



Johannesburg
Stock Exchange

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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/03/2024 TO 28/03/2024

| 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 |
|------------|------------------|------------|---------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2024/03/28 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 2025 | 02/05/2024 | | Bond Future | 178.9897 | 178.9897 | 178.8865 | 0.058 | 0.0000 | 0.0000 |
| 2024/03/28 | 2025 | 01/08/2024 | | Bond Future | 181.1166 | 181.1166 | 181.0178 | 0.055 | 0.0000 | 0.0000 |
| 2024/03/28 | 2025 | 07/11/2024 | | Bond Future | 185.4381 | 185.4381 | 185.3119 | 0.068 | 0.0000 | 0.0000 |
| 2024/03/28 | 2029 | 02/05/2024 | | Bond Future | 129.4364 | 129.4364 | 129.1377 | 0.231 | 0.0000 | 0.0000 |
| 2024/03/28 | 2029 | 01/08/2024 | | Bond Future | 132.2999 | 132.2999 | 131.9994 | 0.227 | 0.0000 | 0.0000 |
| 2024/03/28 | 2029 | 07/11/2024 | | Bond Future | 134.0581 | 134.0581 | 133.7324 | 0.243 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/28 | 2029 | 06/02/2025 | | Bond Future | 136.9714 | 136.9714 | 136.6698 | 136.6698 | 0.220 | 0.0000 | 0.0000 |
| 2024/03/28 | 2029 | 06/02/2025 | 132.40 Call | Bond Future | 4571.3600 | 4.5714 | 4269.8100 | 4.2698 | 6.597 | 0.0000 | 0.0000 |
| 2024/03/28 | 2029 | 06/02/2025 | 132.40 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 2029 | 08/05/2025 | | Bond Future | 138.4338 | 138.4338 | 138.1754 | 138.1754 | 0.187 | 0.0000 | 0.0000 |
| 2024/03/28 | 2029 | 08/05/2025 | 137.85 Call | Bond Future | 583.8400 | 0.5838 | 325.4000 | 0.3254 | 44.266 | 0.0000 | 0.0000 |
| 2024/03/28 | 2029 | 08/05/2025 | 137.85 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | | Bond Future | 10.5880 | 91.1920 | 10.6474 | 90.9592 | 0.561 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 9.82 Call | Bond Future | 28.4000 | 0.0284 | 17.3400 | 0.0173 | 38.944 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 9.82 Put | Bond Future | 3107.5600 | 3.1076 | 3329.2500 | 3.3293 | 7.134 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 9.83 Call | Bond Future | 30.5200 | 0.0305 | 18.8100 | 0.0188 | 38.368 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 9.83 Put | Bond Future | 3068.7400 | 3.0687 | 3289.7800 | 3.2898 | 7.203 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 9.81 Call | Bond Future | 26.4200 | 0.0264 | 15.9500 | 0.0160 | 39.629 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 9.81 Put | Bond Future | 3146.5400 | 3.1465 | 3368.8200 | 3.3688 | 7.064 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 9.66 Put | Bond Future | 3745.0200 | 3.7450 | 3973.8200 | 3.9738 | 6.109 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 9.66 Call | Bond Future | 7.7800 | 0.0078 | 3.8300 | 0.0038 | 50.771 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 10.16 Put | Bond Future | 1896.5600 | 1.8966 | 2083.9100 | 2.0839 | 9.878 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 10.16 Call | Bond Future | 196.7000 | 0.1967 | 151.3000 | 0.1513 | 23.081 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 11.94 Call | Bond Future | 5139.0600 | 5.1391 | 4914.3600 | 4.9144 | 4.372 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 11.94 Put | Bond Future | 23.1600 | 0.0232 | 31.2100 | 0.0312 | 34.758 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 12.38 Call | Bond Future | 6705.0000 | 6.7050 | 6474.0200 | 6.4740 | 3.445 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 12.38 Put | Bond Future | 3.8600 | 0.0039 | 5.6300 | 0.0056 | 45.855 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 10.82 Put | Bond Future | 495.1000 | 0.4951 | 579.4100 | 0.5794 | 17.029 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 10.82 Call | Bond Future | 1400.2000 | 1.4002 | 1251.7600 | 1.2518 | 10.601 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 10.62 Put | Bond Future | 780.9100 | 0.7809 | 894.9500 | 0.8950 | 14.603 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 10.62 Call | Bond Future | 906.5700 | 0.9066 | 787.8600 | 0.7879 | 13.094 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 11.12 Put | Bond Future | 234.2600 | 0.2343 | 283.6900 | 0.2837 | 21.100 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 11.12 Call | Bond Future | 2292.6200 | 2.2926 | 2109.3000 | 2.1093 | 7.996 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 13.15 Call | Bond Future | 9386.0700 | 9.3861 | 9153.3700 | 9.1534 | 2.479 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 02/05/2024 | 13.15 Put | Bond Future | 0.0700 | 0.0001 | 0.1200 | 0.0001 | 71.429 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 01/08/2024 | 10.38 Call | Bond Future | 965.4000 | 0.9654 | 848.4200 | 0.8484 | 12.117 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 01/08/2024 | 10.38 Put | Bond Future | 2146.3900 | 2.1464 | 2263.8500 | 2.2639 | 5.472 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 01/08/2024 | 10.39 Call | Bond Future | 981.0200 | 0.9810 | 862.7800 | 0.8628 | 12.053 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 01/08/2024 | 10.39 Put | Bond Future | 2123.5300 | 2.1235 | 2239.7300 | 2.2397 | 5.472 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 01/08/2024 | 10.37 Call | Bond Future | 949.7300 | 0.9497 | 834.2100 | 0.8342 | 12.163 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 01/08/2024 | 10.37 Put | Bond Future | 2169.2100 | 2.1692 | 2288.1300 | 2.2881 | 5.482 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 01/08/2024 | | Bond Future | 10.6894 | 89.1813 | 10.7514 | 88.9468 | 0.580 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 07/11/2024 | | Bond Future | 10.7998 | 91.2858 | 10.8693 | 91.0332 | 0.644 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 07/11/2024 | 10.75 Call | Bond Future | 1948.0700 | 1.9481 | 1766.5700 | 1.7666 | 9.317 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/28 | 2030 | 07/11/2024 | 10.75 Put | Bond Future | 2129.6600 | 2.1297 | 2200.7300 | 2.2007 | 3.337 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 07/11/2024 | 10.76 Call | Bond Future | 1967.7300 | 1.9677 | 1785.4700 | 1.7855 | 9.262 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 07/11/2024 | 10.76 Put | Bond Future | 2112.8400 | 2.1128 | 2183.1500 | 2.1832 | 3.328 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 07/11/2024 | 10.74 Call | Bond Future | 1928.5000 | 1.9285 | 1748.0500 | 1.7481 | 9.357 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 07/11/2024 | 10.74 Put | Bond Future | 2146.6000 | 2.1466 | 2218.7200 | 2.2187 | 3.360 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 06/02/2025 | | Bond Future | 10.9271 | 89.2372 | 10.9948 | 89.0007 | 0.620 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 06/02/2025 | 10.68 Call | Bond Future | 1839.3400 | 1.8393 | 1691.1300 | 1.6911 | 8.058 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 06/02/2025 | 10.68 Put | Bond Future | 2708.1900 | 2.7082 | 2796.4700 | 2.7965 | 3.260 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 08/05/2025 | | Bond Future | 11.0938 | 91.0959 | 11.1561 | 90.8878 | 0.561 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 08/05/2025 | 9.93 Call | Bond Future | 849.7900 | 0.8498 | 659.9600 | 0.6600 | 22.338 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 08/05/2025 | 9.93 Put | Bond Future | 4851.4600 | 4.8515 | 4869.7200 | 4.8697 | 0.376 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 08/05/2025 | 11.86 Call | Bond Future | 4164.8400 | 4.1648 | 3851.0700 | 3.8511 | 7.534 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 08/05/2025 | 11.86 Put | Bond Future | 1646.1900 | 1.6462 | 1540.5100 | 1.5405 | 6.420 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 08/05/2025 | 10.31 Put | Bond Future | 3962.2800 | 3.9623 | 3929.9100 | 3.9299 | 0.817 | 0.0000 | 0.0000 |
| 2024/03/28 | 2030 | 08/05/2025 | 10.31 Call | Bond Future | 1291.2000 | 1.2912 | 1050.7400 | 1.0507 | 18.623 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 11.28 Call | Bond Future | 584.0700 | 0.5841 | 572.7600 | 0.5728 | 1.936 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 11.28 Put | Bond Future | 1308.2900 | 1.3083 | 1565.6900 | 1.5657 | 19.675 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.30 Put | Bond Future | 5397.3000 | 5.3973 | 5666.2100 | 5.6662 | 4.982 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.30 Call | Bond Future | 0.0400 | 0.0000 | 0.2400 | 0.0002 | 500.