11/2024 | 10.75 Call | Bond Future | 2045.8800 | 2.0459 | 2250.3100 | 2.2503 | 9.992 | 0.0000 |
| 2024/05/15 | 2030 | 07/11/2024 | 10.75 Put | Bond Future | 1796.0200 | 1.7960 | 1616.8300 | 1.6168 | 9.977 | 0.0000 |
| 2024/05/15 | 2030 | 07/11/2024 | 10.76 Call | Bond Future | 2066.5800 | 2.0666 | 2272.1500 | 2.2722 | 9.947 | 0.0000 |
| 2024/05/15 | 2030 | 07/11/2024 | 10.76 Put | Bond Future | 1780.2400 | 1.7802 | 1602.1900 | 1.6022 | 10.001 | 0.0000 |
| 2024/05/15 | 2030 | 07/11/2024 | 10.74 Call | Bond Future | 2025.5300 | 2.0255 | 2228.8100 | 2.2288 | 10.036 | 0.0000 |
| 2024/05/15 | 2030 | 07/11/2024 | 10.74 Put | Bond Future | 1812.1800 | 1.8122 | 1631.8400 | 1.6318 | 9.952 | 0.0000 |
| 2024/05/15 | 2030 | 07/11/2024 | 10.21 Put | Bond Future | 2853.5700 | 2.8536 | 2610.0100 | 2.6100 | 8.535 | 0.0000 |
| 2024/05/15 | 2030 | 07/11/2024 | 10.21 Call | Bond Future | 1105.3500 | 1.1054 | 1245.4100 | 1.2454 | 12.671 | 0.0000 |
| 2024/05/15 | 2030 | 07/11/2024 | 10.71 Put | Bond Future | 1861.1100 | 1.8611 | 1677.3000 | 1.6773 | 9.876 | 0.0000 |
| 2024/05/15 | 2030 | 07/11/2024 | 10.71 Call | Bond Future | 1964.8300 | 1.9648 | 2164.6400 | 2.1646 | 10.169 | 0.0000 |
| 2024/05/15 | 2030 | 07/11/2024 | 11.91 Call | Bond Future | 4970.0500 | 4.9701 | 5277.9700 | 5.2780 | 6.196 | 0.0000 |
| 2024/05/15 | 2030 | 07/11/2024 | 11.91 Put | Bond Future | 608.3000 | 0.6083 | 532.6000 | 0.5326 | 12.445 | 0.0000 |
| 2024/05/15 | 2030 | 06/02/2025 | | Bond Future | 10.7944 | 89.7024 | 10.6831 | 90.0952 | 1.031 | 0.0000 |
| 2024/05/15 | 2030 | 06/02/2025 | 10.68 Call | Bond Future | 2045.6000 | 2.0456 | 2236.9300 | 2.2369 | 9.353 | 0.0000 |
| 2024/05/15 | 2030 | 06/02/2025 | 10.68 Put | Bond Future | 2449.2300 | 2.4492 | 2247.7900 | 2.2478 | 8.225 | 0.0000 |
| 2024/05/15 | 2030 | 08/05/2025 | | Bond Future | 10.9241 | 91.6661 | 10.8052 | 92.0682 | 1.088 | 0.0000 |
| 2024/05/15 | 2030 | 08/05/2025 | 9.93 Call | Bond Future | 1062.9700 | 1.0630 | 1183.4400 | 1.1834 | 11.333 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/05/15 | 2030 | 08/05/2025 | 9.93 Put | Bond Future | 4494.4100 | 4.4944 | 4212.8400 | 4.2128 | 6.265 | 0.0000 | 0.0000 |
| 2024/05/15 | 2030 | 08/05/2025 | 12.28 Call | Bond Future | 5602.0100 | 5.6020 | 5901.8700 | 5.9019 | 5.353 | 0.0000 | 0.0000 |
| 2024/05/15 | 2030 | 08/05/2025 | 12.28 Put | Bond Future | 1169.9800 | 1.1700 | 1067.8000 | 1.0678 | 8.733 | 0.0000 | 0.0000 |
| 2024/05/15 | 2030 | 08/05/2025 | 10.69 Put | Bond Future | 2943.6300 | 2.9436 | 2729.6400 | 2.7296 | 7.270 | 0.0000 | 0.0000 |
| 2024/05/15 | 2030 | 08/05/2025 | 10.69 Call | Bond Future | 2149.9600 | 2.1500 | 2338.0100 | 2.3380 | 8.747 | 0.0000 | 0.0000 |
| 2024/05/15 | 2030 | 08/05/2025 | 11.86 Call | Bond Future | 4583.3900 | 4.5834 | 4859.6400 | 4.8596 | 6.027 | 0.0000 | 0.0000 |
| 2024/05/15 | 2030 | 08/05/2025 | 11.86 Put | Bond Future | 1494.5100 | 1.4945 | 1368.7200 | 1.3687 | 8.417 | 0.0000 | 0.0000 |
| 2024/05/15 | 2030 | 08/05/2025 | 10.31 Put | Bond Future | 3647.8300 | 3.6478 | 3399.9500 | 3.4000 | 6.795 | 0.0000 | 0.0000 |
| 2024/05/15 | 2030 | 08/05/2025 | 10.31 Call | Bond Future | 1546.9800 | 1.5470 | 1701.1400 | 1.7011 | 9.965 | 0.0000 | 0.0000 |
| 2024/05/15 | 2030 | 07/08/2025 | | Bond Future | 11.1040 | 89.5500 | 10.9763 | 89.9618 | 1.150 | 0.0000 | 0.0000 |
| 2024/05/15 | 2030 | 07/08/2025 | 11.11 Call | Bond Future | 2705.8100 | 2.7058 | 2920.3400 | 2.9203 | 7.928 | 0.0000 | 0.0000 |
| 2024/05/15 | 2030 | 07/08/2025 | 11.11 Put | Bond Future | 2686.3600 | 2.6864 | 2489.1400 | 2.4891 | 7.342 | 0.0000 | 0.0000 |
| 2024/05/15 | 2030 | 07/08/2025 | 12.12 Call | Bond Future | 4796.2500 | 4.7963 | 5078.7300 | 5.0787 | 5.890 | 0.0000 | 0.0000 |
| 2024/05/15 | 2030 | 07/08/2025 | 12.12 Put | Bond Future | 1601.9700 | 1.6020 | 1472.7000 | 1.4727 | 8.069 | 0.0000 | 0.0000 |
| 2024/05/15 | 2030 | 07/08/2025 | 10.48 Put | Bond Future | 3707.0800 | 3.7071 | 3457.9900 | 3.4580 | 6.719 | 0.0000 | 0.0000 |
| 2024/05/15 | 2030 | 07/08/2025 | 10.48 Call | Bond Future | 1672.8200 | 1.6728 | 1835.4800 | 1.8355 | 9.724 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 01/08/2024 | 12.54 Call | Bond Future | 5042.5700 | 5.0426 | 5394.4200 | 5.3944 | 6.978 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 01/08/2024 | 12.54 Put | Bond Future | 362.6900 | 0.3627 | 299.8200 | 0.2998 | 17.334 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 01/08/2024 | 11.11 Put | Bond Future | 2484.2200 | 2.4842 | 2215.7500 | 2.2158 | 10.807 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 01/08/2024 | 11.11 Call | Bond Future | 927.9900 | 0.9280 | 1074.2400 | 1.0742 | 15.760 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 01/08/2024 | 11.61 Put | Bond Future | 1344.2800 | 1.3443 | 1165.9000 | 1.1659 | 13.270 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 01/08/2024 | 11.61 Call | Bond Future | 2038.5300 | 2.0385 | 2274.8700 | 2.2749 | 11.594 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 01/08/2024 | 12.31 Call | Bond Future | 4226.8600 | 4.2269 | 4558.0700 | 4.5581 | 7.836 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 01/08/2024 | 12.31 Put | Bond Future | 509.1700 | 0.5092 | 425.6600 | 0.4257 | 16.401 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 01/08/2024 | 11.14 Call | Bond Future | 981.0700 | 0.9811 | 1132.8100 | 1.1328 | 15.467 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 01/08/2024 | 11.14 Put | Bond Future | 2400.0700 | 2.4001 | 2137.0900 | 2.1371 | 10.957 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 01/08/2024 | 11.15 Call | Bond Future | 999.1100 | 0.9991 | 1152.6700 | 1.1527 | 15.370 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 01/08/2024 | 11.15 Put | Bond Future | 2372.4300 | 2.3724 | 2111.2700 | 2.1113 | 11.008 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 01/08/2024 | 11.13 Call | Bond Future | 963.0800 | 0.9631 | 1112.9800 | 1.1130 | 15.565 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 01/08/2024 | 11.13 Put | Bond Future | 2427.7900 | 2.4278 | 2162.9700 | 2.1630 | 10.908 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 01/08/2024 | | Bond Future | 11.4539 | 86.8197 | 11.3615 | 87.2344 | 0.807 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/11/2024 | 11.48 Call | Bond Future | 2154.8000 | 2.1548 | 2359.5300 | 2.3595 | 9.501 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/11/2024 | 11.48 Put | Bond Future | 2609.7100 | 2.6097 | 2389.6300 | 2.3896 | 8.433 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/11/2024 | 11.49 Call | Bond Future | 2177.1500 | 2.1772 | 2383.1200 | 2.3831 | 9.461 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/11/2024 | 11.49 Put | Bond Future | 2588.3100 | 2.5883 | 2369.4700 | 2.3695 | 8.455 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/11/2024 | 11.47 Call | Bond Future | 2132.3200 | 2.1323 | 2335.8000 | 2.3358 | 9.543 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/11/2024 | 11.47 Put | Bond Future | 2631.0200 | 2.6310 | 2409.6900 | 2.4097 | 8.412 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/11/2024 | | Bond Future | 11.5843 | 84.7055 | 11.4869 | 85.1303 | 0.841 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days ClosingPrice | Today's Closing | Today's Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|-------------|-----------------------|---------------------|----------------------------|-----------------|---------------|----------------------|-------------------|--------------|-------------|
| 2024/05/15 | 2032 | 07/11/2024 | 13.36 Call | Bond Future | | 7732.3500 | 7.7324 | 8102.1700 | 8.1022 | 4.783 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/11/2024 | 13.36 Put | Bond Future | | 452.3100 | 0.4523 | 397.3200 | 0.3973 | 12.158 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/11/2024 | 11.64 Put | Bond Future | | 2287.0600 | 2.2871 | 2086.6100 | 2.0866 | 8.765 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/11/2024 | 11.64 Call | Bond Future | | 2528.7700 | 2.5288 | 2753.1300 | 2.7531 | 8.872 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/11/2024 | 11.11 Put | Bond Future | | 3507.4100 | 3.5074 | 3240.1300 | 3.2401 | 7.620 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/11/2024 | 11.11 Call | Bond Future | | 1412.6600 | 1.4127 | 1570.1900 | 1.5702 | 11.151 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/11/2024 | 11.61 Put | Bond Future | | 2344.6700 | 2.3447 | 2140.5900 | 2.1406 | 8.704 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/11/2024 | 11.61 Call | Bond Future | | 2456.3300 | 2.4563 | 2677.0600 | 2.6771 | 8.986 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/11/2024 | 12.95 Call | Bond Future | | 6400.4000 | 6.4004 | 6744.8600 | 6.7449 | 5.382 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/11/2024 | 12.95 Put | Bond Future | | 725.9800 | 0.7260 | 645.6300 | 0.6456 | 11.068 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 06/02/2025 | | Bond Future | | 11.7199 | 86.5481 | 11.6174 | 86.9828 | 0.875 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 06/02/2025 | 11.72 Call | Bond Future | | 2843.4500 | 2.8435 | 3067.9400 | 3.0679 | 7.895 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 06/02/2025 | 11.72 Put | Bond Future | | 2843.1900 | 2.8432 | 2632.9000 | 2.6329 | 7.396 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 08/05/2025 | | Bond Future | | 11.8618 | 84.2754 | 11.7538 | 84.7204 | 0.910 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 08/05/2025 | 10.91 Call | Bond Future | | 1611.1700 | 1.6112 | 1756.8300 | 1.7568 | 9.041 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 08/05/2025 | 10.91 Put | Bond Future | | 5640.5400 | 5.6405 | 5341.2900 | 5.3413 | 5.305 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/08/2025 | | Bond Future | | 12.0392 | 86.0152 | 11.9251 | 86.4706 | 0.947 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/08/2025 | 12.01 Call | Bond Future | | 3527.6200 | 3.5276 | 3763.0700 | 3.7631 | 6.674 | 0.0000 | 0.0000 |
