



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/01/2024 TO 08/01/2024

| 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 |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/01/08 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | 2025 | 01/02/2024 | | Bond Future | 176.3855 | 176.3855 | 176.3234 | 0.035 | 0.0000 | 0.0000 |
| 2024/01/08 | 2025 | 02/05/2024 | | Bond Future | 180.3255 | 180.3255 | 180.2619 | 0.035 | 0.0000 | 0.0000 |
| 2024/01/08 | 2025 | 01/08/2024 | | Bond Future | 182.5324 | 182.5324 | 182.4677 | 0.035 | 0.0000 | 0.0000 |
| 2024/01/08 | 2025 | 07/11/2024 | | Bond Future | 186.8415 | 186.8415 | 186.7761 | 0.035 | 0.0000 | 0.0000 |
| 2024/01/08 | 2029 | 01/02/2024 | | Bond Future | 129.4521 | 129.4521 | 129.4733 | 0.016 | 0.0000 | 0.0000 |
| 2024/01/08 | 2029 | 02/05/2024 | | Bond Future | 130.9749 | 130.9749 | 130.9964 | 0.016 | 0.0000 | 0.0000 |

Open Interest

0

0

0

0

0

0

11,360

0

0

75

7,360

0

| 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/08 | 2029 | 01/08/2024 | | Bond Future | 133.9158 | 133.9158 | 133.9381 | 133.9381 | 0.017 | 0.0000 | 0.0000 |
| 2024/01/08 | 2029 | 07/11/2024 | | Bond Future | 135.6718 | 135.6718 | 135.6952 | 135.6952 | 0.017 | 0.0000 | 0.0000 |
| 2024/01/08 | 2029 | 06/02/2025 | | Bond Future | 138.5865 | 138.5865 | 138.6110 | 138.6110 | 0.018 | 0.0000 | 0.0000 |
| 2024/01/08 | 2029 | 06/02/2025 | 132.40 Call | Bond Future | 6186.4800 | 6.1865 | 6210.9700 | 6.2110 | 0.396 | 0.0000 | 0.0000 |
| 2024/01/08 | 2029 | 06/02/2025 | 132.40 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 11.85 Call | Bond Future | 7892.0900 | 7.8921 | 7936.9300 | 7.9369 | 0.568 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 11.85 Put | Bond Future | 0.6900 | 0.0007 | 0.3000 | 0.0003 | 56.522 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 10.00 Put | Bond Future | 438.1600 | 0.4382 | 385.2200 | 0.3852 | 12.082 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 10.00 Call | Bond Future | 999.8000 | 0.9998 | 992.0900 | 0.9921 | 0.771 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 9.89 Put | Bond Future | 604.2900 | 0.6043 | 545.9700 | 0.5460 | 9.651 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 9.89 Call | Bond Future | 705.3400 | 0.7053 | 692.2500 | 0.6923 | 1.856 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 10.39 Put | Bond Future | 126.5500 | 0.1266 | 98.8800 | 0.0989 | 21.865 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 10.39 Call | Bond Future | 2298.1100 | 2.2981 | 2315.6700 | 2.3157 | 0.764 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 11.86 Call | Bond Future | 7929.6400 | 7.9296 | 7974.4900 | 7.9745 | 0.566 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 11.86 Put | Bond Future | 0.6700 | 0.0007 | 0.2900 | 0.0003 | 56.716 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 10.16 Put | Bond Future | 266.8600 | 0.2669 | 224.2900 | 0.2243 | 15.952 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 10.16 Call | Bond Future | 1493.3100 | 1.4933 | 1495.9700 | 1.4960 | 0.178 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 11.00 Call | Bond Future | 4634.5500 | 4.6346 | 4673.9700 | 4.6740 | 0.851 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 11.00 Put | Bond Future | 15.5000 | 0.0155 | 9.6900 | 0.0097 | 37.484 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 11.75 Call | Bond Future | 7515.5200 | 7.5155 | 7560.2100 | 7.5602 | 0.595 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 11.75 Put | Bond Future | 0.9900 | 0.0010 | 0.4500 | 0.0005 | 54.545 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 11.36 Call | Bond Future | 6028.3100 | 6.0283 | 6071.6500 | 6.0717 | 0.719 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 11.36 Put | Bond Future | 4.1000 | 0.0041 | 2.2100 | 0.0022 | 46.098 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 11.37 Call | Bond Future | 6066.7900 | 6.0668 | 6110.1900 | 6.1102 | 0.715 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 11.37 Put | Bond Future | 3.9500 | 0.0040 | 2.1200 | 0.0021 | 46.329 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 11.35 Call | Bond Future | 5989.8200 | 5.9898 | 6033.1000 | 6.0331 | 0.723 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 11.35 Put | Bond Future | 4.2500 | 0.0043 | 2.3000 | 0.0023 | 45.882 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | | Bond Future | 9.8660 | 91.8451 | 9.8552 | 91.8903 | 0.109 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 11.31 Call | Bond Future | 5835.6900 | 5.8357 | 5878.7000 | 5.8787 | 0.737 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 11.31 Put | Bond Future | 4.9300 | 0.0049 | 2.7100 | 0.0027 | 45.030 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 9.93 Put | Bond Future | 538.3300 | 0.5383 | 481.7300 | 0.4817 | 10.514 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 9.93 Call | Bond Future | 807.2000 | 0.8072 | 795.8300 | 0.7958 | 1.409 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 9.57 Put | Bond Future | 1400.2300 | 1.4002 | 1341.9100 | 1.3419 | 4.165 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 9.57 Call | Bond Future | 144.7700 | 0.1448 | 131.6800 | 0.1317 | 9.042 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 10.07 Put | Bond Future | 353.5700 | 0.3536 | 304.9900 | 0.3050 | 13.740 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 10.07 Call | Bond Future | 1206.8100 | 1.2068 | 1203.4600 | 1.2035 | 0.278 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 12.10 Call | Bond Future | 8824.5800 | 8.8246 | 8869.6700 | 8.8697 | 0.511 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/02/2024 | 12.10 Put | Bond Future | 0.2300 | 0.0002 | 0.0900 | 0.0001 | 60.870 | 0.0000 | 0.0000 |

0
66
0
0
0
0
500
0
500
0
500
0
500
0
500
0
200
0
700
0
200
0
0
0
0
0
0
99,105
0
1,360
0
1,360
0
400
0
400
0
400

| 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/08 | 2030 | 02/05/2024 | | Bond Future | 9.9172 | 93.8742 | 9.9059 | 93.9203 | 0.114 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 9.82 Call | Bond Future | 1291.6200 | 1.2916 | 1294.3300 | 1.2943 | 0.210 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 9.82 Put | Bond Future | 1688.6200 | 1.6886 | 1645.1700 | 1.6452 | 2.573 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 9.83 Call | Bond Future | 1310.9600 | 1.3110 | 1313.8600 | 1.3139 | 0.221 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 9.83 Put | Bond Future | 1667.0200 | 1.6670 | 1623.7600 | 1.6238 | 2.595 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 9.81 Call | Bond Future | 1272.2300 | 1.2722 | 1274.7700 | 1.2748 | 0.200 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 9.81 Put | Bond Future | 1710.1900 | 1.7102 | 1666.5700 | 1.6666 | 2.551 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 10.62 Put | Bond Future | 547.1000 | 0.5471 | 521.1800 | 0.5212 | 4.738 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 10.62 Call | Bond Future | 3354.9200 | 3.3549 | 3375.1600 | 3.3752 | 0.603 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 11.12 Put | Bond Future | 252.8500 | 0.2529 | 236.8400 | 0.2368 | 6.332 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 11.12 Call | Bond Future | 4993.3700 | 4.9934 | 5023.5200 | 5.0235 | 0.604 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 13.15 Call | Bond Future | 12071.5400 | 12.0715 | 12117.1800 | 12.1172 | 0.378 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 13.15 Put | Bond Future | 3.3800 | 0.0034 | 2.8600 | 0.0029 | 15.385 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 9.66 Put | Bond Future | 2060.6000 | 2.0606 | 2014.6400 | 2.0146 | 2.230 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 9.66 Call | Bond Future | 1005.5200 | 1.0055 | 1005.7200 | 1.0057 | 0.020 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 10.16 Put | Bond Future | 1070.0000 | 1.0700 | 1033.4900 | 1.0335 | 3.412 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 10.16 Call | Bond Future | 2052.3000 | 2.0523 | 2061.9500 | 2.0620 | 0.470 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 11.94 Call | Bond Future | 7865.8200 | 7.8658 | 7905.8000 | 7.9058 | 0.508 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 11.94 Put | Bond Future | 67.7600 | 0.0678 | 61.5800 | 0.0616 | 9.120 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 12.38 Call | Bond Future | 9408.9700 | 9.4090 | 9452.2500 | 9.4523 | 0.460 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 12.38 Put | Bond Future | 25.6700 | 0.0257 | 22.7900 | 0.0228 | 11.219 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 10.82 Put | Bond Future | 403.7000 | 0.4037 | 382.0700 | 0.3821 | 5.358 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 02/05/2024 | 10.82 Call | Bond Future | 3990.9600 | 3.9910 | 4015.4900 | 4.0155 | 0.615 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/08/2024 | 10.38 Call | Bond Future | 2880.2300 | 2.8802 | 2896.9100 | 2.8969 | 0.579 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/08/2024 | 10.38 Put | Bond Future | 1288.4400 | 1.2884 | 1257.7500 | 1.2578 | 2.382 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/08/2024 | 10.39 Call | Bond Future | 2905.7900 | 2.9058 | 2922.6200 | 2.9226 | 0.579 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/08/2024 | 10.39 Put | Bond Future | 1275.5200 | 1.2755 | 1244.9800 | 1.2450 | 2.394 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/08/2024 | 10.37 Call | Bond Future | 2854.5200 | 2.8545 | 2871.0400 | 2.8710 | 0.579 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/08/2024 | 10.37 Put | Bond Future | 1301.2200 | 1.3012 | 1270.3700 | 1.2704 | 2.371 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 01/08/2024 | | Bond Future | 9.9709 | 91.9540 | 9.9588 | 92.0014 | 0.121 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 07/11/2024 | | Bond Future | 10.0417 | 94.0996 | 10.0288 | 94.1485 | 0.129 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 07/11/2024 | 10.75 Call | Bond Future | 4008.2800 | 4.0083 | 4030.3800 | 4.0304 | 0.551 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 07/11/2024 | 10.75 Put | Bond Future | 1376.0200 | 1.3760 | 1349.2600 | 1.3493 | 1.945 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 07/11/2024 | 10.76 Call | Bond Future | 4034.2700 | 4.0343 | 4056.4900 | 4.0565 | 0.551 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 07/11/2024 | 10.76 Put | Bond Future | 1365.5300 | 1.3655 | 1338.8900 | 1.3389 | 1.951 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 07/11/2024 | 10.74 Call | Bond Future | 3982.3300 | 3.9823 | 4004.3100 | 4.0043 | 0.552 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 07/11/2024 | 10.74 Put | Bond Future | 1386.5800 | 1.3866 | 1359.7000 | 1.3597 | 1.939 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 06/02/2025 | | Bond Future | 10.1275 | 92.0876 | 10.1136 | 92.1379 | 0.137 | 0.0000 | 0.0000 |
| 2024/01/08 | 2030 | 06/02/2025 | 10.68 Call | Bond Future | 3727.8200 | 3.7278 | 3750.2800 | 3.7503 | 0.602 | 0.0000 | 0.0000 |