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 11.81 Call | Bond Future | 2081.1800 | 2.0812 | 1952.3800 | 1.9524 | 6.189 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 11.81 Put | Bond Future | 410.2100 | 0.4102 | 550.1200 | 0.5501 | 34.107 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 11.21 Call | Bond Future | 453.7700 | 0.4538 | 453.6100 | 0.4536 | 0.035 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 11.21 Put | Bond Future | 1501.1000 | 1.5011 | 1769.6500 | 1.7697 | 17.890 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.57 Put | Bond Future | 4081.5400 | 4.0815 | 4355.2300 | 4.3552 | 6.706 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.57 Call | Bond Future | 4.4400 | 0.0044 | 9.4200 | 0.0094 | 112.162 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.55 Call | Bond Future | 3.4100 | 0.0034 | 7.6800 | 0.0077 | 125.220 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.55 Put | Bond Future | 4177.4300 | 4.1774 | 4450.4100 | 4.4504 | 6.535 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.56 Call | Bond Future | 3.9000 | 0.0039 | 8.5200 | 0.0085 | 118.462 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.56 Put | Bond Future | 4129.4500 | 4.1295 | 4402.7800 | 4.4028 | 6.619 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.54 Call | Bond Future | 2.9700 | 0.0030 | 6.9200 | 0.0069 | 132.997 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.54 Put | Bond Future | 4225.5100 | 4.2255 | 4498.1700 | 4.4982 | 6.453 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | | Bond Future | 11.4382 | 84.5200 | 11.4973 | 84.2513 | 0.517 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 13.35 Call | Bond Future | 8152.5300 | 8.1525 | 7883.3000 | 7.8833 | 3.302 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 13.35 Put | Bond Future | 7.4200 | 0.0074 | 6.9000 | 0.0069 | 7.008 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 11.35 Put | Bond Future | 1134.9800 | 1.1350 | 1378.8200 | 1.3788 | 21.484 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 11.35 Call | Bond Future | 732.2700 | 0.7323 | 707.4000 | 0.7074 | 3.396 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.65 Put | Bond Future | 3702.2900 | 3.7023 | 3979.3800 | 3.9794 | 7.484 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.65 Call | Bond Future | 11.4900 | 0.0115 | 19.8700 | 0.0199 | 72.933 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/28 | 2032 | 02/05/2024 | 10.36 Put | Bond Future | 5101.8300 | 5.1018 | 5371.0600 | 5.3711 | 5.277 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.36 Call | Bond Future | 0.1400 | 0.0001 | 0.6600 | 0.0007 | 371.429 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.86 Put | Bond Future | 2760.0800 | 2.7601 | 3046.4900 | 3.0465 | 10.377 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.86 Call | Bond Future | 72.9200 | 0.0729 | 90.6200 | 0.0906 | 24.273 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 12.90 Call | Bond Future | 6351.4100 | 6.3514 | 6093.6000 | 6.0936 | 4.059 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 12.90 Put | Bond Future | 26.5300 | 0.0265 | 37.4300 | 0.0374 | 41.086 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.59 Put | Bond Future | 3986.0400 | 3.9860 | 4260.5000 | 4.2605 | 6.886 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 10.59 Call | Bond Future | 5.7200 | 0.0057 | 11.4700 | 0.0115 | 100.524 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 11.09 Put | Bond Future | 1878.7000 | 1.8787 | 2160.4900 | 2.1605 | 14.999 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 11.09 Call | Bond Future | 273.7300 | 0.2737 | 286.8100 | 0.2868 | 4.778 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 13.18 Call | Bond Future | 7477.1700 | 7.4772 | 7208.9700 | 7.2090 | 3.587 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 02/05/2024 | 13.18 Put | Bond Future | 13.0000 | 0.0130 | 13.5100 | 0.0135 | 3.923 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 01/08/2024 | 11.14 Call | Bond Future | 996.5400 | 0.9965 | 913.8100 | 0.9138 | 8.302 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 01/08/2024 | 11.14 Put | Bond Future | 2866.1000 | 2.8661 | 3054.8300 | 3.0548 | 6.585 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 01/08/2024 | 11.15 Call | Bond Future | 1012.9300 | 1.0129 | 929.9200 | 0.9299 | 8.195 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 01/08/2024 | 11.15 Put | Bond Future | 2836.8100 | 2.8368 | 3025.2600 | 3.0253 | 6.643 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 01/08/2024 | 11.13 Call | Bond Future | 980.3200 | 0.9803 | 897.8600 | 0.8979 | 8.412 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 01/08/2024 | 11.13 Put | Bond Future | 2895.5900 | 2.8956 | 3084.5900 | 3.0846 | 6.527 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 01/08/2024 | | Bond Future | 11.5550 | 86.3691 | 11.6163 | 86.0977 | 0.530 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 07/11/2024 | 13.36 Call | Bond Future | 7469.1000 | 7.4691 | 7108.6700 | 7.1087 | 4.826 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 07/11/2024 | 13.36 Put | Bond Future | 654.4600 | 0.6545 | 583.6500 | 0.5837 | 10.820 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 07/11/2024 | 11.64 Put | Bond Future | 2616.2600 | 2.6163 | 2676.7700 | 2.6768 | 2.313 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 07/11/2024 | 11.64 Call | Bond Future | 2392.5700 | 2.3926 | 2163.4600 | 2.1635 | 9.576 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 07/11/2024 | | Bond Future | 11.6917 | 84.2401 | 11.7590 | 83.9505 | 0.575 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 07/11/2024 | 11.48 Call | Bond Future | 2039.8700 | 2.0399 | 1821.6500 | 1.8217 | 10.698 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 07/11/2024 | 11.48 Put | Bond Future | 2960.1800 | 2.9602 | 3031.5800 | 3.0316 | 2.412 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 07/11/2024 | 11.49 Call | Bond Future | 2060.9600 | 2.0610 | 1842.0600 | 1.8421 | 10.621 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 07/11/2024 | 11.49 Put | Bond Future | 2937.5200 | 2.9375 | 3008.2400 | 3.0082 | 2.407 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 07/11/2024 | 11.47 Call | Bond Future | 2019.1600 | 2.0192 | 1801.6100 | 1.8016 | 10.774 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 07/11/2024 | 11.47 Put | Bond Future | 2983.2600 | 2.9833 | 3055.3300 | 3.0553 | 2.416 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 06/02/2025 | | Bond Future | 11.8383 | 86.0498 | 11.9041 | 85.7740 | 0.556 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 06/02/2025 | 11.72 Call | Bond Future | 2463.1700 | 2.4632 | 2332.1100 | 2.3321 | 5.321 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 06/02/2025 | 11.72 Put | Bond Future | 2961.2100 | 2.9612 | 3105.9000 | 3.1059 | 4.886 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 08/05/2025 | | Bond Future | 12.0080 | 83.6775 | 12.0696 | 83.4273 | 0.513 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 08/05/2025 | 10.91 Call | Bond Future | 1095.2600 | 1.0953 | 860.4200 | 0.8604 | 21.441 | 0.0000 | 0.0000 |
| 2024/03/28 | 2032 | 08/05/2025 | 10.91 Put | Bond Future | 5722.5300 | 5.7225 | 5737.9400 | 5.7379 | 0.269 | 0.0000 | 0.0000 |
| 2024/03/28 | 2033 | 02/05/2024 | | Bond Future | 121.1319 | 121.1319 | 121.2803 | 121.2803 | 0.123 | 0.0000 | 0.0000 |
| 2024/03/28 | 2033 | 01/08/2024 | | Bond Future | 123.8117 | 123.8117 | 123.9680 | 123.9680 | 0.126 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/28 | 2033 | 07/11/2024 | | Bond Future | 125.2705 | 125.2705 | 125.4137 | 125.4137 | 0.114 | 0.0000 | 0.0000 |
| 2024/03/28 | 2033 | 06/02/2025 | | Bond Future | 127.9928 | 127.9928 | 128.1685 | 128.1685 | 0.137 | 0.0000 | 0.0000 |
| 2024/03/28 | 2033 | 06/02/2025 | 124.94 Call | Bond Future | 3052.8400 | 3.0528 | 3228.4700 | 3.2285 | 5.753 | 0.0000 | 0.0000 |
| 2024/03/28 | 2033 | 06/02/2025 | 124.94 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 2033 | 08/05/2025 | | Bond Future | 129.1653 | 129.1653 | 129.3909 | 129.3909 | 0.175 | 0.0000 | 0.0000 |
| 2024/03/28 | 2033 | 08/05/2025 | 130.62 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 2033 | 08/05/2025 | 130.62 Put | Bond Future | 1454.7500 | 1.4548 | 1229.1400 | 1.2291 | 15.509 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 02/05/2024 | | Bond Future | 12.6929 | 76.0921 | 12.7213 | 75.9501 | 0.224 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 02/05/2024 | 11.44 Call | Bond Future | 3.5600 | 0.0036 | 2.5400 | 0.0025 | 28.652 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 02/05/2024 | 11.44 Put | Bond Future | 6681.0700 | 6.6811 | 6821.9800 | 6.8220 | 2.109 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 02/05/2024 | 11.45 Call | Bond Future | 3.8500 | 0.0039 | 2.7600 | 0.0028 | 28.312 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 02/05/2024 | 11.45 Put | Bond Future | 6624.6600 | 6.6247 | 6765.5000 | 6.7655 | 2.126 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 02/05/2024 | 11.43 Call | Bond Future | 3.2900 | 0.0033 | 2.3400 | 0.0023 | 28.875 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 02/05/2024 | 11.43 Put | Bond Future | 6737.5500 | 6.7376 | 6878.5300 | 6.8785 | 2.092 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 01/08/2024 | | Bond Future | 12.8363 | 73.5006 | 12.8653 | 73.3584 | 0.226 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 01/08/2024 | 12.10 Call | Bond Future | 662.3200 | 0.6623 | 574.5600 | 0.5746 | 13.250 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 01/08/2024 | 12.10 Put | Bond Future | 4408.3800 | 4.4084 | 4462.8300 | 4.4628 | 1.235 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 01/08/2024 | 12.11 Call | Bond Future | 675.9100 | 0.6759 | 587.0500 | 0.5871 | 13.147 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 01/08/2024 | 12.11 Put | Bond Future | 4369.2500 | 4.3693 | 4422.6000 | 4.4226 | 1.221 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 01/08/2024 | 12.09 Call | Bond Future | 648.9000 | 0.6489 | 562.2500 | 0.5623 | 13.353 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 01/08/2024 | 12.09 Put | Bond Future | 4447.7300 | 4.4477 | 4503.2900 | 4.5033 | 1.249 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 01/08/2024 | 13.82 Call | Bond Future | 5330.0300 | 5.3300 | 5168.3800 | 5.1684 | 3.033 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 01/08/2024 | 13.82 Put | Bond Future | 727.8600 | 0.7279 | 708.4200 | 0.7084 | 2.671 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 01/08/2024 | 13.17 Call | Bond Future | 3119.3700 | 3.1194 | 2960.0700 | 2.9601 | 5.107 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 01/08/2024 | 13.17 Put | Bond Future | 1508.6400 | 1.5086 | 1491.5500 | 1.4916 | 1.133 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 07/11/2024 | | Bond Future | 12.9894 | 75.2348 | 13.0219 | 75.0788 | 0.250 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 07/11/2024 | 