| 2024/05/15 | 2032 | 07/08/2025 | 12.01 Put | Bond Future | | 3643.8100 | 3.6438 | 3423.8200 | 3.4238 | 6.037 | 0.0000 | 0.0000 |
| 2024/05/15 | 2033 | 01/08/2024 | | Bond Future | | 122.6219 | 122.6219 | 122.7957 | 122.7957 | 0.142 | 0.0000 | 0.0000 |
| 2024/05/15 | 2033 | 07/11/2024 | | Bond Future | | 124.0493 | 124.0493 | 124.2274 | 124.2274 | 0.144 | 0.0000 | 0.0000 |
| 2024/05/15 | 2033 | 06/02/2025 | | Bond Future | | 126.7780 | 126.7780 | 126.9610 | 126.9610 | 0.144 | 0.0000 | 0.0000 |
| 2024/05/15 | 2033 | 06/02/2025 | 124.94 Call | Bond Future | | 1837.9500 | 1.8380 | 2020.9800 | 2.0210 | 9.958 | 0.0000 | 0.0000 |
| 2024/05/15 | 2033 | 06/02/2025 | 124.94 Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 2033 | 08/05/2025 | | Bond Future | | 128.0426 | 128.0426 | 128.2304 | 128.2304 | 0.147 | 0.0000 | 0.0000 |
| 2024/05/15 | 2033 | 08/05/2025 | 130.62 Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 2033 | 08/05/2025 | 130.62 Put | Bond Future | | 2577.3600 | 2.5774 | 2389.5600 | 2.3896 | 7.287 | 0.0000 | 0.0000 |
| 2024/05/15 | 2033 | 07/08/2025 | | Bond Future | | 130.7239 | 130.7239 | 130.9175 | 130.9175 | 0.148 | 0.0000 | 0.0000 |
| 2024/05/15 | 2033 | 07/08/2025 | 128.65 Call | Bond Future | | 2073.9200 | 2.0739 | 2267.5300 | 2.2675 | 9.335 | 0.0000 | 0.0000 |
| 2024/05/15 | 2033 | 07/08/2025 | 128.65 Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 01/08/2024 | | Bond Future | | 12.5818 | 74.7647 | 12.4944 | 75.2067 | 0.695 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 01/08/2024 | 13.82 Call | Bond Future | | 6230.6000 | 6.2306 | 6613.0700 | 6.6131 | 6.139 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 01/08/2024 | 13.82 Put | Bond Future | | 364.3600 | 0.3644 | 304.8700 | 0.3049 | 16.327 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 01/08/2024 | 13.17 Call | Bond Future | | 3778.6300 | 3.7786 | 4095.2700 | 4.0953 | 8.380 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 01/08/2024 | 13.17 Put | Bond Future | | 903.8300 | 0.9038 | 778.5100 | 0.7785 | 13.865 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 01/08/2024 | 12.10 Call | Bond Future | | 861.3000 | 0.8613 | 993.5800 | 0.9936 | 15.358 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 01/08/2024 | 12.10 Put | Bond Future | | 3343.2900 | 3.3433 | 3033.6100 | 3.0336 | 9.263 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 01/08/2024 | 12.11 Call | Bond Future | | 878.3900 | 0.8784 | 1012.5000 | 1.0125 | 15.268 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/05/15 | 2037 | 01/08/2024 | 12.11 Put | Bond Future | 3307.6600 | 3.3077 | 2999.8100 | 2.9998 | 9.307 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 01/08/2024 | 12.09 Call | Bond Future | 844.2900 | 0.8443 | 974.7600 | 0.9748 | 15.453 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 01/08/2024 | 12.09 Put | Bond Future | 3379.0500 | 3.3791 | 3067.5600 | 3.0676 | 9.218 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 07/11/2024 | | Bond Future | 12.7229 | 76.5330 | 12.6316 | 76.9857 | 0.718 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 07/11/2024 | 12.58 Call | Bond Future | 2435.6200 | 2.4356 | 2649.7500 | 2.6498 | 8.792 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 07/11/2024 | 12.58 Put | Bond Future | 3145.8900 | 3.1459 | 2907.3300 | 2.9073 | 7.583 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 07/11/2024 | 12.59 Call | Bond Future | 2460.7400 | 2.4607 | 2676.1700 | 2.6762 | 8.755 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 07/11/2024 | 12.59 Put | Bond Future | 3121.0000 | 3.1210 | 2883.7400 | 2.8837 | 7.602 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 07/11/2024 | 12.57 Call | Bond Future | 2410.6300 | 2.4106 | 2623.4500 | 2.6235 | 8.828 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 07/11/2024 | 12.57 Put | Bond Future | 3170.9500 | 3.1710 | 2931.0800 | 2.9311 | 7.565 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 06/02/2025 | | Bond Future | 12.8677 | 73.9368 | 12.7724 | 74.4000 | 0.741 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 06/02/2025 | 12.76 Call | Bond Future | 3091.6800 | 3.0917 | 3321.0400 | 3.3210 | 7.419 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 06/02/2025 | 12.76 Put | Bond Future | 3615.5400 | 3.6155 | 3381.7200 | 3.3817 | 6.467 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 08/05/2025 | | Bond Future | 13.0219 | 75.5547 | 12.9225 | 76.0286 | 0.764 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 08/05/2025 | 12.25 Call | Bond Future | 2394.9500 | 2.3950 | 2572.8200 | 2.5728 | 7.427 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 08/05/2025 | 12.25 Put | Bond Future | 6192.0400 | 6.1920 | 5896.0400 | 5.8960 | 4.780 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 08/05/2025 | 13.35 Put | Bond Future | 3477.4600 | 3.4775 | 3279.3600 | 3.2794 | 5.697 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 08/05/2025 | 13.35 Call | Bond Future | 5010.0800 | 5.0101 | 5285.8500 | 5.2859 | 5.504 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 08/05/2025 | 12.55 Put | Bond Future | 5297.1100 | 5.2971 | 5029.1000 | 5.0291 | 5.060 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 08/05/2025 | 12.55 Call | Bond Future | 3008.5100 | 3.0085 | 3214.3700 | 3.2144 | 6.843 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 08/05/2025 | 13.30 Put | Bond Future | 3570.1400 | 3.5701 | 3368.0200 | 3.3680 | 5.661 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 08/05/2025 | 13.30 Call | Bond Future | 4872.2000 | 4.8722 | 5143.9500 | 5.1440 | 5.578 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 07/08/2025 | | Bond Future | 13.2066 | 72.8531 | 13.1025 | 73.3379 | 0.788 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 07/08/2025 | 13.01 Call | Bond Future | 3919.4500 | 3.9195 | 4159.5300 | 4.1595 | 6.125 | 0.0000 | 0.0000 |
| 2024/05/15 | 2037 | 07/08/2025 | 13.01 Put | Bond Future | 4838.9300 | 4.8389 | 4594.1500 | 4.5942 | 5.059 | 0.0000 | 0.0000 |
| 2024/05/15 | 2038 | 01/08/2024 | | Bond Future | 131.0573 | 131.0573 | 131.1442 | 131.1442 | 0.066 | 0.0000 | 0.0000 |
| 2024/05/15 | 2038 | 07/11/2024 | | Bond Future | 134.1913 | 134.1913 | 134.2807 | 134.2807 | 0.067 | 0.0000 | 0.0000 |
| 2024/05/15 | 2038 | 06/02/2025 | | Bond Future | 135.0141 | 135.0141 | 135.1067 | 135.1067 | 0.069 | 0.0000 | 0.0000 |
| 2024/05/15 | 2038 | 06/02/2025 | 135.23 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 2038 | 06/02/2025 | 135.23 Put | Bond Future | 215.9200 | 0.2159 | 123.3100 | 0.1233 | 42.891 | 0.0000 | 0.0000 |
| 2024/05/15 | 2038 | 08/05/2025 | | Bond Future | 138.0023 | 138.0023 | 138.0977 | 138.0977 | 0.069 | 0.0000 | 0.0000 |
| 2024/05/15 | 2038 | 08/05/2025 | 139.68 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 2038 | 08/05/2025 | 139.68 Put | Bond Future | 1677.7400 | 1.6777 | 1582.2700 | 1.5823 | 5.690 | 0.0000 | 0.0000 |
| 2024/05/15 | 2038 | 07/08/2025 | | Bond Future | 138.7121 | 138.7121 | 138.8092 | 138.8092 | 0.070 | 0.0000 | 0.0000 |