23,830

0

0

0

0

0

0

0

500

0

500

0

500

0

1,000

0

1,000

0

1,000

0

1,080

0

1,080

0

0

0

0

0

0

0

1,652

0

0

0

0

0

0

0

0

| 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/08 | 2030 | 06/02/2025 | 10.68 Put | Bond Future | 1746.2700 | 1.7463 | 1718.4100 | 1.7184 | 1.595 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 10.90 Put | Bond Future | 486.2700 | 0.4863 | 424.0100 | 0.4240 | 12.804 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 10.90 Call | Bond Future | 1386.3700 | 1.3864 | 1377.9400 | 1.3779 | 0.608 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 12.00 Call | Bond Future | 6003.4900 | 6.0035 | 6051.3300 | 6.0513 | 0.797 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 12.00 Put | Bond Future | 15.4400 | 0.0154 | 9.4500 | 0.0095 | 38.795 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 11.55 Call | Bond Future | 4022.8600 | 4.0229 | 4057.6800 | 4.0577 | 0.866 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 11.55 Put | Bond Future | 67.3600 | 0.0674 | 48.3500 | 0.0484 | 28.221 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 11.33 Call | Bond Future | 3072.3500 | 3.0724 | 3095.3100 | 3.0953 | 0.747 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 11.33 Put | Bond Future | 134.8900 | 0.1349 | 104.0200 | 0.1040 | 22.885 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 11.35 Call | Bond Future | 3157.3600 | 3.1574 | 3181.5800 | 3.1816 | 0.767 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 11.35 Put | Bond Future | 126.6800 | 0.1267 | 97.0700 | 0.0971 | 23.374 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 10.85 Call | Bond Future | 1218.6000 | 1.2186 | 1206.8200 | 1.2068 | 0.967 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 10.85 Put | Bond Future | 559.5700 | 0.5596 | 493.9600 | 0.4940 | 11.725 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 10.59 Put | Bond Future | 1113.6100 | 1.1136 | 1038.3100 | 1.0383 | 6.762 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 10.59 Call | Bond Future | 504.8400 | 0.5048 | 483.3700 | 0.4834 | 4.253 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 11.09 Put | Bond Future | 280.1200 | 0.2801 | 232.1400 | 0.2321 | 17.128 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 11.09 Call | Bond Future | 2088.3000 | 2.0883 | 2094.1500 | 2.0942 | 0.280 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 12.73 Call | Bond Future | 9149.6900 | 9.1497 | 9202.7800 | 9.2028 | 0.580 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 12.73 Put | Bond Future | 1.3900 | 0.0014 | 0.6500 | 0.0007 | 53.237 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 10.78 Put | Bond Future | 678.9000 | 0.6789 | 609.1700 | 0.6092 | 10.271 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 10.78 Call | Bond Future | 998.9600 | 0.9990 | 983.0600 | 0.9831 | 1.592 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 11.75 Call | Bond Future | 4902.8200 | 4.9028 | 4944.8700 | 4.9449 | 0.858 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 11.75 Put | Bond Future | 35.8000 | 0.0358 | 24.0200 | 0.0240 | 32.905 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 12.50 Call | Bond Future | 8173.3500 | 8.1734 | 8225.7400 | 8.2257 | 0.641 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 12.50 Put | Bond Future | 2.9200 | 0.0029 | 1.4800 | 0.0015 | 49.315 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | | Bond Future | 10.7142 | 89.7125 | 10.7032 | 89.7663 | 0.103 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 11.84 Call | Bond Future | 5299.3700 | 5.2994 | 5343.9300 | 5.3439 | 0.841 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 11.84 Put | Bond Future | 26.4500 | 0.0265 | 17.1800 | 0.0172 | 35.047 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 11.85 Call | Bond Future | 5343.4400 | 5.3434 | 5388.2400 | 5.3882 | 0.838 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 11.85 Put | Bond Future | 25.5800 | 0.0256 | 16.5500 | 0.0166 | 35.301 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 11.83 Call | Bond Future | 5255.3100 | 5.2553 | 5299.6100 | 5.2996 | 0.843 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 11.83 Put | Bond Future | 27.3600 | 0.0274 | 17.8300 | 0.0178 | 34.832 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 10.01 Put | Bond Future | 3527.9100 | 3.5279 | 3473.1900 | 3.4732 | 1.551 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 10.01 Call | Bond Future | 2.6300 | 0.0026 | 1.7400 | 0.0017 | 33.840 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 10.76 Put | Bond Future | 716.8800 | 0.7169 | 646.1400 | 0.6461 | 9.868 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 10.76 Call | Bond Future | 939.7800 | 0.9398 | 922.8700 | 0.9229 | 1.799 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 12.62 Call | Bond Future | 8684.6200 | 8.6846 | 8737.4300 | 8.7374 | 0.608 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/02/2024 | 12.62 Put | Bond Future | 1.9800 | 0.0020 | 0.9600 | 0.0010 | 51.515 | 0.0000 | 0.0000 |

0
0
8,500
0
0
0
8,500
0
17,000
0
8,500
0
17,000
0
500
0
500
0
500
0
200
0
200
0
200
92,242
0
0
0
0
0
0
0
0
1,200
0
1,200
0
1,200

| 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/01/08 | 2032 | 02/05/2024 | 10.55 Call | Bond Future | 1290.2700 | 1.2903 | 1290.4000 | 1.2904 | 0.010 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 10.55 Put | Bond Future | 2451.9700 | 2.4520 | 2397.1200 | 2.3971 | 2.237 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 10.56 Call | Bond Future | 1311.1700 | 1.3112 | 1311.4500 | 1.3115 | 0.021 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 10.56 Put | Bond Future | 2424.4000 | 2.4244 | 2369.7000 | 2.3697 | 2.256 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 10.54 Call | Bond Future | 1269.7600 | 1.2698 | 1269.7200 | 1.2697 | 0.003 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 10.54 Put | Bond Future | 2479.9800 | 2.4800 | 2424.9600 | 2.4250 | 2.219 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | | Bond Future | 10.7916 | 87.5323 | 10.7801 | 87.5873 | 0.107 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 10.59 Put | Bond Future | 2342.8400 | 2.3428 | 2288.6200 | 2.2886 | 2.314 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 10.59 Call | Bond Future | 1374.8400 | 1.3748 | 1375.6000 | 1.3756 | 0.055 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 11.09 Put | Bond Future | 1272.7900 | 1.2728 | 1229.3000 | 1.2293 | 3.417 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 11.09 Call | Bond Future | 2680.1400 | 2.6801 | 2691.6300 | 2.6916 | 0.429 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 13.18 Call | Bond Future | 10529.7300 | 10.5297 | 10579.4100 | 10.5794 | 0.472 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 13.18 Put | Bond Future | 53.2400 | 0.0532 | 47.9400 | 0.0479 | 9.955 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 10.36 Put | Bond Future | 3026.8900 | 3.0269 | 2969.5200 | 2.9695 | 1.895 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 10.36 Call | Bond Future | 937.5200 | 0.9375 | 935.1300 | 0.9351 | 0.255 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 10.86 Put | Bond Future | 1699.4900 | 1.6995 | 1650.5500 | 1.6506 | 2.880 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 10.86 Call | Bond Future | 2024.6500 | 2.0247 | 2030.6900 | 2.0307 | 0.298 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 12.90 Call | Bond Future | 9431.9000 | 9.4319 | 9478.6100 | 9.4786 | 0.495 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 12.90 Put | Bond Future | 94.7000 | 0.0947 | 86.4300 | 0.0864 | 8.733 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 13.35 Call | Bond Future | 11194.2700 | 11.1943 | 11245.3000 | 11.2453 | 0.456 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 13.35 Put | Bond Future | 36.8400 | 0.0368 | 32.8900 | 0.0329 | 10.722 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 11.35 Put | Bond Future | 905.8800 | 0.9059 | 868.9800 | 0.8690 | 4.073 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 11.35 Call | Bond Future | 3515.4900 | 3.5155 | 3533.5700 | 3.5336 | 0.514 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 10.65 Put | Bond Future | 2185.6200 | 2.1856 | 2132.4400 | 2.1324 | 2.433 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 10.65 Call | Bond Future | 1507.1400 | 1.5071 | 1508.9400 | 1.5089 | 0.119 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 11.81 Call | Bond Future | 5168.0500 | 5.1681 | 5197.2000 | 5.1972 | 0.564 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 11.81 Put | Bond Future | 484.7600 | 0.4848 | 458.9300 | 0.4589 | 5.328 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 11.21 Call | Bond Future | 3054.1200 | 3.0541 | 3068.6400 | 3.0686 | 0.475 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 11.21 Put | Bond Future | 1089.1300 | 1.0891 | 1048.6700 | 1.0487 | 3.715 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 10.57 Put | Bond Future | 2397.0500 | 2.3971 | 2342.5100 | 2.3425 | 2.275 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 02/05/2024 | 10.57 Call | Bond Future | 1332.2700 | 1.3323 | 1332.7100 | 1.3327 | 0.033 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/08/2024 | 11.14 Call | Bond Future | 3119.6100 | 3.1196 | 3135.8800 | 3.1359 | 0.522 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/08/2024 | 11.14 Put | Bond Future | 1881.5100 | 1.8815 | 1841.4300 | 1.8414 | 2.130 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/08/2024 | 11.15 Call | Bond Future | 3147.9100 | 3.1479 | 3164.3500 | 3.1644 | 0.522 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/08/2024 | 11.15 Put | Bond Future | 1864.1300 | 1.8641 | 1824.2200 | 1.8242 | 2.141 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/08/2024 | 11.13 Call | Bond Future | 3091.4300 | 3.0914 | 3107.5200 | 3.1075 | 0.520 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/08/2024 | 11.13 Put | Bond Future | 1899.0400 | 1.8990 | 1858.7800 | 1.8588 | 2.120 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 01/08/2024 | | Bond Future | 10.8716 | 89.4768 | 10.8595 | 89.5331 | 0.111 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 07/11/2024 | | Bond Future | 10.9774 | 87.3979 | 10.9646 | 87.4560 | 0.117 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/08 | 2032 | 07/11/2024 | 13.36 Call | Bond Future | 10396.5900 | 10.3966 | 10441.5800 | 10.4416 | 0.433 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 07/11/2024 | 13.36 Put | Bond Future | 424.0900 | 0.4241 | 411.0200 | 0.4110 | 3.082 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 07/11/2024 | 11.64 Put | Bond Future | 1722.1000 | 1.7221 | 1689.6300 | 1.6896 | 1.885 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 07/11/2024 | 11.64 Call | Bond Future | 4656.2700 | 4.6563 | 4681.8600 | 4.6819 | 0.550 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 07/11/2024 | 11.48 Call | Bond Future | 4179.4800 | 4.1795 | 4202.8500 | 4.2029 | 0.559 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 07/11/2024 | 11.48 Put | Bond Future | 1941.9300 | 1.9419 | 1907.2400 | 1.9072 | 1.786 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 07/11/2024 | 11.49 Call | Bond Future | 4208.6400 | 4.2086 | 4232.1500 | 4.2322 | 0.559 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 07/11/2024 | 11.49 Put | Bond Future | 1927.3400 | 1.9273 | 1892.7900 | 1.8928 | 1.793 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 07/11/2024 | 11.47 Call | Bond Future | 4150.3900 | 4.1504 | 4173.6100 | 4.1736 | 0.559 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 07/11/2024 | 11.47 Put | Bond Future | 1956.6300 | 1.9566 | 1921.7900 | 1.9218 | 1.781 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 06/02/2025 | | Bond Future | 11.0933 | 89.2519 | 11.0798 | 89.3116 | 0.122 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 06/02/2025 | 11.72 Call | Bond Future | 4602.0400 | 4.6020 | 4630.3300 | 4.6303 | 0.615 | 0.0000 | 0.0000 |
| 2024/01/08 | 2032 | 06/02/2025 | 11.72 Put | Bond Future | 1897.9100 | 1.8979 | 1866.5000 | 1.8665 | 1.655 | 0.0000 | 0.0000 |
| 2024/01/08 | 2033 | 01/02/2024 | | Bond Future | 122.3912 | 122.3912 | 122.4132 | 122.4132 | 0.018 | 0.0000 | 0.0000 |
| 2024/01/08 | 2033 | 02/05/2024 | | Bond Future | 123.6596 | 123.6596 | 123.6820 | 123.6820 | 0.018 | 0.0000 | 0.0000 |
| 2024/01/08 | 2033 | 01/08/2024 | | Bond Future | 126.4364 | 126.4364 | 126.4595 | 126.4595 | 0.018 | 0.0000 | 0.0000 |
| 2024/01/08 | 2033 | 07/11/2024 | | Bond Future | 127.9183 | 127.9183 | 127.9426 | 127.9426 | 0.019 | 0.0000 | 0.0000 |
| 2024/01/08 | 2033 | 06/02/2025 | | Bond Future | 130.6665 | 130.6665 | 130.6919 | 130.6919 | 0.019 | 0.0000 | 0.0000 |
| 2024/01/08 | 2033 | 06/02/2025 | 124.94 Call | Bond Future | 5726.5200 | 5.7265 | 5751.8800 | 5.7519 | 0.443 | 0.0000 | 0.0000 |
| 2024/01/08 | 2033 | 06/02/2025 | 124.94 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/02/2024 | 13.93 Call | Bond Future | 9548.6300 | 9.5486 | 9609.3800 | 9.6094 | 0.636 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/02/2024 | 13.93 Put | Bond Future | 0.7200 | 0.0007 | 0.3100 | 0.0003 | 56.944 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/02/2024 | 12.93 Call | Bond Future | 4925.6200 | 4.9256 | 4971.8400 | 4.9718 | 0.938 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/02/2024 | 12.93 Put | Bond Future | 47.3500 | 0.0474 | 32.4100 | 0.0324 | 31.552 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/02/2024 | 12.09 Put | Bond Future | 769.2100 | 0.7692 | 687.5200 | 0.6875 | 10.620 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/02/2024 | 12.09 Call | Bond Future | 1346.6600 | 1.3467 | 1326.1300 | 1.3261 | 1.525 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/02/2024 | | Bond Future | 11.9825 | 77.4876 | 11.9712 | 77.5487 | 0.094 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/02/2024 | 12.32 Call | Bond Future | 2185.9100 | 2.1859 | 2185.6700 | 2.1857 | 0.011 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/02/2024 | 12.32 Put | Bond Future | 394.3200 | 0.3943 | 332.9200 | 0.3329 | 15.571 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/02/2024 | 12.33 Call | Bond Future | 2226.0300 | 2.2260 | 2226.7600 | 2.2268 | 0.033 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/02/2024 | 12.33 Put | Bond Future | 382.2900 | 0.3823 | 321.8600 | 0.3219 | 15.807 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/02/2024 | 12.31 Call | Bond Future | 2145.9800 | 2.1460 | 2144.7800 | 2.1448 | 0.056 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/02/2024 | 12.31 Put | Bond Future | 406.5900 | 0.4066 | 344.2300 | 0.3442 | 15.337 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 02/05/2024 | | Bond Future | 12.0902 | 79.1994 | 12.0785 | 79.2619 | 0.097 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 02/05/2024 | 11.45 Put | Bond Future | 4227.5100 | 4.2275 | 4160.7200 | 4.1607 | 1.580 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 02/05/2024 | 11.43 Call | Bond Future | 684.9900 | 0.6850 | 680.6100 | 0.6806 | 0.639 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 02/05/2024 | 11.43 Put | Bond Future | 4311.9200 | 4.3119 | 4245.0200 | 4.2450 | 1.552 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 02/05/2024 | 11.44 Call | Bond Future | 699.4100 | 0.6994 | 695.0800 | 0.6951 | 0.619 | 0.0000 | 0.0000 |

