



Johannesburg
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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/03/2024 TO 04/03/2024

| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|---------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2024/03/04 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 2025 | 02/05/2024 | | Bond Future | 179.1106 | 179.1106 | 179.1066 | 0.002 | 0.0000 | 0.0000 |
| 2024/03/04 | 2025 | 01/08/2024 | | Bond Future | 181.2551 | 181.2551 | 181.2511 | 0.002 | 0.0000 | 0.0000 |
| 2024/03/04 | 2025 | 07/11/2024 | | Bond Future | 185.5609 | 185.5609 | 185.5573 | 0.002 | 0.0000 | 0.0000 |
| 2024/03/04 | 2029 | 02/05/2024 | | Bond Future | 129.0521 | 129.0521 | 129.0371 | 0.012 | 0.0000 | 0.0000 |
| 2024/03/04 | 2029 | 01/08/2024 | | Bond Future | 131.9174 | 131.9174 | 131.9022 | 0.012 | 0.0000 | 0.0000 |
| 2024/03/04 | 2029 | 07/11/2024 | | Bond Future | 133.6532 | 133.6532 | 133.6380 | 0.011 | 0.0000 | 0.0000 |

Open Interest

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/04 | 2029 | 06/02/2025 | | Bond Future | 136.5344 | 136.5344 | 136.5194 | 136.5194 | 0.011 | 0.0000 | 0.0000 |
| 2024/03/04 | 2029 | 06/02/2025 | 132.40 Call | Bond Future | 4134.4200 | 4.1344 | 4119.4200 | 4.1194 | 0.363 | 0.0000 | 0.0000 |
| 2024/03/04 | 2029 | 06/02/2025 | 132.40 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 2029 | 08/05/2025 | | Bond Future | 137.9627 | 137.9627 | 137.9480 | 137.9480 | 0.011 | 0.0000 | 0.0000 |
| 2024/03/04 | 2029 | 08/05/2025 | 137.85 Call | Bond Future | 112.7000 | 0.1127 | 97.9900 | 0.0980 | 13.052 | 0.0000 | 0.0000 |
| 2024/03/04 | 2029 | 08/05/2025 | 137.85 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | | Bond Future | 10.1719 | 92.8442 | 10.1658 | 92.8686 | 0.060 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 9.82 Call | Bond Future | 437.8000 | 0.4378 | 424.2000 | 0.4242 | 3.106 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 9.82 Put | Bond Future | 1864.7100 | 1.8647 | 1826.7300 | 1.8267 | 2.037 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 9.83 Call | Bond Future | 450.9000 | 0.4509 | 437.2000 | 0.4372 | 3.038 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 9.83 Put | Bond Future | 1836.8700 | 1.8369 | 1798.7900 | 1.7988 | 2.073 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 9.81 Call | Bond Future | 425.0800 | 0.4251 | 411.5700 | 0.4116 | 3.178 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 9.81 Put | Bond Future | 1892.9500 | 1.8930 | 1855.0600 | 1.8551 | 2.002 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 9.66 Put | Bond Future | 2346.8600 | 2.3469 | 2310.9900 | 2.3110 | 1.528 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 9.66 Call | Bond Future | 261.8700 | 0.2619 | 250.3800 | 0.2504 | 4.388 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 10.16 Put | Bond Future | 1070.2200 | 1.0702 | 1032.4100 | 1.0324 | 3.533 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 10.16 Call | Bond Future | 1022.6100 | 1.0226 | 1009.1800 | 1.0092 | 1.313 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 11.94 Call | Bond Future | 6783.7400 | 6.7837 | 6805.2400 | 6.8052 | 0.317 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 11.94 Put | Bond Future | 15.5900 | 0.0156 | 12.7100 | 0.0127 | 18.473 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 12.38 Call | Bond Future | 8356.3600 | 8.3564 | 8380.0200 | 8.3800 | 0.283 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 12.38 Put | Bond Future | 2.9700 | 0.0030 | 2.2500 | 0.0023 | 24.242 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 10.82 Put | Bond Future | 294.5300 | 0.2945 | 271.5000 | 0.2715 | 7.819 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 10.82 Call | Bond Future | 2851.8800 | 2.8519 | 2853.2300 | 2.8532 | 0.047 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 10.62 Put | Bond Future | 446.7900 | 0.4468 | 418.3800 | 0.4184 | 6.359 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 10.62 Call | Bond Future | 2224.7000 | 2.2247 | 2220.6700 | 2.2207 | 0.181 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 11.12 Put | Bond Future | 153.1700 | 0.1532 | 137.5800 | 0.1376 | 10.178 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 11.12 Call | Bond Future | 3863.7800 | 3.8638 | 3872.5700 | 3.8726 | 0.227 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 13.15 Call | Bond Future | 11038.3400 | 11.0383 | 11062.6900 | 11.0627 | 0.221 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 02/05/2024 | 13.15 Put | Bond Future | 0.0900 | 0.0001 | 0.0600 | 0.0001 | 33.333 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 01/08/2024 | 10.38 Call | Bond Future | 1898.5800 | 1.8986 | 1896.6400 | 1.8966 | 0.102 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 01/08/2024 | 10.38 Put | Bond Future | 1383.3400 | 1.3833 | 1356.4800 | 1.3565 | 1.942 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 01/08/2024 | 10.39 Call | Bond Future | 1921.3300 | 1.9213 | 1919.4900 | 1.9195 | 0.096 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 01/08/2024 | 10.39 Put | Bond Future | 1367.6100 | 1.3676 | 1340.8500 | 1.3409 | 1.957 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 01/08/2024 | 10.37 Call | Bond Future | 1875.9500 | 1.8760 | 1873.9200 | 1.8739 | 0.108 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 01/08/2024 | 10.37 Put | Bond Future | 1399.2000 | 1.3992 | 1372.2500 | 1.3723 | 1.926 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 01/08/2024 | | Bond Future | 10.2466 | 90.8775 | 10.2402 | 90.9024 | 0.063 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 07/11/2024 | | Bond Future | 10.3312 | 93.0124 | 10.3243 | 93.0381 | 0.067 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 07/11/2024 | 10.75 Call | Bond Future | 2981.9300 | 2.9819 | 2985.9000 | 2.9859 | 0.133 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/04 | 2030 | 07/11/2024 | 10.75 Put | Bond Future | 1436.9400 | 1.4369 | 1415.1400 | 1.4151 | 1.517 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 07/11/2024 | 10.76 Call | Bond Future | 3006.0200 | 3.0060 | 3010.0800 | 3.0101 | 0.135 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 07/11/2024 | 10.76 Put | Bond Future | 1424.5500 | 1.4246 | 1402.8400 | 1.4028 | 1.524 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 07/11/2024 | 10.74 Call | Bond Future | 2957.9000 | 2.9579 | 2961.7900 | 2.9618 | 0.132 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 07/11/2024 | 10.74 Put | Bond Future | 1449.4200 | 1.4494 | 1427.5400 | 1.4275 | 1.510 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 06/02/2025 | | Bond Future | 10.4332 | 90.9847 | 10.4257 | 91.0114 | 0.071 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 06/02/2025 | 10.68 Call | Bond Future | 2656.5000 | 2.6565 | 2662.4000 | 2.6624 | 0.222 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 06/02/2025 | 10.68 Put | Bond Future | 1777.8900 | 1.7779 | 1757.1000 | 1.7571 | 1.169 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 08/05/2025 | | Bond Future | 10.5725 | 92.8617 | 10.5644 | 92.8894 | 0.076 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 08/05/2025 | 9.93 Call | Bond Future | 1309.2500 | 1.3093 | 1311.9300 | 1.3119 | 0.205 | 0.0000 | 0.0000 |
| 2024/03/04 | 2030 | 08/05/2025 | 9.93 Put | Bond Future | 3545.1300 | 3.5451 | 3520.1000 | 3.5201 | 0.706 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 11.81 Call | Bond Future | 3825.7000 | 3.8257 | 3853.7200 | 3.8537 | 0.732 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 11.81 Put | Bond Future | 249.5600 | 0.2496 | 223.9700 | 0.2240 | 10.254 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 11.21 Call | Bond Future | 1680.7500 | 1.6808 | 1685.9600 | 1.6860 | 0.310 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 11.21 Put | Bond Future | 822.9100 | 0.8229 | 774.5100 | 0.7745 | 5.882 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.57 Put | Bond Future | 2474.0800 | 2.4741 | 2413.3800 | 2.4134 | 2.453 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.57 Call | Bond Future | 302.1500 | 0.3022 | 295.0600 | 0.2951 | 2.347 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 11.28 Call | Bond Future | 1900.8500 | 1.9009 | 1908.7200 | 1.9087 | 0.414 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 11.28 Put | Bond Future | 719.9000 | 0.7199 | 674.1600 | 0.6742 | 6.354 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.30 Put | Bond Future | 3586.4500 | 3.5865 | 3528.0400 | 3.5280 | 1.629 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.30 Call | Bond Future | 94.3600 | 0.0944 | 89.5600 | 0.0896 | 5.087 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.55 Call | Bond Future | 279.7600 | 0.2798 | 272.7500 | 0.2728 | 2.506 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.55 Put | Bond Future | 2548.6100 | 2.5486 | 2487.9900 | 2.4880 | 2.379 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.56 Call | Bond Future | 290.7600 | 0.2908 | 283.7000 | 0.2837 | 2.428 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.56 Put | Bond Future | 2511.1400 | 2.5111 | 2450.4700 | 2.4505 | 2.416 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.54 Call | Bond Future | 268.9500 | 0.2690 | 261.9900 | 0.2620 | 2.588 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.54 Put | Bond Future | 2586.3200 | 2.5863 | 2525.7500 | 2.5258 | 2.342 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | | Bond Future | 11.0258 | 86.4252 | 11.0144 | 86.4788 | 0.104 