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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/01/2024 TO 23/01/2024

| 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 |
|------------|------------------|------------|---------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2024/01/23 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2025 | 01/02/2024 | | Bond Future | 176.4237 | 176.4237 | 176.4532 | 0.017 | 0.0000 | 0.0000 |
| 2024/01/23 | 2025 | 02/05/2024 | | Bond Future | 180.3287 | 180.3287 | 180.3586 | 0.017 | 0.0000 | 0.0000 |
| 2024/01/23 | 2025 | 01/08/2024 | | Bond Future | 182.5045 | 182.5045 | 182.5351 | 0.017 | 0.0000 | 0.0000 |
| 2024/01/23 | 2025 | 07/11/2024 | | Bond Future | 186.7944 | 186.7944 | 186.8265 | 0.017 | 0.0000 | 0.0000 |
| 2024/01/23 | 2029 | 01/02/2024 | | Bond Future | 129.3284 | 129.3284 | 129.3188 | 0.007 | 0.0000 | 0.0000 |
| 2024/01/23 | 2029 | 02/05/2024 | | Bond Future | 130.8222 | 130.8222 | 130.8122 | 0.008 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | 2029 | 01/08/2024 | | Bond Future | 133.7368 | 133.7368 | 133.7268 | 133.7268 | 0.007 | 0.0000 | 0.0000 |
| 2024/01/23 | 2029 | 07/11/2024 | | Bond Future | 135.4754 | 135.4754 | 135.4655 | 135.4655 | 0.007 | 0.0000 | 0.0000 |
| 2024/01/23 | 2029 | 06/02/2025 | | Bond Future | 138.4091 | 138.4091 | 138.3995 | 138.3995 | 0.007 | 0.0000 | 0.0000 |
| 2024/01/23 | 2029 | 06/02/2025 | 132.40 Call | Bond Future | 6009.1300 | 6.0091 | 5999.4800 | 5.9995 | 0.161 | 0.0000 | 0.0000 |
| 2024/01/23 | 2029 | 06/02/2025 | 132.40 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 11.85 Call | Bond Future | 8564.5900 | 8.5646 | 8438.8000 | 8.4388 | 1.469 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 11.85 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 10.00 Put | Bond Future | 66.4300 | 0.0664 | 71.0600 | 0.0711 | 6.970 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 10.00 Call | Bond Future | 1301.2600 | 1.3013 | 1180.1000 | 1.1801 | 9.311 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 9.89 Put | Bond Future | 135.5700 | 0.1356 | 149.0700 | 0.1491 | 9.958 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 9.89 Call | Bond Future | 909.8100 | 0.9098 | 797.5200 | 0.7975 | 12.342 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 10.39 Put | Bond Future | 3.4400 | 0.0034 | 3.0800 | 0.0031 | 10.465 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 10.39 Call | Bond Future | 2848.1900 | 2.8482 | 2722.0400 | 2.7220 | 4.429 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 11.86 Call | Bond Future | 8602.1600 | 8.6022 | 8476.3700 | 8.4764 | 1.462 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 11.86 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 10.16 Put | Bond Future | 21.1300 | 0.0211 | 21.3000 | 0.0213 | 0.805 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 10.16 Call | Bond Future | 1920.7700 | 1.9208 | 1795.1500 | 1.7952 | 6.540 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 11.00 Call | Bond Future | 5292.2500 | 5.2923 | 5166.4600 | 5.1665 | 2.377 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 11.00 Put | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 11.75 Call | Bond Future | 8187.7200 | 8.1877 | 8061.9300 | 8.0619 | 1.536 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 11.75 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 11.36 Call | Bond Future | 6697.4000 | 6.6974 | 6571.6100 | 6.5716 | 1.878 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 11.36 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 11.37 Call | Bond Future | 6736.0300 | 6.7360 | 6610.2400 | 6.6102 | 1.867 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 11.37 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 11.35 Call | Bond Future | 6658.7600 | 6.6588 | 6532.9700 | 6.5330 | 1.889 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 11.35 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | | Bond Future | 9.7066 | 92.5183 | 9.7363 | 92.3925 | 0.306 