0
1,615
0
1,615
0
0
0
0
0
0
0
0
0
0
8,052
0
0
0
0
0
0
2,500
0
2,500
0
2,500
136,122
0
0
0
0
0
0
0
230
0
0
0
0

| 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/08 | 2037 | 02/05/2024 | 11.44 Put | Bond Future | 4269.5900 | 4.2696 | 4202.7400 | 4.2027 | 1.566 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 02/05/2024 | 11.45 Call | Bond Future | 714.0300 | 0.7140 | 709.7600 | 0.7098 | 0.598 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/08/2024 | | Bond Future | 12.2036 | 76.7028 | 12.1914 | 76.7668 | 0.100 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/08/2024 | 12.10 Call | Bond Future | 2610.1100 | 2.6101 | 2620.8400 | 2.6208 | 0.411 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/08/2024 | 12.10 Put | Bond Future | 3153.9700 | 3.1540 | 3100.7100 | 3.1007 | 1.689 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/08/2024 | 12.11 Call | Bond Future | 2636.9900 | 2.6370 | 2647.8900 | 2.6479 | 0.413 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/08/2024 | 12.11 Put | Bond Future | 3128.1300 | 3.1281 | 3075.0400 | 3.0750 | 1.697 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/08/2024 | 12.09 Call | Bond Future | 2583.3600 | 2.5834 | 2593.9300 | 2.5939 | 0.409 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/08/2024 | 12.09 Put | Bond Future | 3179.9900 | 3.1800 | 3126.5700 | 3.1266 | 1.680 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/08/2024 | 13.82 Call | Bond Future | 8541.7800 | 8.5418 | 8581.2000 | 8.5812 | 0.461 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/08/2024 | 13.82 Put | Bond Future | 737.4100 | 0.7374 | 712.8400 | 0.7128 | 3.332 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/08/2024 | 13.17 Call | Bond Future | 6095.6100 | 6.0956 | 6125.1300 | 6.1251 | 0.484 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 01/08/2024 | 13.17 Put | Bond Future | 1282.6800 | 1.2827 | 1248.2100 | 1.2482 | 2.687 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 07/11/2024 | | Bond Future | 12.3335 | 78.4917 | 12.3206 | 78.5575 | 0.104 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 07/11/2024 | 12.58 Call | Bond Future | 4215.3700 | 4.2154 | 4236.3100 | 4.2363 | 0.497 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 07/11/2024 | 12.58 Put | Bond Future | 2966.9500 | 2.9670 | 2922.0500 | 2.9221 | 1.513 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 07/11/2024 | 12.59 Call | Bond Future | 4245.1700 | 4.2452 | 4266.2700 | 4.2663 | 0.497 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 07/11/2024 | 12.59 Put | Bond Future | 2946.7400 | 2.9467 | 2902.0000 | 2.9020 | 1.518 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 07/11/2024 | 12.57 Call | Bond Future | 4185.3700 | 4.1854 | 4206.1700 | 4.2062 | 0.497 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 07/11/2024 | 12.57 Put | Bond Future | 2987.0000 | 2.9870 | 2941.9600 | 2.9420 | 1.508 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 06/02/2025 | | Bond Future | 12.4703 | 75.8965 | 12.4569 | 75.9641 | 0.108 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 06/02/2025 | 12.76 Call | Bond Future | 4829.7100 | 4.8297 | 4853.9800 | 4.8540 | 0.503 | 0.0000 | 0.0000 |
| 2024/01/08 | 2037 | 06/02/2025 | 12.76 Put | Bond Future | 3393.8800 | 3.3939 | 3350.5700 | 3.3506 | 1.276 | 0.0000 | 0.0000 |
| 2024/01/08 | 2038 | 01/02/2024 | | Bond Future | 131.6203 | 131.6203 | 131.2686 | 131.2686 | 0.267 | 0.0000 | 0.0000 |
| 2024/01/08 | 2038 | 02/05/2024 | | Bond Future | 134.5605 | 134.5605 | 134.2007 | 134.2007 | 0.267 | 0.0000 | 0.0000 |
| 2024/01/08 | 2038 | 01/08/2024 | | Bond Future | 135.5093 | 135.5093 | 135.1417 | 135.1417 | 0.271 | 0.0000 | 0.0000 |
| 2024/01/08 | 2038 | 07/11/2024 | | Bond Future | 138.7076 | 138.7076 | 138.3320 | 138.3320 | 0.271 | 0.0000 | 0.0000 |
| 2024/01/08 | 2038 | 06/02/2025 | | Bond Future | 139.5617 | 139.5617 | 139.1786 | 139.1786 | 0.274 | 0.0000 | 0.0000 |
| 2024/01/08 | 2038 | 06/02/2025 | 135.23 Call | Bond Future | 4331.6700 | 4.3317 | 3948.5800 | 3.9486 | 8.844 | 0.0000 | 0.0000 |
| 2024/01/08 | 2038 | 06/02/2025 | 135.23 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/02/2024 | 12.30 Put | Bond Future | 1154.6300 | 1.1546 | 1075.8300 | 1.0758 | 6.825 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/02/2024 | 12.30 Call | Bond Future | 959.8300 | 0.9598 | 916.8200 | 0.9168 | 4.481 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/02/2024 | 12.90 Put | Bond Future | 192.8200 | 0.1928 | 154.8900 | 0.1549 | 19.671 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/02/2024 | 12.90 Call | Bond Future | 3283.5000 | 3.2835 | 3281.3600 | 3.2814 | 0.065 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/02/2024 | 13.90 Call | Bond Future | 8098.7000 | 8.0987 | 8132.6100 | 8.1326 | 0.419 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/02/2024 | 13.90 Put | Bond Future | 4.0500 | 0.0041 | 2.1700 | 0.0022 | 46.420 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/02/2024 | 12.34 Call | Bond Future | 1074.4100 | 1.0744 | 1032.2800 | 1.0323 | 3.921 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/02/2024 | 12.34 Put | Bond Future | 1043.1000 | 1.0431 | 965.1800 | 0.9652 | 7.470 | 0.0000 | 0.0000 |

0
0
0
0
0
1,383
0
0
0
0
1,383
0
1,383
9,175
0
0
0
0
0
0
0
0
0
0
3,549
1,706
0
0
0
0
0
0
0
0
0
0
0
0

| 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/08 | 2040 | 01/02/2024 | 12.35 Call | Bond Future | 1104.2100 | 1.1042 | 1062.3700 | 1.0624 | 3.789 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/02/2024 | 12.35 Put | Bond Future | 1016.5300 | 1.0165 | 938.9000 | 0.9389 | 7.637 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/02/2024 | 12.33 Call | Bond Future | 1045.1300 | 1.0451 | 1002.7400 | 1.0027 | 4.056 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/02/2024 | 12.33 Put | Bond Future | 1070.2500 | 1.0703 | 992.0700 | 0.9921 | 7.305 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/02/2024 | | Bond Future | 12.3345 | 77.1013 | 12.3281 | 77.1371 | 0.051 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 02/05/2024 | 11.61 Call | Bond Future | 509.1200 | 0.5091 | 498.3200 | 0.4983 | 2.121 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 02/05/2024 | 11.61 Put | Bond Future | 5398.3500 | 5.3984 | 5350.9800 | 5.3510 | 0.877 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 02/05/2024 | 11.62 Call | Bond Future | 521.0200 | 0.5210 | 510.1300 | 0.5101 | 2.090 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 02/05/2024 | 11.62 Put | Bond Future | 5349.1400 | 5.3491 | 5301.6800 | 5.3017 | 0.887 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 02/05/2024 | 11.60 Call | Bond Future | 497.5200 | 0.4975 | 486.8100 | 0.4868 | 2.153 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 02/05/2024 | 11.60 Put | Bond Future | 5447.9400 | 5.4479 | 5400.6600 | 5.4007 | 0.868 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 02/05/2024 | | Bond Future | 12.4487 | 78.8047 | 12.4421 | 78.8412 | 0.053 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/08/2024 | | Bond Future | 12.5688 | 76.0490 | 12.5620 | 76.0864 | 0.055 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/08/2024 | 12.33 Call | Bond Future | 2358.3700 | 2.3584 | 2354.1400 | 2.3541 | 0.179 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/08/2024 | 12.33 Put | Bond Future | 3680.1600 | 3.6802 | 3638.4600 | 3.6385 | 1.133 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/08/2024 | 12.34 Call | Bond Future | 2384.4300 | 2.3844 | 2380.2700 | 2.3803 | 0.174 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/08/2024 | 12.34 Put | Bond Future | 3650.1600 | 3.6502 | 3608.5300 | 3.6085 | 1.140 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/08/2024 | 12.32 Call | Bond Future | 2332.4400 | 2.3324 | 2328.1400 | 2.3281 | 0.184 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 01/08/2024 | 12.32 Put | Bond Future | 3710.3600 | 3.7104 | 3668.5900 | 3.6686 | 1.126 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 07/11/2024 | | Bond Future | 12.7050 | 77.8222 | 12.6978 | 77.8610 | 0.057 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 07/11/2024 | 12.85 Call | Bond Future | 4184.9500 | 4.1850 | 4188.0800 | 4.1881 | 0.075 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 07/11/2024 | 12.85 Put | Bond Future | 3413.5100 | 3.4135 | 3377.9100 | 3.3779 | 1.043 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 07/11/2024 | 12.86 Call | Bond Future | 4215.1800 | 4.2152 | 4218.3900 | 4.2184 | 0.076 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 07/11/2024 | 12.86 Put | Bond Future | 3390.9900 | 3.3910 | 3355.4700 | 3.3555 | 1.047 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 07/11/2024 | 12.84 Call | Bond Future | 4154.8000 | 4.1548 | 4157.8400 | 4.1578 | 0.073 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 07/11/2024 | 12.84 Put | Bond Future | 3436.1700 | 3.4362 | 3400.4800 | 3.4005 | 1.039 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 06/02/2025 | | Bond Future | 12.8474 | 74.9619 | 12.8399 | 75.0018 | 0.059 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 06/02/2025 | 12.95 Call | Bond Future | 4513.7300 | 4.5137 | 4519.6800 | 4.5197 | 0.132 | 0.0000 | 0.0000 |
| 2024/01/08 | 2040 | 06/02/2025 | 12.95 Put | Bond Future | 3977.1800 | 3.9772 | 3943.2300 | 3.9432 | 0.854 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/02/2024 | 13.00 Call | Bond Future | 3241.3200 | 3.2413 | 3312.1900 | 3.3122 | 2.186 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/02/2024 | 13.00 Put | Bond Future | 211.1900 | 0.2112 | 160.5800 | 0.1606 | 23.964 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/02/2024 | 13.25 Call | Bond Future | 4412.9900 | 4.4130 | 4507.0400 | 4.5070 | 2.131 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/02/2024 | 13.25 Put | Bond Future | 89.7800 | 0.0898 | 62.3500 | 0.0624 | 30.552 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/02/2024 | | Bond Future | 12.4437 | 73.1162 | 12.4222 | 73.2377 | 0.173 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/02/2024 | 12.28 Call | Bond Future | 657.5900 | 0.6576 | 645.7900 | 0.6458 | 1.794 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/02/2024 | 12.28 Put | Bond Future | 1591.7700 | 1.5918 | 1458.4900 | 1.4585 | 8.373 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/02/2024 | 12.29 Call | Bond Future | 679.7600 | 0.6798 | 668.5200 | 0.6685 | 1.654 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/02/2024 | 12.29 Put | Bond Future | 1556.3100 | 1.5563 | 1423.5900 | 1.4236 | 8.528 | 0.0000 | 0.0000 |