12.58 Call | Bond Future | 1943.7600 | 1.9438 | 1748.1700 | 1.7482 | 10.062 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 07/11/2024 | 12.58 Put | Bond Future | 3952.1600 | 3.9522 | 3912.5900 | 3.9126 | 1.001 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 07/11/2024 | 12.59 Call | Bond Future | 1965.5900 | 1.9656 | 1769.0600 | 1.7691 | 9.999 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 07/11/2024 | 12.59 Put | Bond Future | 3923.9800 | 3.9240 | 3883.4700 | 3.8835 | 1.032 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 07/11/2024 | 12.57 Call | Bond Future | 1922.0500 | 1.9221 | 1727.1800 | 1.7272 | 10.139 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 07/11/2024 | 12.57 Put | Bond Future | 3980.5000 | 3.9805 | 3941.6500 | 3.9417 | 0.976 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 06/02/2025 | | Bond Future | 13.1498 | 72.5902 | 13.1799 | 72.4486 | 0.229 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 06/02/2025 | 12.76 Call | Bond Future | 2266.7500 | 2.2668 | 2094.5200 | 2.0945 | 7.598 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 06/02/2025 | 12.76 Put | Bond Future | 4137.2800 | 4.1373 | 4106.6400 | 4.1066 | 0.741 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 08/05/2025 | | Bond Future | 13.3330 | 74.1002 | 13.3585 | 73.9831 | 0.191 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 08/05/2025 | 12.25 Call | Bond Future | 1323.4300 | 1.3234 | 1155.9400 | 1.1559 | 12.656 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 08/05/2025 | 12.25 Put | Bond Future | 6575.0500 | 6.5751 | 6524.6000 | 6.5246 | 0.767 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/28 | 2037 | 08/05/2025 | 13.35 Put | Bond Future | 3333.2200 | 3.3332 | 3384.8300 | 3.3848 | 1.548 | 0.0000 | 0.0000 |
| 2024/03/28 | 2037 | 08/05/2025 | 13.35 Call | Bond Future | 3411.3100 | 3.4113 | 3345.8800 | 3.3459 | 1.918 | 0.0000 | 0.0000 |
| 2024/03/28 | 2038 | 02/05/2024 | | Bond Future | 131.9953 | 131.9953 | 132.0011 | 132.0011 | 0.004 | 0.0000 | 0.0000 |
| 2024/03/28 | 2038 | 01/08/2024 | | Bond Future | 132.8535 | 132.8535 | 132.8642 | 132.8642 | 0.008 | 0.0000 | 0.0000 |
| 2024/03/28 | 2038 | 07/11/2024 | | Bond Future | 136.0231 | 136.0231 | 136.0159 | 136.0159 | 0.005 | 0.0000 | 0.0000 |
| 2024/03/28 | 2038 | 06/02/2025 | | Bond Future | 136.8643 | 136.8643 | 136.8889 | 136.8889 | 0.018 | 0.0000 | 0.0000 |
| 2024/03/28 | 2038 | 06/02/2025 | 135.23 Call | Bond Future | 1634.3400 | 1.6343 | 1658.8500 | 1.6589 | 1.500 | 0.0000 | 0.0000 |
| 2024/03/28 | 2038 | 06/02/2025 | 135.23 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 2038 | 08/05/2025 | | Bond Future | 139.7522 | 139.7522 | 139.8272 | 139.8272 | 0.054 | 0.0000 | 0.0000 |
| 2024/03/28 | 2038 | 08/05/2025 | 139.68 Call | Bond Future | 72.2400 | 0.0722 | 147.1600 | 0.1472 | 103.710 | 0.0000 | 0.0000 |
| 2024/03/28 | 2038 | 08/05/2025 | 139.68 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 02/05/2024 | | Bond Future | 12.9639 | 76.0243 | 12.9618 | 76.0350 | 0.016 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 02/05/2024 | 11.61 Call | Bond Future | 1.7000 | 0.0017 | 1.4300 | 0.0014 | 15.882 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 02/05/2024 | 11.61 Put | Bond Future | 7671.2800 | 7.6713 | 7660.3100 | 7.6603 | 0.143 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 02/05/2024 | 11.62 Call | Bond Future | 1.8500 | 0.0019 | 1.5600 | 0.0016 | 15.676 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 02/05/2024 | 11.62 Put | Bond Future | 7610.3200 | 7.6103 | 7599.3300 | 7.5993 | 0.144 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 02/05/2024 | 11.60 Call | Bond Future | 1.5600 | 0.0016 | 1.3100 | 0.0013 | 16.026 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 02/05/2024 | 11.60 Put | Bond Future | 7732.3300 | 7.7323 | 7721.3800 | 7.7214 | 0.142 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 01/08/2024 | | Bond Future | 13.1100 | 73.1811 | 13.1073 | 73.1948 | 0.020 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 01/08/2024 | 12.33 Call | Bond Future | 647.3500 | 0.6474 | 591.1800 | 0.5912 | 8.677 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 01/08/2024 | 12.33 Put | Bond Future | 4837.0400 | 4.8370 | 4767.1400 | 4.7671 | 1.445 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 01/08/2024 | 12.34 Call | Bond Future | 660.9800 | 0.6610 | 604.3200 | 0.6043 | 8.572 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 01/08/2024 | 12.34 Put | Bond Future | 4794.6100 | 4.7946 | 4724.2200 | 4.7242 | 1.468 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 01/08/2024 | 12.32 Call | Bond Future | 633.9000 | 0.6339 | 578.3500 | 0.5784 | 8.763 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 01/08/2024 | 12.32 Put | Bond Future | 4879.7200 | 4.8797 | 4810.4400 | 4.8104 | 1.420 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 01/08/2024 | 12.28 Put | Bond Future | 5052.9000 | 5.0529 | 4986.0000 | 4.9860 | 1.324 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 01/08/2024 | 12.28 Call | Bond Future | 581.9400 | 0.5819 | 528.7700 | 0.5288 | 9.137 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 01/08/2024 | 12.88 Call | Bond Future | 1683.2600 | 1.6833 | 1605.2700 | 1.6053 | 4.633 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 01/08/2024 | 12.88 Put | Bond Future | 2880.9600 | 2.8810 | 2789.2400 | 2.7892 | 3.184 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 01/08/2024 | 13.48 Call | Bond Future | 3408.3100 | 3.4083 | 3339.0300 | 3.3390 | 2.033 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 01/08/2024 | 13.48 Put | Bond Future | 1544.2800 | 1.5443 | 1461.2700 | 1.4613 | 5.375 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 01/08/2024 | 12.95 Put | Bond Future | 2685.6900 | 2.6857 | 2593.0800 | 2.5931 | 3.448 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 01/08/2024 | 12.95 Call | Bond Future | 1855.7700 | 1.8558 | 1776.8900 | 1.7769 | 4.251 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 07/11/2024 | | Bond Future | 13.2654 | 74.9077 | 13.2647 | 74.9113 | 0.005 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 07/11/2024 | 12.85 Call | Bond Future | 2056.8100 | 2.0568 | 1908.6500 | 1.9087 | 7.203 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 07/11/2024 | 12.85 Put | Bond Future | 4199.9100 | 4.1999 | 4048.1700 | 4.0482 | 3.613 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 07/11/2024 | 12.86 Call | Bond Future | 2079.5500 | 2.0796 | 1931.1400 | 1.9311 | 7.137 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 07/11/2024 | 12.86 Put | Bond Future | 4169.9000 | 4.1699 | 4017.9100 | 4.0179 | 3.645 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/28 | 2040 | 07/11/2024 | 12.84 Call | Bond Future | 2034.1800 | 2.0342 | 1886.3000 | 1.8863 | 7.270 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 07/11/2024 | 12.84 Put | Bond Future | 4230.0900 | 4.2301 | 4078.6300 | 4.0786 | 3.581 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 06/02/2025 | | Bond Future | 13.4274 | 72.0052 | 13.4230 | 72.0266 | 0.032 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 06/02/2025 | 12.95 Call | Bond Future | 2193.2500 | 2.1933 | 2016.8800 | 2.0169 | 8.041 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 06/02/2025 | 12.95 Put | Bond Future | 4613.4700 | 4.6135 | 4415.6100 | 4.4156 | 4.289 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 08/05/2025 | | Bond Future | 13.6105 | 73.5024 | 13.6003 | 73.5518 | 0.075 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 08/05/2025 | 12.63 Call | Bond Future | 1502.1300 | 1.5021 | 1251.4200 | 1.2514 | 16.690 | 0.0000 | 0.0000 |
| 2024/03/28 | 2040 | 08/05/2025 | 12.63 Put | Bond Future | 6499.2300 | 6.4992 | 6199.1900 | 6.1992 | 4.617 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 02/05/2024 | 12.50 Call | Bond Future | 208.6100 | 0.2086 | 199.2000 | 0.1992 | 4.511 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 02/05/2024 | 12.50 Put | Bond Future | 3247.8000 | 3.2478 | 3175.1200 | 3.1751 | 2.238 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 02/05/2024 | 12.75 Call | Bond Future | 520.3600 | 0.5204 | 509.6200 | 0.5096 | 2.064 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 02/05/2024 | 12.75 Put | Bond Future | 2181.7900 | 2.1818 | 2107.7800 | 2.1078 | 3.392 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 02/05/2024 | 13.00 Call | Bond Future | 1043.3000 | 1.0433 | 1038.5000 | 1.0385 | 0.460 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 02/05/2024 | 13.00 Put | Bond Future | 1370.2900 | 1.3703 | 1302.2200 | 1.3022 | 4.968 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 02/05/2024 | | Bond Future | 13.0625 | 72.0011 | 13.0504 | 72.0643 | 0.093 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 02/05/2024 | 11.66 Call | Bond Future | 0.8700 | 0.0009 | 0.8400 | 0.0008 | 3.448 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 02/05/2024 | 11.66 Put | Bond Future | 8010.1500 | 8.0102 | 7946.8500 | 7.9469 | 0.790 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 02/05/2024 | 11.67 Call | Bond Future | 0.9600 | 0.0010 | 0.9100 | 0.0009 | 5.208 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 02/05/2024 | 11.67 Put | Bond Future | 7947.8000 | 7.9478 | 7884.4800 | 7.8845 | 0.797 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 02/05/2024 | 11.65 Call | Bond Future | 0.7900 | 0.0008 | 0.7700 | 0.0008 | 2.532 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 02/05/2024 | 11.65 Put | Bond Future | 8072.5900 | 8.0726 | 8009.3000 | 8.0093 | 0.784 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 01/08/2024 | | Bond Future | 13.2048 | 69.1950 | 13.1917 | 69.2622 | 0.100 