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 11.31 Call | Bond Future | 6503.9500 | 6.5040 | 6378.1600 | 6.3782 | 1.934 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 11.31 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 9.93 Put | Bond Future | 105.2700 | 0.1053 | 114.7700 | 0.1148 | 9.024 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 9.93 Call | Bond Future | 1047.3300 | 1.0473 | 931.0400 | 0.9310 | 11.103 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 9.57 Put | Bond Future | 725.9700 | 0.7260 | 807.9500 | 0.8080 | 11.292 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 9.57 Call | Bond Future | 143.7000 | 0.1437 | 99.8900 | 0.0999 | 30.487 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 10.07 Put | Bond Future | 40.7500 | 0.0408 | 42.5900 | 0.0426 | 4.515 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 10.07 Call | Bond Future | 1567.1800 | 1.5672 | 1443.2300 | 1.4432 | 7.909 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 12.10 Call | Bond Future | 9497.5400 | 9.4975 | 9371.7500 | 9.3718 | 1.324 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/02/2024 | 12.10 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | 2030 | 02/05/2024 | | Bond Future | 9.7537 | 94.5431 | 9.7850 | 94.4144 | 0.321 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 9.82 Call | Bond Future | 1456.9000 | 1.4569 | 1381.9100 | 1.3819 | 5.147 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 9.82 Put | Bond Future | 1184.9200 | 1.1849 | 1238.6200 | 1.2386 | 4.532 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 9.83 Call | Bond Future | 1479.7100 | 1.4797 | 1404.0900 | 1.4041 | 5.110 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 9.83 Put | Bond Future | 1166.7900 | 1.1668 | 1219.8600 | 1.2199 | 4.548 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 9.81 Call | Bond Future | 1434.0800 | 1.4341 | 1359.7300 | 1.3597 | 5.185 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 9.81 Put | Bond Future | 1203.0600 | 1.2031 | 1257.4000 | 1.2574 | 4.517 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 10.62 Put | Bond Future | 304.9000 | 0.3049 | 321.3800 | 0.3214 | 5.405 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 10.62 Call | Bond Future | 3781.7000 | 3.7817 | 3669.4900 | 3.6695 | 2.967 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 11.12 Put | Bond Future | 119.5300 | 0.1195 | 126.1400 | 0.1261 | 5.530 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 11.12 Call | Bond Future | 5529.0300 | 5.5290 | 5406.9500 | 5.4070 | 2.208 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 13.15 Call | Bond Future | 12737.5500 | 12.7376 | 12608.8800 | 12.6089 | 1.010 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 13.15 Put | Bond Future | 0.4100 | 0.0004 | 0.4300 | 0.0004 | 4.878 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 9.66 Put | Bond Future | 1506.2700 | 1.5063 | 1570.4000 | 1.5704 | 4.258 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 9.66 Call | Bond Future | 1120.1700 | 1.1202 | 1055.6100 | 1.0556 | 5.763 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 10.16 Put | Bond Future | 683.7700 | 0.6838 | 718.0300 | 0.7180 | 5.010 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 10.16 Call | Bond Future | 2335.0500 | 2.3351 | 2240.6200 | 2.2406 | 4.044 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 11.94 Call | Bond Future | 8487.9800 | 8.4880 | 8360.4200 | 8.3604 | 1.503 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 11.94 Put | Bond Future | 20.9400 | 0.0209 | 22.0700 | 0.0221 | 5.396 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 12.38 Call | Bond Future | 10058.0000 | 10.0580 | 9929.6300 | 9.9296 | 1.276 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 12.38 Put | Bond Future | 5.7200 | 0.0057 | 6.0400 | 0.0060 | 5.594 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 10.82 Put | Bond Future | 210.7500 | 0.2108 | 222.3200 | 0.2223 | 5.490 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 02/05/2024 | 10.82 Call | Bond Future | 4466.9900 | 