0
0
0
0
131,292
0
0
0
0
0
0
500
0
0
0
0
0
0
0
8,697
0
0
0
0
0
0
0
0
0
0
15,000
0
5,000
94,930
0
0
0
0

| 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 |
|------------|------------------|------------|-------------|-----------------------|---------------------|----------------------------|-----------------|---------------|----------------------|-------------------|--------------|-------------|
| 2024/01/08 | 2044 | 01/02/2024 | 12.27 Call | Bond Future | | 635.9400 | 0.6359 | 623.6100 | 0.6236 | 1.939 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/02/2024 | 12.27 Put | Bond Future | | 1627.8300 | 1.6278 | 1494.0200 | 1.4940 | 8.220 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 02/05/2024 | 11.66 Call | Bond Future | | 461.0900 | 0.4611 | 465.5500 | 0.4656 | 0.967 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 02/05/2024 | 11.66 Put | Bond Future | | 5739.8700 | 5.7399 | 5620.2700 | 5.6203 | 2.084 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 02/05/2024 | 11.67 Call | Bond Future | | 472.1200 | 0.4721 | 476.7500 | 0.4768 | 0.981 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 02/05/2024 | 11.67 Put | Bond Future | | 5688.4600 | 5.6885 | 5569.0300 | 5.5690 | 2.100 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 02/05/2024 | 11.65 Call | Bond Future | | 450.2500 | 0.4503 | 454.5300 | 0.4545 | 0.951 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 02/05/2024 | 11.65 Put | Bond Future | | 5791.5500 | 5.7916 | 5671.7700 | 5.6718 | 2.068 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 02/05/2024 | | Bond Future | | 12.5553 | 74.7316 | 12.5330 | 74.8556 | 0.177 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/08/2024 | | Bond Future | | 12.6725 | 72.0105 | 12.6493 | 72.1375 | 0.183 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/08/2024 | 12.29 Call | Bond Future | | 2044.7300 | 2.0447 | 2076.0600 | 2.0761 | 1.532 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/08/2024 | 12.29 Put | Bond Future | | 4188.6500 | 4.1887 | 4093.0700 | 4.0931 | 2.282 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/08/2024 | 12.30 Call | Bond Future | | 2068.9100 | 2.0689 | 2100.5700 | 2.1006 | 1.530 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/08/2024 | 12.30 Put | Bond Future | | 4155.4200 | 4.1554 | 4060.1700 | 4.0602 | 2.292 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/08/2024 | 12.28 Call | Bond Future | | 2020.9100 | 2.0209 | 2051.9100 | 2.0519 | 1.534 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 01/08/2024 | 12.28 Put | Bond Future | | 4222.3000 | 4.2223 | 4126.3900 | 4.1264 | 2.272 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 07/11/2024 | | Bond Future | | 12.8047 | 73.6896 | 12.7805 | 73.8198 | 0.189 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 07/11/2024 | 12.91 Call | Bond Future | | 4128.7000 | 4.1287 | 4181.8500 | 4.1819 | 1.287 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 07/11/2024 | 12.91 Put | Bond Future | | 3566.2300 | 3.5662 | 3489.1200 | 3.4891 | 2.162 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 07/11/2024 | 12.92 Call | Bond Future | | 4158.5800 | 4.1586 | 4212.0100 | 4.2120 | 1.285 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 07/11/2024 | 12.92 Put | Bond Future | | 3543.1100 | 3.5431 | 3466.2800 | 3.4663 | 2.168 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 07/11/2024 | 12.90 Call | Bond Future | | 4098.9000 | 4.0989 | 4151.7700 | 4.1518 | 1.290 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 07/11/2024 | 12.90 Put | Bond Future | | 3589.5000 | 3.5895 | 3512.1100 | 3.5121 | 2.156 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 06/02/2025 | | Bond Future | | 12.9424 | 70.8667 | 12.9171 | 71.0001 | 0.195 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 06/02/2025 | 13.02 Call | Bond Future | | 4510.8300 | 4.5108 | 4567.6700 | 4.5677 | 1.260 | 0.0000 | 0.0000 |
| 2024/01/08 | 2044 | 06/02/2025 | 13.02 Put | Bond Future | | 4103.2000 | 4.1032 | 4026.6900 | 4.0267 | 1.865 | 0.0000 | 0.0000 |
| 2024/01/08 | 2046 | 01/02/2024 | | Bond Future | | 115.6817 | 115.6817 | 115.7030 | 115.7030 | 0.018 | 0.0000 | 0.0000 |
| 2024/01/08 | 2046 | 02/05/2024 | | Bond Future | | 116.1148 | 116.1148 | 116.1364 | 116.1364 | 0.019 | 0.0000 | 0.0000 |
| 2024/01/08 | 2046 | 01/08/2024 | | Bond Future | | 118.7220 | 118.7220 | 118.7443 | 118.7443 | 0.019 | 0.0000 | 0.0000 |
| 2024/01/08 | 2046 | 07/11/2024 | | Bond Future | | 119.3154 | 119.3154 | 119.3387 | 119.3387 | 0.020 | 0.0000 | 0.0000 |
| 2024/01/08 | 2046 | 06/02/2025 | | Bond Future | | 121.8772 | 121.8772 | 121.9015 | 121.9015 | 0.020 | 0.0000 | 0.0000 |
| 2024/01/08 | 2046 | 06/02/2025 | 114.01 Call | Bond Future | | 7867.2200 | 7.8672 | 7891.5400 | 7.8915 | 0.309 | 0.0000 | 0.0000 |
| 2024/01/08 | 2046 | 06/02/2025 | 114.01 Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | 2050 | 01/02/2024 | | Bond Future | | 115.0675 | 115.0675 | 115.0887 | 115.0887 | 0.018 | 0.0000 | 0.0000 |
| 2024/01/08 | 2050 | 02/05/2024 | | Bond Future | | 117.6379 | 117.6379 | 117.6596 | 117.6596 | 0.018 | 0.0000 | 0.0000 |
| 2024/01/08 | 2050 | 01/08/2024 | | Bond Future | | 117.9714 | 117.9714 | 117.9938 | 117.9938 | 0.019 | 0.0000 | 0.0000 |
| 2024/01/08 | 2050 | 07/11/2024 | | Bond Future | | 120.7560 | 120.7560 | 120.7793 | 120.7793 | 0.019 | 0.0000 | 0.0000 |
| 2024/01/08 | 2050 | 06/02/2025 | | Bond Future | | 120.9807 | 120.9807 | 121.0050 | 121.0050 | 0.020 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/08 | 2050 | 06/02/2025 | 115.60 Call | Bond Future | 5380.6800 | 5.3807 | 5404.9900 | 5.4050 | 0.452 | 0.0000 | 0.0000 |
| 2024/01/08 | 2050 | 06/02/2025 | 115.60 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | 8607 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | 8608 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | 8657 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | AL37 | 01/02/2024 | | Index Future | 940.8600 | 940.8600 | 941.3560 | 941.3560 | 0.053 | 0.0000 | 0.0000 |
| 2024/01/08 | AL37 | 02/05/2024 | | Index Future | 961.6450 | 961.6450 | 962.1490 | 962.1490 | 0.052 | 0.0000 | 0.0000 |
| 2024/01/08 | AL37 | 01/08/2024 | | Index Future | 983.0130 | 983.0130 | 983.5330 | 983.5330 | 0.053 | 0.0000 | 0.0000 |
| 2024/01/08 | AL37 | 07/11/2024 | | Index Future | 1005.9910 | 1005.9910 | 1006.5350 | 1006.5350 | 0.054 | 0.0000 | 0.0000 |
| 2024/01/08 | AL37 | 06/02/2025 | | Index Future | 1027.4030 | 1027.4030 | 1027.9710 | 1027.9710 | 0.055 | 0.0000 | 0.0000 |
| 2024/01/08 | AL7T | 01/02/2024 | | Index Future | 1096.5060 | 1096.5060 | 1089.6180 | 1089.6180 | 0.628 | 0.0000 | 0.0000 |
| 2024/01/08 | AL7T | 02/05/2024 | | Index Future | 1120.7290 | 1120.7290 | 1113.6860 | 1113.6860 | 0.628 | 0.0000 | 0.0000 |
| 2024/01/08 | AL7T | 01/08/2024 | | Index Future | 1145.6320 | 1145.6320 | 1138.4380 | 1138.4380 | 0.628 | 0.0000 | 0.0000 |
| 2024/01/08 | AL7T | 07/11/2024 | | Index Future | 1172.4120 | 1172.4120 | 1165.0630 | 1165.0630 | 0.627 | 0.0000 | 0.0000 |
| 2024/01/08 | AL7T | 06/02/2025 | | Index Future | 1197.3650 | 1197.3650 | 1189.8750 | 1189.8750 | 0.626 | 0.0000 | 0.0000 |
| 2024/01/08 | ALBI | 01/02/2024 | | Index Future | 947.8940 | 947.8940 | 942.0720 | 942.0720 | 0.614 | 0.0000 | 0.0000 |
| 2024/01/08 | ALBI | 02/05/2024 | | Index Future | 968.8350 | 968.8350 | 962.8820 | 962.8820 | 0.614 | 0.0000 | 0.0000 |
| 2024/01/08 | ALBI | 01/08/2024 | | Index Future | 990.3630 | 990.3630 | 984.2820 | 984.2820 | 0.614 | 0.0000 | 0.0000 |
| 2024/01/08 | ALBI | 07/11/2024 | | Index Future | 1013.5120 | 1013.5120 | 1007.3020 | 1007.3020 | 0.613 | 0.0000 | 0.0000 |
| 2024/01/08 | ALBI | 06/02/2025 | | Index Future | 1035.0840 | 1035.0840 | 1028.7540 | 1028.7540 | 0.612 | 0.0000 | 0.0000 |
| 2024/01/08 | C002 | 31/03/2032 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | C007 | 31/01/2037 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | C025 | 31/01/2025 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | C030 | 31/01/2030 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | C035 | 28/02/2035 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | C038 | 31/01/2038 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | C040 | 06/10/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | C040 | 31/01/2040 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | C044 | 31/01/2044 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | C048 | 28/02/2048 | | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/08 | C050 | 31/12/2050 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | C186 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | C202 | 07/12/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | C209 | 31/03/2036 | | Price Contribution | 6.2500 | 93.7500 | 6.2500 | 93.7500 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | C210 | 31/03/2028 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | C213 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | C214 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | C253 | 31/03/2053 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | C219 | 31/03/2029 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | C303 | 14/08/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | C303 | 28/02/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | C333 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | C431 | 31/01/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | C442 | 25/04/2042 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | C446 | 31/03/2046 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | CI43 | 31/01/2043 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | CI58 | 31/01/2058 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | CS26 | 02/04/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | CS33 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/08 | ES33 | 01/02/2024 | | Bond Future | 12.3511 | 76.0950 | 12.3394 | 76.1474 | 0.094 | 0.0000 | 0.0000 |
| 2024/01/08 | ES33 | 02/05/2024 | | Bond Future | 12.4830 | 73.9961 | 12.4709 | 74.0495 | 0.097 | 0.0000 | 0.0000 |
| 2024/01/08 | ES33 | 01/08/2024 | | Bond Future | 12.6188 | 75.6573 | 12.6061 | 75.7121 | 0.101 | 0.0000 | 0.0000 |
| 2024/01/08 | ES33 | 07/11/2024 | | Bond Future | 12.7903 | 73.6386 | 12.7769 | 73.6950 | 0.105 | 0.0000 | 0.0000 |
| 2024/01/08 | ES33 | 06/02/2025 | | Bond Future | 12.9728 | 75.2165 | 12.9587 | 75.2744 | 0.109 | 0.0000 | 0.0000 |
| 2024/01/08 | ES33 | 06/02/2025 | 13.34 Call | Bond Future | 1484.8900 | 1.4849 | 1542.8500 | 1.5429 | 3.903 | 0.0000 | 0.0000 |
| 2024/01/08 | ES33 | 06/02/2025 | 13.34 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | ES42 | 01/02/2024 | | Bond Future | 13.0094 | 71.2094 | 13.0029 | 71.2428 | 0.050 | 0.0000 | 0.0000 |
| 2024/01/08 | ES42 | 02/05/2024 | | Bond Future | 13.1418 | 68.5375 | 13.1350 | 68.5716 | 0.052 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/08 | ES42 | 01/08/2024 | | Bond Future | 13.2753 | 70.0758 | 13.2683 | 70.1108 | 0.053 | 0.0000 | 0.0000 |
| 2024/01/08 | ES42 | 07/11/2024 | | Bond Future | 13.4380 | 67.4597 | 13.4305 | 67.4958 | 0.056 | 0.0000 | 0.0000 |
| 2024/01/08 | ES42 | 06/02/2025 | | Bond Future | 13.6021 | 68.9025 | 13.5943 | 68.9397 | 0.058 | 0.0000 | 0.0000 |
| 2024/01/08 | ES42 | 06/02/2025 | 13.71 Call | Bond Future | 508.9900 | 0.5090 | 546.2200 | 0.5462 | 7.314 | 0.0000 | 0.0000 |
| 2024/01/08 | ES42 | 06/02/2025 | 13.71 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 01/02/2024 | | GOVI | 934.1740 | 934.1740 | 928.6570 | 928.6570 | 0.591 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 01/02/2024 | 879.99 Call | GOVI | 541840.0000 | 54.1840 | 486670.0000 | 48.6670 | 10.182 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 01/02/2024 | 879.99 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 01/02/2024 | 880.00 Call | GOVI | 541740.0000 | 54.1740 | 486570.0000 | 48.6570 | 10.184 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 01/02/2024 | 880.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 01/02/2024 | 879.98 Call | GOVI | 541940.0000 | 54.1940 | 486770.0000 | 48.6770 | 10.180 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 01/02/2024 | 879.98 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 02/05/2024 | | GOVI | 954.8110 | 954.8110 | 949.1700 | 949.1700 | 0.591 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 02/05/2024 | 950.98 Call | GOVI | 38310.0000 | 3.8310 | 0.0000 | 0.0000 | (100.000) | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 02/05/2024 | 950.98 Put | GOVI | 0.0000 | 0.0000 | 18100.0000 | 1.8100 | 100.000 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 02/05/2024 | 950.99 Call | GOVI | 38210.0000 | 3.8210 | 0.0000 | 0.0000 | (100.000) | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 02/05/2024 | 950.99 Put | GOVI | 0.0000 | 0.0000 | 18200.0000 | 1.8200 | 100.000 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 02/05/2024 | 950.97 Call | GOVI | 38410.0000 | 3.8410 | 0.0000 | 0.0000 | (100.000) | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 02/05/2024 | 950.97 Put | GOVI | 0.0000 | 0.0000 | 18000.0000 | 1.8000 | 100.000 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 01/08/2024 | 943.38 Call | GOVI | 326480.0000 | 32.6480 | 268850.0000 | 26.8850 | 17.652 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 01/08/2024 | 943.38 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 01/08/2024 | 943.39 Call | GOVI | 326380.0000 | 32.6380 | 268750.0000 | 26.8750 | 17.657 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 01/08/2024 | 943.39 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 01/08/2024 | 943.37 Call | GOVI | 326580.0000 | 32.6580 | 268950.0000 | 26.8950 | 17.647 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 01/08/2024 | 943.37 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 01/08/2024 | | GOVI | 976.0280 | 976.0280 | 970.2650 | 970.2650 | 0.590 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 07/11/2024 | | GOVI | 998.8430 | 998.8430 | 992.9570 | 992.9570 | 0.589 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 07/11/2024 | 948.79 Call | GOVI | 500530.0000 | 50.0530 | 441670.0000 | 44.1670 | 11.760 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 07/11/2024 | 948.79 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 07/11/2024 | 948.80 Call | GOVI | 500430.0000 | 50.0430 | 441570.0000 | 44.1570 | 11.762 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 07/11/2024 | 948.80 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 07/11/2024 | 948.78 Call | GOVI | 500630.0000 | 50.0630 | 441770.0000 | 44.1770 | 11.757 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 07/11/2024 | 948.78 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 06/02/2025 | | GOVI | 1020.1020 | 1020.1020 | 1014.1040 | 1014.1040 | 0.588 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 06/02/2025 | 972.00 Call | GOVI | 481020.0000 | 48.1020 | 421040.0000 | 42.1040 | 12.469 | 0.0000 | 0.0000 |
| 2024/01/08 | GOVI | 06/02/2025 | 972.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | GVIX | 01/01/2029 | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 |

| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/01/08 | IGOV | 01/02/2024 | | Index Future | 353.7660 | 353.7660 | 346.0590 | 346.0590 | 2.179 | 0.0000 | 0.0000 |
| 2024/01/08 | IGOV | 02/05/2024 | | Index Future | 361.6680 | 361.6680 | 353.7890 | 353.7890 | 2.179 | 0.0000 | 0.0000 |
| 2024/01/08 | IGOV | 01/08/2024 | | Index Future | 369.7900 | 369.7900 | 361.7350 | 361.7350 | 2.178 | 0.0000 | 0.0000 |
| 2024/01/08 | IGOV | 07/11/2024 | | Index Future | 378.5230 | 378.5230 | 370.2830 | 370.2830 | 2.177 | 0.0000 | 0.0000 |
| 2024/01/08 | IGOV | 06/02/2025 | | Index Future | 386.6610 | 386.6610 | 378.2480 | 378.2480 | 2.176 | 0.0000 | 0.0000 |
| 2024/01/08 | IS10 | 17/12/2025 | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | IS10 | 16/03/2026 | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | IS10 | 15/06/2026 | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | IS10 | 21/09/2026 | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | IS10 | 21/12/2026 | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | IS10 | 15/03/2027 | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | IS10 | 21/06/2027 | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | IS10 | 20/09/2027 | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | IS10 | 20/12/2027 | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | IS10 | 22/03/2028 | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | IS10 | 20/06/2028 | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | IS10 | 19/09/2028 | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | J186 | 21/12/2026 | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | JBAF | 17/01/2024 | | Jibar Tradeable Future | 8.3780 | 91.6220 | 8.3700 | 91.6300 | 0.095 | 0.0000 | 0.0000 |
| 2024/01/08 | JBAF | 21/02/2024 | | Jibar Tradeable Future | 8.3450 | 91.6550 | 8.3500 | 91.6500 | 0.060 | 0.0000 | 0.0000 |
| 2024/01/08 | JBAF | 20/03/2024 | | Jibar Tradeable Future | 8.3280 | 91.6720 | 8.3200 | 91.6800 | 0.096 | 0.0000 | 0.0000 |
| 2024/01/08 | JBAF | 17/04/2024 | | Jibar Tradeable Future | 8.2480 | 91.7520 | 8.2900 | 91.7100 | 0.509 | 0.0000 | 0.0000 |
| 2024/01/08 | JBAF | 15/05/2024 | | Jibar Tradeable Future | 8.2180 | 91.7820 | 8.2000 | 91.8000 | 0.219 | 0.0000 | 0.0000 |
| 2024/01/08 | JBAF | 19/06/2024 | | Jibar Tradeable Future | 8.0880 | 91.9120 | 8.1800 | 91.8200 | 1.137 | 0.0000 | 0.0000 |
| 2024/01/08 | JBAF | 18/09/2024 | | Jibar Tradeable Future | 7.8580 | 92.1420 | 8.0300 | 91.9700 | 2.189 | 0.0000 | 0.0000 |
| 2024/01/08 | JBAF | 18/12/2024 | | Jibar Tradeable Future | 7.5390 | 92.4610 | 7.8200 | 92.1800 | 3.727 | 0.0000 | 0.0000 |
| 2024/01/08 | JBAF | 19/03/2025 | | Jibar Tradeable Future | 7.4300 | 92.5700 | 7.5100 | 92.4900 | 1.077 | 0.0000 | 0.0000 |
| 2024/01/08 | JBAF | 18/06/2025 | | Jibar Tradeable Future | 7.3460 | 92.6540 | 7.3700 | 92.6300 | 0.327 | 0.0000 | 0.0000 |
| 2024/01/08 | JBAF | 17/09/2025 | | Jibar Tradeable Future | 7.2900 | 92.7100 | 7.2800 | 92.7200 | 0.137 | 0.0000 | 0.0000 |
| 2024/01/08 | JBAF | 17/12/2025 | | Jibar Tradeable Future | 7.4090 | 92.5910 | 7.3550 | 92.6450 | 0.729 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/02/2024 | 10.62 Put | Bond Future | 5075.7600 | 5.0758 | 5037.6700 | 5.0377 | 0.750 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/02/2024 | 10.62 Call | Bond Future | 12.7900 | 0.0128 | 8.6700 | 0.0087 | 32.213 | 0.0000 | 0.0000 |