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 01/08/2024 | 12.29 Call | Bond Future | 500.8300 | 0.5008 | 455.7200 | 0.4557 | 9.007 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 01/08/2024 | 12.29 Put | Bond Future | 5460.2900 | 5.4603 | 5347.9400 | 5.3479 | 2.058 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 01/08/2024 | 12.30 Call | Bond Future | 512.3000 | 0.5123 | 466.6500 | 0.4667 | 8.911 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 01/08/2024 | 12.30 Put | Bond Future | 5414.3500 | 5.4144 | 5301.4600 | 5.3015 | 2.085 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 01/08/2024 | 12.28 Call | Bond Future | 489.5500 | 0.4896 | 445.0600 | 0.4451 | 9.088 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 01/08/2024 | 12.28 Put | Bond Future | 5506.4800 | 5.5065 | 5394.7500 | 5.3948 | 2.029 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 07/11/2024 | | Bond Future | 13.3558 | 70.8275 | 13.3440 | 70.8865 | 0.088 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 07/11/2024 | 12.91 Call | Bond Future | 1944.9700 | 1.9450 | 1811.7500 | 1.8118 | 6.849 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 07/11/2024 | 12.91 Put | Bond Future | 4244.5800 | 4.2446 | 4052.3700 | 4.0524 | 4.528 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 07/11/2024 | 12.92 Call | Bond Future | 1967.2700 | 1.9673 | 1833.6900 | 1.8337 | 6.790 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 07/11/2024 | 12.92 Put | Bond Future | 4213.8800 | 4.2139 | 4021.3100 | 4.0213 | 4.570 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 07/11/2024 | 12.90 Call | Bond Future | 1922.7900 | 1.9228 | 1789.9400 | 1.7899 | 6.909 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 07/11/2024 | 12.90 Put | Bond Future | 4275.4700 | 4.2755 | 4083.6300 | 4.0836 | 4.487 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 06/02/2025 | | Bond Future | 13.5126 | 67.9626 | 13.4969 | 68.0397 | 0.116 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 06/02/2025 | 13.02 Call | Bond Future | 2326.5600 | 2.3266 | 2254.9700 | 2.2550 | 3.077 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 06/02/2025 | 13.02 Put | Bond Future | 4823.0700 | 4.8231 | 4674.3700 | 4.6744 | 3.083 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/28 | 2044 | 08/05/2025 | | Bond Future | 13.6891 | 69.3756 | 13.6673 | 69.4802 | 0.159 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 08/05/2025 | 12.72 Call | Bond Future | 1833.3000 | 1.8333 | 1668.2200 | 1.6682 | 9.005 | 0.0000 | 0.0000 |
| 2024/03/28 | 2044 | 08/05/2025 | 12.72 Put | Bond Future | 6782.5400 | 6.7825 | 6512.8400 | 6.5128 | 3.976 | 0.0000 | 0.0000 |
| 2024/03/28 | 2046 | 02/05/2024 | | Bond Future | 113.4152 | 113.4152 | 113.1608 | 113.1608 | 0.224 | 0.0000 | 0.0000 |
| 2024/03/28 | 2046 | 01/08/2024 | | Bond Future | 115.9243 | 115.9243 | 115.6684 | 115.6684 | 0.221 | 0.0000 | 0.0000 |
| 2024/03/28 | 2046 | 07/11/2024 | | Bond Future | 116.4924 | 116.4924 | 116.2147 | 116.2147 | 0.238 | 0.0000 | 0.0000 |
| 2024/03/28 | 2046 | 06/02/2025 | | Bond Future | 119.0234 | 119.0234 | 118.7668 | 118.7668 | 0.216 | 0.0000 | 0.0000 |
| 2024/03/28 | 2046 | 06/02/2025 | 114.01 Call | Bond Future | 5013.4400 | 5.0134 | 4756.8200 | 4.7568 | 5.119 | 0.0000 | 0.0000 |
| 2024/03/28 | 2046 | 06/02/2025 | 114.01 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 2046 | 08/05/2025 | | Bond Future | 119.2886 | 119.2886 | 119.0696 | 119.0696 | 0.184 | 0.0000 | 0.0000 |
| 2024/03/28 | 2046 | 08/05/2025 | 121.97 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 2046 | 08/05/2025 | 121.97 Put | Bond Future | 2681.4300 | 2.6814 | 2900.3600 | 2.9004 | 8.165 | 0.0000 | 0.0000 |
| 2024/03/28 | 2050 | 02/05/2024 | | Bond Future | 114.6777 | 114.6777 | 114.4901 | 114.4901 | 0.164 | 0.0000 | 0.0000 |
| 2024/03/28 | 2050 | 01/08/2024 | | Bond Future | 114.9181 | 114.9181 | 114.7306 | 114.7306 | 0.163 | 0.0000 | 0.0000 |
| 2024/03/28 | 2050 | 07/11/2024 | | Bond Future | 117.6599 | 117.6599 | 117.4520 | 117.4520 | 0.177 | 0.0000 | 0.0000 |
| 2024/03/28 | 2050 | 06/02/2025 | | Bond Future | 117.8597 | 117.8597 | 117.6749 | 117.6749 | 0.157 | 0.0000 | 0.0000 |
| 2024/03/28 | 2050 | 06/02/2025 | 115.60 Call | Bond Future | 2259.6600 | 2.2597 | 2074.8500 | 2.0749 | 8.179 | 0.0000 | 0.0000 |
| 2024/03/28 | 2050 | 06/02/2025 | 115.60 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 2050 | 08/05/2025 | | Bond Future | 120.3462 | 120.3462 | 120.2005 | 120.2005 | 0.121 | 0.0000 | 0.0000 |
| 2024/03/28 | 2050 | 08/05/2025 | 121.16 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 2050 | 08/05/2025 | 121.16 Put | Bond Future | 813.7600 | 0.8138 | 959.5100 | 0.9595 | 17.911 | 0.0000 | 0.0000 |
| 2024/03/28 | 8607 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 8608 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | 8657 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | AL37 | 02/05/2024 | | Index Future | 933.6020 | 933.6020 | 931.1200 | 931.1200 | 0.266 | 0.0000 | 0.0000 |
| 2024/03/28 | AL37 | 01/08/2024 | | Index Future | 954.0270 | 954.0270 | 951.5250 | 951.5250 | 0.262 | 0.0000 | 0.0000 |
| 2024/03/28 | AL37 | 07/11/2024 | | Index Future | 976.5470 | 976.5470 | 973.8540 | 973.8540 | 0.276 | 0.0000 | 0.0000 |
| 2024/03/28 | AL37 | 06/02/2025 | | Index Future | 997.5500 | 997.5500 | 995.0270 | 995.0270 | 0.253 | 0.0000 | 0.0000 |
| 2024/03/28 | AL37 | 08/05/2025 | | Index Future | 1018.4070 | 1018.4070 | 1016.1910 | 1016.1910 | 0.218 | 0.0000 | 0.0000 |
| 2024/03/28 | AL7T | 02/05/2024 | | Index Future | 1071.9910 | 1071.9910 | 1069.0610 | 1069.0610 | 0.273 | 0.0000 | 0.0000 |
| 2024/03/28 | AL7T | 01/08/2024 | | Index Future | 1095.4430 | 1095.4430 | 1092.4890 | 1092.4890 | 0.270 | 0.0000 | 0.0000 |
| 2024/03/28 | AL7T | 07/11/2024 | | Index Future | 1121.3020 | 1121.3020 | 1118.1260 | 1118.1260 | 0.283 | 0.0000 | 0.0000 |
| 2024/03/28 | AL7T | 06/02/2025 | | Index Future | 1145.4180 | 1145.4180 | 1142.4360 | 1142.4360 | 0.260 | 0.0000 | 0.0000 |
| 2024/03/28 | AL7T | 08/05/2025 | | Index Future | 1169.3670 | 1169.3670 | 1166.7350 | 1166.7350 | 0.225 | 0.0000 | 0.0000 |
| 2024/03/28 | ALBI | 02/05/2024 | | Index Future | 931.9570 | 931.9570 | 930.8150 | 930.8150 | 0.123 | 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 | |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/28 | ALBI | 01/08/2024 | | Index Future | 952.3460 | 952.3460 | 951.2120 | 951.2120 | 0.119 | 0.0000 | 0.0000 |
| 2024/03/28 | ALBI | 07/11/2024 | | Index Future | 974.8270 | 974.8270 | 973.5350 | 973.5350 | 0.133 | 0.0000 | 0.0000 |
| 2024/03/28 | ALBI | 06/02/2025 | | Index Future | 995.7930 | 995.7930 | 994.7010 | 994.7010 | 0.110 | 0.0000 | 0.0000 |
| 2024/03/28 | ALBI | 08/05/2025 | | Index Future | 1016.6130 | 1016.6130 | 1015.8580 | 1015.8580 | 0.074 | 0.0000 | 0.0000 |
| 2024/03/28 | C002 | 31/03/2032 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C007 | 31/01/2037 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C025 | 31/01/2025 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C030 | 31/01/2030 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C035 | 28/02/2035 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C038 | 31/01/2038 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C040 | 06/10/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C040 | 31/01/2040 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C044 | 31/01/2044 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C048 | 28/02/2048 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C050 | 31/12/2050 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C186 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C202 | 07/12/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C209 | 31/03/2036 | | Price Contribution | 6.2500 | 93.7500 | 6.2500 | 93.7500 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C210 | 31/03/2028 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C213 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C214 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C253 | 31/03/2053 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C219 | 31/03/2029 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C303 | 14/08/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C303 | 28/02/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C333 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C431 | 31/01/2031 | | 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/03/28 | C442 | 25/04/2042 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | C446 | 31/03/2046 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | CI43 | 31/01/2043 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | CI58 | 31/01/2058 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | CS26 | 02/04/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | CS33 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | ES33 | 02/05/2024 | | Bond Future | 13.0965 | 71.3645 | 13.1246 | 71.2469 | 0.215 | 0.0000 |
| 2024/03/28 | ES33 | 01/08/2024 | | Bond Future | 13.2652 | 72.9433 | 13.2940 | 72.8257 | 0.217 | 0.0000 |
| 2024/03/28 | ES33 | 07/11/2024 | | Bond Future | 13.4637 | 70.8803 | 13.4964 | 70.7500 | 0.243 | 0.0000 |
| 2024/03/28 | ES33 | 06/02/2025 | | Bond Future | 13.6733 | 72.4188 | 13.7032 | 72.3026 | 0.219 | 0.0000 |
| 2024/03/28 | ES33 | 06/02/2025 | 13.34 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/03/28 | ES33 | 06/02/2025 | 13.34 Put | Bond Future | 1312.8200 | 1.3128 | 1428.9700 | 1.4290 | 8.847 | 0.0000 |
| 2024/03/28 | ES33 | 08/05/2025 | | Bond Future | 13.9009 | 70.1411 | 13.9253 | 70.0487 | 0.176 | 0.0000 |
| 2024/03/28 | ES33 | 08/05/2025 | 12.73 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/03/28 | ES33 | 08/05/2025 | 12.73 Put | Bond Future | 4630.9100 | 4.6309 | 4723.2700 | 4.7233 | 1.994 | 0.0000 |