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 13.35 Call | Bond Future | 10056.7600 | 10.0568 | 10108.8300 | 10.1088 | 0.518 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 13.35 Put | Bond Future | 6.4800 | 0.0065 | 4.9400 | 0.0049 | 23.765 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 11.35 Put | Bond Future | 628.7100 | 0.6287 | 585.7200 | 0.5857 | 6.838 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 11.35 Call | Bond Future | 2131.1700 | 2.1312 | 2141.7900 | 2.1418 | 0.498 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.65 Put | Bond Future | 2189.3400 | 2.1893 | 2128.5900 | 2.1286 | 2.775 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.65 Call | Bond Future | 403.7100 | 0.4037 | 396.5700 | 0.3966 | 1.769 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.36 Put | Bond Future | 3322.2000 | 3.3222 | 3263.1100 | 3.2631 | 1.779 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.36 Call | Bond Future | 125.6800 | 0.1257 | 120.2000 | 0.1202 | 4.360 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.86 Put | Bond Future | 1551.2000 | 1.5512 | 1492.6000 | 1.4926 | 3.778 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.86 Call | Bond Future | 769.2100 | 0.7692 | 764.2200 | 0.7642 | 0.649 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/04 | 2032 | 02/05/2024 | 12.90 Call | Bond Future | 8255.0700 | 8.2551 | 8303.9500 | 8.3040 | 0.592 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 12.90 Put | Bond Future | 25.0200 | 0.0250 | 20.2900 | 0.0203 | 18.905 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.59 Put | Bond Future | 2400.8700 | 2.4009 | 2340.1200 | 2.3401 | 2.530 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 10.59 Call | Bond Future | 325.7200 | 0.3257 | 318.5800 | 0.3186 | 2.192 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 11.09 Put | Bond Future | 1030.0800 | 1.0301 | 977.4500 | 0.9775 | 5.109 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 11.09 Call | Bond Future | 1330.2800 | 1.3303 | 1331.2600 | 1.3313 | 0.074 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 13.18 Call | Bond Future | 9380.8000 | 9.3808 | 9431.9200 | 9.4319 | 0.545 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 02/05/2024 | 13.18 Put | Bond Future | 11.4600 | 0.0115 | 8.9700 | 0.0090 | 21.728 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 01/08/2024 | 11.14 Call | Bond Future | 2022.6500 | 2.0227 | 2031.6700 | 2.0317 | 0.446 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 01/08/2024 | 11.14 Put | Bond Future | 1938.1500 | 1.9382 | 1892.3400 | 1.8923 | 2.364 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 01/08/2024 | 11.15 Call | Bond Future | 2047.4200 | 2.0474 | 2056.6300 | 2.0566 | 0.450 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 01/08/2024 | 11.15 Put | Bond Future | 1917.2400 | 1.9172 | 1871.6200 | 1.8716 | 2.379 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 01/08/2024 | 11.13 Call | Bond Future | 1997.8100 | 1.9978 | 2006.6400 | 2.0066 | 0.442 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 01/08/2024 | 11.13 Put | Bond Future | 1959.0200 | 1.9590 | 1913.0200 | 1.9130 | 2.348 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 01/08/2024 | | Bond Future | 11.1215 | 88.3232 | 11.1095 | 88.3780 | 0.108 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 07/11/2024 | 13.36 Call | Bond Future | 9230.8200 | 9.2308 | 9272.5000 | 9.2725 | 0.452 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 07/11/2024 | 13.36 Put | Bond Future | 425.1700 | 0.4252 | 410.4600 | 0.4105 | 3.460 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 07/11/2024 | 11.64 Put | Bond Future | 1834.2200 | 1.8342 | 1797.8000 | 1.7978 | 1.986 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 07/11/2024 | 11.64 Call | Bond Future | 3601.5400 | 3.6015 | 3621.5100 | 3.6215 | 0.554 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 07/11/2024 | | Bond Future | 11.2374 | 86.2311 | 11.2247 | 86.2875 | 0.113 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 07/11/2024 | 11.48 Call | Bond Future | 3161.6100 | 3.1616 | 3179.1400 | 3.1791 | 0.554 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 07/11/2024 | 11.48 Put | Bond Future | 2090.9100 | 2.0909 | 2052.0500 | 2.0521 | 1.859 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 07/11/2024 | 11.49 Call | Bond Future | 3188.2700 | 3.1883 | 3205.9500 | 3.2060 | 0.555 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 07/11/2024 | 11.49 Put | Bond Future | 2073.8200 | 2.0738 | 2035.1100 | 2.0351 | 1.867 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 07/11/2024 | 11.47 Call | Bond Future | 3135.0500 | 3.1351 | 3152.4200 | 3.1524 | 0.554 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 07/11/2024 | 11.47 Put | Bond Future | 2108.1400 | 2.1081 | 2069.1200 | 2.0691 | 1.851 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 06/02/2025 | | Bond Future | 11.3646 | 88.0679 | 11.3512 | 88.1259 | 0.118 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 06/02/2025 | 11.72 Call | Bond Future | 3476.5300 | 3.4765 | 3500.4000 | 3.5004 | 0.687 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 06/02/2025 | 11.72 Put | Bond Future | 1956.4100 | 1.9564 | 1922.3200 | 1.9223 | 1.742 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 08/05/2025 | | Bond Future | 11.5138 | 85.7205 | 11.4997 | 85.7800 | 0.123 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 08/05/2025 | 10.91 Call | Bond Future | 1647.1300 | 1.6471 | 1660.2700 | 1.6603 | 0.798 | 0.0000 | 0.0000 |
| 2024/03/04 | 2032 | 08/05/2025 | 10.91 Put | Bond Future | 4231.4800 | 4.2315 | 4185.0600 | 4.1851 | 1.097 | 0.0000 | 0.0000 |
| 2024/03/04 | 2033 | 02/05/2024 | | Bond Future | 121.0771 | 121.0771 | 121.2098 | 121.2098 | 0.110 | 0.0000 | 0.0000 |
| 2024/03/04 | 2033 | 01/08/2024 | | Bond Future | 123.7655 | 123.7655 | 123.9012 | 123.9012 | 0.110 | 0.0000 | 0.0000 |
| 2024/03/04 | 2033 | 07/11/2024 | | Bond Future | 125.2109 | 125.2109 | 125.3502 | 125.3502 | 0.111 | 0.0000 | 0.0000 |
| 2024/03/04 | 2033 | 06/02/2025 | | Bond Future | 127.9103 | 127.9103 | 128.0530 | 128.0530 | 0.112 | 0.0000 | 0.0000 |
| 2024/03/04 | 2033 | 06/02/2025 | 124.94 Call | Bond Future | 2970.2800 | 2.9703 | 3113.0000 | 3.1130 | 4.805 | 0.0000 | 0.0000 |
| 2024/03/04 | 2033 | 06/02/2025 | 124.94 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/04 | 2033 | 08/05/2025 | | Bond Future | 129.0577 | 129.0577 | 129.2041 | 129.2041 | 0.113 | 0.0000 | 0.0000 |
| 2024/03/04 | 2033 | 08/05/2025 | 130.62 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 2033 | 08/05/2025 | 130.62 Put | Bond Future | 1562.3200 | 1.5623 | 1415.9500 | 1.4160 | 9.369 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 02/05/2024 | | Bond Future | 12.1555 | 78.8535 | 12.1747 | 78.7523 | 0.158 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 02/05/2024 | 11.44 Call | Bond Future | 221.8000 | 0.2218 | 191.7900 | 0.1918 | 13.530 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 02/05/2024 | 11.44 Put | Bond Future | 4137.8300 | 4.1378 | 4209.0700 | 4.2091 | 1.722 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 02/05/2024 | 11.45 Call | Bond Future | 229.9300 | 0.2299 | 199.1700 | 0.1992 | 13.378 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 02/05/2024 | 11.45 Put | Bond Future | 4089.2600 | 4.0893 | 4159.7500 | 4.1598 | 1.724 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 02/05/2024 | 11.43 Call | Bond Future | 213.8900 | 0.2139 | 184.6300 | 0.1846 | 13.680 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 02/05/2024 | 11.43 Put | Bond Future | 4186.6700 | 4.1867 | 4258.6600 | 4.2587 | 1.720 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 01/08/2024 | | Bond Future | 12.2755 | 76.3292 | 12.2955 | 76.2257 | 0.163 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 01/08/2024 | 12.10 Call | Bond Future | 1922.3000 | 1.9223 | 1852.9500 | 1.8530 | 3.608 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 01/08/2024 | 12.10 Put | Bond Future | 2839.8400 | 2.8398 | 2873.9600 | 2.8740 | 1.201 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 01/08/2024 | 12.11 Call | Bond Future | 1947.8300 | 1.9478 | 1878.0500 | 1.8781 | 3.582 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 01/08/2024 | 12.11 Put | Bond Future | 2812.6500 | 2.8127 | 2846.3400 | 2.8463 | 1.198 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 01/08/2024 | 12.09 Call | Bond Future | 1897.1300 | 1.8971 | 1828.2100 | 1.8282 | 3.633 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 01/08/2024 | 12.09 Put | Bond Future | 2867.4400 | 2.8674 | 2901.9900 | 2.9020 | 1.205 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 01/08/2024 | 13.82 Call | Bond Future | 7888.4700 | 7.8885 | 7783.5900 | 7.7836 | 1.330 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 01/08/2024 | 13.82 Put | Bond Future | 457.7800 | 0.4578 | 456.3700 | 0.4564 | 0.308 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 01/08/2024 | 13.17 Call | Bond Future | 5383.3700 | 5.3834 | 5284.0100 | 5.2840 | 1.846 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 01/08/2024 | 13.17 Put | Bond Future | 944.1200 | 0.9441 | 948.2300 | 0.9482 | 0.435 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 07/11/2024 | | Bond Future | 12.4059 | 78.1219 | 12.4267 | 78.0162 | 0.168 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 07/11/2024 | 12.58 Call | Bond Future | 3690.3300 | 3.6903 | 3611.7600 | 3.6118 | 2.129 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 07/11/2024 | 12.58 Put | Bond Future | 2811.6600 | 2.8117 | 2838.7700 | 2.8388 | 0.964 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 07/11/2024 | 12.59 Call | Bond Future | 3719.8300 | 3.7198 | 3641.0100 | 3.6410 | 2.119 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 07/11/2024 | 12.59 Put | Bond Future | 2791.1500 | 2.7912 | 2818.0100 | 2.8180 | 0.962 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 07/11/2024 | 12.57 Call | Bond Future | 3660.9200 | 3.6609 | 3582.6200 | 3.5826 | 2.139 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 07/11/2024 | 12.57 Put | Bond Future | 2832.3000 | 2.8323 | 2859.6800 | 2.8597 | 0.967 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 06/02/2025 | | Bond Future | 12.5444 | 75.5255 | 12.5660 | 75.4179 | 0.172 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 06/02/2025 | 12.76 Call | Bond Future | 3753.9000 | 3.7539 | 3678.5400 | 3.6785 | 2.008 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 06/02/2025 | 12.76 Put | Bond Future | 2689.1000 | 2.6891 | 2721.3000 | 2.7213 | 1.197 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 08/05/2025 | | Bond Future | 12.7048 | 77.0815 | 12.7272 | 76.9720 | 0.176 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 08/05/2025 | 12.25 Call | Bond Future | 2456.9900 | 2.4570 | 2399.8300 | 2.3998 | 2.326 | 0.0000 | 0.0000 |