606

16

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

400

| 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/08 | R035 | 01/02/2024 | 11.12 Put | Bond Future | 2422.3100 | 2.4223 | 2357.7900 | 2.3578 | 2.664 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/02/2024 | 11.12 Call | Bond Future | 249.6400 | 0.2496 | 219.0900 | 0.2191 | 12.238 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/02/2024 | 13.46 Call | Bond Future | 9740.6800 | 9.7407 | 9774.3300 | 9.7743 | 0.345 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/02/2024 | 13.46 Put | Bond Future | 0.5600 | 0.0006 | 0.2400 | 0.0002 | 57.143 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/02/2024 | | Bond Future | 11.5115 | 87.6229 | 11.5053 | 87.6568 | 0.054 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/02/2024 | 12.19 Call | Bond Future | 3707.5100 | 3.7075 | 3713.8900 | 3.7139 | 0.172 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/02/2024 | 12.19 Put | Bond Future | 120.5400 | 0.1205 | 92.9500 | 0.0930 | 22.889 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/02/2024 | 12.20 Call | Bond Future | 3754.4300 | 3.7544 | 3761.4800 | 3.7615 | 0.188 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/02/2024 | 12.20 Put | Bond Future | 116.2300 | 0.1162 | 89.3100 | 0.0893 | 23.161 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/02/2024 | 12.18 Call | Bond Future | 3660.6900 | 3.6607 | 3666.3800 | 3.6664 | 0.155 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/02/2024 | 12.18 Put | Bond Future | 125.0100 | 0.1250 | 96.7300 | 0.0967 | 22.622 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 02/05/2024 | | Bond Future | 11.6052 | 85.0468 | 11.5987 | 85.0815 | 0.056 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 02/05/2024 | 11.20 Call | Bond Future | 1092.2100 | 1.0922 | 1080.7200 | 1.0807 | 1.052 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 02/05/2024 | 11.20 Put | Bond Future | 3302.2100 | 3.3022 | 3256.0500 | 3.2561 | 1.398 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 02/05/2024 | 11.21 Call | Bond Future | 1112.0200 | 1.1120 | 1100.5500 | 1.1006 | 1.031 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 02/05/2024 | 11.21 Put | Bond Future | 3266.5100 | 3.2665 | 3220.3700 | 3.2204 | 1.413 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 02/05/2024 | 11.19 Call | Bond Future | 1072.7900 | 1.0728 | 1061.2900 | 1.0613 | 1.072 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 02/05/2024 | 11.19 Put | Bond Future | 3338.3600 | 3.3384 | 3292.1900 | 3.2922 | 1.383 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/08/2024 | | Bond Future | 11.7004 | 86.9362 | 11.6937 | 86.9719 | 0.058 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/08/2024 | 11.80 Call | Bond Future | 3146.1200 | 3.1461 | 3144.9100 | 3.1449 | 0.038 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/08/2024 | 11.80 Put | Bond Future | 2624.7500 | 2.6248 | 2587.9300 | 2.5879 | 1.403 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/08/2024 | 11.81 Call | Bond Future | 3176.0100 | 3.1760 | 3174.9000 | 3.1749 | 0.035 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/08/2024 | 11.81 Put | Bond Future | 2602.5200 | 2.6025 | 2565.8000 | 2.5658 | 1.411 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/08/2024 | 11.79 Call | Bond Future | 3116.3400 | 3.1163 | 3115.0400 | 3.1150 | 0.042 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 01/08/2024 | 11.79 Put | Bond Future | 2647.1300 | 2.6471 | 2610.2200 | 2.6102 | 1.394 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 07/11/2024 | | Bond Future | 11.8258 | 84.4497 | 11.8186 | 84.4865 | 0.060 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 07/11/2024 | 12.18 Call | Bond Future | 4373.4500 | 4.3735 | 4379.4300 | 4.3794 | 0.137 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 07/11/2024 | 12.18 Put | Bond Future | 2577.3100 | 2.5773 | 2546.4700 | 2.5465 | 1.197 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 07/11/2024 | 12.19 Call | Bond Future | 4404.6200 | 4.4046 | 4410.6900 | 4.4107 | 0.138 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 07/11/2024 | 12.19 Put | Bond Future | 2558.5600 | 2.5586 | 2527.8100 | 2.5278 | 1.202 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 07/11/2024 | 12.17 Call | Bond Future | 4342.0700 | 4.3421 | 4347.9600 | 4.3480 | 0.136 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 07/11/2024 | 12.17 Put | Bond Future | 2595.8900 | 2.5959 | 2564.9600 | 2.5650 | 1.191 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 06/02/2025 | | Bond Future | 11.9606 | 86.2417 | 11.9531 | 86.2796 | 0.063 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 06/02/2025 | 12.41 Call | Bond Future | 4896.6500 | 4.8967 | 4906.5900 | 4.9066 | 0.203 | 0.0000 | 0.0000 |
| 2024/01/08 | R035 | 06/02/2025 | 12.41 Put | Bond Future | 2676.1000 | 2.6761 | 2648.0700 | 2.6481 | 1.047 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 01/02/2024 | 12.93 Call | Bond Future | 4228.6200 | 4.2286 | 4220.2700 | 4.2203 | 0.197 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 01/02/2024 | 12.93 Put | Bond Future | 293.6800 | 0.2937 | 238.7700 | 0.2388 | 18.697 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 01/02/2024 | 12.94 Call | Bond Future | 4287.7700 | 4.2878 | 4280.4700 | 4.2805 | 0.170 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/08 | R053 | 01/02/2024 | 12.94 Put | Bond Future | 284.4000 | 0.2844 | 230.5400 | 0.2305 | 18.938 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 01/02/2024 | 12.92 Call | Bond Future | 4169.5800 | 4.1696 | 4160.1800 | 4.1602 | 0.225 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 01/02/2024 | 12.92 Put | Bond Future | 303.1600 | 0.3032 | 247.2000 | 0.2472 | 18.459 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 01/02/2024 | | Bond Future | 12.3777 | 98.1633 | 12.3714 | 98.2098 | 0.051 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 02/05/2024 | | Bond Future | 12.4849 | 94.4672 | 12.4784 | 94.5147 | 0.052 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 02/05/2024 | 13.03 Call | Bond Future | 5466.2400 | 5.4662 | 5463.1200 | 5.4631 | 0.057 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 02/05/2024 | 13.03 Put | Bond Future | 1642.8700 | 1.6429 | 1592.2600 | 1.5923 | 3.081 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 02/05/2024 | 13.04 Call | Bond Future | 5514.9000 | 5.5149 | 5512.0300 | 5.5120 | 0.052 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 02/05/2024 | 13.04 Put | Bond Future | 1624.1100 | 1.6241 | 1573.7500 | 1.5738 | 3.101 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 02/05/2024 | 13.02 Call | Bond Future | 5417.6900 | 5.4177 | 5414.3300 | 5.4143 | 0.062 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 02/05/2024 | 13.02 Put | Bond Future | 1661.8400 | 1.6618 | 1610.9900 | 1.6110 | 3.060 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 01/08/2024 | 13.14 Call | Bond Future | 6389.2300 | 6.3892 | 6392.7800 | 6.3928 | 0.056 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 01/08/2024 | 13.14 Put | Bond Future | 2621.4000 | 2.6214 | 2576.2200 | 2.5762 | 1.724 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 01/08/2024 | 13.15 Call | Bond Future | 6434.5400 | 6.4345 | 6438.2400 | 6.4382 | 0.058 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 01/08/2024 | 13.15 Put | Bond Future | 2600.3500 | 2.6004 | 2555.3200 | 2.5553 | 1.732 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 01/08/2024 | 13.13 Call | Bond Future | 6343.7300 | 6.3437 | 6347.1300 | 6.3471 | 0.054 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 01/08/2024 | 13.13 Put | Bond Future | 2642.3600 | 2.6424 | 2597.0300 | 2.5970 | 1.716 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 01/08/2024 | | Bond Future | 12.5941 | 96.5655 | 12.5874 | 96.6142 | 0.054 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 07/11/2024 | 12.80 Call | Bond Future | 5347.2600 | 5.3473 | 5349.7900 | 5.3498 | 0.047 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 07/11/2024 | 12.80 Put | Bond Future | 4833.5700 | 4.8336 | 4785.7800 | 4.7858 | 0.989 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 07/11/2024 | 12.81 Call | Bond Future | 5386.0500 | 5.3861 | 5388.6800 | 5.3887 | 0.049 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 07/11/2024 | 12.81 Put | Bond Future | 4802.8000 | 4.8028 | 4755.1100 | 4.7551 | 0.993 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 07/11/2024 | 12.79 Call | Bond Future | 5308.5700 | 5.3086 | 5310.9900 | 5.3110 | 0.046 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 07/11/2024 | 12.79 Put | Bond Future | 4864.5300 | 4.8645 | 4816.6300 | 4.8166 | 0.985 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 07/11/2024 | | Bond Future | 12.7266 | 92.9463 | 12.7194 | 92.9966 | 0.056 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 06/02/2025 | | Bond Future | 12.8619 | 94.9158 | 12.8544 | 94.9676 | 0.058 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 06/02/2025 | 12.94 Call | Bond Future | 5988.6200 | 5.9886 | 5995.3600 | 5.9954 | 0.113 | 0.0000 | 0.0000 |
| 2024/01/08 | R053 | 06/02/2025 | 12.94 Put | Bond Future | 5453.1000 | 5.4531 | 5408.0300 | 5.4080 | 0.827 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 01/02/2024 | | Bond Future | 8.6966 | 105.8242 | 8.6864 | 105.8504 | 0.117 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 01/02/2024 | 9.51 Call | Bond Future | 2077.8400 | 2.0778 | 2098.5400 | 2.0985 | 0.996 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 01/02/2024 | 9.51 Put | Bond Future | 16.5300 | 0.0165 | 11.0800 | 0.0111 | 32.970 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 01/02/2024 | 9.52 Call | Bond Future | 2102.1800 | 2.1022 | 2123.0600 | 2.1231 | 0.993 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 01/02/2024 | 9.52 Put | Bond Future | 15.8500 | 0.0159 | 10.5800 | 0.0106 | 33.249 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 01/02/2024 | 9.50 Call | Bond Future | 2053.4900 | 2.0535 | 2074.0200 | 2.0740 | 1.000 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 01/02/2024 | 9.50 Put | Bond Future | 17.2100 | 0.0172 | 11.5900 | 0.0116 | 32.655 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 02/05/2024 | | Bond Future | 8.6653 | 108.1620 | 8.6540 | 108.1886 | 0.130 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 02/05/2024 | 8.00 Call | Bond Future | 158.6500 | 0.1587 | 157.7700 | 0.1578 | 0.555 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 02/05/2024 | 8.00 Put | Bond Future | 1747.8100 | 1.7478 | 1720.3100 | 1.7203 | 1.573 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/08 | R186 | 02/05/2024 | 8.01 Call | Bond Future | 163.3300 | 0.1633 | 162.4700 | 0.1625 | 0.527 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 02/05/2024 | 8.01 Put | Bond Future | 1728.3700 | 1.7284 | 1700.8900 | 1.7009 | 1.590 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 02/05/2024 | 7.99 Call | Bond Future | 154.0700 | 0.1541 | 153.1700 | 0.1532 | 0.584 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 02/05/2024 | 7.99 Put | Bond Future | 1767.3500 | 1.7674 | 1739.8300 | 1.7398 | 1.557 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 02/05/2024 | 10.40 Call | Bond Future | 4048.7500 | 4.0488 | 4071.3300 | 4.0713 | 0.558 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 02/05/2024 | 10.40 Put | Bond Future | 45.5000 | 0.0455 | 41.4600 | 0.0415 | 8.879 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 02/05/2024 | 9.73 Put | Bond Future | 139.0800 | 0.1391 | 130.0600 | 0.1301 | 6.485 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 02/05/2024 | 9.73 Call | Bond Future | 2619.7300 | 2.6197 | 2637.3300 | 2.6373 | 0.672 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 01/08/2024 | 8.69 Call | Bond Future | 1013.8400 | 1.0138 | 1021.6700 | 1.0217 | 0.772 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 01/08/2024 | 8.69 Put | Bond Future | 865.7800 | 0.8658 | 846.2200 | 0.8462 | 2.259 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 01/08/2024 | 8.70 Call | Bond Future | 1027.0100 | 1.0270 | 1034.9300 | 1.0349 | 0.771 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 01/08/2024 | 8.70 Put | Bond Future | 857.3700 | 0.8574 | 837.9000 | 0.8379 | 2.271 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 01/08/2024 | 8.68 Call | Bond Future | 1000.7400 | 1.0007 | 1008.4800 | 1.0085 | 0.773 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 01/08/2024 | 8.68 Put | Bond Future | 874.2600 | 0.8743 | 854.6100 | 0.8546 | 2.248 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 01/08/2024 | | Bond Future | 8.6215 | 105.2560 | 8.6088 | 105.2834 | 0.147 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 07/11/2024 | | Bond Future | 8.5953 | 107.7126 | 8.5806 | 107.7411 | 0.171 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 07/11/2024 | 9.14 Call | Bond Future | 1750.6900 | 1.7507 | 1763.9000 | 1.7639 | 0.755 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 07/11/2024 | 9.14 Put | Bond Future | 702.9300 | 0.7029 | 687.6500 | 0.6877 | 2.174 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 07/11/2024 | 9.15 Call | Bond Future | 1764.7000 | 1.7647 | 1777.9800 | 1.7780 | 0.753 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 07/11/2024 | 9.15 Put | Bond Future | 697.8400 | 0.6978 | 682.6300 | 0.6826 | 2.180 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 07/11/2024 | 9.13 Call | Bond Future | 1736.7000 | 1.7367 | 1749.8500 | 1.7499 | 0.757 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 07/11/2024 | 9.13 Put | Bond Future | 708.0500 | 0.7081 | 692.7100 | 0.6927 | 2.167 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 06/02/2025 | | Bond Future | 8.5954 | 104.6836 | 8.5783 | 104.7132 | 0.200 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 06/02/2025 | 9.03 Call | Bond Future | 1571.1100 | 1.5711 | 1584.8500 | 1.5849 | 0.875 | 0.0000 | 0.0000 |
| 2024/01/08 | R186 | 06/02/2025 | 9.03 Put | Bond Future | 826.6000 | 0.8266 | 810.7800 | 0.8108 | 1.914 | 0.0000 | 0.0000 |
| 2024/01/08 | R202 | 01/02/2024 | | Bond Future | 259.5354 | 259.5354 | 259.5817 | 259.5817 | 0.018 | 0.0000 | 0.0000 |
| 2024/01/08 | R202 | 02/05/2024 | | Bond Future | 265.3327 | 265.3327 | 265.3799 | 265.3799 | 0.018 | 0.0000 | 0.0000 |
| 2024/01/08 | R202 | 01/08/2024 | | Bond Future | 266.1893 | 266.1893 | 266.2379 | 266.2379 | 0.018 | 0.0000 | 0.0000 |
| 2024/01/08 | R202 | 07/11/2024 | | Bond Future | 272.4728 | 272.4728 | 272.5237 | 272.5237 | 0.019 | 0.0000 | 0.0000 |
| 2024/01/08 | R202 | 06/02/2025 | | Bond Future | 273.0859 | 273.0859 | 273.1392 | 273.1392 | 0.020 | 0.0000 | 0.0000 |
| 2024/01/08 | R202 | 06/02/2025 | 266.79 Call | Bond Future | 6295.9200 | 6.2959 | 6349.1900 | 6.3492 | 0.846 | 0.0000 | 0.0000 |
| 2024/01/08 | R202 | 06/02/2025 | 266.79 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 01/02/2024 | | Bond Future | 11.6882 | 67.3637 | 11.6770 | 67.4170 | 0.095 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 01/02/2024 | 12.13 Call | Bond Future | 2295.7500 | 2.2958 | 2305.7000 | 2.3057 | 0.433 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 01/02/2024 | 12.13 Put | Bond Future | 235.0100 | 0.2350 | 191.7100 | 0.1917 | 18.425 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 01/02/2024 | 12.14 Call | Bond Future | 2333.6100 | 2.3336 | 2344.4100 | 2.3444 | 0.463 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 01/02/2024 | 12.14 Put | Bond Future | 227.2900 | 0.2273 | 184.8400 | 0.1848 | 18.677 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 01/02/2024 | 12.12 Call | Bond Future | 2258.0500 | 2.2581 | 2267.1600 | 2.2672 | 0.403 | 0.0000 | 0.0000 |