4.4670 | 4349.8700 | 4.3499 | 2.622 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/08/2024 | 10.38 Call | Bond Future | 3247.0700 | 3.2471 | 3152.4400 | 3.1524 | 2.914 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/08/2024 | 10.38 Put | Bond Future | 988.0100 | 0.9880 | 1024.7500 | 1.0248 | 3.719 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/08/2024 | 10.39 Call | Bond Future | 3274.8700 | 3.2749 | 3179.9000 | 3.1799 | 2.900 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/08/2024 | 10.39 Put | Bond Future | 977.3300 | 0.9773 | 1013.7300 | 1.0137 | 3.724 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/08/2024 | 10.37 Call | Bond Future | 3219.3500 | 3.2194 | 3125.0700 | 3.1251 | 2.929 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/08/2024 | 10.37 Put | Bond Future | 998.7800 | 0.9988 | 1035.8700 | 1.0359 | 3.714 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 01/08/2024 | | Bond Future | 9.8020 | 92.6213 | 9.8351 | 92.4899 | 0.338 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 07/11/2024 | | Bond Future | 9.8644 | 94.7735 | 9.8995 | 94.6394 | 0.356 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 07/11/2024 | 10.75 Call | Bond Future | 4307.8400 | 4.3078 | 4207.3200 | 4.2073 | 2.333 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 07/11/2024 | 10.75 Put | Bond Future | 1001.7500 | 1.0018 | 1035.3000 | 1.0353 | 3.349 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 07/11/2024 | 10.76 Call | Bond Future | 4335.6500 | 4.3357 | 4234.8700 | 4.2349 | 2.324 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 07/11/2024 | 10.76 Put | Bond Future | 993.0800 | 0.9931 | 1026.3700 | 1.0264 | 3.352 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 07/11/2024 | 10.74 Call | Bond Future | 4280.0700 | 4.2801 | 4179.8100 | 4.1798 | 2.342 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 07/11/2024 | 10.74 Put | Bond Future | 1010.4900 | 1.0105 | 1044.3000 | 1.0443 | 3.346 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 06/02/2025 | | Bond Future | 9.9344 | 92.7928 | 9.9716 | 92.6562 | 0.375 | 0.0000 | 0.0000 |
| 2024/01/23 | 2030 | 06/02/2025 | 10.68 Call | Bond Future | 3987.4500 | 3.9875 | 3891.7300 | 3.8917 | 2.401 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | 2030 | 06/02/2025 | 10.68 Put | Bond Future | 1300.7100 | 1.3007 | 1341.5800 | 1.3416 | 3.142 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 10.90 Put | Bond Future | 82.3100 | 0.0823 | 74.5300 | 0.0745 | 9.452 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 10.90 Call | Bond Future | 1489.1100 | 1.4891 | 1436.3700 | 1.4364 | 3.542 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 12.00 Call | Bond Future | 6494.7600 | 6.4948 | 6449.7900 | 6.4498 | 0.692 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 12.00 Put | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 11.55 Call | Bond Future | 4462.7900 | 4.4628 | 4417.5900 | 4.4176 | 1.013 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 11.55 Put | Bond Future | 0.5900 | 0.0006 | 0.3500 | 0.0004 | 40.678 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 11.33 Call | Bond Future | 3447.7100 | 3.4477 | 3401.6900 | 3.4017 | 1.335 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 11.33 Put | Bond Future | 3.5500 | 0.0036 | 2.4900 | 0.0025 | 29.859 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 11.35 Call | Bond Future | 3540.4000 | 3.5404 | 3494.5100 | 3.4945 | 1.296 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 11.35 Put | Bond Future | 3.0200 | 0.0030 | 2.0900 | 0.0021 | 30.795 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 10.85 Call | Bond Future | 1279.4400 | 1.2794 | 1226.0400 | 1.2260 | 4.174 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 10.85 Put | Bond Future | 113.7100 | 0.1137 | 105.2700 | 0.1053 | 7.422 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 10.59 Put | Bond Future | 497.4000 | 0.4974 | 499.1700 | 0.4992 | 0.356 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 10.59 Call | Bond Future | 