| 2024/03/04 | 2037 | 08/05/2025 | 12.25 Put | Bond Future | 4727.3200 | 4.7273 | 4779.5900 | 4.7796 | 1.106 | 0.0000 | 0.0000 |
| 2024/03/04 | 2038 | 02/05/2024 | | Bond Future | 133.5388 | 133.5388 | 132.3263 | 132.3263 | 0.908 | 0.0000 | 0.0000 |
| 2024/03/04 | 2038 | 01/08/2024 | | Bond Future | 134.4423 | 134.4423 | 133.2030 | 133.2030 | 0.922 | 0.0000 | 0.0000 |
| 2024/03/04 | 2038 | 07/11/2024 | | Bond Future | 137.6359 | 137.6359 | 136.3674 | 136.3674 | 0.922 | 0.0000 | 0.0000 |
| 2024/03/04 | 2038 | 06/02/2025 | | Bond Future | 138.4895 | 138.4895 | 137.1943 | 137.1943 | 0.935 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/04 | 2038 | 06/02/2025 | 135.23 Call | Bond Future | 3259.4800 | 3.2595 | 1964.2700 | 1.9643 | 39.737 | 0.0000 | 0.0000 |
| 2024/03/04 | 2038 | 06/02/2025 | 135.23 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 2038 | 08/05/2025 | | Bond Future | 141.3849 | 141.3849 | 140.0633 | 140.0633 | 0.935 | 0.0000 | 0.0000 |
| 2024/03/04 | 2038 | 08/05/2025 | 139.68 Call | Bond Future | 1704.9300 | 1.7049 | 383.3000 | 0.3833 | 77.518 | 0.0000 | 0.0000 |
| 2024/03/04 | 2038 | 08/05/2025 | 139.68 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 02/05/2024 | | Bond Future | 12.4583 | 78.7512 | 12.4877 | 78.5883 | 0.236 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 02/05/2024 | 11.61 Call | Bond Future | 148.4300 | 0.1484 | 121.0200 | 0.1210 | 18.467 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 02/05/2024 | 11.61 Put | Bond Future | 5091.1200 | 5.0911 | 5226.6500 | 5.2267 | 2.662 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 02/05/2024 | 11.62 Call | Bond Future | 154.4900 | 0.1545 | 126.2500 | 0.1263 | 18.280 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 02/05/2024 | 11.62 Put | Bond Future | 5036.0700 | 5.0361 | 5170.7700 | 5.1708 | 2.675 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 02/05/2024 | 11.60 Call | Bond Future | 142.5500 | 0.1426 | 115.9600 | 0.1160 | 18.653 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 02/05/2024 | 11.60 Put | Bond Future | 5146.4300 | 5.1464 | 5282.7800 | 5.2828 | 2.649 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 01/08/2024 | | Bond Future | 12.5825 | 75.9741 | 12.6131 | 75.8077 | 0.243 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 01/08/2024 | 12.33 Call | Bond Future | 1866.0900 | 1.8661 | 1771.8800 | 1.7719 | 5.049 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 01/08/2024 | 12.33 Put | Bond Future | 3262.7000 | 3.2627 | 3334.9400 | 3.3349 | 2.214 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 01/08/2024 | 12.34 Call | Bond Future | 1891.6800 | 1.8917 | 1796.7900 | 1.7968 | 5.016 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 01/08/2024 | 12.34 Put | Bond Future | 3232.2300 | 3.2322 | 3303.7900 | 3.3038 | 2.214 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 01/08/2024 | 12.32 Call | Bond Future | 1840.8700 | 1.8409 | 1747.3400 | 1.7473 | 5.081 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 01/08/2024 | 12.32 Put | Bond Future | 3293.6100 | 3.2936 | 3366.5300 | 3.3665 | 2.214 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 07/11/2024 | | Bond Future | 12.7169 | 77.7584 | 12.7487 | 77.5883 | 0.250 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 07/11/2024 | 12.85 Call | Bond Future | 3815.4400 | 3.8154 | 3701.1000 | 3.7011 | 2.997 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 07/11/2024 | 12.85 Put | Bond Future | 3107.7800 | 3.1078 | 3163.6200 | 3.1636 | 1.797 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 07/11/2024 | 12.86 Call | Bond Future | 3845.9900 | 3.8460 | 3731.2300 | 3.7312 | 2.984 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 07/11/2024 | 12.86 Put | Bond Future | 3085.5800 | 3.0856 | 3141.0000 | 3.1410 | 1.796 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 07/11/2024 | 12.84 Call | Bond Future | 3784.9900 | 3.7850 | 3671.0700 | 3.6711 | 3.010 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 07/11/2024 | 12.84 Put | Bond Future | 3130.1400 | 3.1301 | 3186.4000 | 3.1864 | 1.797 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 06/02/2025 | | Bond Future | 12.8586 | 74.9035 | 12.8916 | 74.7300 | 0.257 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 06/02/2025 | 12.95 Call | Bond Future | 3628.1900 | 3.6282 | 3519.4900 | 3.5195 | 2.996 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 06/02/2025 | 12.95 Put | Bond Future | 3150.0500 | 3.1501 | 3214.8600 | 3.2149 | 2.057 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 08/05/2025 | | Bond Future | 13.0205 | 76.4460 | 13.0549 | 76.2693 | 0.264 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 08/05/2025 | 12.63 Call | Bond Future | 2801.8000 | 2.8018 | 2712.6300 | 2.7126 | 3.183 | 0.0000 | 0.0000 |
| 2024/03/04 | 2040 | 08/05/2025 | 12.63 Put | Bond Future | 4855.3200 | 4.8553 | 4942.8900 | 4.9429 | 1.804 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 02/05/2024 | 12.50 Call | Bond Future | 1464.8600 | 1.4649 | 1348.5200 | 1.3485 | 7.942 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 02/05/2024 | 12.50 Put | Bond Future | 1777.3900 | 1.7774 | 1824.3600 | 1.8244 | 2.643 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 02/05/2024 | 12.75 Call | Bond Future | 2244.4300 | 2.2444 | 2106.1400 | 2.1061 | 6.161 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 02/05/2024 | 12.75 Put | Bond Future | 1179.2000 | 1.1792 | 1204.2200 | 1.2042 | 2.122 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 02/05/2024 | 13.00 Call | Bond Future | 3161.0500 | 3.1611 | 3007.9300 | 3.0079 | 4.844 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 02/05/2024 | 13.00 Put | Bond Future | 761.3800 | 0.7614 | 771.5700 | 0.7716 | 1.338 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/04 | 2044 | 02/05/2024 | | Bond Future | 12.5560 | 74.7277 | 12.5854 | 74.5644 | 0.234 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 02/05/2024 | 11.66 Call | Bond Future | 129.3000 | 0.1293 | 104.6400 | 0.1046 | 19.072 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 02/05/2024 | 11.66 Put | Bond Future | 5411.9200 | 5.4119 | 5550.5700 | 5.5506 | 2.562 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 02/05/2024 | 11.67 Call | Bond Future | 134.7400 | 0.1347 | 109.3100 | 0.1093 | 18.873 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 02/05/2024 | 11.67 Put | Bond Future | 5354.9200 | 5.3549 | 5492.8000 | 5.4928 | 2.575 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 02/05/2024 | 11.65 Call | Bond Future | 124.0300 | 0.1240 | 100.1400 | 0.1001 | 19.261 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 02/05/2024 | 11.65 Put | Bond Future | 5469.1700 | 5.4692 | 5608.5900 | 5.6086 | 2.549 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 01/08/2024 | | Bond Future | 12.6767 | 71.9875 | 12.7073 | 71.8206 | 0.241 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 01/08/2024 | 12.29 Call | Bond Future | 1507.4100 | 1.5074 | 1423.0200 | 1.4230 | 5.598 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 01/08/2024 | 12.29 Put | Bond Future | 3674.3500 | 3.6744 | 3756.8500 | 3.7569 | 2.245 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 01/08/2024 | 12.30 Call | Bond Future | 1530.3900 | 1.5304 | 1445.2800 | 1.4453 | 5.561 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 01/08/2024 | 12.30 Put | Bond Future | 3639.9200 | 3.6399 | 3721.7000 | 3.7217 | 2.247 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 01/08/2024 | 12.28 Call | Bond Future | 1484.6200 | 1.4846 | 1400.9600 | 1.4010 | 5.635 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 01/08/2024 | 12.28 Put | Bond Future | 3709.0300 | 3.7090 | 3792.2600 | 3.7923 | 2.244 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 07/11/2024 | | Bond Future | 12.8068 | 73.6782 | 12.8386 | 73.5075 | 0.248 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 07/11/2024 | 12.91 Call | Bond Future | 3783.7200 | 3.7837 | 3669.8300 | 3.6698 | 3.010 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 07/11/2024 | 12.91 Put | Bond Future | 3232.6500 | 3.2327 | 3289.3800 | 3.2894 | 1.755 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 07/11/2024 | 12.92 Call | Bond Future | 3813.9700 | 3.8140 | 3699.6600 | 3.6997 | 2.997 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 07/11/2024 | 12.92 Put | Bond Future | 3209.9000 | 3.2099 | 3266.2100 | 3.2662 | 1.754 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 07/11/2024 | 12.90 Call | Bond Future | 3753.5600 | 3.7536 | 3640.0900 | 3.6401 | 3.023 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 07/11/2024 | 12.90 Put | Bond Future | 3255.5600 | 3.2556 | 3312.7100 | 3.3127 | 1.755 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 06/02/2025 | | Bond Future | 12.9433 | 70.8615 | 12.9764 | 70.6876 | 0.255 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 06/02/2025 | 13.02 Call | Bond Future | 3550.3600 | 3.5504 | 3442.0000 | 3.4420 | 3.052 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 06/02/2025 | 13.02 Put | Bond Future | 3147.9500 | 3.1480 | 3213.5500 | 3.2136 | 2.084 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 08/05/2025 | | Bond Future | 13.0986 | 72.3205 | 13.1330 | 72.1433 | 0.262 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 08/05/2025 | 12.72 Call | Bond Future | 2884.6700 | 2.8847 | 2794.1200 | 2.7941 | 3.139 | 0.0000 | 0.0000 |