0
0
0
0
0
2,030
0
2,030
0
0
0
0
0
0
0
0
44,537
0
0
0
0
0
0
0
0
0
0
5,070
0
0
6
0
0
0
12,132
0
0
0
0
0

| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing | Today's Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|-------------|-----------------------|---------------------|-----------------------------|-----------------|---------------|-----------------------|-------------------|--------------|-------------|
| 2024/01/08 | R209 | 01/02/2024 | 12.12 Put | Bond Future | | 242.9500 | 0.2430 | 198.8100 | 0.1988 | 18.168 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 02/05/2024 | | Bond Future | | 11.7799 | 65.6988 | 11.7684 | 65.7532 | 0.098 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 02/05/2024 | 11.18 Call | Bond Future | | 686.7400 | 0.6867 | 682.9600 | 0.6830 | 0.550 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 02/05/2024 | 11.18 Put | Bond Future | | 3594.1600 | 3.5942 | 3536.0300 | 3.5360 | 1.617 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 02/05/2024 | 11.19 Call | Bond Future | | 700.4700 | 0.7005 | 696.7500 | 0.6968 | 0.531 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 02/05/2024 | 11.19 Put | Bond Future | | 3557.9900 | 3.5580 | 3499.9200 | 3.4999 | 1.632 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 02/05/2024 | 11.17 Call | Bond Future | | 673.1900 | 0.6732 | 669.3500 | 0.6694 | 0.570 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 02/05/2024 | 11.17 Put | Bond Future | | 3630.5700 | 3.6306 | 3572.3800 | 3.5724 | 1.603 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 01/08/2024 | | Bond Future | | 11.8738 | 67.1583 | 11.8618 | 67.2140 | 0.101 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 01/08/2024 | 11.79 Call | Bond Future | | 2294.0300 | 2.2940 | 2303.7200 | 2.3037 | 0.422 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 01/08/2024 | 11.79 Put | Bond Future | | 2684.0600 | 2.6841 | 2638.1200 | 2.6381 | 1.712 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 01/08/2024 | 11.80 Call | Bond Future | | 2318.2800 | 2.3183 | 2328.1200 | 2.3281 | 0.424 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 01/08/2024 | 11.80 Put | Bond Future | | 2661.5800 | 2.6616 | 2615.7900 | 2.6158 | 1.720 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 01/08/2024 | 11.78 Call | Bond Future | | 2270.1100 | 2.2701 | 2279.6500 | 2.2797 | 0.420 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 01/08/2024 | 11.78 Put | Bond Future | | 2706.9100 | 2.7069 | 2660.8200 | 2.6608 | 1.703 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 07/11/2024 | | Bond Future | | 11.9901 | 65.5687 | 11.9776 | 65.6260 | 0.105 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 07/11/2024 | 12.22 Call | Bond Future | | 3650.8400 | 3.6508 | 3668.9100 | 3.6689 | 0.495 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 07/11/2024 | 12.22 Put | Bond Future | | 2614.1100 | 2.6141 | 2574.8800 | 2.5749 | 1.501 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 07/11/2024 | 12.23 Call | Bond Future | | 3677.3000 | 3.6773 | 3695.5000 | 3.6955 | 0.495 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 07/11/2024 | 12.23 Put | Bond Future | | 2595.9900 | 2.5960 | 2556.8900 | 2.5569 | 1.506 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 07/11/2024 | 12.21 Call | Bond Future | | 3624.4400 | 3.6244 | 3642.3800 | 3.6424 | 0.495 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 07/11/2024 | 12.21 Put | Bond Future | | 2632.3400 | 2.6323 | 2592.9800 | 2.5930 | 1.495 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 06/02/2025 | | Bond Future | | 12.1112 | 66.9596 | 12.0981 | 67.0184 | 0.108 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 06/02/2025 | 12.44 Call | Bond Future | | 4174.1300 | 4.1741 | 4196.4200 | 4.1964 | 0.534 | 0.0000 | 0.0000 |
| 2024/01/08 | R209 | 06/02/2025 | 12.44 Put | Bond Future | | 2722.4400 | 2.7224 | 2685.9600 | 2.6860 | 1.340 | 0.0000 | 0.0000 |
| 2024/01/08 | R210 | 01/02/2024 | | Bond Future | | 234.2816 | 234.2816 | 234.3202 | 234.3202 | 0.016 | 0.0000 | 0.0000 |
| 2024/01/08 | R210 | 02/05/2024 | | Bond Future | | 236.2542 | 236.2542 | 236.2935 | 236.2935 | 0.017 | 0.0000 | 0.0000 |
| 2024/01/08 | R210 | 01/08/2024 | | Bond Future | | 241.5591 | 241.5591 | 241.5996 | 241.5996 | 0.017 | 0.0000 | 0.0000 |
| 2024/01/08 | R210 | 07/11/2024 | | Bond Future | | 243.9132 | 243.9132 | 243.9557 | 243.9557 | 0.017 | 0.0000 | 0.0000 |
| 2024/01/08 | R210 | 06/02/2025 | | Bond Future | | 249.1520 | 249.1520 | 249.1965 | 249.1965 | 0.018 | 0.0000 | 0.0000 |
| 2024/01/08 | R210 | 06/02/2025 | 239.61 Call | Bond Future | | 9542.0000 | 9.5420 | 9586.4500 | 9.5865 | 0.466 | 0.0000 | 0.0000 |
| 2024/01/08 | R210 | 06/02/2025 | 239.61 Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 01/02/2024 | 11.71 Call | Bond Future | | 5606.7400 | 5.6067 | 5651.0500 | 5.6511 | 0.790 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 01/02/2024 | 11.71 Put | Bond Future | | 9.6800 | 0.0097 | 5.7000 | 0.0057 | 41.116 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 01/02/2024 | 11.72 Call | Bond Future | | 5646.6100 | 5.6466 | 5691.0300 | 5.6910 | 0.787 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 01/02/2024 | 11.72 Put | Bond Future | | 9.3500 | 0.0094 | 5.4800 | 0.0055 | 41.390 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 01/02/2024 | 11.70 Call | Bond Future | | 5566.8600 | 5.5669 | 5611.0500 | 5.6111 | 0.794 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 01/02/2024 | 11.70 Put | Bond Future | | 10.0300 | 0.0100 | 5.9300 | 0.0059 | 40.877 | 0.0000 | 0.0000 |

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
5,237
0
0
0
0
0
0
0
0
0
0
0
0
677
0
0
60
0
0
0
0
0
0
0
0
0
0

| 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/08 | R213 | 01/02/2024 | | Bond Future | 10.3780 | 86.4484 | 10.3670 | 86.4967 | 0.106 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 02/05/2024 | | Bond Future | 10.4414 | 84.7996 | 10.4299 | 84.8489 | 0.110 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 02/05/2024 | 10.29 Call | Bond Future | 1295.8300 | 1.2958 | 1297.6300 | 1.2976 | 0.139 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 02/05/2024 | 10.29 Put | Bond Future | 1946.9900 | 1.9470 | 1899.5100 | 1.8995 | 2.439 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 02/05/2024 | 10.30 Call | Bond Future | 1315.6800 | 1.3157 | 1317.6400 | 1.3176 | 0.149 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 02/05/2024 | 10.30 Put | Bond Future | 1923.6300 | 1.9236 | 1876.3100 | 1.8763 | 2.460 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 02/05/2024 | 10.28 Call | Bond Future | 1276.1600 | 1.2762 | 1277.7900 | 1.2778 | 0.128 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 02/05/2024 | 10.28 Put | Bond Future | 1970.5500 | 1.9706 | 1922.9000 | 1.9229 | 2.418 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 01/08/2024 | | Bond Future | 10.5050 | 86.6836 | 10.4929 | 86.7341 | 0.115 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 01/08/2024 | 10.87 Call | Bond Future | 3024.6700 | 3.0247 | 3040.9200 | 3.0409 | 0.537 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 01/08/2024 | 10.87 Put | Bond Future | 1519.9300 | 1.5199 | 1485.6800 | 1.4857 | 2.253 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 01/08/2024 | 10.88 Call | Bond Future | 3051.2300 | 3.0512 | 3067.6400 | 3.0676 | 0.538 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 01/08/2024 | 10.88 Put | Bond Future | 1505.7500 | 1.5058 | 1471.6600 | 1.4717 | 2.264 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 01/08/2024 | 10.86 Call | Bond Future | 2998.1900 | 2.9982 | 3014.2800 | 3.0143 | 0.537 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 01/08/2024 | 10.86 Put | Bond Future | 1534.2200 | 1.5342 | 1499.8100 | 1.4998 | 2.243 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 07/11/2024 | | Bond Future | 10.6006 | 85.1458 | 10.5877 | 85.1979 | 0.122 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 07/11/2024 | 11.22 Call | Bond Future | 4021.2100 | 4.0212 | 4043.8100 | 4.0438 | 0.562 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 07/11/2024 | 11.22 Put | Bond Future | 1563.6600 | 1.5637 | 1534.1900 | 1.5342 | 1.885 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 07/11/2024 | 11.23 Call | Bond Future | 4048.1300 | 4.0481 | 4070.8600 | 4.0709 | 0.561 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 07/11/2024 | 11.23 Put | Bond Future | 1551.6500 | 1.5517 | 1522.3100 | 1.5223 | 1.891 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 07/11/2024 | 11.21 Call | Bond Future | 3994.0600 | 3.9941 | 4016.5400 | 4.0165 | 0.563 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 07/11/2024 | 11.21 Put | Bond Future | 1575.4700 | 1.5755 | 1545.8800 | 1.5459 | 1.878 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 06/02/2025 | | Bond Future | 10.7105 | 86.9538 | 10.6969 | 87.0073 | 0.128 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 06/02/2025 | 11.35 Call | Bond Future | 4237.6500 | 4.2377 | 4262.4600 | 4.2625 | 0.585 | 0.0000 | 0.0000 |
| 2024/01/08 | R213 | 06/02/2025 | 11.35 Put | Bond Future | 1780.5000 | 1.7805 | 1751.7800 | 1.7518 | 1.613 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 01/02/2024 | 12.15 Call | Bond Future | 892.4600 | 0.8925 | 856.5000 | 0.8565 | 4.029 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 01/02/2024 | 12.15 Put | Bond Future | 898.8200 | 0.8988 | 832.8600 | 0.8329 | 7.339 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 01/02/2024 | 12.16 Call | Bond Future | 917.5500 | 0.9176 | 881.8200 | 0.8818 | 3.894 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 01/02/2024 | 12.16 Put | Bond Future | 875.7800 | 0.8758 | 810.0500 | 0.8101 | 7.505 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 01/02/2024 | 12.14 Call | Bond Future | 867.7500 | 0.8678 | 831.5800 | 0.8316 | 4.168 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 01/02/2024 | 12.14 Put | Bond Future | 922.2900 | 0.9223 | 856.1200 | 0.8561 | 7.175 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 01/02/2024 | | Bond Future | 12.1513 | 62.5523 | 12.1451 | 62.5823 | 0.051 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 02/05/2024 | | Bond Future | 12.2457 | 60.6298 | 12.2393 | 60.6604 | 0.052 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 02/05/2024 | 11.47 Call | Bond Future | 487.2600 | 0.4873 | 477.6400 | 0.4776 | 1.974 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 02/05/2024 | 11.47 Put | Bond Future | 4361.4000 | 4.3614 | 4321.2300 | 4.3212 | 0.921 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 02/05/2024 | 11.48 Call | Bond Future | 498.2300 | 0.4982 | 488.5500 | 0.4886 | 1.943 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 02/05/2024 | 11.48 Put | Bond Future | 4319.9900 | 4.3200 | 4279.7600 | 4.2798 | 0.931 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 02/05/2024 | 11.46 Call | Bond Future | 476.3600 | 0.4764 | 466.8100 | 0.4668 | 2.005 | 0.0000 | 0.0000 |