395.3300 | 0.3953 | 352.1400 | 0.3521 | 10.925 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 11.09 Put | Bond Future | 22.0500 | 0.0221 | 18.0600 | 0.0181 | 18.095 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 11.09 Call | Bond Future | 2336.9300 | 2.3369 | 2287.9800 | 2.2880 | 2.095 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 12.73 Call | Bond Future | 9655.0000 | 9.6550 | 9610.0400 | 9.6100 | 0.466 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 12.73 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 10.78 Put | Bond Future | 175.5800 | 0.1756 | 167.1000 | 0.1671 | 4.830 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 10.78 Call | Bond Future | 1002.3400 | 1.0023 | 948.9000 | 0.9489 | 5.332 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 11.75 Call | Bond Future | 5373.8300 | 5.3738 | 5328.8200 | 5.3288 | 0.838 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 11.75 Put | Bond Future | 0.1100 | 0.0001 | 0.0600 | 0.0001 | 45.455 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 12.50 Call | Bond Future | 8677.1300 | 8.6771 | 8632.1700 | 8.6322 | 0.518 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 12.50 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | | Bond Future | 10.6108 | 90.2192 | 10.6199 | 90.1742 | 0.086 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 11.84 Call | Bond Future | 5779.6700 | 5.7797 | 5734.6800 | 5.7347 | 0.778 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 11.84 Put | Bond Future | 0.0500 | 0.0001 | 0.0200 | 0.0000 | 60.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 11.85 Call | Bond Future | 5824.6100 | 5.8246 | 5779.6200 | 5.7796 | 0.772 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 11.85 Put | Bond Future | 0.0500 | 0.0001 | 0.0200 | 0.0000 | 60.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 11.83 Call | Bond Future | 5734.7100 | 5.7347 | 5689.7200 | 5.6897 | 0.785 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 11.83 Put | Bond Future | 0.0600 | 0.0001 | 0.0300 | 0.0000 | 50.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 10.01 Put | Bond Future | 3018.6200 | 3.0186 | 3063.5500 | 3.0636 | 1.488 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 10.01 Call | Bond Future | 0.0400 | 0.0000 | 0.0100 | 0.0000 | 75.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 10.76 Put | Bond Future | 197.9400 | 0.1979 | 189.7300 | 0.1897 | 4.148 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 10.76 Call | Bond Future | 927.5400 | 0.9275 | 874.3700 | 0.8744 | 5.732 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 12.62 Call | Bond Future | 9189.3400 | 9.1893 | 9144.3800 | 9.1444 | 0.489 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/02/2024 | 12.62 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | 2032 | 02/05/2024 | 10.55 Call | Bond Future | 1281.0300 | 1.2810 | 1252.9600 | 1.2530 | 2.191 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 10.55 Put | Bond Future | 1943.0400 | 1.9430 | 1961.0500 | 1.9611 | 0.927 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 10.56 Call | Bond Future | 1303.5900 | 1.3036 | 1275.2700 | 1.2753 | 2.172 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 10.56 Put | Bond Future | 1917.1300 | 1.9171 | 1934.8900 | 1.9349 | 0.926 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 10.54 Call | Bond Future | 1258.8800 | 1.2589 | 1231.0500 | 1.2311 | 2.211 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 10.54 Put | Bond Future | 1969.4100 | 1.9694 | 1987.6600 | 1.9877 | 0.927 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | | Bond Future | 10.6872 | 88.0320 | 10.6968 | 87.9860 | 0.090 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 10.59 Put | Bond Future | 1840.3500 | 1.8404 | 1857.3800 | 1.8574 | 0.925 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 10.59 Call | Bond Future | 1372.0400 | 1.3720 | 1342.9900 | 1.3430 | 2.117 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 11.09 Put | Bond Future | 885.3800 | 0.8854 | 892.5200 | 0.8925 | 0.806 