| 2024/05/15 | 2038 | 07/08/2025 | 139.56 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 2038 | 07/08/2025 | 139.56 Put | Bond Future | 847.8800 | 0.8479 | 750.8000 | 0.7508 | 11.450 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 01/08/2024 | 12.28 Put | Bond Future | 3854.9500 | 3.8550 | 3494.3100 | 3.4943 | 9.355 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 01/08/2024 | 12.28 Call | Bond Future | 773.2200 | 0.7732 | 906.0500 | 0.9061 | 17.179 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/05/15 | 2040 | 01/08/2024 | 12.88 Call | Bond Future | 2139.6100 | 2.1396 | 2396.9700 | 2.3970 | 12.028 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 01/08/2024 | 12.88 Put | Bond Future | 1948.0800 | 1.9481 | 1711.9700 | 1.7120 | 12.120 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 01/08/2024 | 13.48 Call | Bond Future | 4156.4300 | 4.1564 | 4517.4300 | 4.5174 | 8.685 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 01/08/2024 | 13.48 Put | Bond Future | 903.1700 | 0.9032 | 770.7000 | 0.7707 | 14.667 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 01/08/2024 | 12.95 Put | Bond Future | 1787.5800 | 1.7876 | 1565.3600 | 1.5654 | 12.431 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 01/08/2024 | 12.95 Call | Bond Future | 2346.8900 | 2.3469 | 2618.1400 | 2.6181 | 11.558 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 01/08/2024 | | Bond Future | 12.8438 | 74.5703 | 12.7511 | 75.0638 | 0.722 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 01/08/2024 | 12.33 Call | Bond Future | 857.0800 | 0.8571 | 999.9100 | 0.9999 | 16.665 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 01/08/2024 | 12.33 Put | Bond Future | 3657.5400 | 3.6575 | 3306.9000 | 3.3069 | 9.587 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 01/08/2024 | 12.34 Call | Bond Future | 874.4900 | 0.8745 | 1019.3300 | 1.0193 | 16.563 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 01/08/2024 | 12.34 Put | Bond Future | 3618.8900 | 3.6189 | 3270.2600 | 3.2703 | 9.634 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 01/08/2024 | 12.32 Call | Bond Future | 839.7800 | 0.8398 | 980.5800 | 0.9806 | 16.766 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 01/08/2024 | 12.32 Put | Bond Future | 3696.3700 | 3.6964 | 3343.7000 | 3.3437 | 9.541 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 07/11/2024 | | Bond Future | 12.9869 | 76.3339 | 12.8902 | 76.8393 | 0.745 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 07/11/2024 | 12.85 Call | Bond Future | 2597.0700 | 2.5971 | 2838.4800 | 2.8385 | 9.295 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 07/11/2024 | 12.85 Put | Bond Future | 3313.9700 | 3.3140 | 3049.9600 | 3.0500 | 7.967 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 07/11/2024 | 12.86 Call | Bond Future | 2623.6500 | 2.6237 | 2866.5100 | 2.8665 | 9.257 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 07/11/2024 | 12.86 Put | Bond Future | 3287.8000 | 3.2878 | 3025.2400 | 3.0252 | 7.986 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 07/11/2024 | 12.84 Call | Bond Future | 2570.6100 | 2.5706 | 2810.5700 | 2.8106 | 9.335 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 07/11/2024 | 12.84 Put | Bond Future | 3340.3200 | 3.3403 | 3074.8600 | 3.0749 | 7.947 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 06/02/2025 | | Bond Future | 13.1330 | 73.4827 | 13.0322 | 73.9998 | 0.768 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 06/02/2025 | 12.95 Call | Bond Future | 3164.1100 | 3.1641 | 3413.0000 | 3.4130 | 7.866 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 06/02/2025 | 12.95 Put | Bond Future | 4106.7400 | 4.1067 | 3838.5800 | 3.8386 | 6.530 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 08/05/2025 | | Bond Future | 13.2876 | 75.0904 | 13.1825 | 75.6194 | 0.791 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 08/05/2025 | 12.63 Call | Bond Future | 2783.9100 | 2.7839 | 2995.9600 | 2.9960 | 7.617 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 08/05/2025 | 12.63 Put | Bond Future | 6193.0200 | 6.1930 | 5876.1300 | 5.8761 | 5.117 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 08/05/2025 | 13.43 Put | Bond Future | 4068.8300 | 4.0688 | 3832.1900 | 3.8322 | 5.816 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 08/05/2025 | 13.43 Call | Bond Future | 4775.8700 | 4.7759 | 5068.1700 | 5.0682 | 6.120 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 08/05/2025 | 12.75 Put | Bond Future | 5815.3500 | 5.8154 | 5510.9900 | 5.5110 | 5.234 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 08/05/2025 | 12.75 Call | Bond Future | 3046.5200 | 3.0465 | 3271.1000 | 3.2711 | 7.372 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 08/05/2025 | 13.50 Put | Bond Future | 3921.1700 | 3.9212 | 3690.9800 | 3.6910 | 5.870 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 08/05/2025 | 13.50 Call | Bond Future | 4971.8500 | 4.9719 | 5270.6000 | 5.2706 | 6.009 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 07/08/2025 | | Bond Future | 13.4711 | 72.1280 | 13.3611 | 72.6691 | 0.817 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 07/08/2025 | 13.29 Call | Bond Future | 4198.9800 | 4.1990 | 4470.1100 | 4.4701 | 6.457 | 0.0000 | 0.0000 |
| 2024/05/15 | 2040 | 07/08/2025 | 13.29 Put | Bond Future | 5093.2300 | 5.0932 | 4823.2500 | 4.8233 | 5.301 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 01/08/2024 | 13.00 Call | Bond Future | 2198.8200 | 2.1988 | 2431.2600 | 2.4313 | 10.571 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 01/08/2024 | 13.00 Put | Bond Future | 1829.9600 | 1.8300 | 1625.1200 | 1.6251 | 11.194 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 01/08/2024 | 13.25 Call | Bond Future | 2989.8800 | 2.9899 | 3264.6200 | 3.2646 | 9.189 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/05/15 | 2044 | 01/08/2024 | 13.25 Put | Bond Future | 1329.7100 | 1.3297 | 1167.1700 | 1.1672 | 12.224 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 01/08/2024 | 12.29 Call | Bond Future | 627.2200 | 0.6272 | 728.2100 | 0.7282 | 16.101 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 01/08/2024 | 12.29 Put | Bond Future | 4156.7900 | 4.1568 | 3820.5000 | 3.8205 | 8.090 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 01/08/2024 | 12.30 Call | Bond Future | 641.6100 | 0.6416 | 744.2900 | 0.7443 | 16.003 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 01/08/2024 | 12.30 Put | Bond Future | 4113.7700 | 4.1138 | 3779.1700 | 3.7792 | 8.134 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 01/08/2024 | 12.28 Call | Bond Future | 613.0500 | 0.6131 | 712.3600 | 0.7124 | 16.199 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 01/08/2024 | 12.28 Put | Bond Future | 4200.0900 | 4.2001 | 3862.1200 | 3.8621 | 8.047 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 01/08/2024 | | Bond Future | 12.9300 | 70.6249 | 12.8478 | 71.0622 | 0.636 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 07/11/2024 | 12.91 Call | Bond Future | 2573.8700 | 2.5739 | 2784.0100 | 2.7840 | 8.164 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 07/11/2024 | 12.91 Put | Bond Future | 3405.7400 | 3.4057 | 3167.9900 | 3.1680 | 6.981 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 07/11/2024 | 12.92 Call | Bond Future | 2600.2300 | 2.6002 | 2811.6500 | 2.8117 | 8.131 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 07/11/2024 | 12.92 Put | Bond Future | 3379.1000 | 3.3791 | 3142.6300 | 3.1426 | 6.998 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 07/11/2024 | 12.90 Call | Bond Future | 2547.6400 | 2.5476 | 2756.5000 | 2.7565 | 8.198 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 07/11/2024 | 12.90 Put | Bond Future | 3432.5800 | 3.4326 | 3193.5500 | 3.1936 | 6.964 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 07/11/2024 | | Bond Future | 13.0684 | 72.2952 | 12.9827 | 72.7431 | 0.656 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 06/02/2025 | | Bond Future | 13.2093 | 69.4815 | 13.1200 | 69.9397 | 0.676 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 06/02/2025 | 13.02 Call | Bond Future | 3100.8600 | 3.1009 | 3319.7500 | 3.3198 | 7.059 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 06/02/2025 | 13.02 Put | Bond Future | 4078.4900 | 4.0785 | 3839.1500 | 3.8392 | 5.868 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 08/05/2025 | | Bond Future | 13.3578 | 71.0015 | 13.2648 | 71.4703 | 0.697 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 08/05/2025 | 12.72 Call | Bond Future | 2856.9100 | 2.8569 | 3046.4600 | 3.0465 | 6.635 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 08/05/2025 | 12.72 Put | Bond Future | 6180.2100 | 6.1802 | 5900.9500 | 5.9010 | 4.519 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 07/08/2025 | | Bond Future | 13.5334 | 68.0798 | 13.4360 | 68.5595 | 0.719 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 07/08/2025 | 13.34 Call | Bond Future | 4207.0300 | 4.2070 | 4446.3100 | 4.4463 | 5.688 | 0.0000 | 0.0000 |
| 2024/05/15 | 2044 | 07/08/2025 | 13.34 Put | Bond Future | 5165.2200 | 5.1652 | 4924.8500 | 4.9249 | 4.654 | 0.0000 | 0.0000 |
| 2024/05/15 | 2046 | 01/08/2024 | | Bond Future | 114.0464 | 114.0464 | 114.3790 | 114.3790 | 0.292 | 0.0000 | 0.0000 |
| 2024/05/15 | 2046 | 07/11/2024 | | Bond Future | 114.5628 | 114.5628 | 114.9029 | 114.9029 | 0.297 | 0.0000 | 0.0000 |
| 2024/05/15 | 2046 | 06/02/2025 | | Bond Future | 117.0823 | 117.0823 | 117.4309 | 117.4309 | 0.298 | 0.0000 | 0.0000 |