29,769

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

16,191

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

16,640

10,172

0
0
0
0
0

| 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/08 | R214 | 02/05/2024 | 11.46 Put | Bond Future | 4402.9400 | 4.4029 | 4362.8400 | 4.3628 | 0.911 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 02/05/2024 | 13.52 Call | Bond Future | 6010.4200 | 6.0104 | 6021.4500 | 6.0215 | 0.184 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 02/05/2024 | 13.52 Put | Bond Future | 400.1600 | 0.4002 | 380.6400 | 0.3806 | 4.878 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 02/05/2024 | 12.87 Call | Bond Future | 3759.4100 | 3.7594 | 3759.8300 | 3.7598 | 0.011 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 02/05/2024 | 12.87 Put | Bond Future | 901.5900 | 0.9016 | 871.4600 | 0.8715 | 3.342 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 02/05/2024 | 12.12 Put | Bond Future | 2201.4800 | 2.2015 | 2161.2300 | 2.1612 | 1.828 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 02/05/2024 | 12.12 Call | Bond Future | 1598.8500 | 1.5989 | 1589.1500 | 1.5892 | 0.607 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 02/05/2024 | 12.14 Put | Bond Future | 2152.0400 | 2.1520 | 2111.9500 | 2.1120 | 1.863 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 02/05/2024 | 12.14 Call | Bond Future | 1645.9200 | 1.6459 | 1636.3800 | 1.6364 | 0.580 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 01/08/2024 | | Bond Future | 12.3413 | 61.9768 | 12.3346 | 62.0082 | 0.054 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 01/08/2024 | 12.17 Call | Bond Future | 2139.3300 | 2.1393 | 2136.0500 | 2.1361 | 0.153 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 01/08/2024 | 12.17 Put | Bond Future | 2952.3800 | 2.9524 | 2917.7100 | 2.9177 | 1.174 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 01/08/2024 | 12.18 Call | Bond Future | 2162.5800 | 2.1626 | 2159.3600 | 2.1594 | 0.149 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 01/08/2024 | 12.18 Put | Bond Future | 2927.6900 | 2.9277 | 2893.0800 | 2.8931 | 1.182 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 01/08/2024 | 12.16 Call | Bond Future | 2116.3900 | 2.1164 | 2113.0400 | 2.1130 | 0.158 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 01/08/2024 | 12.16 Put | Bond Future | 2977.4400 | 2.9774 | 2942.7000 | 2.9427 | 1.167 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 07/11/2024 | 12.61 Call | Bond Future | 3554.9400 | 3.5549 | 3557.4900 | 3.5575 | 0.072 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 07/11/2024 | 12.61 Put | Bond Future | 2875.5500 | 2.8756 | 2845.7400 | 2.8457 | 1.037 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 07/11/2024 | 12.62 Call | Bond Future | 3580.8500 | 3.5809 | 3583.4700 | 3.5835 | 0.073 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 07/11/2024 | 12.62 Put | Bond Future | 2856.0300 | 2.8560 | 2826.2900 | 2.8263 | 1.041 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 07/11/2024 | 12.60 Call | Bond Future | 3528.9000 | 3.5289 | 3531.3800 | 3.5314 | 0.070 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 07/11/2024 | 12.60 Put | Bond Future | 2894.9800 | 2.8950 | 2865.1000 | 2.8651 | 1.032 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 07/11/2024 | | Bond Future | 12.4619 | 60.1160 | 12.4549 | 60.1484 | 0.056 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 06/02/2025 | | Bond Future | 12.5881 | 61.3916 | 12.5808 | 61.4249 | 0.058 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 06/02/2025 | 12.71 Call | Bond Future | 3875.6600 | 3.8757 | 3880.6000 | 3.8806 | 0.127 | 0.0000 | 0.0000 |
| 2024/01/08 | R214 | 06/02/2025 | 12.71 Put | Bond Future | 3324.7200 | 3.3247 | 3296.3600 | 3.2964 | 0.853 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/02/2024 | 13.10 Call | Bond Future | 4155.6400 | 4.1556 | 4164.8200 | 4.1648 | 0.221 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/02/2024 | 13.10 Put | Bond Future | 115.0200 | 0.1150 | 87.6800 | 0.0877 | 23.770 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/02/2024 | 13.90 Call | Bond Future | 7998.6600 | 7.9987 | 8032.6200 | 8.0326 | 0.425 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/02/2024 | 13.90 Put | Bond Future | 5.7800 | 0.0058 | 3.2200 | 0.0032 | 44.291 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/02/2024 | 11.50 Put | Bond Future | 5326.5700 | 5.3266 | 5284.6700 | 5.2847 | 0.787 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/02/2024 | 11.50 Call | Bond Future | 17.5300 | 0.0175 | 12.1500 | 0.0122 | 30.690 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/02/2024 | 12.30 Put | Bond Future | 1279.5600 | 1.2796 | 1198.1400 | 1.1981 | 6.363 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/02/2024 | 12.30 Call | Bond Future | 909.7100 | 0.9097 | 864.8100 | 0.8648 | 4.936 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/02/2024 | 13.37 Call | Bond Future | 5466.2800 | 5.4663 | 5489.3000 | 5.4893 | 0.421 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/02/2024 | 13.37 Put | Bond Future | 43.7400 | 0.0437 | 30.2400 | 0.0302 | 30.864 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/02/2024 | 12.15 Call | Bond Future | 557.3500 | 0.5574 | 514.5300 | 0.5145 | 7.683 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/02/2024 | 12.15 Put | Bond Future | 1810.7000 | 1.8107 | 1731.3600 | 1.7314 | 4.382 | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|-----------|---------------------|-------------------|-------------|------------|
| 2024/01/08 | R248 | 01/02/2024 | 12.16 Call | Bond Future | 577.5300 | 0.5775 | 534.3800 | 0.5344 | 7.471 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/02/2024 | 12.16 Put | Bond Future | 1771.3900 | 1.7714 | 1691.7200 | 1.6917 | 4.498 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/02/2024 | 12.14 Call | Bond Future | 537.6300 | 0.5376 | 495.1700 | 0.4952 | 7.898 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/02/2024 | 12.14 Put | Bond Future | 1850.5500 | 1.8506 | 1771.5700 | 1.7716 | 4.268 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/02/2024 | | Bond Future | 12.3638 | 76.2307 | 12.3574 | 76.2672 | 0.051 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 02/05/2024 | | Bond Future | 12.4658 | 73.4665 | 12.4593 | 73.5037 | 0.052 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 02/05/2024 | 11.47 Call | Bond Future | 360.7300 | 0.3607 | 351.0800 | 0.3511 | 2.675 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 02/05/2024 | 11.47 Put | Bond Future | 6448.9800 | 6.4490 | 6402.0900 | 6.4021 | 0.727 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 02/05/2024 | 11.48 Call | Bond Future | 368.9700 | 0.3690 | 359.2300 | 0.3592 | 2.640 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 02/05/2024 | 11.48 Put | Bond Future | 6391.6600 | 6.3917 | 6344.6800 | 6.3447 | 0.735 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 02/05/2024 | 11.46 Call | Bond Future | 352.5500 | 0.3526 | 342.9900 | 0.3430 | 2.712 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 02/05/2024 | 11.46 Put | Bond Future | 6506.4600 | 6.5065 | 6459.6600 | 6.4597 | 0.719 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 02/05/2024 | 11.40 Put | Bond Future | 6856.5800 | 6.8566 | 6810.3600 | 6.8104 | 0.674 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 02/05/2024 | 11.40 Call | Bond Future | 306.6900 | 0.3067 | 297.7100 | 0.2977 | 2.928 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 02/05/2024 | 12.40 Put | Bond Future | 2503.8200 | 2.5038 | 2455.3600 | 2.4554 | 1.935 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 02/05/2024 | 12.40 Call | Bond Future | 2127.3100 | 2.1273 | 2116.0900 | 2.1161 | 0.527 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 02/05/2024 | 13.16 Call | Bond Future | 4801.6200 | 4.8016 | 4803.1200 | 4.8031 | 0.031 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 02/05/2024 | 13.16 Put | Bond Future | 1034.6600 | 1.0347 | 998.9200 | 0.9989 | 3.454 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/08/2024 | | Bond Future | 12.5695 | 75.0986 | 12.5627 | 75.1368 | 0.054 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/08/2024 | 12.31 Call | Bond Future | 2458.4100 | 2.4584 | 2453.2400 | 2.4532 | 0.210 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/08/2024 | 12.31 Put | Bond Future | 3940.3600 | 3.9404 | 3896.9800 | 3.8970 | 1.101 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/08/2024 | 12.32 Call | Bond Future | 2485.4100 | 2.4854 | 2480.3000 | 2.4803 | 0.206 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/08/2024 | 12.32 Put | Bond Future | 3909.2600 | 3.9093 | 3865.9400 | 3.8659 | 1.108 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/08/2024 | 12.30 Call | Bond Future | 2431.5600 | 2.4316 | 2426.3100 | 2.4263 | 0.216 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 01/08/2024 | 12.30 Put | Bond Future | 3971.6900 | 3.9717 | 3928.2300 | 3.9282 | 1.094 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 07/11/2024 | | Bond Future | 12.6994 | 72.3990 | 12.6922 | 72.4384 | 0.056 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 07/11/2024 | 12.79 Call | Bond Future | 4150.1300 | 4.1501 | 4152.6800 | 4.1527 | 0.061 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 07/11/2024 | 12.79 Put | Bond Future | 3654.0900 | 3.6541 | 3617.2400 | 3.6172 | 1.008 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 07/11/2024 | 12.80 Call | Bond Future | 4180.6800 | 4.1807 | 4183.3100 | 4.1833 | 0.063 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 07/11/2024 | 12.80 Put | Bond Future | 3630.2900 | 3.6303 | 3593.5200 | 3.5935 | 1.013 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 07/11/2024 | 12.78 Call | Bond Future | 4119.9200 | 4.1199 | 4122.3900 | 4.1224 | 0.060 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 07/11/2024 | 12.78 Put | Bond Future | 3678.3100 | 3.6783 | 3641.3800 | 3.6414 | 1.004 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 06/02/2025 | | Bond Future | 12.8351 | 73.9345 | 12.8276 | 73.9751 | 0.059 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 06/02/2025 | 12.71 Call | Bond Future | 4011.3500 | 4.0114 | 4015.5100 | 4.0155 | 0.104 | 0.0000 | 0.0000 |
| 2024/01/08 | R248 | 06/02/2025 | 12.71 Put | Bond Future | 4693.1900 | 4.6932 | 4656.7600 | 4.6568 | 0.776 | 0.0000 | 0.0000 |
| 2024/01/08 | X038 | 31/01/2038 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | X210 | 31/03/2028 | | Bond Future | 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 |
|--------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/01/08 | X213 | 28/02/2031 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/08 | X214 | 28/02/2041 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| Total | | | | | | | | | | |

0

0

1608376