| 2024/03/04 | 2044 | 08/05/2025 | 12.72 Put | Bond Future | 4888.9600 | 4.8890 | 4975.6400 | 4.9756 | 1.773 | 0.0000 | 0.0000 |
| 2024/03/04 | 2046 | 02/05/2024 | | Bond Future | 113.7187 | 113.7187 | 113.5329 | 113.5329 | 0.163 | 0.0000 | 0.0000 |
| 2024/03/04 | 2046 | 01/08/2024 | | Bond Future | 116.2436 | 116.2436 | 116.0538 | 116.0538 | 0.163 | 0.0000 | 0.0000 |
| 2024/03/04 | 2046 | 07/11/2024 | | Bond Future | 116.8079 | 116.8079 | 116.6139 | 116.6139 | 0.166 | 0.0000 | 0.0000 |
| 2024/03/04 | 2046 | 06/02/2025 | | Bond Future | 119.3252 | 119.3252 | 119.1273 | 119.1273 | 0.166 | 0.0000 | 0.0000 |
| 2024/03/04 | 2046 | 06/02/2025 | 114.01 Call | Bond Future | 5315.1600 | 5.3152 | 5117.3300 | 5.1173 | 3.722 | 0.0000 | 0.0000 |
| 2024/03/04 | 2046 | 06/02/2025 | 114.01 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 2046 | 08/05/2025 | | Bond Future | 119.5752 | 119.5752 | 119.3739 | 119.3739 | 0.168 | 0.0000 | 0.0000 |
| 2024/03/04 | 2046 | 08/05/2025 | 121.97 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 2046 | 08/05/2025 | 121.97 Put | Bond Future | 2394.7800 | 2.3948 | 2596.1300 | 2.5961 | 8.408 | 0.0000 | 0.0000 |
| 2024/03/04 | 2050 | 02/05/2024 | | Bond Future | 115.5604 | 115.5604 | 115.1588 | 115.1588 | 0.348 | 0.0000 | 0.0000 |
| 2024/03/04 | 2050 | 01/08/2024 | | Bond Future | 115.8300 | 115.8300 | 115.4197 | 115.4197 | 0.354 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/04 | 2050 | 07/11/2024 | | Bond Future | 118.5815 | 118.5815 | 118.1616 | 118.1616 | 0.354 | 0.0000 | 0.0000 |
| 2024/03/04 | 2050 | 06/02/2025 | | Bond Future | 118.7820 | 118.7820 | 118.3535 | 118.3535 | 0.361 | 0.0000 | 0.0000 |
| 2024/03/04 | 2050 | 06/02/2025 | 115.60 Call | Bond Future | 3181.9500 | 3.1820 | 2753.4900 | 2.7535 | 13.465 | 0.0000 | 0.0000 |
| 2024/03/04 | 2050 | 06/02/2025 | 115.60 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 2050 | 08/05/2025 | | Bond Future | 121.2649 | 121.2649 | 120.8280 | 120.8280 | 0.360 | 0.0000 | 0.0000 |
| 2024/03/04 | 2050 | 08/05/2025 | 121.16 Call | Bond Future | 104.9200 | 0.1049 | 0.0000 | 0.0000 | (100.000) | 0.0000 | 0.0000 |
| 2024/03/04 | 2050 | 08/05/2025 | 121.16 Put | Bond Future | 0.0000 | 0.0000 | 332.0200 | 0.3320 | 100.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 8607 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 8608 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | 8657 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | AL37 | 02/05/2024 | | Index Future | 951.1800 | 951.1800 | 951.6000 | 951.6000 | 0.044 | 0.0000 | 0.0000 |
| 2024/03/04 | AL37 | 01/08/2024 | | Index Future | 972.0690 | 972.0690 | 972.4990 | 972.4990 | 0.044 | 0.0000 | 0.0000 |
| 2024/03/04 | AL37 | 07/11/2024 | | Index Future | 994.9230 | 994.9230 | 995.3720 | 995.3720 | 0.045 | 0.0000 | 0.0000 |
| 2024/03/04 | AL37 | 06/02/2025 | | Index Future | 1016.1610 | 1016.1610 | 1016.6300 | 1016.6300 | 0.046 | 0.0000 | 0.0000 |
| 2024/03/04 | AL37 | 08/05/2025 | | Index Future | 1037.2270 | 1037.2270 | 1037.7200 | 1037.7200 | 0.048 | 0.0000 | 0.0000 |
| 2024/03/04 | AL7T | 02/05/2024 | | Index Future | 1102.3830 | 1102.3830 | 1102.1860 | 1102.1860 | 0.018 | 0.0000 | 0.0000 |
| 2024/03/04 | AL7T | 01/08/2024 | | Index Future | 1126.5930 | 1126.5930 | 1126.3930 | 1126.3930 | 0.018 | 0.0000 | 0.0000 |
| 2024/03/04 | AL7T | 07/11/2024 | | Index Future | 1153.0800 | 1153.0800 | 1152.8850 | 1152.8850 | 0.017 | 0.0000 | 0.0000 |
| 2024/03/04 | AL7T | 06/02/2025 | | Index Future | 1177.6940 | 1177.6940 | 1177.5080 | 1177.5080 | 0.016 | 0.0000 | 0.0000 |
| 2024/03/04 | AL7T | 08/05/2025 | | Index Future | 1202.1090 | 1202.1090 | 1201.9340 | 1201.9340 | 0.015 | 0.0000 | 0.0000 |
| 2024/03/04 | ALBI | 02/05/2024 | | Index Future | 956.3550 | 956.3550 | 955.7100 | 955.7100 | 0.067 | 0.0000 | 0.0000 |
| 2024/03/04 | ALBI | 01/08/2024 | | Index Future | 977.3580 | 977.3580 | 976.7000 | 976.7000 | 0.067 | 0.0000 | 0.0000 |
| 2024/03/04 | ALBI | 07/11/2024 | | Index Future | 1000.3360 | 1000.3360 | 999.6710 | 999.6710 | 0.066 | 0.0000 | 0.0000 |
| 2024/03/04 | ALBI | 06/02/2025 | | Index Future | 1021.6890 | 1021.6890 | 1021.0210 | 1021.0210 | 0.065 | 0.0000 | 0.0000 |
| 2024/03/04 | ALBI | 08/05/2025 | | Index Future | 1042.8700 | 1042.8700 | 1042.2020 | 1042.2020 | 0.064 | 0.0000 | 0.0000 |
| 2024/03/04 | C002 | 31/03/2032 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | C007 | 31/01/2037 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | C025 | 31/01/2025 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | C030 | 31/01/2030 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | C035 | 28/02/2035 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | C038 | 31/01/2038 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | C040 | 06/10/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/04 | C040 | 31/01/2040 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | C044 | 31/01/2044 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | C048 | 28/02/2048 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | C050 | 31/12/2050 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | C186 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | C202 | 07/12/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | C209 | 31/03/2036 | | Price Contribution | 6.2500 | 93.7500 | 6.2500 | 93.7500 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | C210 | 31/03/2028 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | C213 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | C214 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | C253 | 31/03/2053 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | C219 | 31/03/2029 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | C303 | 14/08/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | C303 | 28/02/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | C333 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | C431 | 31/01/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | C442 | 25/04/2042 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | C446 | 31/03/2046 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | CI43 | 31/01/2043 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | CI58 | 31/01/2058 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | CS26 | 02/04/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | CS33 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/03/04 | ES33 | 02/05/2024 | | Bond Future | 12.5604 | 73.6569 | 12.5794 | 73.5742 | 0.151 | 0.0000 | 0.0000 |
| 2024/03/04 | ES33 | 01/08/2024 | | Bond Future | 12.7039 | 75.2923 | 12.7236 | 75.2078 | 0.156 | 0.0000 | 0.0000 |
| 2024/03/04 | ES33 | 07/11/2024 | | Bond Future | 12.8765 | 73.2775 | 12.8972 | 73.1912 | 0.161 | 0.0000 | 0.0000 |
| 2024/03/04 | ES33 | 06/02/2025 | | Bond Future | 13.0613 | 74.8549 | 13.0829 | 74.7671 | 0.165 | 0.0000 | 0.0000 |
| 2024/03/04 | ES33 | 06/02/2025 | 13.34 Call | Bond Future | 1123.3500 | 1.1234 | 1035.5000 | 1.0355 | 7.820 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/03/04 | ES33 | 06/02/2025 | 13.34 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | ES33 | 08/05/2025 | | Bond Future | 13.2631 | 72.6141 | 13.2857 | 72.5247 | 0.170 | 0.0000 | 0.0000 |
| 2024/03/04 | ES33 | 08/05/2025 | 12.73 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | ES33 | 08/05/2025 | 12.73 Put | Bond Future | 2157.9300 | 2.1579 | 2247.2800 | 2.2473 | 4.141 | 0.0000 | 0.0000 |
| 2024/03/04 | ES42 | 02/05/2024 | | Bond Future | 13.0991 | 68.7526 | 13.1335 | 68.5792 | 0.262 | 0.0000 | 0.0000 |
| 2024/03/04 | ES42 | 01/08/2024 | | Bond Future | 13.2343 | 70.2791 | 13.2701 | 70.1019 | 0.270 | 0.0000 | 0.0000 |
| 2024/03/04 | ES42 | 07/11/2024 | | Bond Future | 13.3927 | 67.6794 | 13.4300 | 67.4981 | 0.279 | 0.0000 | 0.0000 |
| 2024/03/04 | ES42 | 06/02/2025 | | Bond Future | 13.5535 | 69.1341 | 13.5923 | 68.9493 | 0.286 | 0.0000 | 0.0000 |
| 2024/03/04 | ES42 | 06/02/2025 | 13.71 Call | Bond Future | 740.5900 | 0.7406 | 555.7700 | 0.5558 | 24.956 | 0.0000 | 0.0000 |
| 2024/03/04 | ES42 | 06/02/2025 | 13.71 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | ES42 | 08/05/2025 | | Bond Future | 13.7338 | 66.3070 | 13.7743 | 66.1187 | 0.294 | 0.0000 | 0.0000 |