| 2024/03/28 | ES42 | 02/05/2024 | | Bond Future | 13.4625 | 66.9564 | 13.4603 | 66.9669 | 0.016 | 0.0000 |
| 2024/03/28 | ES42 | 01/08/2024 | | Bond Future | 13.6134 | 68.4377 | 13.6106 | 68.4509 | 0.020 | 0.0000 |
| 2024/03/28 | ES42 | 07/11/2024 | | Bond Future | 13.7875 | 65.8017 | 13.7866 | 65.8058 | 0.006 | 0.0000 |
| 2024/03/28 | ES42 | 06/02/2025 | | Bond Future | 13.9622 | 67.2285 | 13.9577 | 67.2488 | 0.032 | 0.0000 |
| 2024/03/28 | ES42 | 06/02/2025 | 13.71 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/03/28 | ES42 | 06/02/2025 | 13.71 Put | Bond Future | 1165.0000 | 1.1650 | 1144.7000 | 1.1447 | 1.742 | 0.0000 |
| 2024/03/28 | ES42 | 08/05/2025 | | Bond Future | 14.1577 | 64.3754 | 14.1475 | 64.4211 | 0.072 | 0.0000 |
| 2024/03/28 | ES42 | 08/05/2025 | 13.25 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/03/28 | ES42 | 08/05/2025 | 13.25 Put | Bond Future | 4255.4500 | 4.2555 | 4209.8400 | 4.2098 | 1.072 | 0.0000 |
| 2024/03/28 | GOVI | 02/05/2024 | 950.98 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/03/28 | GOVI | 02/05/2024 | 950.98 Put | GOVI | 327090.0000 | 32.7090 | 338990.0000 | 33.8990 | 3.638 | 0.0000 |
| 2024/03/28 | GOVI | 02/05/2024 | 950.99 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/03/28 | GOVI | 02/05/2024 | 950.99 Put | GOVI | 327190.0000 | 32.7190 | 339090.0000 | 33.9090 | 3.637 | 0.0000 |
| 2024/03/28 | GOVI | 02/05/2024 | 950.97 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/03/28 | GOVI | 02/05/2024 | 950.97 Put | GOVI | 326990.0000 | 32.6990 | 338890.0000 | 33.8890 | 3.639 | 0.0000 |
| 2024/03/28 | GOVI | 02/05/2024 | | GOVI | 918.2710 | 918.2710 | 917.0810 | 917.0810 | 0.130 | 0.0000 |
| 2024/03/28 | GOVI | 01/08/2024 | 943.38 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2024/03/28 | GOVI | 01/08/2024 | 943.38 Put | GOVI | 50190.0000 | 5.0190 | 62020.0000 | 6.2020 | 23.570 | 0.0000 |
| 2024/03/28 | GOVI | 01/08/2024 | 943.39 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |

| 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 |
|------------|------------------|------------|---------------|-----------------------|---------------------|----------------------------|-----------------|---------------|----------------------|-------------------|--------------|-------------|
| 2024/03/28 | GOVI | 01/08/2024 | 943.39 Put | GOVI | | 50290.0000 | 5.0290 | 62120.0000 | 6.2120 | 23.524 | 0.0000 | 0.0000 |
| 2024/03/28 | GOVI | 01/08/2024 | 943.37 Call | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | GOVI | 01/08/2024 | 943.37 Put | GOVI | | 50090.0000 | 5.0090 | 61920.0000 | 6.1920 | 23.617 | 0.0000 | 0.0000 |
| 2024/03/28 | GOVI | 01/08/2024 | | GOVI | | 938.3610 | 938.3610 | 937.1780 | 937.1780 | 0.126 | 0.0000 | 0.0000 |
| 2024/03/28 | GOVI | 07/11/2024 | | GOVI | | 960.5120 | 960.5120 | 959.1710 | 959.1710 | 0.140 | 0.0000 | 0.0000 |
| 2024/03/28 | GOVI | 07/11/2024 | 948.79 Call | GOVI | | 117220.0000 | 11.7220 | 103810.0000 | 10.3810 | 11.440 | 0.0000 | 0.0000 |
| 2024/03/28 | GOVI | 07/11/2024 | 948.79 Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | GOVI | 07/11/2024 | 948.80 Call | GOVI | | 117120.0000 | 11.7120 | 103710.0000 | 10.3710 | 11.450 | 0.0000 | 0.0000 |
| 2024/03/28 | GOVI | 07/11/2024 | 948.80 Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | GOVI | 07/11/2024 | 948.78 Call | GOVI | | 117320.0000 | 11.7320 | 103910.0000 | 10.3910 | 11.430 | 0.0000 | 0.0000 |
| 2024/03/28 | GOVI | 07/11/2024 | 948.78 Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | GOVI | 06/02/2025 | | GOVI | | 981.1700 | 981.1700 | 980.0250 | 980.0250 | 0.117 | 0.0000 | 0.0000 |
| 2024/03/28 | GOVI | 06/02/2025 | 972.00 Call | GOVI | | 91700.0000 | 9.1700 | 80250.0000 | 8.0250 | 12.486 | 0.0000 | 0.0000 |
| 2024/03/28 | GOVI | 06/02/2025 | 972.00 Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | GOVI | 08/05/2025 | | GOVI | | 1001.6840 | 1001.6840 | 1000.8700 | 1000.8700 | 0.081 | 0.0000 | 0.0000 |
| 2024/03/28 | GOVI | 08/05/2025 | 1,022.00 Call | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | GOVI | 08/05/2025 | 1,022.00 Put | GOVI | | 203160.0000 | 20.3160 | 211300.0000 | 21.1300 | 4.007 | 0.0000 | 0.0000 |
| 2024/03/28 | GVIX | 01/01/2029 | | LIVE INDEX | | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | IGOV | 02/05/2024 | | Index Future | | 347.1490 | 347.1490 | 346.8570 | 346.8570 | 0.084 | 0.0000 | 0.0000 |
| 2024/03/28 | IGOV | 01/08/2024 | | Index Future | | 354.8280 | 354.8280 | 354.5430 | 354.5430 | 0.080 | 0.0000 | 0.0000 |
| 2024/03/28 | IGOV | 07/11/2024 | | Index Future | | 363.2940 | 363.2940 | 362.9530 | 362.9530 | 0.094 | 0.0000 | 0.0000 |
| 2024/03/28 | IGOV | 06/02/2025 | | Index Future | | 371.1890 | 371.1890 | 370.9250 | 370.9250 | 0.071 | 0.0000 | 0.0000 |
| 2024/03/28 | IGOV | 08/05/2025 | | Index Future | | 379.0290 | 379.0290 | 378.8940 | 378.8940 | 0.036 | 0.0000 | 0.0000 |
| 2024/03/28 | IS10 | 17/12/2025 | | Interest Rate Swap | | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | IS10 | 16/03/2026 | | Interest Rate Swap | | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | IS10 | 15/06/2026 | | Interest Rate Swap | | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | IS10 | 21/09/2026 | | Interest Rate Swap | | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | IS10 | 21/12/2026 | | Interest Rate Swap | | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | IS10 | 15/03/2027 | | Interest Rate Swap | | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | IS10 | 21/06/2027 | | Interest Rate Swap | | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | IS10 | 20/09/2027 | | Interest Rate Swap | | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | IS10 | 20/12/2027 | | Interest Rate Swap | | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | IS10 | 22/03/2028 | | Interest Rate Swap | | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | IS10 | 20/06/2028 | | Interest Rate Swap | | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | IS10 | 19/09/2028 | | Interest Rate Swap | | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/28 | J186 | 21/12/2026 | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | JBAF | 20/03/2024 | | Jibar Tradeable Future | 8.3500 | 8.3500 | 8.3500 | 91.6500 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | JBAF | 17/04/2024 | | Jibar Tradeable Future | 8.3530 | 91.6470 | 8.3530 | 91.6470 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | JBAF | 15/05/2024 | | Jibar Tradeable Future | 8.3480 | 91.6520 | 8.3490 | 91.6510 | 0.012 | 0.0000 | 0.0000 |
| 2024/03/28 | JBAF | 19/06/2024 | | Jibar Tradeable Future | 8.3410 | 91.6590 | 8.3400 | 91.6600 | 0.012 | 0.0000 | 0.0000 |
| 2024/03/28 | JBAF | 17/07/2024 | | Jibar Tradeable Future | 8.3380 | 91.6620 | 8.3380 | 91.6620 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | JBAF | 21/08/2024 | | Jibar Tradeable Future | 8.3300 | 91.6700 | 8.3310 | 91.6690 | 0.012 | 0.0000 | 0.0000 |
| 2024/03/28 | JBAF | 18/09/2024 | | Jibar Tradeable Future | 8.3080 | 91.6920 | 8.3080 | 91.6920 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | JBAF | 18/12/2024 | | Jibar Tradeable Future | 8.2690 | 91.7310 | 8.2680 | 91.7320 | 0.012 | 0.0000 | 0.0000 |
| 2024/03/28 | JBAF | 19/03/2025 | | Jibar Tradeable Future | 8.0990 | 91.9010 | 8.1030 | 91.8970 | 0.049 | 0.0000 | 0.0000 |
| 2024/03/28 | JBAF | 18/06/2025 | | Jibar Tradeable Future | 8.0380 | 91.9620 | 8.0380 | 91.9620 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | JBAF | 17/09/2025 | | Jibar Tradeable Future | 7.8830 | 92.1170 | 7.8830 | 92.1170 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | JBAF | 17/12/2025 | | Jibar Tradeable Future | 7.8530 | 92.1470 | 7.8530 | 92.1470 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | JBAF | 18/03/2026 | | Jibar Tradeable Future | 7.9390 | 92.0610 | 7.9430 | 92.0570 | 0.050 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 02/05/2024 | | Bond Future | 12.2876 | 81.5001 | 12.3263 | 81.3055 | 0.315 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 02/05/2024 | 11.20 Call | Bond Future | 11.6300 | 0.0116 | 8.0600 | 0.0081 | 30.696 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 02/05/2024 | 11.20 Put | Bond Future | 5768.3300 | 5.7683 | 5959.4000 | 5.9594 | 3.312 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 02/05/2024 | 11.21 Call | Bond Future | 12.4600 | 0.0125 | 8.6500 | 0.0087 | 30.578 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 02/05/2024 | 11.21 Put | Bond Future | 5713.6500 | 5.7137 | 5904.4800 | 5.9045 | 3.340 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 02/05/2024 | 11.19 Call | Bond Future | 10.8400 | 0.0108 | 7.5000 | 0.0075 | 30.812 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 02/05/2024 | 11.19 Put | Bond Future | 5823.1100 | 5.8231 | 6014.4100 | 6.0144 | 3.285 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 01/08/2024 | 11.80 Call | Bond Future | 823.8200 | 0.8238 | 713.4000 | 0.7134 | 13.403 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 01/08/2024 | 11.80 Put | Bond Future | 3955.5300 | 3.9555 | 4041.0500 | 4.0411 | 2.162 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 01/08/2024 | 11.81 Call | Bond Future | 839.6600 | 0.8397 | 727.9500 | 0.7280 | 13.304 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 01/08/2024 | 11.81 Put | Bond Future | 3919.2500 | 3.9193 | 4003.4800 | 4.0035 | 2.149 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 01/08/2024 | 11.79 Call | Bond Future | 808.1600 | 0.8082 | 698.8900 | 0.6989 | 13.521 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 01/08/2024 | 11.79 Put | Bond Future | 3992.0300 | 3.9920 | 4078.7000 | 4.0787 | 2.171 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 01/08/2024 | | Bond Future | 12.4170 | 83.2832 | 12.4567 | 83.0872 | 0.320 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 07/11/2024 | | Bond Future | 12.5710 | 80.7330 | 12.6150 | 80.5212 | 0.350 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 07/11/2024 | 12.18 Call | Bond Future | 1953.4100 | 1.9534 | 1745.2600 | 1.7453 | 10.656 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 07/11/2024 | 12.18 Put | Bond Future | 3873.9600 | 3.8740 | 3877.6400 | 3.8776 | 0.095 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 07/11/2024 | 12.19 Call | Bond Future | 1975.2200 | 1.9752 | 1766.2100 | 1.7662 | 10.582 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/28 | R035 | 07/11/2024 | 12.19 Put | Bond Future | 3845.8500 | 3.8459 | 3848.6700 | 3.8487 | 0.073 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 07/11/2024 | 12.17 Call | Bond Future | 1931.7400 | 1.9317 | 1724.2100 | 1.7242 | 10.743 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 07/11/2024 | 12.17 Put | Bond Future | 3902.2500 | 3.9023 | 3906.5500 | 3.9066 | 0.110 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 06/02/2025 | | Bond Future | 12.7348 | 82.4675 | 12.7767 | 82.2704 | 0.329 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 06/02/2025 | 12.41 Call | Bond Future | 2336.4900 | 2.3365 | 2189.6100 | 2.1896 | 6.286 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 06/02/2025 | 12.41 Put | Bond Future | 3890.0900 | 3.8901 | 3940.3400 | 3.9403 | 1.292 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 08/05/2025 | | Bond Future | 12.9097 | 79.6711 | 12.9470 | 79.4996 | 0.289 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 08/05/2025 | 11.78 Call | Bond Future | 1160.1200 | 1.1601 | 1029.7500 | 1.0298 | 11.238 | 0.0000 | 0.0000 |
| 2024/03/28 | R035 | 08/05/2025 | 11.78 Put | Bond Future | 6616.1200 | 6.6161 | 6657.2700 | 6.6573 | 0.622 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 02/05/2024 | 13.03 Call | Bond Future | 1924.6800 | 1.9247 | 1959.1500 | 1.9592 | 1.791 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 02/05/2024 | 13.03 Put | Bond Future | 1198.9900 | 1.1990 | 1255.5700 | 1.2556 | 4.719 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 02/05/2024 | 13.04 Call | Bond Future | 1965.3400 | 1.9653 | 1999.3500 | 1.9994 | 1.730 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 02/05/2024 | 13.04 Put | Bond Future | 1172.2300 | 1.1722 | 1228.3500 | 1.2284 | 4.787 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 02/05/2024 | 13.02 Call | Bond Future | 1884.4200 | 1.8844 | 1919.2200 | 1.9192 | 1.847 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 02/05/2024 | 13.02 Put | Bond Future | 1226.2500 | 1.2263 | 1283.1600 | 1.2832 | 4.641 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 02/05/2024 | | Bond Future | 12.9233 | 91.3695 | 12.9265 | 91.3474 | 0.025 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 01/08/2024 | 13.14 Call | Bond Future | 3139.4400 | 3.1394 | 3265.7800 | 3.2658 | 4.024 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 01/08/2024 | 13.14 Put | Bond Future | 2568.6300 | 2.5686 | 2714.1900 | 2.7142 | 5.667 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 01/08/2024 | 13.15 Call | Bond Future | 3177.5500 | 3.1776 | 3303.8800 | 3.3039 | 3.976 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 01/08/2024 | 13.15 Put | Bond Future | 2540.3800 | 2.5404 | 2685.9300 | 2.6859 | 5.729 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 01/08/2024 | 13.13 Call | Bond Future | 3101.5200 | 3.1015 | 3227.8600 | 3.2279 | 4.073 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 01/08/2024 | 13.13 Put | Bond Future | 2597.1700 | 2.5972 | 2742.7300 | 2.7427 | 5.605 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 01/08/2024 | | Bond Future | 13.0546 | 93.3685 | 13.0574 | 93.3493 | 0.022 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 07/11/2024 | | Bond Future | 13.2039 | 89.6995 | 13.2088 | 89.6671 | 0.037 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 07/11/2024 | 12.80 Call | Bond Future | 2551.3400 | 2.5513 | 2598.2800 | 2.5983 | 1.840 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 07/11/2024 | 12.80 Put | Bond Future | 5284.4200 | 5.2844 | 5363.7800 | 5.3638 | 1.502 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 07/11/2024 | 12.81 Call | Bond Future | 2580.7500 | 2.5808 | 2628.2400 | 2.6282 | 1.840 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 07/11/2024 | 12.81 Put | Bond Future | 5244.2700 | 5.2443 | 5324.1800 | 5.3242 | 1.524 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 07/11/2024 | 12.79 Call | Bond Future | 2521.8300 | 2.5218 | 2568.5000 | 2.5685 | 1.851 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 07/11/2024 | 12.79 Put | Bond Future | 5324.5600 | 5.3246 | 5403.6500 | 5.4037 | 1.485 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 06/02/2025 | | Bond Future | 13.3557 | 91.6255 | 13.3575 | 91.6141 | 0.013 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 06/02/2025 | 12.94 Call | Bond Future | 3240.7800 | 3.2408 | 3184.0100 | 3.1840 | 1.752 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 06/02/2025 | 12.94 Put | Bond Future | 5995.5900 | 5.9956 | 5950.2100 | 5.9502 | 0.757 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 08/05/2025 | | Bond Future | 13.5228 | 87.6632 | 13.5193 | 87.6850 | 0.026 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 08/05/2025 | 12.64 Call | Bond Future | 2658.1700 | 2.6582 | 2407.2600 | 2.4073 | 9.439 | 0.0000 | 0.0000 |
| 2024/03/28 | R053 | 08/05/2025 | 12.64 Put | Bond Future | 8562.2300 | 8.5622 | 8289.4900 | 8.2895 | 3.185 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 02/05/2024 | | Bond Future | 9.2698 | 106.7442 | 9.2886 | 106.7006 | 0.203 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 02/05/2024 | 8.00 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/28 | R186 | 02/05/2024 | 8.00 Put | Bond Future | 3006.9400 | 3.0069 | 3050.5900 | 3.0506 | 1.452 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 02/05/2024 | 8.01 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 02/05/2024 | 8.01 Put | Bond Future | 2982.8200 | 2.9828 | 3026.4700 | 3.0265 | 1.463 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 02/05/2024 | 7.99 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 02/05/2024 | 7.99 Put | Bond Future | 3031.0600 | 3.0311 | 3074.7100 | 3.0747 | 1.440 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 02/05/2024 | 10.40 Call | Bond Future | 2599.8200 | 2.5998 | 2558.0400 | 2.5580 | 1.607 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 02/05/2024 | 10.40 Put | Bond Future | 14.3500 | 0.0144 | 16.2200 | 0.0162 | 13.031 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 02/05/2024 | 9.73 Put | Bond Future | 113.2800 | 0.1133 | 121.0700 | 0.1211 | 6.877 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 02/05/2024 | 9.73 Call | Bond Future | 1176.1500 | 1.1762 | 1140.2900 | 1.1403 | 3.049 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 01/08/2024 | 8.69 Call | Bond Future | 204.2600 | 0.2043 | 188.3200 | 0.1883 | 7.804 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 01/08/2024 | 8.69 Put | Bond Future | 1540.6800 | 1.5407 | 1565.5000 | 1.5655 | 1.611 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 01/08/2024 | 8.70 Call | Bond Future | 209.7600 | 0.2098 | 193.5700 | 0.1936 | 7.718 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 01/08/2024 | 8.70 Put | Bond Future | 1524.6000 | 1.5246 | 1549.1700 | 1.5492 | 1.612 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 01/08/2024 | 8.68 Call | Bond Future | 199.0300 | 0.1990 | 183.1800 | 0.1832 | 7.964 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 01/08/2024 | 8.68 Put | Bond Future | 1557.0300 | 1.5570 | 1581.9400 | 1.5819 | 1.600 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 01/08/2024 | | Bond Future | 9.3145 | 103.7715 | 9.3337 | 103.7307 | 0.206 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 07/11/2024 | | Bond Future | 9.3732 | 106.2206 | 9.4028 | 106.1643 | 0.316 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 07/11/2024 | 9.14 Call | Bond Future | 747.8100 | 0.7478 | 664.9100 | 0.6649 | 11.086 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 07/11/2024 | 9.14 Put | Bond Future | 1192.0600 | 1.1921 | 1165.4400 | 1.1654 | 2.233 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 07/11/2024 | 9.15 Call | Bond Future | 757.8700 | 0.7579 | 675.0000 | 0.6750 | 10.935 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 07/11/2024 | 9.15 Put | Bond Future | 1183.0200 | 1.1830 | 1156.4300 | 1.1564 | 2.248 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 07/11/2024 | 9.13 Call | Bond Future | 737.4900 | 0.7375 | 654.8900 | 0.6549 | 11.200 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 07/11/2024 | 9.13 Put | Bond Future | 1200.8500 | 1.2009 | 1174.5300 | 1.1745 | 2.192 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 06/02/2025 | | Bond Future | 9.4730 | 103.1874 | 9.4924 | 103.1547 | 0.204 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 06/02/2025 | 9.03 Call | Bond Future | 666.0800 | 0.6661 | 604.6800 | 0.6047 | 9.218 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 06/02/2025 | 9.03 Put | Bond Future | 1417.7800 | 1.4178 | 1389.0300 | 1.3890 | 2.028 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 08/05/2025 | | Bond Future | 9.6532 | 105.3374 | 9.6497 | 105.3426 | 0.037 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 08/05/2025 | 8.47 Call | Bond Future | 283.4900 | 0.2835 | 277.2300 | 0.2772 | 2.208 | 0.0000 | 0.0000 |