| 2024/05/15 | 2046 | 06/02/2025 | 114.01 Call | Bond Future | 3072.3200 | 3.0723 | 3420.9400 | 3.4209 | 11.347 | 0.0000 | 0.0000 |
| 2024/05/15 | 2046 | 06/02/2025 | 114.01 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 2046 | 08/05/2025 | | Bond Future | 117.4092 | 117.4092 | 117.7658 | 117.7658 | 0.304 | 0.0000 | 0.0000 |
| 2024/05/15 | 2046 | 08/05/2025 | 121.97 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 2046 | 08/05/2025 | 121.97 Put | Bond Future | 4560.8500 | 4.5609 | 4204.2500 | 4.2043 | 7.819 | 0.0000 | 0.0000 |
| 2024/05/15 | 2046 | 07/08/2025 | | Bond Future | 119.8654 | 119.8654 | 120.2312 | 120.2312 | 0.305 | 0.0000 | 0.0000 |
| 2024/05/15 | 2046 | 07/08/2025 | 118.69 Call | Bond Future | 1175.3700 | 1.1754 | 1541.1800 | 1.5412 | 31.123 | 0.0000 | 0.0000 |
| 2024/05/15 | 2046 | 07/08/2025 | 118.69 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 2050 | 01/08/2024 | | Bond Future | 113.0921 | 113.0921 | 113.3591 | 113.3591 | 0.236 | 0.0000 | 0.0000 |
| 2024/05/15 | 2050 | 07/11/2024 | | Bond Future | 115.7964 | 115.7964 | 116.0703 | 116.0703 | 0.237 | 0.0000 | 0.0000 |
| 2024/05/15 | 2050 | 06/02/2025 | | Bond Future | 115.9717 | 115.9717 | 116.2529 | 116.2529 | 0.242 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/05/15 | 2050 | 06/02/2025 | 115.60 Call | Bond Future | 371.7400 | 0.3717 | 652.8600 | 0.6529 | 75.623 | 0.0000 | 0.0000 |
| 2024/05/15 | 2050 | 06/02/2025 | 115.60 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 2050 | 08/05/2025 | | Bond Future | 118.5384 | 118.5384 | 118.8264 | 118.8264 | 0.243 | 0.0000 | 0.0000 |
| 2024/05/15 | 2050 | 08/05/2025 | 121.16 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 2050 | 08/05/2025 | 121.16 Put | Bond Future | 2621.6500 | 2.6217 | 2333.6100 | 2.3336 | 10.987 | 0.0000 | 0.0000 |
| 2024/05/15 | 2050 | 07/08/2025 | | Bond Future | 118.5913 | 118.5913 | 118.8848 | 118.8848 | 0.247 | 0.0000 | 0.0000 |
| 2024/05/15 | 2050 | 07/08/2025 | 119.89 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 2050 | 07/08/2025 | 119.89 Put | Bond Future | 1298.6600 | 1.2987 | 1005.1800 | 1.0052 | 22.599 | 0.0000 | 0.0000 |
| 2024/05/15 | 8607 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 8608 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | 8657 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | AL37 | 02/05/2024 | | Index Future | 931.3930 | 931.3930 | 931.3930 | 931.3930 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | AL37 | 01/08/2024 | | Index Future | 958.4310 | 958.4310 | 962.4420 | 962.4420 | 0.418 | 0.0000 | 0.0000 |
| 2024/05/15 | AL37 | 07/11/2024 | | Index Future | 981.1060 | 981.1060 | 985.2130 | 985.2130 | 0.419 | 0.0000 | 0.0000 |
| 2024/05/15 | AL37 | 06/02/2025 | | Index Future | 1002.4710 | 1002.4710 | 1006.6700 | 1006.6700 | 0.419 | 0.0000 | 0.0000 |
| 2024/05/15 | AL37 | 08/05/2025 | | Index Future | 1024.4550 | 1024.4550 | 1028.7480 | 1028.7480 | 0.419 | 0.0000 | 0.0000 |
| 2024/05/15 | AL37 | 07/08/2025 | | Index Future | 1045.7270 | 1045.7270 | 1050.1140 | 1050.1140 | 0.420 | 0.0000 | 0.0000 |
| 2024/05/15 | AL7T | 02/05/2024 | | Index Future | 1078.1680 | 1078.1680 | 1078.1680 | 1078.1680 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | AL7T | 01/08/2024 | | Index Future | 1106.3830 | 1106.3830 | 1112.1990 | 1112.1990 | 0.526 | 0.0000 | 0.0000 |
| 2024/05/15 | AL7T | 07/11/2024 | | Index Future | 1132.5570 | 1132.5570 | 1138.5130 | 1138.5130 | 0.526 | 0.0000 | 0.0000 |
| 2024/05/15 | AL7T | 06/02/2025 | | Index Future | 1157.2200 | 1157.2200 | 1163.3090 | 1163.3090 | 0.526 | 0.0000 | 0.0000 |
| 2024/05/15 | AL7T | 08/05/2025 | | Index Future | 1182.5990 | 1182.5990 | 1188.8230 | 1188.8230 | 0.526 | 0.0000 | 0.0000 |
| 2024/05/15 | AL7T | 07/08/2025 | | Index Future | 1207.1540 | 1207.1540 | 1213.5130 | 1213.5130 | 0.527 | 0.0000 | 0.0000 |
| 2024/05/15 | ALBI | 02/05/2024 | | Index Future | 939.2000 | 939.2000 | 939.2000 | 939.2000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | ALBI | 01/08/2024 | | Index Future | 962.7630 | 962.7630 | 967.2710 | 967.2710 | 0.468 | 0.0000 | 0.0000 |
| 2024/05/15 | ALBI | 07/11/2024 | | Index Future | 985.5400 | 985.5400 | 990.1560 | 990.1560 | 0.468 | 0.0000 | 0.0000 |
| 2024/05/15 | ALBI | 06/02/2025 | | Index Future | 1007.0020 | 1007.0020 | 1011.7210 | 1011.7210 | 0.469 | 0.0000 | 0.0000 |
| 2024/05/15 | ALBI | 08/05/2025 | | Index Future | 1029.0860 | 1029.0860 | 1033.9100 | 1033.9100 | 0.469 | 0.0000 | 0.0000 |
| 2024/05/15 | ALBI | 07/08/2025 | | Index Future | 1050.4530 | 1050.4530 | 1055.3830 | 1055.3830 | 0.469 | 0.0000 | 0.0000 |
| 2024/05/15 | C002 | 31/03/2032 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | C007 | 31/01/2037 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | C025 | 31/01/2025 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | C030 | 31/01/2030 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |

| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/05/15 | C035 | 28/02/2035 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C038 | 31/01/2038 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C040 | 06/10/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C040 | 31/01/2040 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C044 | 31/01/2044 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C048 | 28/02/2048 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C050 | 31/12/2050 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C186 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C202 | 07/12/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C209 | 31/03/2036 | | Price Contribution | 6.2500 | 93.7500 | 6.2500 | 93.7500 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | C210 | 31/03/2028 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C213 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C214 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C253 | 31/03/2053 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C219 | 31/03/2029 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C303 | 14/08/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C303 | 28/02/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C333 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C431 | 31/01/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C442 | 25/04/2042 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | C446 | 31/03/2046 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | CI43 | 31/01/2043 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | CI58 | 31/01/2058 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | CS26 | 02/04/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | CS33 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/05/15 | ES33 | 01/08/2024 | | Bond Future | 12.9832 | 74.1104 | 12.8895 | 74.5039 | 0.722 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/05/15 | ES33 | 07/11/2024 | | Bond Future | 13.1667 | 72.0794 | 13.0683 | 72.4825 | 0.747 | 0.0000 | 0.0000 |
| 2024/05/15 | ES33 | 06/02/2025 | | Bond Future | 13.3570 | 73.6638 | 13.2538 | 74.0764 | 0.773 | 0.0000 | 0.0000 |
| 2024/05/15 | ES33 | 06/02/2025 | 13.34 Call | Bond Future | 0.0000 | 0.0000 | 344.8300 | 0.3448 | 100.000 | 0.0000 | 0.0000 |
| 2024/05/15 | ES33 | 06/02/2025 | 13.34 Put | Bond Future | 67.8300 | 0.0678 | 0.0000 | 0.0000 | (100.000) | 0.0000 | 0.0000 |
| 2024/05/15 | ES33 | 08/05/2025 | | Bond Future | 13.5497 | 71.4885 | 13.4415 | 71.9108 | 0.799 | 0.0000 | 0.0000 |
| 2024/05/15 | ES33 | 08/05/2025 | 12.73 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | ES33 | 08/05/2025 | 12.73 Put | Bond Future | 3283.5200 | 3.2835 | 2861.2000 | 2.8612 | 12.862 | 0.0000 | 0.0000 |
| 2024/05/15 | ES33 | 07/08/2025 | | Bond Future | 13.7766 | 72.9791 | 13.6628 | 73.4114 | 0.826 | 0.0000 | 0.0000 |
| 2024/05/15 | ES33 | 07/08/2025 | 13.56 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | ES33 | 07/08/2025 | 13.56 Put | Bond Future | 825.5500 | 0.8256 | 393.2100 | 0.3932 | 52.370 | 0.0000 | 0.0000 |
| 2024/05/15 | ES42 | 01/08/2024 | | Bond Future | 13.3482 | 69.7173 | 13.2657 | 70.1233 | 0.618 | 0.0000 | 0.0000 |
| 2024/05/15 | ES42 | 07/11/2024 | | Bond Future | 13.5093 | 67.1157 | 13.4231 | 67.5317 | 0.638 | 0.0000 | 0.0000 |
| 2024/05/15 | ES42 | 06/02/2025 | | Bond Future | 13.6681 | 68.5903 | 13.5782 | 69.0160 | 0.658 | 0.0000 | 0.0000 |
| 2024/05/15 | ES42 | 06/02/2025 | 13.71 Call | Bond Future | 196.8000 | 0.1968 | 622.5000 | 0.6225 | 216.311 | 0.0000 | 0.0000 |
| 2024/05/15 | ES42 | 06/02/2025 | 13.71 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | ES42 | 08/05/2025 | | Bond Future | 13.8348 | 65.8383 | 13.7409 | 66.2740 | 0.679 | 0.0000 | 0.0000 |
| 2024/05/15 | ES42 | 08/05/2025 | 13.25 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | ES42 | 08/05/2025 | 13.25 Put | Bond Future | 2792.5900 | 2.7926 | 2356.9300 | 2.3569 | 15.601 | 0.0000 | 0.0000 |