| 2024/03/04 | ES42 | 08/05/2025 | 13.25 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | ES42 | 08/05/2025 | 13.25 Put | Bond Future | 2323.8900 | 2.3239 | 2512.2200 | 2.5122 | 8.104 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 02/05/2024 | | GOVI | 942.3630 | 942.3630 | 941.7900 | 941.7900 | 0.061 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 02/05/2024 | 950.98 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 02/05/2024 | 950.98 Put | GOVI | 86170.0000 | 8.6170 | 91900.0000 | 9.1900 | 6.650 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 02/05/2024 | 950.99 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 02/05/2024 | 950.99 Put | GOVI | 86270.0000 | 8.6270 | 92000.0000 | 9.2000 | 6.642 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 02/05/2024 | 950.97 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 02/05/2024 | 950.97 Put | GOVI | 86070.0000 | 8.6070 | 91800.0000 | 9.1800 | 6.657 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 01/08/2024 | 943.38 Call | GOVI | 196790.0000 | 19.6790 | 190950.0000 | 19.0950 | 2.968 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 01/08/2024 | 943.38 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 01/08/2024 | 943.39 Call | GOVI | 196690.0000 | 19.6690 | 190850.0000 | 19.0850 | 2.969 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 01/08/2024 | 943.39 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 01/08/2024 | 943.37 Call | GOVI | 196890.0000 | 19.6890 | 191050.0000 | 19.1050 | 2.966 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 01/08/2024 | 943.37 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 01/08/2024 | | GOVI | 963.0590 | 963.0590 | 962.4750 | 962.4750 | 0.061 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 07/11/2024 | | GOVI | 985.7010 | 985.7010 | 985.1110 | 985.1110 | 0.060 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 07/11/2024 | 948.79 Call | GOVI | 369110.0000 | 36.9110 | 363210.0000 | 36.3210 | 1.598 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 07/11/2024 | 948.79 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 07/11/2024 | 948.80 Call | GOVI | 369010.0000 | 36.9010 | 363110.0000 | 36.3110 | 1.599 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 07/11/2024 | 948.80 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 07/11/2024 | 948.78 Call | GOVI | 369210.0000 | 36.9210 | 363310.0000 | 36.3310 | 1.598 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 07/11/2024 | 948.78 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 06/02/2025 | | GOVI | 1006.7420 | 1006.7420 | 1006.1510 | 1006.1510 | 0.059 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 06/02/2025 | 972.00 Call | GOVI | 347420.0000 | 34.7420 | 341510.0000 | 34.1510 | 1.701 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 06/02/2025 | 972.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 08/05/2025 | | GOVI | 1027.6130 | 1027.6130 | 1027.0230 | 1027.0230 | 0.057 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|----------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/04 | GOVI | 08/05/2025 | 1,022. Call 00 | GOVI | 56130.0000 | 5.6130 | 50230.0000 | 5.0230 | 10.511 | 0.0000 | 0.0000 |
| 2024/03/04 | GOVI | 08/05/2025 | 1,022. Put 00 | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | GVIX | 01/01/2029 | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | IGOV | 02/05/2024 | | Index Future | 348.4350 | 348.4350 | 347.6010 | 347.6010 | 0.239 | 0.0000 | 0.0000 |
| 2024/03/04 | IGOV | 01/08/2024 | | Index Future | 356.1720 | 356.1720 | 355.3200 | 355.3200 | 0.239 | 0.0000 | 0.0000 |
| 2024/03/04 | IGOV | 07/11/2024 | | Index Future | 364.6340 | 364.6340 | 363.7650 | 363.7650 | 0.238 | 0.0000 | 0.0000 |
| 2024/03/04 | IGOV | 06/02/2025 | | Index Future | 372.4980 | 372.4980 | 371.6150 | 371.6150 | 0.237 | 0.0000 | 0.0000 |
| 2024/03/04 | IGOV | 08/05/2025 | | Index Future | 380.3000 | 380.3000 | 379.4030 | 379.4030 | 0.236 | 0.0000 | 0.0000 |
| 2024/03/04 | IS10 | 17/12/2025 | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | IS10 | 16/03/2026 | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | IS10 | 15/06/2026 | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | IS10 | 21/09/2026 | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | IS10 | 21/12/2026 | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | IS10 | 15/03/2027 | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | IS10 | 21/06/2027 | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | IS10 | 20/09/2027 | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | IS10 | 20/12/2027 | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | IS10 | 22/03/2028 | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | IS10 | 20/06/2028 | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | IS10 | 19/09/2028 | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | J186 | 21/12/2026 | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | JBAF | 21/02/2024 | | Jibar Tradeable Future | 8.3560 | 8.3560 | 8.3560 | 91.6440 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | JBAF | 20/03/2024 | | Jibar Tradeable Future | 8.3650 | 91.6350 | 8.3510 | 91.6490 | 0.167 | 0.0000 | 0.0000 |
| 2024/03/04 | JBAF | 17/04/2024 | | Jibar Tradeable Future | 8.3390 | 91.6610 | 8.3580 | 91.6420 | 0.228 | 0.0000 | 0.0000 |
| 2024/03/04 | JBAF | 15/05/2024 | | Jibar Tradeable Future | 8.3280 | 91.6720 | 8.3290 | 91.6710 | 0.012 | 0.0000 | 0.0000 |
| 2024/03/04 | JBAF | 19/06/2024 | | Jibar Tradeable Future | 8.3200 | 91.6800 | 8.3140 | 91.6860 | 0.072 | 0.0000 | 0.0000 |
| 2024/03/04 | JBAF | 17/07/2024 | | Jibar Tradeable Future | 8.2960 | 91.7040 | 8.2450 | 91.7550 | 0.615 | 0.0000 | 0.0000 |
| 2024/03/04 | JBAF | 21/08/2024 | | Jibar Tradeable Future | 8.2570 | 91.7430 | 8.2350 | 91.7650 | 0.266 | 0.0000 | 0.0000 |
| 2024/03/04 | JBAF | 18/09/2024 | | Jibar Tradeable Future | 8.2180 | 91.7820 | 8.0630 | 91.9370 | 1.886 | 0.0000 | 0.0000 |
| 2024/03/04 | JBAF | 18/12/2024 | | Jibar Tradeable Future | 7.9880 | 92.0120 | 7.7560 | 92.2440 | 2.904 | 0.0000 | 0.0000 |
| 2024/03/04 | JBAF | 19/03/2025 | | Jibar Tradeable Future | 7.8680 | 92.1320 | 7.6250 | 92.3750 | 3.088 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/03/04 | JBAF | 18/06/2025 | | Jibar Tradeable Future | 7.7970 | 92.2030 | 7.5230 | 92.4770 | 3.514 | 0.0000 | 0.0000 |
| 2024/03/04 | JBAF | 17/09/2025 | | Jibar Tradeable Future | 7.7990 | 92.2010 | 7.5750 | 92.4250 | 2.872 | 0.0000 | 0.0000 |
| 2024/03/04 | JBAF | 17/12/2025 | | Jibar Tradeable Future | 7.8700 | 92.1300 | 7.6370 | 92.3630 | 2.961 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 02/05/2024 | | Bond Future | 11.7355 | 84.3530 | 11.7548 | 84.2505 | 0.165 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 02/05/2024 | 11.20 Call | Bond Future | 393.3100 | 0.3933 | 349.3000 | 0.3493 | 11.190 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 02/05/2024 | 11.20 Put | Bond Future | 3297.1500 | 3.2972 | 3355.6000 | 3.3556 | 1.773 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 02/05/2024 | 11.21 Call | Bond Future | 405.7400 | 0.4057 | 360.8700 | 0.3609 | 11.059 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 02/05/2024 | 11.21 Put | Bond Future | 3254.0700 | 3.2541 | 3311.6600 | 3.3117 | 1.770 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 02/05/2024 | 11.19 Call | Bond Future | 381.1500 | 0.3812 | 338.0000 | 0.3380 | 11.321 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 02/05/2024 | 11.19 Put | Bond Future | 3340.5600 | 3.3406 | 3399.8700 | 3.3999 | 1.775 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 01/08/2024 | 11.80 Call | Bond Future | 2245.3700 | 2.2454 | 2170.3900 | 2.1704 | 3.339 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 01/08/2024 | 11.80 Put | Bond Future | 2454.7600 | 2.4548 | 2484.4300 | 2.4844 | 1.209 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 01/08/2024 | 11.81 Call | Bond Future | 2272.9700 | 2.2730 | 2197.5800 | 2.1976 | 3.317 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 01/08/2024 | 11.81 Put | Bond Future | 2430.2400 | 2.4302 | 2459.5000 | 2.4595 | 1.204 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 01/08/2024 | 11.79 Call | Bond Future | 2217.7100 | 2.2177 | 2143.1400 | 2.1431 | 3.362 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 01/08/2024 | 11.79 Put | Bond Future | 2479.2600 | 2.4793 | 2509.3400 | 2.5093 | 1.213 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 01/08/2024 | | Bond Future | 11.8402 | 86.2055 | 11.8604 | 86.1008 | 0.170 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 07/11/2024 | | Bond Future | 11.9693 | 83.7156 | 11.9903 | 83.6087 | 0.176 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 07/11/2024 | 12.18 Call | Bond Future | 3812.5100 | 3.8125 | 3732.3700 | 3.7324 | 2.102 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 07/11/2024 | 12.18 Put | Bond Future | 2750.4700 | 2.7505 | 2777.2700 | 2.7773 | 0.974 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 07/11/2024 | 12.19 Call | Bond Future | 3842.1400 | 3.8421 | 3761.7500 | 3.7618 | 2.092 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 07/11/2024 | 12.19 Put | Bond Future | 2730.1800 | 2.7302 | 2756.7300 | 2.7567 | 0.972 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 07/11/2024 | 12.17 Call | Bond Future | 3782.7100 | 3.7827 | 3702.8200 | 3.7028 | 2.112 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 07/11/2024 | 12.17 Put | Bond Future | 2770.6300 | 2.7706 | 2797.6800 | 2.7977 | 0.976 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 06/02/2025 | | Bond Future | 12.1089 | 85.4995 | 12.1308 | 85.3906 | 0.181 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 06/02/2025 | 12.41 Call | Bond Future | 3951.4800 | 3.9515 | 3873.6200 | 3.8736 | 1.970 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 06/02/2025 | 12.41 Put | Bond Future | 2473.1300 | 2.4731 | 2504.1600 | 2.5042 | 1.255 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 08/05/2025 | | Bond Future | 12.2594 | 82.7499 | 12.2822 | 82.6392 | 0.186 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 08/05/2025 | 11.78 Call | Bond Future | 2381.8300 | 2.3818 | 2325.1500 | 2.3252 | 2.380 | 0.0000 | 0.0000 |