| 2024/03/28 | R186 | 08/05/2025 | 8.47 Put | Bond Future | 2044.1600 | 2.0442 | 2032.6800 | 2.0327 | 0.562 | 0.0000 | 0.0000 |
| 2024/03/28 | R202 | 02/05/2024 | | Bond Future | 259.0892 | 259.0892 | 259.0997 | 259.0997 | 0.004 | 0.0000 | 0.0000 |
| 2024/03/28 | R202 | 01/08/2024 | | Bond Future | 259.7435 | 259.7435 | 259.7639 | 259.7639 | 0.008 | 0.0000 | 0.0000 |
| 2024/03/28 | R202 | 07/11/2024 | | Bond Future | 265.9409 | 265.9409 | 265.9260 | 265.9260 | 0.006 | 0.0000 | 0.0000 |
| 2024/03/28 | R202 | 06/02/2025 | | Bond Future | 266.5073 | 266.5073 | 266.5543 | 266.5543 | 0.018 | 0.0000 | 0.0000 |
| 2024/03/28 | R202 | 06/02/2025 | 266.79 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | R202 | 06/02/2025 | 266.79 Put | Bond Future | 282.6600 | 0.2827 | 235.6700 | 0.2357 | 16.624 | 0.0000 | 0.0000 |
| 2024/03/28 | R202 | 08/05/2025 | | Bond Future | 272.1312 | 272.1312 | 272.2765 | 272.2765 | 0.053 | 0.0000 | 0.0000 |
| 2024/03/28 | R202 | 08/05/2025 | 272.31 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | R202 | 08/05/2025 | 272.31 Put | Bond Future | 178.7600 | 0.1788 | 33.4800 | 0.0335 | 81.271 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/28 | R209 | 02/05/2024 | | Bond Future | 12.3797 | 62.9605 | 12.4084 | 62.8337 | 0.231 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 02/05/2024 | 11.18 Call | Bond Future | 2.9800 | 0.0030 | 3.3000 | 0.0033 | 10.738 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 02/05/2024 | 11.18 Put | Bond Future | 5648.7700 | 5.6488 | 5775.8300 | 5.7758 | 2.249 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 02/05/2024 | 11.19 Call | Bond Future | 3.2000 | 0.0032 | 3.5700 | 0.0036 | 11.563 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 02/05/2024 | 11.19 Put | Bond Future | 5599.0900 | 5.5991 | 5726.2000 | 5.7262 | 2.270 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 02/05/2024 | 11.17 Call | Bond Future | 2.7800 | 0.0028 | 3.0500 | 0.0031 | 9.712 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 02/05/2024 | 11.17 Put | Bond Future | 5698.5300 | 5.6985 | 5825.5400 | 5.8255 | 2.229 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 01/08/2024 | | Bond Future | 12.5008 | 64.3379 | 12.5300 | 64.2107 | 0.234 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 01/08/2024 | 11.79 Call | Bond Future | 568.1700 | 0.5682 | 531.7100 | 0.5317 | 6.417 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 01/08/2024 | 11.79 Put | Bond Future | 3778.6300 | 3.7786 | 3869.3200 | 3.8693 | 2.400 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 01/08/2024 | 11.80 Call | Bond Future | 580.0900 | 0.5801 | 543.3400 | 0.5433 | 6.335 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 01/08/2024 | 11.80 Put | Bond Future | 3743.8200 | 3.7438 | 3834.2200 | 3.8342 | 2.415 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 01/08/2024 | 11.78 Call | Bond Future | 556.4100 | 0.5564 | 520.3500 | 0.5204 | 6.481 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 01/08/2024 | 11.78 Put | Bond Future | 3813.6400 | 3.8136 | 3904.7300 | 3.9047 | 2.389 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 07/11/2024 | | Bond Future | 12.6392 | 62.6992 | 12.6717 | 62.5603 | 0.257 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 07/11/2024 | 12.22 Call | Bond Future | 1568.3100 | 1.5683 | 1513.3100 | 1.5133 | 3.507 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 07/11/2024 | 12.22 Put | Bond Future | 3401.1200 | 3.4011 | 3485.0500 | 3.4851 | 2.468 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 07/11/2024 | 12.23 Call | Bond Future | 1586.7600 | 1.5868 | 1531.9100 | 1.5319 | 3.457 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 07/11/2024 | 12.23 Put | Bond Future | 3374.9900 | 3.3750 | 3459.0700 | 3.4591 | 2.491 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 07/11/2024 | 12.21 Call | Bond Future | 1549.9700 | 1.5500 | 1495.0200 | 1.4950 | 3.545 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 07/11/2024 | 12.21 Put | Bond Future | 3427.4100 | 3.4274 | 3511.3900 | 3.5114 | 2.450 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 06/02/2025 | | Bond Future | 12.7817 | 64.0461 | 12.8119 | 63.9191 | 0.236 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 06/02/2025 | 12.44 Call | Bond Future | 2020.2000 | 2.0202 | 1927.6300 | 1.9276 | 4.582 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 06/02/2025 | 12.44 Put | Bond Future | 3482.0800 | 3.4821 | 3516.4400 | 3.5164 | 0.987 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 08/05/2025 | | Bond Future | 12.9403 | 62.2250 | 12.9661 | 62.1187 | 0.199 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 08/05/2025 | 11.89 Call | Bond Future | 1116.6500 | 1.1167 | 1030.9600 | 1.0310 | 7.674 | 0.0000 | 0.0000 |
| 2024/03/28 | R209 | 08/05/2025 | 11.89 Put | Bond Future | 5671.4200 | 5.6714 | 5692.0400 | 5.6920 | 0.364 | 0.0000 | 0.0000 |
| 2024/03/28 | R210 | 02/05/2024 | | Bond Future | 233.3621 | 233.3621 | 233.3244 | 233.3244 | 0.016 | 0.0000 | 0.0000 |
| 2024/03/28 | R210 | 01/08/2024 | | Bond Future | 238.5247 | 238.5247 | 238.4950 | 238.4950 | 0.012 | 0.0000 | 0.0000 |
| 2024/03/28 | R210 | 07/11/2024 | | Bond Future | 240.8843 | 240.8843 | 240.8214 | 240.8214 | 0.026 | 0.0000 | 0.0000 |
| 2024/03/28 | R210 | 06/02/2025 | | Bond Future | 246.1186 | 246.1186 | 246.1107 | 246.1107 | 0.003 | 0.0000 | 0.0000 |
| 2024/03/28 | R210 | 06/02/2025 | 239.61 Call | Bond Future | 6508.5800 | 6.5086 | 6500.6600 | 6.5007 | 0.122 | 0.0000 | 0.0000 |
| 2024/03/28 | R210 | 06/02/2025 | 239.61 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | R210 | 08/05/2025 | | Bond Future | 247.9087 | 247.9087 | 247.9896 | 247.9896 | 0.033 | 0.0000 | 0.0000 |
| 2024/03/28 | R210 | 08/05/2025 | 248.03 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | R210 | 08/05/2025 | 248.03 Put | Bond Future | 121.3000 | 0.1213 | 40.3600 | 0.0404 | 66.727 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 02/05/2024 | 10.29 Call | Bond Future | 40.1100 | 0.0401 | 14.7000 | 0.0147 | 63.351 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 02/05/2024 | 10.29 Put | Bond Future | 3319.8400 | 3.3198 | 3537.8800 | 3.5379 | 6.568 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/28 | R213 | 02/05/2024 | 10.30 Call | Bond Future | 42.9100 | 0.0429 | 16.1100 | 0.0161 | 62.456 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 02/05/2024 | 10.30 Put | Bond Future | 3279.4300 | 3.2794 | 3496.0800 | 3.4961 | 6.606 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 02/05/2024 | 10.28 Call | Bond Future | 37.4700 | 0.0375 | 13.3900 | 0.0134 | 64.265 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 02/05/2024 | 10.28 Put | Bond Future | 3360.4300 | 3.3604 | 3579.8000 | 3.5798 | 6.528 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 02/05/2024 | | Bond Future | 11.0679 | 82.1710 | 11.1272 | 81.9276 | 0.536 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 01/08/2024 | | Bond Future | 11.1697 | 83.9687 | 11.2312 | 83.7230 | 0.551 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 01/08/2024 | 10.87 Call | Bond Future | 1077.8100 | 1.0778 | 959.1600 | 0.9592 | 11.008 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 01/08/2024 | 10.87 Put | Bond Future | 2287.9900 | 2.2880 | 2415.0100 | 2.4150 | 5.552 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 01/08/2024 | 10.88 Call | Bond Future | 1094.8100 | 1.0948 | 975.0900 | 0.9751 | 10.935 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 01/08/2024 | 10.88 Put | Bond Future | 2264.2500 | 2.2643 | 2390.2000 | 2.3902 | 5.563 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 01/08/2024 | 10.86 Call | Bond Future | 1060.9700 | 1.0610 | 943.2000 | 0.9432 | 11.100 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 01/08/2024 | 10.86 Put | Bond Future | 2311.9200 | 2.3119 | 2439.8200 | 2.4398 | 5.532 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 07/11/2024 | | Bond Future | 11.2970 | 82.3889 | 11.3650 | 82.1261 | 0.601 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 07/11/2024 | 11.22 Call | Bond Future | 2078.5400 | 2.0785 | 1861.2400 | 1.8612 | 10.454 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 07/11/2024 | 11.22 Put | Bond Future | 2377.8800 | 2.3779 | 2423.4300 | 2.4234 | 1.916 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 07/11/2024 | 11.23 Call | Bond Future | 2099.0300 | 2.0990 | 1880.6800 | 1.8807 | 10.402 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 07/11/2024 | 11.23 Put | Bond Future | 2359.4400 | 2.3594 | 2403.9400 | 2.4039 | 1.886 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 07/11/2024 | 11.21 Call | Bond Future | 2058.1500 | 2.0582 | 1841.6500 | 1.8417 | 10.519 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 07/11/2024 | 11.21 Put | Bond Future | 2396.4500 | 2.3965 | 2442.8000 | 2.4428 | 1.934 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 06/02/2025 | | Bond Future | 11.4396 | 84.1596 | 11.5061 | 83.9106 | 0.581 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 06/02/2025 | 11.35 Call | Bond Future | 2409.6200 | 2.4096 | 2156.1300 | 2.1561 | 10.520 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 06/02/2025 | 11.35 Put | Bond Future | 2746.6700 | 2.7467 | 2742.1900 | 2.7422 | 0.163 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 08/05/2025 | | Bond Future | 11.5990 | 82.3538 | 11.6608 | 82.1298 | 0.533 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 08/05/2025 | 10.52 Call | Bond Future | 1040.5800 | 1.0406 | 836.6500 | 0.8367 | 19.598 | 0.0000 | 0.0000 |