| 2024/05/15 | ES42 | 07/08/2025 | | Bond Future | 14.0227 | 67.2076 | 13.9245 | 67.6535 | 0.700 | 0.0000 | 0.0000 |
| 2024/05/15 | ES42 | 07/08/2025 | 13.79 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | ES42 | 07/08/2025 | 13.79 Put | Bond Future | 1064.5500 | 1.0646 | 618.7000 | 0.6187 | 41.882 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 02/05/2024 | | GOVI | 925.0210 | 925.0210 | 925.0210 | 925.0210 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 01/08/2024 | 943.38 Call | GOVI | 50590.0000 | 5.0590 | 95140.0000 | 9.5140 | 88.061 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 01/08/2024 | 943.38 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 01/08/2024 | 943.39 Call | GOVI | 50490.0000 | 5.0490 | 95040.0000 | 9.5040 | 88.235 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 01/08/2024 | 943.39 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 01/08/2024 | 943.37 Call | GOVI | 50690.0000 | 5.0690 | 95240.0000 | 9.5240 | 87.887 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 01/08/2024 | 943.37 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 01/08/2024 | | GOVI | 948.4390 | 948.4390 | 952.8940 | 952.8940 | 0.470 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 07/11/2024 | | GOVI | 970.8760 | 970.8760 | 975.4380 | 975.4380 | 0.470 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 07/11/2024 | 948.79 Call | GOVI | 220860.0000 | 22.0860 | 266480.0000 | 26.6480 | 20.656 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 07/11/2024 | 948.79 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 07/11/2024 | 948.80 Call | GOVI | 220760.0000 | 22.0760 | 266380.0000 | 26.6380 | 20.665 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 07/11/2024 | 948.80 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 07/11/2024 | 948.78 Call | GOVI | 220960.0000 | 22.0960 | 266580.0000 | 26.6580 | 20.646 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 07/11/2024 | 948.78 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 06/02/2025 | | GOVI | 992.0190 | 992.0190 | 996.6830 | 996.6830 | 0.470 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 06/02/2025 | 972.00 Call | GOVI | 200190.0000 | 20.0190 | 246830.0000 | 24.6830 | 23.298 | 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 |
|------------|------------------|------------|---------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/05/15 | GOVI | 06/02/2025 | 972.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 08/05/2025 | | GOVI | 1013.7740 | 1013.7740 | 1018.5420 | 0.470 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 08/05/2025 | 1,022.00 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 08/05/2025 | 1,022.00 Put | GOVI | 82260.0000 | 8.2260 | 34580.0000 | 3.4580 | 57.963 | 0.0000 |
| 2024/05/15 | GOVI | 07/08/2025 | | GOVI | 1034.8240 | 1034.8240 | 1039.6960 | 0.471 | 0.0000 | 0.0000 |
| 2024/05/15 | GOVI | 07/08/2025 | 1,011.00 Call | GOVI | 238240.0000 | 23.8240 | 286960.0000 | 28.6960 | 20.450 | 0.0000 |
| 2024/05/15 | GOVI | 07/08/2025 | 1,011.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/05/15 | GVIX | 01/01/2029 | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 |
| 2024/05/15 | IGOV | 02/05/2024 | | Index Future | 345.1960 | 345.1960 | 345.1960 | 345.1960 | 0.000 | 0.0000 |
| 2024/05/15 | IGOV | 01/08/2024 | | Index Future | 350.6720 | 350.6720 | 351.1760 | 351.1760 | 0.144 | 0.0000 |
| 2024/05/15 | IGOV | 07/11/2024 | | Index Future | 359.0590 | 359.0590 | 359.5750 | 359.5750 | 0.144 | 0.0000 |
| 2024/05/15 | IGOV | 06/02/2025 | | Index Future | 366.9600 | 366.9600 | 367.4890 | 367.4890 | 0.144 | 0.0000 |
| 2024/05/15 | IGOV | 08/05/2025 | | Index Future | 375.0880 | 375.0880 | 375.6290 | 375.6290 | 0.144 | 0.0000 |
| 2024/05/15 | IGOV | 07/08/2025 | | Index Future | 382.9550 | 382.9550 | 383.5090 | 383.5090 | 0.145 | 0.0000 |
| 2024/05/15 | IS10 | 17/12/2025 | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 |
| 2024/05/15 | IS10 | 16/03/2026 | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 |
| 2024/05/15 | IS10 | 15/06/2026 | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 |
| 2024/05/15 | IS10 | 21/09/2026 | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 |
| 2024/05/15 | IS10 | 21/12/2026 | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 |
| 2024/05/15 | IS10 | 15/03/2027 | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 |
| 2024/05/15 | IS10 | 21/06/2027 | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 |
| 2024/05/15 | IS10 | 20/09/2027 | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 |
| 2024/05/15 | IS10 | 20/12/2027 | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 |
| 2024/05/15 | IS10 | 22/03/2028 | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 |
| 2024/05/15 | IS10 | 20/06/2028 | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 |
| 2024/05/15 | IS10 | 19/09/2028 | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 |
| 2024/05/15 | J186 | 21/12/2026 | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0.000 | 0.0000 |
| 2024/05/15 | JBAF | 15/05/2024 | | Jibar Tradeable Future | 8.3350 | 91.6650 | 8.3500 | 91.6500 | 0.180 | 0.0000 |
| 2024/05/15 | JBAF | 19/06/2024 | | Jibar Tradeable Future | 8.3400 | 91.6600 | 8.3350 | 91.6650 | 0.060 | 0.0000 |
| 2024/05/15 | JBAF | 17/07/2024 | | Jibar Tradeable Future | 8.3450 | 91.6550 | 8.3400 | 91.6600 | 0.060 | 0.0000 |
| 2024/05/15 | JBAF | 21/08/2024 | | Jibar Tradeable Future | 8.3400 | 91.6600 | 8.3350 | 91.6650 | 0.060 | 0.0000 |
| 2024/05/15 | JBAF | 18/09/2024 | | Jibar Tradeable Future | 8.3700 | 91.6300 | 8.3650 | 91.6350 | 0.060 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/05/15 | JBAF | 16/10/2024 | | Jibar Tradeable Future | 8.3600 | 91.6400 | 8.3580 | 91.6420 | 0.024 | 0.0000 | 0.0000 |
| 2024/05/15 | JBAF | 20/11/2024 | | Jibar Tradeable Future | 8.0000 | 8.0000 | 8.0000 | 92.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | JBAF | 18/12/2024 | | Jibar Tradeable Future | 8.3800 | 91.6200 | 8.3780 | 91.6220 | 0.024 | 0.0000 | 0.0000 |
| 2024/05/15 | JBAF | 19/03/2025 | | Jibar Tradeable Future | 8.3700 | 91.6300 | 8.3680 | 91.6320 | 0.024 | 0.0000 | 0.0000 |
| 2024/05/15 | JBAF | 18/06/2025 | | Jibar Tradeable Future | 8.3200 | 91.6800 | 8.3000 | 91.7000 | 0.240 | 0.0000 | 0.0000 |
| 2024/05/15 | JBAF | 17/09/2025 | | Jibar Tradeable Future | 8.3500 | 91.6500 | 8.3450 | 91.6550 | 0.060 | 0.0000 | 0.0000 |
| 2024/05/15 | JBAF | 17/12/2025 | | Jibar Tradeable Future | 8.3800 | 91.6200 | 8.3730 | 91.6270 | 0.084 | 0.0000 | 0.0000 |
| 2024/05/15 | JBAF | 18/03/2026 | | Jibar Tradeable Future | 8.3800 | 91.6200 | 8.3750 | 91.6250 | 0.060 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 13.08 Call | Bond Future | 4818.6600 | 4.8187 | 5210.3700 | 5.2104 | 8.129 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 13.08 Put | Bond Future | 609.5700 | 0.6096 | 508.8300 | 0.5088 | 16.526 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 13.05 Call | Bond Future | 4704.8900 | 4.7049 | 5093.0500 | 5.0931 | 8.250 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 13.05 Put | Bond Future | 635.9200 | 0.6359 | 531.6300 | 0.5316 | 16.400 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 12.20 Put | Bond Future | 1949.4300 | 1.9494 | 1704.3400 | 1.7043 | 12.572 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 12.20 Call | Bond Future | 1893.1200 | 1.8931 | 2140.4800 | 2.1405 | 13.066 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 13.20 Call | Bond Future | 5280.1500 | 5.2802 | 5685.0900 | 5.6851 | 7.669 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 13.20 Put | Bond Future | 514.1800 | 0.5142 | 426.6700 | 0.4267 | 17.019 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 12.50 Call | Bond Future | 2772.8100 | 2.7728 | 3078.2200 | 3.0782 | 11.014 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 12.50 Put | Bond Future | 1338.2700 | 1.3383 | 1151.2300 | 1.1512 | 13.976 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 12.45 Call | Bond Future | 2615.8900 | 2.6159 | 2912.1700 | 2.9122 | 11.326 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 12.45 Put | Bond Future | 1427.1300 | 1.4271 | 1230.9600 | 1.2310 | 13.746 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | | Bond Future | 12.2112 | 84.3091 | 12.1137 | 84.8015 | 0.798 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 11.80 Call | Bond Future | 985.3500 | 0.9854 | 1148.8900 | 1.1489 | 16.597 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 11.80 Put | Bond Future | 3091.1500 | 3.0912 | 2762.2400 | 2.7622 | 10.640 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 11.81 Call | Bond Future | 1004.0400 | 1.0040 | 1169.6600 | 1.1697 | 16.495 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 11.81 Put | Bond Future | 3057.7200 | 3.0577 | 2730.8900 | 2.7309 | 10.689 