| 2024/03/04 | R035 | 08/05/2025 | 11.78 Put | Bond Future | 4759.0500 | 4.7591 | 4813.0600 | 4.8131 | 1.135 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 02/05/2024 | 13.03 Call | Bond Future | 5078.0500 | 5.0781 | 4775.7700 | 4.7758 | 5.953 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 02/05/2024 | 13.03 Put | Bond Future | 593.1300 | 0.5931 | 621.3800 | 0.6214 | 4.763 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 02/05/2024 | 13.04 Call | Bond Future | 5133.6000 | 5.1336 | 4830.5400 | 4.8305 | 5.903 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 02/05/2024 | 13.04 Put | Bond Future | 581.2600 | 0.5813 | 608.7300 | 0.6087 | 4.726 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 02/05/2024 | 13.02 Call | Bond Future | 5022.5300 | 5.0225 | 4721.0400 | 4.7210 | 6.003 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 02/05/2024 | 13.02 Put | Bond Future | 605.1300 | 0.6051 | 634.1700 | 0.6342 | 4.799 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 02/05/2024 | | Bond Future | 12.3948 | 95.1287 | 12.4397 | 94.7982 | 0.362 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/04 | R053 | 01/08/2024 | 13.14 Call | Bond Future | 6066.3700 | 6.0664 | 5797.9900 | 5.7980 | 4.424 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 01/08/2024 | 13.14 Put | Bond Future | 1646.1500 | 1.6462 | 1715.4900 | 1.7155 | 4.212 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 01/08/2024 | 13.15 Call | Bond Future | 6115.3200 | 6.1153 | 5846.1600 | 5.8462 | 4.401 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 01/08/2024 | 13.15 Put | Bond Future | 1628.7400 | 1.6287 | 1697.3000 | 1.6973 | 4.209 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 01/08/2024 | 13.13 Call | Bond Future | 6017.3000 | 6.0173 | 5749.6900 | 5.7497 | 4.447 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 01/08/2024 | 13.13 Put | Bond Future | 1663.5400 | 1.6635 | 1733.6500 | 1.7337 | 4.215 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 01/08/2024 | | Bond Future | 12.5038 | 97.2179 | 12.5504 | 96.8802 | 0.373 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 07/11/2024 | | Bond Future | 12.6301 | 93.6295 | 12.6787 | 93.2841 | 0.385 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 07/11/2024 | 12.80 Call | Bond Future | 5024.0600 | 5.0241 | 4804.2600 | 4.8043 | 4.375 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 07/11/2024 | 12.80 Put | Bond Future | 3827.1400 | 3.8271 | 3952.7400 | 3.9527 | 3.282 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 07/11/2024 | 12.81 Call | Bond Future | 5064.8700 | 5.0649 | 4844.2100 | 4.8442 | 4.357 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 07/11/2024 | 12.81 Put | Bond Future | 3798.3900 | 3.7984 | 3923.1300 | 3.9231 | 3.284 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 07/11/2024 | 12.79 Call | Bond Future | 4983.3800 | 4.9834 | 4764.4400 | 4.7644 | 4.393 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 07/11/2024 | 12.79 Put | Bond Future | 3856.1100 | 3.8561 | 3982.5700 | 3.9826 | 3.279 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 06/02/2025 | | Bond Future | 12.7601 | 95.6227 | 12.8107 | 95.2704 | 0.396 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 06/02/2025 | 12.94 Call | Bond Future | 4979.0900 | 4.9791 | 4762.2600 | 4.7623 | 4.355 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 06/02/2025 | 12.94 Put | Bond Future | 3736.6400 | 3.7366 | 3872.1500 | 3.8722 | 3.627 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 08/05/2025 | | Bond Future | 12.9040 | 91.7247 | 12.9567 | 91.3655 | 0.408 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 08/05/2025 | 12.64 Call | Bond Future | 3967.3100 | 3.9673 | 3785.7800 | 3.7858 | 4.576 | 0.0000 | 0.0000 |
| 2024/03/04 | R053 | 08/05/2025 | 12.64 Put | Bond Future | 5809.8400 | 5.8098 | 5987.5500 | 5.9876 | 3.059 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 02/05/2024 | | Bond Future | 8.9780 | 107.4255 | 8.9724 | 107.4388 | 0.063 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 02/05/2024 | 8.00 Call | Bond Future | 3.2200 | 0.0032 | 2.7500 | 0.0028 | 14.596 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 02/05/2024 | 8.00 Put | Bond Future | 2328.9000 | 2.3289 | 2315.1600 | 2.3152 | 0.590 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 02/05/2024 | 8.01 Call | Bond Future | 3.5400 | 0.0035 | 3.0300 | 0.0030 | 14.407 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 02/05/2024 | 8.01 Put | Bond Future | 2305.1000 | 2.3051 | 2291.3200 | 2.2913 | 0.598 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 02/05/2024 | 7.99 Call | Bond Future | 3.0500 | 0.0031 | 2.5900 | 0.0026 | 15.082 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 02/05/2024 | 7.99 Put | Bond Future | 2352.8500 | 2.3529 | 2339.1200 | 2.3391 | 0.584 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 02/05/2024 | 10.40 Call | Bond Future | 3287.4500 | 3.2875 | 3297.5400 | 3.2975 | 0.307 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 02/05/2024 | 10.40 Put | Bond Future | 20.7200 | 0.0207 | 17.5400 | 0.0175 | 15.347 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 02/05/2024 | 9.73 Put | Bond Future | 100.7300 | 0.1007 | 91.2200 | 0.0912 | 9.441 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 02/05/2024 | 9.73 Call | Bond Future | 1844.8600 | 1.8449 | 1848.6200 | 1.8486 | 0.204 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 01/08/2024 | 8.69 Call | Bond Future | 468.7700 | 0.4688 | 466.9000 | 0.4669 | 0.399 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 01/08/2024 | 8.69 Put | Bond Future | 1100.2700 | 1.1003 | 1084.8100 | 1.0848 | 1.405 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 01/08/2024 | 8.70 Call | Bond Future | 478.2000 | 0.4782 | 476.3600 | 0.4764 | 0.385 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 01/08/2024 | 8.70 Put | Bond Future | 1088.1200 | 1.0881 | 1072.6900 | 1.0727 | 1.418 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 01/08/2024 | 8.68 Call | Bond Future | 459.1800 | 0.4592 | 457.3000 | 0.4573 | 0.409 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 01/08/2024 | 8.68 Put | Bond Future | 1112.2600 | 1.1123 | 1096.7900 | 1.0968 | 1.391 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 01/08/2024 | | Bond Future | 8.9838 | 104.4764 | 8.9774 | 104.4900 | 0.071 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/03/04 | R186 | 07/11/2024 | | Bond Future | 9.0009 | 106.9311 | 8.9935 | 106.9453 | 0.082 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 07/11/2024 | 9.14 Call | Bond Future | 1169.5300 | 1.1695 | 1171.1500 | 1.1712 | 0.139 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 07/11/2024 | 9.14 Put | Bond Future | 903.3100 | 0.9033 | 890.7300 | 0.8907 | 1.393 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 07/11/2024 | 9.15 Call | Bond Future | 1181.9000 | 1.1819 | 1183.5600 | 1.1836 | 0.140 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 07/11/2024 | 9.15 Put | Bond Future | 896.5800 | 0.8966 | 884.0400 | 0.8840 | 1.399 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 07/11/2024 | 9.13 Call | Bond Future | 1157.5500 | 1.1576 | 1159.1300 | 1.1591 | 0.136 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 07/11/2024 | 9.13 Put | Bond Future | 910.4400 | 0.9104 | 897.8200 | 0.8978 | 1.386 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 06/02/2025 | | Bond Future | 9.0562 | 103.8944 | 9.0475 | 103.9093 | 0.097 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 06/02/2025 | 9.03 Call | Bond Future | 1050.4200 | 1.0504 | 1053.1700 | 1.0532 | 0.262 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 06/02/2025 | 9.03 Put | Bond Future | 1095.1400 | 1.0951 | 1082.9600 | 1.0830 | 1.112 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 08/05/2025 | | Bond Future | 9.1789 | 106.0382 | 9.1683 | 106.0540 | 0.116 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 08/05/2025 | 8.47 Call | Bond Future | 504.8300 | 0.5048 | 507.1000 | 0.5071 | 0.450 | 0.0000 | 0.0000 |
| 2024/03/04 | R186 | 08/05/2025 | 8.47 Put | Bond Future | 1564.7000 | 1.5647 | 1551.2100 | 1.5512 | 0.862 | 0.0000 | 0.0000 |
| 2024/03/04 | R202 | 02/05/2024 | | Bond Future | 259.6780 | 259.6780 | 259.7555 | 259.7555 | 0.030 | 0.0000 | 0.0000 |
| 2024/03/04 | R202 | 01/08/2024 | | Bond Future | 260.3666 | 260.3666 | 260.4458 | 260.4458 | 0.030 | 0.0000 | 0.0000 |
| 2024/03/04 | R202 | 07/11/2024 | | Bond Future | 266.5515 | 266.5515 | 266.6335 | 266.6335 | 0.031 | 0.0000 | 0.0000 |
| 2024/03/04 | R202 | 06/02/2025 | | Bond Future | 267.0877 | 267.0877 | 267.1723 | 267.1723 | 0.032 | 0.0000 | 0.0000 |
| 2024/03/04 | R202 | 06/02/2025 | 266.79 Call | Bond Future | 297.6600 | 0.2977 | 382.3300 | 0.3823 | 28.445 | 0.0000 | 0.0000 |