| 2024/03/28 | R213 | 08/05/2025 | 10.52 Put | Bond Future | 5076.5800 | 5.0766 | 5096.5900 | 5.0966 | 0.394 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 02/05/2024 | 13.52 Call | Bond Future | 3356.7400 | 3.3567 | 3367.3000 | 3.3673 | 0.315 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 02/05/2024 | 13.52 Put | Bond Future | 156.3500 | 0.1564 | 159.3200 | 0.1593 | 1.900 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 02/05/2024 | 12.87 Call | Bond Future | 1254.1800 | 1.2542 | 1267.1700 | 1.2672 | 1.036 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 02/05/2024 | 12.87 Put | Bond Future | 806.2300 | 0.8062 | 811.6300 | 0.8116 | 0.670 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 02/05/2024 | 12.12 Put | Bond Future | 3123.6400 | 3.1236 | 3120.6800 | 3.1207 | 0.095 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 02/05/2024 | 12.12 Call | Bond Future | 111.1400 | 0.1111 | 115.7700 | 0.1158 | 4.166 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 02/05/2024 | 12.14 Put | Bond Future | 3038.0600 | 3.0381 | 3035.3600 | 3.0354 | 0.089 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 02/05/2024 | 12.14 Call | Bond Future | 122.0700 | 0.1221 | 126.9600 | 0.1270 | 4.006 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 02/05/2024 | 11.47 Call | Bond Future | 1.4900 | 0.0015 | 1.6900 | 0.0017 | 13.423 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 02/05/2024 | 11.47 Put | Bond Future | 6285.5000 | 6.2855 | 6278.1100 | 6.2781 | 0.118 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 02/05/2024 | 11.48 Call | Bond Future | 1.6300 | 0.0016 | 1.8400 | 0.0018 | 12.883 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 02/05/2024 | 11.48 Put | Bond Future | 6233.2600 | 6.2333 | 6225.8800 | 6.2259 | 0.118 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 02/05/2024 | 11.46 Call | Bond Future | 1.3700 | 0.0014 | 1.5500 | 0.0016 | 13.139 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/28 | R214 | 02/05/2024 | 11.46 Put | Bond Future | 6337.8200 | 6.3378 | 6330.4100 | 6.3304 | 0.117 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 02/05/2024 | | Bond Future | 12.7689 | 58.2200 | 12.7672 | 58.2275 | 0.013 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 01/08/2024 | | Bond Future | 12.8878 | 59.4936 | 12.8855 | 59.5036 | 0.018 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 01/08/2024 | 12.17 Call | Bond Future | 609.7400 | 0.6097 | 555.6900 | 0.5557 | 8.864 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 01/08/2024 | 12.17 Put | Bond Future | 3905.9400 | 3.9059 | 3841.9500 | 3.8420 | 1.638 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 01/08/2024 | 12.18 Call | Bond Future | 622.1800 | 0.6222 | 567.7100 | 0.5677 | 8.755 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 01/08/2024 | 12.18 Put | Bond Future | 3870.4400 | 3.8704 | 3806.0300 | 3.8060 | 1.664 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 01/08/2024 | 12.16 Call | Bond Future | 597.3400 | 0.5973 | 543.9500 | 0.5440 | 8.938 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 01/08/2024 | 12.16 Put | Bond Future | 3941.5400 | 3.9415 | 3878.2100 | 3.8782 | 1.607 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 07/11/2024 | | Bond Future | 13.0265 | 57.5905 | 13.0260 | 57.5926 | 0.004 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 07/11/2024 | 12.61 Call | Bond Future | 1717.5600 | 1.7176 | 1590.0700 | 1.5901 | 7.423 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 07/11/2024 | 12.61 Put | Bond Future | 3563.7600 | 3.5638 | 3434.1500 | 3.4342 | 3.637 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 07/11/2024 | 12.62 Call | Bond Future | 1737.0200 | 1.7370 | 1609.1200 | 1.6091 | 7.363 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 07/11/2024 | 12.62 Put | Bond Future | 3537.7900 | 3.5378 | 3407.7700 | 3.4078 | 3.675 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 07/11/2024 | 12.60 Call | Bond Future | 1698.2100 | 1.6982 | 1570.9700 | 1.5710 | 7.493 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 07/11/2024 | 12.60 Put | Bond Future | 3589.8800 | 3.5899 | 3460.5200 | 3.4605 | 3.603 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 06/02/2025 | | Bond Future | 13.1710 | 58.8277 | 13.1672 | 58.8436 | 0.028 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 06/02/2025 | 12.71 Call | Bond Future | 1915.1200 | 1.9151 | 1762.7500 | 1.7628 | 7.956 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 06/02/2025 | 12.71 Put | Bond Future | 3928.0300 | 3.9280 | 3759.7600 | 3.7598 | 4.284 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 08/05/2025 | | Bond Future | 13.3223 | 56.7468 | 13.3133 | 56.7843 | 0.067 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 08/05/2025 | 12.40 Call | Bond Future | 1422.4400 | 1.4224 | 1201.9300 | 1.2019 | 15.502 | 0.0000 | 0.0000 |
| 2024/03/28 | R214 | 08/05/2025 | 12.40 Put | Bond Future | 5489.9800 | 5.4900 | 5232.0000 | 5.2320 | 4.699 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 02/05/2024 | 11.40 Put | Bond Future | 9305.7200 | 9.3057 | 9242.2500 | 9.2423 | 0.682 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 02/05/2024 | 11.40 Call | Bond Future | 0.1900 | 0.0002 | 0.1800 | 0.0002 | 5.263 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 02/05/2024 | 12.40 Put | Bond Future | 3352.3700 | 3.3524 | 3278.1900 | 3.2782 | 2.213 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 02/05/2024 | 12.40 Call | Bond Future | 220.2200 | 0.2202 | 209.5000 | 0.2095 | 4.868 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 02/05/2024 | 13.16 Call | Bond Future | 1844.7400 | 1.8447 | 1850.9300 | 1.8509 | 0.336 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 02/05/2024 | 13.16 Put | Bond Future | 833.4200 | 0.8334 | 776.1500 | 0.7762 | 6.872 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 02/05/2024 | | Bond Future | 12.9670 | 70.7108 | 12.9551 | 70.7743 | 0.092 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 02/05/2024 | 11.47 Call | Bond Future | 0.4000 | 0.0004 | 0.3400 | 0.0003 | 15.000 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 02/05/2024 | 11.47 Put | Bond Future | 8844.2900 | 8.8443 | 8780.7700 | 8.7808 | 0.718 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 02/05/2024 | 11.48 Call | Bond Future | 0.4400 | 0.0004 | 0.3700 | 0.0004 | 15.909 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 02/05/2024 | 11.48 Put | Bond Future | 8778.7700 | 8.7788 | 8715.2400 | 8.7152 | 0.724 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 02/05/2024 | 11.46 Call | Bond Future | 0.3600 | 0.0004 | 0.3100 | 0.0003 | 13.889 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 02/05/2024 | 11.46 Put | Bond Future | 8909.9100 | 8.9099 | 8846.4000 | 8.8464 | 0.713 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 01/08/2024 | | Bond Future | 13.0948 | 72.2578 | 13.0818 | 72.3253 | 0.099 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 01/08/2024 | 12.31 Call | Bond Future | 646.0500 | 0.6461 | 591.4700 | 0.5915 | 8.448 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 01/08/2024 | 12.31 Put | Bond Future | 4968.8200 | 4.9688 | 4846.7300 | 4.8467 | 2.457 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/03/28 | R248 | 01/08/2024 | 12.32 Call | Bond Future | 659.9900 | 0.6600 | 604.8800 | 0.6049 | 8.350 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 01/08/2024 | 12.32 Put | Bond Future | 4924.6600 | 4.9247 | 4802.0400 | 4.8020 | 2.490 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 01/08/2024 | 12.30 Call | Bond Future | 632.4300 | 0.6324 | 578.3900 | 0.5784 | 8.545 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 01/08/2024 | 12.30 Put | Bond Future | 5013.3800 | 5.0134 | 4891.8300 | 4.8918 | 2.425 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 07/11/2024 | 12.79 Call | Bond Future | 1998.3700 | 1.9984 | 1856.3600 | 1.8564 | 7.106 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 07/11/2024 | 12.79 Put | Bond Future | 4390.3800 | 4.3904 | 4189.0500 | 4.1891 | 4.586 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 07/11/2024 | 12.80 Call | Bond Future | 2021.2100 | 2.0212 | 1879.0300 | 1.8790 | 7.034 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 07/11/2024 | 12.80 Put | Bond Future | 4358.8700 | 4.3589 | 4157.3700 | 4.1574 | 4.623 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 07/11/2024 | 12.78 Call | Bond Future | 1975.8700 | 1.9759 | 1833.8300 | 1.8338 | 7.189 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 07/11/2024 | 12.78 Put | Bond Future | 4422.3100 | 4.4223 | 4220.9500 | 4.2210 | 4.553 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 07/11/2024 | | Bond Future | 13.2436 | 69.5110 | 13.2320 | 69.5703 | 0.088 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 06/02/2025 | | Bond Future | 13.3986 | 71.0041 | 13.3831 | 71.0814 | 0.115 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 06/02/2025 | 12.71 Call | Bond Future | 2036.4100 | 2.0364 | 1852.7600 | 1.8528 | 9.018 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 06/02/2025 | 12.71 Put | Bond Future | 5648.7300 | 5.6487 | 5387.7900 | 5.3878 | 4.619 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 08/05/2025 | | Bond Future | 13.5606 | 68.0316 | 13.5393 | 68.1361 | 0.157 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 08/05/2025 | 12.60 Call | Bond Future | 2000.8400 | 2.0008 | 1799.0600 | 1.7991 | 10.085 | 0.0000 | 0.0000 |
| 2024/03/28 | R248 | 08/05/2025 | 12.60 Put | Bond Future | 7025.7700 | 7.0258 | 6719.4800 | 6.7195 | 4.360 | 0.0000 | 0.0000 |
| 2024/03/28 | X038 | 31/01/2038 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | X210 | 31/03/2028 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | X213 | 28/02/2031 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/03/28 | X214 | 28/02/2041 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |

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