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 11.79 Call | Bond Future | 966.8800 | 0.9669 | 1128.3400 | 1.1283 | 16.699 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 01/08/2024 | 11.79 Put | Bond Future | 3124.8400 | 3.1248 | 2793.8500 | 2.7939 | 10.592 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 07/11/2024 | | Bond Future | 12.3547 | 81.7875 | 12.2527 | 82.2918 | 0.826 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 07/11/2024 | 12.18 Call | Bond Future | 2342.0500 | 2.3421 | 2577.0000 | 2.5770 | 10.032 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 07/11/2024 | 12.18 Put | Bond Future | 3208.1100 | 3.2081 | 2938.7400 | 2.9387 | 8.397 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 07/11/2024 | 12.19 Call | Bond Future | 2366.7000 | 2.3667 | 2603.1200 | 2.6031 | 9.989 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 07/11/2024 | 12.19 Put | Bond Future | 3182.8400 | 3.1828 | 2914.9400 | 2.9149 | 8.417 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 07/11/2024 | 12.17 Call | Bond Future | 2317.5200 | 2.3175 | 2551.0000 | 2.5510 | 10.075 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 07/11/2024 | 12.17 Put | Bond Future | 3233.5400 | 3.2335 | 2962.7000 | 2.9627 | 8.376 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 07/11/2024 | 13.23 Call | Bond Future | 5504.7600 | 5.5048 | 5869.5600 | 5.8696 | 6.627 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/05/15 | R035 | 07/11/2024 | 13.23 Put | Bond Future | 1354.8400 | 1.3548 | 1215.3200 | 1.2153 | 10.298 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 07/11/2024 | 12.20 Put | Bond Future | 3157.7500 | 3.1578 | 2891.3200 | 2.8913 | 8.437 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 07/11/2024 | 12.20 Call | Bond Future | 2391.4800 | 2.3915 | 2629.3700 | 2.6294 | 9.947 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 06/02/2025 | | Bond Future | 12.5041 | 83.5668 | 12.3973 | 84.0828 | 0.854 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 06/02/2025 | 12.41 Call | Bond Future | 3100.0400 | 3.1000 | 3357.2400 | 3.3572 | 8.297 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 06/02/2025 | 12.41 Put | Bond Future | 3554.3900 | 3.5544 | 3295.5400 | 3.2955 | 7.283 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 08/05/2025 | | Bond Future | 12.6504 | 80.8791 | 12.5388 | 81.4070 | 0.882 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 08/05/2025 | 11.78 Call | Bond Future | 2149.8100 | 2.1498 | 2337.2000 | 2.3372 | 8.717 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 08/05/2025 | 11.78 Put | Bond Future | 6397.8100 | 6.3978 | 6057.2900 | 6.0573 | 5.322 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 08/05/2025 | 13.35 Call | Bond Future | 6000.0100 | 6.0000 | 6339.4000 | 6.3394 | 5.656 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 08/05/2025 | 13.35 Put | Bond Future | 2798.6700 | 2.7987 | 2610.1500 | 2.6102 | 6.736 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 08/05/2025 | 12.70 Call | Bond Future | 4189.0200 | 4.1890 | 4470.7900 | 4.4708 | 6.726 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 08/05/2025 | 12.70 Put | Bond Future | 3955.8800 | 3.9559 | 3709.7400 | 3.7097 | 6.222 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 08/05/2025 | 11.46 Put | Bond Future | 7523.2000 | 7.5232 | 7150.3200 | 7.1503 | 4.956 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 08/05/2025 | 11.46 Call | Bond Future | 1634.9600 | 1.6350 | 1789.9900 | 1.7900 | 9.482 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 07/08/2025 | | Bond Future | 12.8279 | 82.5490 | 12.7108 | 83.0891 | 0.912 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 07/08/2025 | 12.65 Call | Bond Future | 3869.1700 | 3.8692 | 4137.2800 | 4.1373 | 6.929 | 0.0000 | 0.0000 |
| 2024/05/15 | R035 | 07/08/2025 | 12.65 Put | Bond Future | 4691.9100 | 4.6919 | 4419.9100 | 4.4199 | 5.797 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 01/08/2024 | | Bond Future | 12.8009 | 95.1039 | 12.7139 | 95.7135 | 0.679 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 01/08/2024 | 13.14 Call | Bond Future | 4126.0100 | 4.1260 | 4510.3000 | 4.5103 | 9.314 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 01/08/2024 | 13.14 Put | Bond Future | 1819.8100 | 1.8198 | 1594.5200 | 1.5945 | 12.380 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 01/08/2024 | 13.15 Call | Bond Future | 4169.9600 | 4.1700 | 4556.3300 | 4.5563 | 9.266 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 01/08/2024 | 13.15 Put | Bond Future | 1797.4000 | 1.7974 | 1574.1900 | 1.5742 | 12.418 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 01/08/2024 | 13.13 Call | Bond Future | 4082.2200 | 4.0822 | 4464.4100 | 4.4644 | 9.362 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 01/08/2024 | 13.13 Put | Bond Future | 1842.4800 | 1.8425 | 1615.0900 | 1.6151 | 12.342 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 07/11/2024 | 12.80 Call | Bond Future | 3491.3300 | 3.4913 | 3789.6400 | 3.7896 | 8.544 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 07/11/2024 | 12.80 Put | Bond Future | 4443.3400 | 4.4433 | 4117.3600 | 4.1174 | 7.336 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 07/11/2024 | 12.81 Call | Bond Future | 3526.3800 | 3.5264 | 3826.4500 | 3.8265 | 8.509 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 07/11/2024 | 12.81 Put | Bond Future | 4408.8300 | 4.4088 | 4084.6100 | 4.0846 | 7.354 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 07/11/2024 | | Bond Future | 12.9381 | 91.4806 | 12.8472 | 92.1049 | 0.702 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 07/11/2024 | 12.79 Call | Bond Future | 3456.4400 | 3.4564 | 3752.9800 | 3.7530 | 8.579 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 07/11/2024 | 12.79 Put | Bond Future | 4478.1000 | 4.4781 | 4150.3500 | 4.1504 | 7.319 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 06/02/2025 | | Bond Future | 13.0747 | 93.4700 | 12.9799 | 94.1087 | 0.725 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 06/02/2025 | 12.94 Call | Bond Future | 4417.4000 | 4.4174 | 4731.8500 | 4.7319 | 7.118 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 06/02/2025 | 12.94 Put | Bond Future | 5327.6900 | 5.3277 | 5003.4900 | 5.0035 | 6.085 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 08/05/2025 | | Bond Future | 13.2146 | 89.6431 | 13.1156 | 90.2965 | 0.748 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 08/05/2025 | 12.64 Call | Bond Future | 3584.3200 | 3.5843 | 3852.9400 | 3.8529 | 7.494 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 08/05/2025 | 12.64 Put | Bond Future | 7508.4000 | 7.5084 | 7123.6700 | 7.1237 | 5.124 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/05/15 | R053 | 07/08/2025 | | Bond Future | 13.3766 | 91.4905 | 13.2731 | 92.1587 | 0.774 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 07/08/2025 | 13.17 Call | Bond Future | 5404.9700 | 5.4050 | 5736.6600 | 5.7367 | 6.137 | 0.0000 | 0.0000 |
| 2024/05/15 | R053 | 07/08/2025 | 13.17 Put | Bond Future | 6748.5800 | 6.7486 | 6412.0200 | 6.4120 | 4.987 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 01/08/2024 | | Bond Future | 9.2250 | 103.9615 | 9.1350 | 104.1532 | 0.976 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 01/08/2024 | 8.69 Call | Bond Future | 111.1800 | 0.1112 | 146.2300 | 0.1462 | 31.525 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 01/08/2024 | 8.69 Put | Bond Future | 1257.5500 | 1.2576 | 1100.9000 | 1.1009 | 12.457 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 01/08/2024 | 8.70 Call | Bond Future | 115.5300 | 0.1155 | 151.5700 | 0.1516 | 31.195 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 01/08/2024 | 8.70 Put | Bond Future | 1240.3200 | 1.2403 | 1084.6600 | 1.0847 | 12.550 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 01/08/2024 | 8.68 Call | Bond Future | 106.8300 | 0.1068 | 140.8700 | 0.1409 | 31.864 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 01/08/2024 | 8.68 Put | Bond Future | 1274.7800 | 1.2748 | 1117.1200 | 1.1171 | 12.368 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 07/11/2024 | 9.14 Call | Bond Future | 642.1300 | 0.6421 | 732.9700 | 0.7330 | 14.147 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 07/11/2024 | 9.14 Put | Bond Future | 886.4000 | 0.8864 | 780.6500 | 0.7807 | 11.930 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 07/11/2024 | 9.15 Call | Bond Future | 652.7300 | 0.6527 | 744.3700 | 0.7444 | 14.039 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 07/11/2024 | 9.15 Put | Bond Future | 877.9000 | 0.8779 | 772.9500 | 0.7730 | 11.955 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 07/11/2024 | 9.13 Call | Bond Future | 631.6100 | 0.6316 | 721.6500 | 0.7217 | 14.256 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 07/11/2024 | 9.13 Put | Bond Future | 894.9900 | 0.8950 | 788.4400 | 0.7884 | 11.905 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 07/11/2024 | | Bond Future | 9.2680 | 106.4206 | 9.1650 | 106.6172 | 1.112 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 06/02/2025 | | Bond Future | 9.3354 | 103.4202 | 9.2164 | 103.6219 | 1.275 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 06/02/2025 | 9.03 Call | Bond Future | 625.5000 | 0.6255 | 710.1200 | 0.7101 | 13.528 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 06/02/2025 | 9.03 Put | Bond Future | 1144.4200 | 1.1444 | 1027.2700 | 1.0273 | 10.237 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 08/05/2025 | | Bond Future | 9.4176 | 105.6847 | 9.2778 | 105.8916 | 1.485 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 08/05/2025 | 8.47 Call | Bond Future | 303.8400 | 0.3038 | 358.0500 | 0.3581 | 17.842 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 08/05/2025 | 8.47 Put | Bond Future | 1717.2200 | 1.7172 | 1564.4800 | 1.5645 | 8.895 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 07/08/2025 | | Bond Future | 9.6270 | 102.5538 | 9.4579 | 102.7667 | 1.756 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 07/08/2025 | 9.68 Call | Bond Future | 945.5900 | 0.9456 | 1058.3700 | 1.0584 | 11.927 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 07/08/2025 | 9.68 Put | Bond Future | 878.9400 | 0.8789 | 778.8500 | 0.7789 | 11.388 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 07/08/2025 | 10.25 Call | Bond Future | 1428.8900 | 1.4289 | 1564.8900 | 1.5649 | 9.518 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 07/08/2025 | 10.25 Put | Bond Future | 649.8900 | 0.6499 | 573.0200 | 0.5730 | 11.828 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 07/08/2025 | 9.22 Put | Bond Future | 1134.1600 | 1.1342 | 1011.6000 | 1.0116 | 10.806 | 0.0000 | 0.0000 |
| 2024/05/15 | R186 | 07/08/2025 | 9.22 Call | Bond Future | 620.7400 | 0.6207 | 711.0500 | 0.7111 | 14.549 | 0.0000 | 0.0000 |
| 2024/05/15 | R202 | 01/08/2024 | | Bond Future | 257.9283 | 257.9283 | 258.4045 | 258.4045 | 0.185 | 0.0000 | 0.0000 |
| 2024/05/15 | R202 | 07/11/2024 | | Bond Future | 264.0963 | 264.0963 | 264.5848 | 264.5848 | 0.185 | 0.0000 | 0.0000 |
| 2024/05/15 | R202 | 06/02/2025 | | Bond Future | 264.6613 | 264.6613 | 265.1627 | 265.1627 | 0.189 | 0.0000 | 0.0000 |
| 2024/05/15 | R202 | 06/02/2025 | 266.79 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | R202 | 06/02/2025 | 266.79 Put | Bond Future | 2128.6800 | 2.1287 | 1627.2700 | 1.6273 | 23.555 | 0.0000 | 0.0000 |
| 2024/05/15 | R202 | 08/05/2025 | | Bond Future | 270.5192 | 270.5192 | 271.0338 | 271.0338 | 0.190 | 0.0000 | 0.0000 |
| 2024/05/15 | R202 | 08/05/2025 | 272.31 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | R202 | 08/05/2025 | 272.31 Put | Bond Future | 1790.7900 | 1.7908 | 1276.2200 | 1.2762 | 28.734 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/05/15 | R202 | 07/08/2025 | | Bond Future | 270.8137 | 270.8137 | 271.3386 | 271.3386 | 0.194 | 0.0000 | 0.0000 |
| 2024/05/15 | R202 | 07/08/2025 | 271.60 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | R202 | 07/08/2025 | 271.60 Put | Bond Future | 786.2900 | 0.7863 | 261.4200 | 0.2614 | 66.753 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 01/08/2024 | | Bond Future | 12.2838 | 65.2947 | 12.1921 | 65.7050 | 0.746 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 01/08/2024 | 11.79 Call | Bond Future | 699.4900 | 0.6995 | 818.9000 | 0.8189 | 17.071 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 01/08/2024 | 11.79 Put | Bond Future | 2953.1700 | 2.9532 | 2662.2600 | 2.6623 | 9.851 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 01/08/2024 | 11.80 Call | Bond Future | 714.0900 | 0.7141 | 835.2300 | 0.8352 | 16.964 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 01/08/2024 | 11.80 Put | Bond Future | 2921.0400 | 2.9210 | 2631.8600 | 2.6319 | 9.900 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 01/08/2024 | 11.78 Call | Bond Future | 685.0900 | 0.6851 | 802.7700 | 0.8028 | 17.177 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 01/08/2024 | 11.78 Put | Bond Future | 2985.5400 | 2.9855 | 2692.9000 | 2.6929 | 9.802 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 07/11/2024 | | Bond Future | 12.4124 | 63.6817 | 12.3169 | 64.1019 | 0.770 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 07/11/2024 | 12.22 Call | Bond Future | 2034.8900 | 2.0349 | 2228.5800 | 2.2286 | 9.518 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 07/11/2024 | 12.22 Put | Bond Future | 2885.1800 | 2.8852 | 2658.6400 | 2.6586 | 7.852 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 07/11/2024 | 12.23 Call | Bond Future | 2056.5900 | 2.0566 | 2251.5000 | 2.2515 | 9.477 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 07/11/2024 | 12.23 Put | Bond Future | 2862.3000 | 2.8623 | 2636.9800 | 2.6370 | 7.872 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 07/11/2024 | 12.21 Call | Bond Future | 2013.3100 | 2.0133 | 2205.7600 | 2.2058 | 9.559 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 07/11/2024 | 12.21 Put | Bond Future | 2908.2300 | 2.9082 | 2680.4500 | 2.6805 | 7.832 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 06/02/2025 | | Bond Future | 12.5419 | 65.0670 | 12.4426 | 65.4969 | 0.792 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 06/02/2025 | 12.44 Call | Bond Future | 2803.2700 | 2.8033 | 3017.4000 | 3.0174 | 7.639 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 06/02/2025 | 12.44 Put | Bond Future | 3244.2500 | 3.2443 | 3028.4900 | 3.0285 | 6.651 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 08/05/2025 | | Bond Future | 12.6750 | 63.3343 | 12.5716 | 63.7741 | 0.816 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 08/05/2025 | 11.89 Call | Bond Future | 2048.9500 | 2.0490 | 2212.6100 | 2.2126 | 7.988 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 08/05/2025 | 11.89 Put | Bond Future | 5494.4500 | 5.4945 | 5218.3300 | 5.2183 | 5.025 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 07/08/2025 | | Bond Future | 12.8323 | 64.6417 | 12.7245 | 65.0916 | 0.840 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 07/08/2025 | 12.68 Call | Bond Future | 3592.4600 | 3.5925 | 3819.0400 | 3.8190 | 6.307 | 0.0000 | 0.0000 |
| 2024/05/15 | R209 | 07/08/2025 | 12.68 Put | Bond Future | 4229.0400 | 4.2290 | 4005.7500 | 4.0058 | 5.280 | 0.0000 | 0.0000 |
| 2024/05/15 | R210 | 01/08/2024 | | Bond Future | 239.1974 | 239.1974 | 239.7685 | 239.7685 | 0.239 | 0.0000 | 0.0000 |
| 2024/05/15 | R210 | 07/11/2024 | | Bond Future | 241.5659 | 241.5659 | 242.1504 | 242.1504 | 0.242 | 0.0000 | 0.0000 |
| 2024/05/15 | R210 | 06/02/2025 | | Bond Future | 246.8790 | 246.8790 | 247.4784 | 247.4784 | 0.243 | 0.0000 | 0.0000 |
| 2024/05/15 | R210 | 06/02/2025 | 239.61 Call | Bond Future | 7269.0100 | 7.2690 | 7868.4100 | 7.8684 | 8.246 | 0.0000 | 0.0000 |
| 2024/05/15 | R210 | 06/02/2025 | 239.61 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | R210 | 08/05/2025 | | Bond Future | 248.9111 | 248.9111 | 249.5246 | 249.5246 | 0.247 | 0.0000 | 0.0000 |
| 2024/05/15 | R210 | 08/05/2025 | 248.03 Call | Bond Future | 881.0600 | 0.8811 | 1494.6300 | 1.4946 | 69.640 | 0.0000 | 0.0000 |
| 2024/05/15 | R210 | 08/05/2025 | 248.03 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | R210 | 07/08/2025 | | Bond Future | 254.1215 | 254.1215 | 254.7516 | 254.7516 | 0.248 | 0.0000 | 0.0000 |
| 2024/05/15 | R210 | 07/08/2025 | 248.44 Call | Bond Future | 5681.5300 | 5.6815 | 6311.5800 | 6.3116 | 11.089 | 0.0000 | 0.0000 |