| 2024/03/04 | R202 | 06/02/2025 | 266.79 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | R202 | 08/05/2025 | | Bond Future | 272.6721 | 272.6721 | 272.7597 | 272.7597 | 0.032 | 0.0000 | 0.0000 |
| 2024/03/04 | R202 | 08/05/2025 | 272.31 Call | Bond Future | 362.1400 | 0.3621 | 449.6900 | 0.4497 | 24.176 | 0.0000 | 0.0000 |
| 2024/03/04 | R202 | 08/05/2025 | 272.31 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 02/05/2024 | | Bond Future | 11.8641 | 65.3049 | 11.8834 | 65.2148 | 0.163 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 02/05/2024 | 11.18 Call | Bond Future | 199.3100 | 0.1993 | 172.3300 | 0.1723 | 13.537 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 02/05/2024 | 11.18 Put | Bond Future | 3500.7100 | 3.5007 | 3563.7400 | 3.5637 | 1.800 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 02/05/2024 | 11.19 Call | Bond Future | 206.5300 | 0.2065 | 178.8900 | 0.1789 | 13.383 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 02/05/2024 | 11.19 Put | Bond Future | 3458.0300 | 3.4580 | 3520.4000 | 3.5204 | 1.804 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 02/05/2024 | 11.17 Call | Bond Future | 192.2800 | 0.1923 | 165.9600 | 0.1660 | 13.688 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 02/05/2024 | 11.17 Put | Bond Future | 3543.6400 | 3.5436 | 3607.3300 | 3.6073 | 1.797 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 01/08/2024 | | Bond Future | 11.9646 | 66.7391 | 11.9846 | 66.6471 | 0.167 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 01/08/2024 | 11.79 Call | Bond Future | 1577.5500 | 1.5776 | 1517.7000 | 1.5177 | 3.794 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 01/08/2024 | 11.79 Put | Bond Future | 2386.8500 | 2.3869 | 2418.9600 | 2.4190 | 1.345 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 01/08/2024 | 11.80 Call | Bond Future | 1599.8400 | 1.5998 | 1539.5800 | 1.5396 | 3.767 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 01/08/2024 | 11.80 Put | Bond Future | 2362.4100 | 2.3624 | 2394.1100 | 2.3941 | 1.342 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 01/08/2024 | 11.78 Call | Bond Future | 1555.4300 | 1.5554 | 1495.9800 | 1.4960 | 3.822 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 01/08/2024 | 11.78 Put | Bond Future | 2411.5000 | 2.4115 | 2444.0100 | 2.4440 | 1.348 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 07/11/2024 | | Bond Future | 12.0823 | 65.1501 | 12.1032 | 65.0561 | 0.172 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 07/11/2024 | 12.22 Call | Bond Future | 3109.7600 | 3.1098 | 3041.0700 | 3.0411 | 2.209 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/04 | R209 | 07/11/2024 | 12.22 Put | Bond Future | 2491.7000 | 2.4917 | 2516.9700 | 2.5170 | 1.014 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 07/11/2024 | 12.23 Call | Bond Future | 3135.4900 | 3.1355 | 3066.5600 | 3.0666 | 2.198 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 07/11/2024 | 12.23 Put | Bond Future | 2472.8500 | 2.4729 | 2497.8800 | 2.4979 | 1.012 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 07/11/2024 | 12.21 Call | Bond Future | 3084.1200 | 3.0841 | 3015.6700 | 3.0157 | 2.219 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 07/11/2024 | 12.21 Put | Bond Future | 2510.6900 | 2.5107 | 2536.2000 | 2.5362 | 1.016 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 06/02/2025 | | Bond Future | 12.2057 | 66.5378 | 12.2272 | 66.4422 | 0.176 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 06/02/2025 | 12.44 Call | Bond Future | 3250.7200 | 3.2507 | 3183.7200 | 3.1837 | 2.061 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 06/02/2025 | 12.44 Put | Bond Future | 2220.8400 | 2.2208 | 2249.4600 | 2.2495 | 1.289 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 08/05/2025 | | Bond Future | 12.3442 | 64.7557 | 12.3665 | 64.6584 | 0.181 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 08/05/2025 | 11.89 Call | Bond Future | 2135.2200 | 2.1352 | 2084.6800 | 2.0847 | 2.367 | 0.0000 | 0.0000 |
| 2024/03/04 | R209 | 08/05/2025 | 11.89 Put | Bond Future | 4159.3300 | 4.1593 | 4206.0800 | 4.2061 | 1.124 | 0.0000 | 0.0000 |
| 2024/03/04 | R210 | 02/05/2024 | | Bond Future | 233.4320 | 233.4320 | 233.4048 | 233.4048 | 0.012 | 0.0000 | 0.0000 |
| 2024/03/04 | R210 | 01/08/2024 | | Bond Future | 238.6149 | 238.6149 | 238.5873 | 238.5873 | 0.012 | 0.0000 | 0.0000 |
| 2024/03/04 | R210 | 07/11/2024 | | Bond Future | 240.9531 | 240.9531 | 240.9255 | 240.9255 | 0.011 | 0.0000 | 0.0000 |
| 2024/03/04 | R210 | 06/02/2025 | | Bond Future | 246.1465 | 246.1465 | 246.1194 | 246.1194 | 0.011 | 0.0000 | 0.0000 |
| 2024/03/04 | R210 | 06/02/2025 | 239.61 Call | Bond Future | 6536.5400 | 6.5365 | 6509.4000 | 6.5094 | 0.415 | 0.0000 | 0.0000 |
| 2024/03/04 | R210 | 06/02/2025 | 239.61 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | R210 | 08/05/2025 | | Bond Future | 247.8925 | 247.8925 | 247.8659 | 247.8659 | 0.011 | 0.0000 | 0.0000 |
| 2024/03/04 | R210 | 08/05/2025 | 248.03 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | R210 | 08/05/2025 | 248.03 Put | Bond Future | 137.5100 | 0.1375 | 164.0800 | 0.1641 | 19.322 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 02/05/2024 | 10.29 Call | Bond Future | 444.3500 | 0.4444 | 435.9700 | 0.4360 | 1.886 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 02/05/2024 | 10.29 Put | Bond Future | 2044.3000 | 2.0443 | 1988.4800 | 1.9885 | 2.731 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 02/05/2024 | 10.30 Call | Bond Future | 458.0300 | 0.4580 | 449.6700 | 0.4497 | 1.825 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 02/05/2024 | 10.30 Put | Bond Future | 2014.7700 | 2.0148 | 1958.9700 | 1.9590 | 2.770 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 02/05/2024 | 10.28 Call | Bond Future | 430.9400 | 0.4309 | 422.5500 | 0.4226 | 1.947 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 02/05/2024 | 10.28 Put | Bond Future | 2074.1200 | 2.0741 | 2018.2900 | 2.0183 | 2.692 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 02/05/2024 | | Bond Future | 10.6647 | 83.8508 | 10.6534 | 83.8982 | 0.105 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 01/08/2024 | | Bond Future | 10.7445 | 85.6923 | 10.7327 | 85.7408 | 0.110 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 01/08/2024 | 10.87 Call | Bond Future | 2057.4400 | 2.0574 | 2067.0100 | 2.0670 | 0.465 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 01/08/2024 | 10.87 Put | Bond Future | 1543.9900 | 1.5440 | 1505.0700 | 1.5051 | 2.521 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 01/08/2024 | 10.88 Call | Bond Future | 2081.2800 | 2.0813 | 2091.0300 | 2.0910 | 0.468 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 01/08/2024 | 10.88 Put | Bond Future | 1527.0900 | 1.5271 | 1488.3500 | 1.4884 | 2.537 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 01/08/2024 | 10.86 Call | Bond Future | 2033.5000 | 2.0335 | 2042.9000 | 2.0429 | 0.462 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 01/08/2024 | 10.86 Put | Bond Future | 1560.8200 | 1.5608 | 1521.7300 | 1.5217 | 2.504 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 07/11/2024 | | Bond Future | 10.8502 | 84.1445 | 10.8377 | 84.1944 | 0.115 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 07/11/2024 | 11.22 Call | Bond Future | 3186.1000 | 3.1861 | 3202.7300 | 3.2027 | 0.522 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 07/11/2024 | 11.22 Put | Bond Future | 1729.8100 | 1.7298 | 1696.5800 | 1.6966 | 1.921 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 07/11/2024 | 11.23 Call | Bond Future | 3210.9500 | 3.2110 | 3227.7100 | 3.2277 | 0.522 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/03/04 | R213 | 07/11/2024 | 11.23 Put | Bond Future | 1715.7300 | 1.7157 | 1682.6300 | 1.6826 | 1.929 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 07/11/2024 | 11.21 Call | Bond Future | 3161.0500 | 3.1611 | 3177.5500 | 3.1776 | 0.522 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 07/11/2024 | 11.21 Put | Bond Future | 1743.7200 | 1.7437 | 1710.3600 | 1.7104 | 1.913 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 06/02/2025 | | Bond Future | 10.9720 | 85.9382 | 10.9587 | 85.9895 | 0.121 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 06/02/2025 | 11.35 Call | Bond Future | 3232.3400 | 3.2323 | 3253.1000 | 3.2531 | 0.642 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 06/02/2025 | 11.35 Put | Bond Future | 1790.7100 | 1.7907 | 1760.2100 | 1.7602 | 1.703 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 08/05/2025 | | Bond Future | 11.1099 | 84.1531 | 11.0958 | 84.2059 | 0.127 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 08/05/2025 | 10.52 Call | Bond Future | 1569.0900 | 1.5691 | 1580.7300 | 1.5807 | 0.742 | 0.0000 | 0.0000 |