| 2024/05/15 | R210 | 07/08/2025 | 248.44 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/05/15 | R213 | 01/08/2024 | | Bond Future | 11.0810 | 84.3243 | 10.9784 | 84.7384 | 0.926 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 01/08/2024 | 10.87 Call | Bond Future | 1032.0500 | 1.0321 | 1203.6700 | 1.2037 | 16.629 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 01/08/2024 | 10.87 Put | Bond Future | 1886.6100 | 1.8866 | 1644.1600 | 1.6442 | 12.851 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 01/08/2024 | 10.88 Call | Bond Future | 1049.9900 | 1.0500 | 1223.5000 | 1.2235 | 16.525 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 01/08/2024 | 10.88 Put | Bond Future | 1863.8100 | 1.8638 | 1623.2500 | 1.6233 | 12.907 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 01/08/2024 | 10.86 Call | Bond Future | 1014.4300 | 1.0144 | 1184.1800 | 1.1842 | 16.734 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 01/08/2024 | 10.86 Put | Bond Future | 1909.7600 | 1.9098 | 1665.4400 | 1.6654 | 12.793 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 07/11/2024 | 11.22 Call | Bond Future | 2109.9700 | 2.1100 | 2330.5900 | 2.3306 | 10.456 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 07/11/2024 | 11.22 Put | Bond Future | 2041.0700 | 2.0411 | 1837.5600 | 1.8376 | 9.971 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 07/11/2024 | 11.23 Call | Bond Future | 2131.5100 | 2.1315 | 2353.3800 | 2.3534 | 10.409 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 07/11/2024 | 11.23 Put | Bond Future | 2023.6800 | 2.0237 | 1821.4200 | 1.8214 | 9.995 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 07/11/2024 | 11.21 Call | Bond Future | 2088.7700 | 2.0888 | 2308.1200 | 2.3081 | 10.501 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 07/11/2024 | 11.21 Put | Bond Future | 2058.8300 | 2.0588 | 1854.0500 | 1.8541 | 9.946 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 07/11/2024 | | Bond Future | 11.2023 | 82.7572 | 11.0939 | 83.1813 | 0.968 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 06/02/2025 | | Bond Future | 11.3338 | 84.5578 | 11.2192 | 84.9919 | 1.011 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 06/02/2025 | 11.35 Call | Bond Future | 2522.1000 | 2.5221 | 2748.5700 | 2.7486 | 8.979 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 06/02/2025 | 11.35 Put | Bond Future | 2460.8900 | 2.4609 | 2253.2700 | 2.2533 | 8.437 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 08/05/2025 | | Bond Future | 11.4637 | 82.8468 | 11.3426 | 83.2910 | 1.056 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 08/05/2025 | 10.52 Call | Bond Future | 1385.5300 | 1.3855 | 1530.2700 | 1.5303 | 10.447 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 08/05/2025 | 10.52 Put | Bond Future | 4928.5200 | 4.9285 | 4629.0800 | 4.6291 | 6.076 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 07/08/2025 | | Bond Future | 11.6338 | 84.5594 | 11.5054 | 85.0140 | 1.104 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 07/08/2025 | 11.66 Call | Bond Future | 3143.1500 | 3.1432 | 3382.7700 | 3.3828 | 7.624 | 0.0000 | 0.0000 |
| 2024/05/15 | R213 | 07/08/2025 | 11.66 Put | Bond Future | 3050.8700 | 3.0509 | 2835.8600 | 2.8359 | 7.047 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 01/08/2024 | 12.17 Call | Bond Future | 778.8500 | 0.7789 | 889.6100 | 0.8896 | 14.221 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 01/08/2024 | 12.17 Put | Bond Future | 2973.4100 | 2.9734 | 2714.8700 | 2.7149 | 8.695 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 01/08/2024 | 12.18 Call | Bond Future | 794.4600 | 0.7945 | 906.7700 | 0.9068 | 14.137 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 01/08/2024 | 12.18 Put | Bond Future | 2941.0800 | 2.9411 | 2684.0900 | 2.6841 | 8.738 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 01/08/2024 | 12.16 Call | Bond Future | 763.4200 | 0.7634 | 872.6400 | 0.8726 | 14.307 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 01/08/2024 | 12.16 Put | Bond Future | 3005.9800 | 3.0060 | 2745.9000 | 2.7459 | 8.652 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 01/08/2024 | | Bond Future | 12.6408 | 60.5953 | 12.5597 | 60.9646 | 0.642 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 07/11/2024 | | Bond Future | 12.7689 | 58.7212 | 12.6845 | 59.0994 | 0.661 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 07/11/2024 | 12.61 Call | Bond Future | 2135.0500 | 2.1351 | 2312.3200 | 2.3123 | 8.303 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 07/11/2024 | 12.61 Put | Bond Future | 2850.4900 | 2.8505 | 2649.5300 | 2.6495 | 7.050 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 07/11/2024 | 12.62 Call | Bond Future | 2157.5700 | 2.1576 | 2335.9600 | 2.3360 | 8.268 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 07/11/2024 | 12.62 Put | Bond Future | 2827.5800 | 2.8276 | 2627.7400 | 2.6277 | 7.068 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 07/11/2024 | 12.60 Call | Bond Future | 2112.6400 | 2.1126 | 2288.8000 | 2.2888 | 8.338 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 07/11/2024 | 12.60 Put | Bond Future | 2873.5500 | 2.8736 | 2671.4800 | 2.6715 | 7.032 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 06/02/2025 | | Bond Future | 12.8997 | 59.9987 | 12.8120 | 60.3856 | 0.680 | 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 | |
|--------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/05/15 | R214 | 06/02/2025 | 12.71 Call | Bond Future | 2648.9200 | 2.6489 | 2833.4300 | 2.8334 | 6.965 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 06/02/2025 | 12.71 Put | Bond Future | 3490.8700 | 3.4909 | 3288.4100 | 3.2884 | 5.800 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 08/05/2025 | | Bond Future | 13.0264 | 58.0038 | 12.9353 | 58.3997 | 0.699 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 08/05/2025 | 12.40 Call | Bond Future | 2379.2400 | 2.3792 | 2539.1500 | 2.5392 | 6.721 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 08/05/2025 | 12.40 Put | Bond Future | 5189.7900 | 5.1898 | 4953.8200 | 4.9538 | 4.547 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 07/08/2025 | | Bond Future | 13.1761 | 59.2013 | 13.0813 | 59.6063 | 0.720 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 07/08/2025 | 12.97 Call | Bond Future | 3550.9400 | 3.5509 | 3751.5000 | 3.7515 | 5.648 | 0.0000 | 0.0000 |
| 2024/05/15 | R214 | 07/08/2025 | 12.97 Put | Bond Future | 4436.7100 | 4.4367 | 4232.2800 | 4.2323 | 4.608 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 01/08/2024 | | Bond Future | 12.8171 | 73.7338 | 12.7304 | 74.2066 | 0.677 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 01/08/2024 | 12.31 Call | Bond Future | 869.8100 | 0.8698 | 1005.6400 | 1.0056 | 15.616 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 01/08/2024 | 12.31 Put | Bond Future | 3716.5900 | 3.7166 | 3379.5900 | 3.3796 | 9.067 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 01/08/2024 | 12.32 Call | Bond Future | 887.7300 | 0.8877 | 1025.5200 | 1.0255 | 15.522 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 01/08/2024 | 12.32 Put | Bond Future | 3676.4100 | 3.6764 | 3341.3700 | 3.3414 | 9.113 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 01/08/2024 | 12.30 Call | Bond Future | 852.0100 | 0.8520 | 985.8700 | 0.9859 | 15.711 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 01/08/2024 | 12.30 Put | Bond Future | 3756.9700 | 3.7570 | 3418.0000 | 3.4180 | 9.022 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 07/11/2024 | 12.79 Call | Bond Future | 2641.0200 | 2.6410 | 2868.9100 | 2.8689 | 8.629 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 07/11/2024 | 12.79 Put | Bond Future | 3518.4000 | 3.5184 | 3262.0100 | 3.2620 | 7.287 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 07/11/2024 | 12.80 Call | Bond Future | 2668.0000 | 2.6680 | 2897.2600 | 2.8973 | 8.593 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 07/11/2024 | 12.80 Put | Bond Future | 3491.0300 | 3.4910 | 3236.0100 | 3.2360 | 7.305 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 07/11/2024 | 12.78 Call | Bond Future | 2614.1700 | 2.6142 | 2840.6700 | 2.8407 | 8.664 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 07/11/2024 | 12.78 Put | Bond Future | 3545.9800 | 3.5460 | 3288.2000 | 3.2882 | 7.270 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 07/11/2024 | | Bond Future | 12.9531 | 71.0256 | 12.8626 | 71.5099 | 0.699 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 06/02/2025 | | Bond Future | 13.0921 | 72.5706 | 12.9977 | 73.0661 | 0.721 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 06/02/2025 | 12.71 Call | Bond Future | 2698.4400 | 2.6984 | 2912.8100 | 2.9128 | 7.944 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 06/02/2025 | 12.71 Put | Bond Future | 4744.2100 | 4.7442 | 4463.1400 | 4.4631 | 5.924 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 08/05/2025 | | Bond Future | 13.2267 | 69.7055 | 13.1284 | 70.2123 | 0.743 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 08/05/2025 | 12.60 Call | Bond Future | 2787.5000 | 2.7875 | 2992.0400 | 2.9920 | 7.338 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 08/05/2025 | 12.60 Put | Bond Future | 6138.5200 | 6.1385 | 5836.2900 | 5.8363 | 4.923 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 07/08/2025 | | Bond Future | 13.3855 | 71.1436 | 13.2828 | 71.6620 | 0.767 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 07/08/2025 | 13.21 Call | Bond Future | 4266.9200 | 4.2669 | 4526.8700 | 4.5269 | 6.092 | 0.0000 | 0.0000 |
| 2024/05/15 | R248 | 07/08/2025 | 13.21 Put | Bond Future | 5157.3100 | 5.1573 | 4898.8700 | 4.8989 | 5.011 | 0.0000 | 0.0000 |
| 2024/05/15 | X038 | 31/01/2038 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | X210 | 31/03/2028 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | X213 | 28/02/2031 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/05/15 | X214 | 28/02/2041 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| Total | | | | | | | | | | | |

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