| 2024/03/04 | R213 | 08/05/2025 | 10.52 Put | Bond Future | 3805.7200 | 3.8057 | 3764.6400 | 3.7646 | 1.079 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 02/05/2024 | 13.52 Call | Bond Future | 5516.7700 | 5.5168 | 5351.6300 | 5.3516 | 2.993 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 02/05/2024 | 13.52 Put | Bond Future | 129.5500 | 0.1296 | 128.1000 | 0.1281 | 1.119 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 02/05/2024 | 12.87 Call | Bond Future | 3115.7800 | 3.1158 | 2962.1600 | 2.9622 | 4.930 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 02/05/2024 | 12.87 Put | Bond Future | 481.0000 | 0.4810 | 491.0700 | 0.4911 | 2.094 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 02/05/2024 | 12.12 Put | Bond Future | 1783.2400 | 1.7832 | 1849.8500 | 1.8499 | 3.735 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 02/05/2024 | 12.12 Call | Bond Future | 957.5700 | 0.9576 | 860.4900 | 0.8605 | 10.138 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 02/05/2024 | 12.14 Put | Bond Future | 1728.7700 | 1.7288 | 1793.1600 | 1.7932 | 3.725 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 02/05/2024 | 12.14 Call | Bond Future | 999.6100 | 0.9996 | 900.3100 | 0.9003 | 9.934 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 02/05/2024 | 11.47 Call | Bond Future | 137.4400 | 0.1374 | 110.4300 | 0.1104 | 19.652 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 02/05/2024 | 11.47 Put | Bond Future | 4234.6200 | 4.2346 | 4371.3000 | 4.3713 | 3.228 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 02/05/2024 | 11.48 Call | Bond Future | 142.9800 | 0.1430 | 115.1600 | 0.1152 | 19.457 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 02/05/2024 | 11.48 Put | Bond Future | 4187.7800 | 4.1878 | 4323.6500 | 4.3237 | 3.244 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 02/05/2024 | 11.46 Call | Bond Future | 132.1000 | 0.1321 | 105.8900 | 0.1059 | 19.841 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 02/05/2024 | 11.46 Put | Bond Future | 4281.7200 | 4.2817 | 4419.2000 | 4.4192 | 3.211 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 02/05/2024 | | Bond Future | 12.2927 | 60.4068 | 12.3274 | 60.2431 | 0.282 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 01/08/2024 | | Bond Future | 12.3933 | 61.7334 | 12.4292 | 61.5661 | 0.290 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 01/08/2024 | 12.17 Call | Bond Future | 1578.2600 | 1.5783 | 1486.7900 | 1.4868 | 5.796 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 01/08/2024 | 12.17 Put | Bond Future | 2634.7000 | 2.6347 | 2710.4700 | 2.7105 | 2.876 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 01/08/2024 | 12.18 Call | Bond Future | 1600.3400 | 1.6003 | 1508.1800 | 1.5082 | 5.759 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 01/08/2024 | 12.18 Put | Bond Future | 2608.8400 | 2.6088 | 2683.9200 | 2.6839 | 2.878 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 01/08/2024 | 12.16 Call | Bond Future | 1556.3300 | 1.5563 | 1465.5500 | 1.4656 | 5.833 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 01/08/2024 | 12.16 Put | Bond Future | 2660.7700 | 2.6608 | 2737.2300 | 2.7372 | 2.874 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 07/11/2024 | | Bond Future | 12.5137 | 59.8768 | 12.5510 | 59.7058 | 0.298 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 07/11/2024 | 12.61 Call | Bond Future | 3137.9500 | 3.1380 | 3027.5800 | 3.0276 | 3.517 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 07/11/2024 | 12.61 Put | Bond Future | 2697.8200 | 2.6978 | 2758.4300 | 2.7584 | 2.247 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 07/11/2024 | 12.62 Call | Bond Future | 3163.6500 | 3.1637 | 3052.8500 | 3.0529 | 3.502 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 07/11/2024 | 12.62 Put | Bond Future | 2678.0900 | 2.6781 | 2738.2700 | 2.7383 | 2.247 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 07/11/2024 | 12.60 Call | Bond Future | 3112.3300 | 3.1123 | 3002.4100 | 3.0024 | 3.532 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 07/11/2024 | 12.60 Put | Bond Future | 2717.6700 | 2.7177 | 2778.7300 | 2.7787 | 2.247 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/03/04 | R214 | 06/02/2025 | | Bond Future | 12.6408 | 61.1526 | 12.6794 | 60.9782 | 0.306 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 06/02/2025 | 12.71 Call | Bond Future | 3024.3800 | 3.0244 | 2918.3500 | 2.9184 | 3.506 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 06/02/2025 | 12.71 Put | Bond Future | 2712.3900 | 2.7124 | 2780.7700 | 2.7808 | 2.521 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 08/05/2025 | | Bond Future | 12.7746 | 59.1085 | 12.8147 | 58.9307 | 0.313 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 08/05/2025 | 12.40 Call | Bond Future | 2387.6500 | 2.3877 | 2299.3900 | 2.2994 | 3.697 | 0.0000 | 0.0000 |
| 2024/03/04 | R214 | 08/05/2025 | 12.40 Put | Bond Future | 4093.4800 | 4.0935 | 4183.0000 | 4.1830 | 2.187 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 02/05/2024 | 11.40 Put | Bond Future | 6639.7000 | 6.6397 | 6794.7100 | 6.7947 | 2.335 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 02/05/2024 | 11.40 Call | Bond Future | 54.8800 | 0.0549 | 42.1700 | 0.0422 | 23.160 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 02/05/2024 | 12.40 Put | Bond Future | 1840.0700 | 1.8401 | 1890.8400 | 1.8908 | 2.759 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 02/05/2024 | 12.40 Call | Bond Future | 1428.6300 | 1.4286 | 1311.6800 | 1.3117 | 8.186 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 02/05/2024 | 13.16 Call | Bond Future | 4212.0500 | 4.2121 | 4046.4200 | 4.0464 | 3.932 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 02/05/2024 | 13.16 Put | Bond Future | 480.0200 | 0.4800 | 482.1100 | 0.4821 | 0.435 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 02/05/2024 | | Bond Future | 12.4720 | 73.4316 | 12.5015 | 73.2638 | 0.237 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 02/05/2024 | 11.47 Call | Bond Future | 76.3700 | 0.0764 | 59.8100 | 0.0598 | 21.684 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 02/05/2024 | 11.47 Put | Bond Future | 6199.5500 | 6.1996 | 6350.7100 | 6.3507 | 2.438 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 02/05/2024 | 11.48 Call | Bond Future | 79.9400 | 0.0799 | 62.7700 | 0.0628 | 21.479 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 02/05/2024 | 11.48 Put | Bond Future | 6137.5600 | 6.1376 | 6288.1100 | 6.2881 | 2.453 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 02/05/2024 | 11.46 Call | Bond Future | 72.9400 | 0.0729 | 56.9700 | 0.0570 | 21.895 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 02/05/2024 | 11.46 Put | Bond Future | 6261.7800 | 6.2618 | 6413.5300 | 6.4135 | 2.423 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 01/08/2024 | | Bond Future | 12.5793 | 75.0442 | 12.6099 | 74.8728 | 0.244 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 01/08/2024 | 12.31 Call | Bond Future | 1875.5200 | 1.8755 | 1779.6300 | 1.7796 | 5.113 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 01/08/2024 | 12.31 Put | Bond Future | 3411.8800 | 3.4119 | 3487.3700 | 3.4874 | 2.213 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 01/08/2024 | 12.32 Call | Bond Future | 1901.4900 | 1.9015 | 1804.8900 | 1.8049 | 5.080 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 01/08/2024 | 12.32 Put | Bond Future | 3379.7500 | 3.3798 | 3454.5300 | 3.4545 | 2.213 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 01/08/2024 | 12.30 Call | Bond Future | 1849.5500 | 1.8496 | 1754.3700 | 1.7544 | 5.146 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 01/08/2024 | 12.30 Put | Bond Future | 3444.0900 | 3.4441 | 3520.2900 | 3.5203 | 2.212 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 07/11/2024 | 12.79 Call | Bond Future | 3760.7400 | 3.7607 | 3644.8900 | 3.6449 | 3.081 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 07/11/2024 | 12.79 Put | Bond Future | 3308.2300 | 3.3082 | 3367.5800 | 3.3676 | 1.794 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 07/11/2024 | 12.80 Call | Bond Future | 3791.3200 | 3.7913 | 3675.0300 | 3.6750 | 3.067 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 07/11/2024 | 12.80 Put | Bond Future | 3284.4600 | 3.2845 | 3343.3700 | 3.3434 | 1.794 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 07/11/2024 | 12.78 Call | Bond Future | 3730.2500 | 3.7303 | 3614.8300 | 3.6148 | 3.094 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 07/11/2024 | 12.78 Put | Bond Future | 3332.1700 | 3.3322 | 3391.9500 | 3.3920 | 1.794 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 07/11/2024 | | Bond Future | 12.7073 | 72.3555 | 12.7392 | 72.1803 | 0.251 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 06/02/2025 | | Bond Future | 12.8421 | 73.8969 | 12.8753 | 73.7182 | 0.258 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 06/02/2025 | 12.71 Call | Bond Future | 3076.7900 | 3.0768 | 2975.1100 | 2.9751 | 3.305 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 06/02/2025 | 12.71 Put | Bond Future | 3796.2600 | 3.7963 | 3873.2600 | 3.8733 | 2.028 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 08/05/2025 | | Bond Future | 12.9838 | 70.9705 | 13.0183 | 70.7885 | 0.265 | 0.0000 | 0.0000 |
| 2024/03/04 | R248 | 08/05/2025 | 12.60 Call | Bond Future | 2886.2300 | 2.8862 | 2793.8400 | 2.7938 | 3.201 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-----------|-----------------------------|----------------------------|----------------------|-----------|---------------------|-------------------|-------------|------------|
| 2024/03/04 | R248 | 08/05/2025 | 12.60 Put | Bond Future | 4972.2800 | 4.9723 | 5061.8700 | 5.0619 | 1.802 | 0.0000 | 0.0000 |
| 2024/03/04 | X038 | 31/01/2038 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | X210 | 31/03/2028 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | X213 | 28/02/2031 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/04 | X214 | 28/02/2041 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |

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