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 11.09 Call | Bond Future | 2792.4200 | 2.7924 | 2753.4800 | 2.7535 | 1.394 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 13.18 Call | Bond Future | 10994.2900 | 10.9943 | 10948.0000 | 10.9480 | 0.421 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 13.18 Put | Bond Future | 18.1100 | 0.0181 | 17.9000 | 0.0179 | 1.160 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 10.36 Put | Bond Future | 2491.3500 | 2.4914 | 2514.2000 | 2.5142 | 0.917 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 10.36 Call | Bond Future | 901.6700 | 0.9017 | 878.4400 | 0.8784 | 2.576 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 10.86 Put | Bond Future | 1253.1000 | 1.2531 | 1264.1900 | 1.2642 | 0.885 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 10.86 Call | Bond Future | 2077.9500 | 2.0780 | 2042.9600 | 2.0430 | 1.684 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 12.90 Call | Bond Future | 9874.0100 | 9.8740 | 9827.6200 | 9.8276 | 0.470 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 12.90 Put | Bond Future | 37.1200 | 0.0371 | 36.8100 | 0.0368 | 0.835 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 13.35 Call | Bond Future | 11668.5600 | 11.6686 | 11622.3100 | 11.6223 | 0.396 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 13.35 Put | Bond Future | 11.4400 | 0.0114 | 11.2700 | 0.0113 | 1.486 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 11.35 Put | Bond Future | 587.0000 | 0.5870 | 590.9500 | 0.5910 | 0.673 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 11.35 Call | Bond Future | 3696.3000 | 3.6963 | 3654.1700 | 3.6542 | 1.140 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 10.65 Put | Bond Future | 1693.8100 | 1.6938 | 1709.4200 | 1.7094 | 0.922 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 10.65 Call | Bond Future | 1515.0200 | 1.5150 | 1484.5500 | 1.4846 | 2.011 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 11.81 Call | Bond Future | 5457.1700 | 5.4572 | 5412.0100 | 5.4120 | 0.828 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 11.81 Put | Bond Future | 274.1900 | 0.2742 | 275.1100 | 0.2751 | 0.336 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 11.21 Call | Bond Future | 3198.3700 | 3.1984 | 3157.8100 | 3.1578 | 1.268 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 11.21 Put | Bond Future | 733.6900 | 0.7337 | 739.2100 | 0.7392 | 0.752 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 10.57 Put | Bond Future | 1891.2800 | 1.8913 | 1908.8000 | 1.9088 | 0.926 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 02/05/2024 | 10.57 Call | Bond Future | 1326.1900 | 1.3262 | 1297.6300 | 1.2976 | 2.154 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/08/2024 | 11.14 Call | Bond Future | 3311.1100 | 3.3111 | 3275.8300 | 3.2758 | 1.066 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/08/2024 | 11.14 Put | Bond Future | 1577.7000 | 1.5777 | 1589.3400 | 1.5893 | 0.738 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/08/2024 | 11.15 Call | Bond Future | 3341.2000 | 3.3412 | 3305.8000 | 3.3058 | 1.059 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/08/2024 | 11.15 Put | Bond Future | 1562.1100 | 1.5621 | 1573.6300 | 1.5736 | 0.737 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/08/2024 | 11.13 Call | Bond Future | 3281.1300 | 3.2811 | 3245.9700 | 3.2460 | 1.072 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/08/2024 | 11.13 Put | Bond Future | 1593.4300 | 1.5934 | 1605.1900 | 1.6052 | 0.738 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 01/08/2024 | | Bond Future | 10.7656 | 89.9721 | 10.7756 | 89.9252 | 0.093 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 07/11/2024 | | Bond Future | 10.8678 | 87.8961 | 10.8782 | 87.8484 | 0.096 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | 2032 | 07/11/2024 | 13.36 Call | Bond Future | 10787.2900 | 10.7873 | 10741.3300 | 10.7413 | 0.426 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 07/11/2024 | 13.36 Put | Bond Future | 316.6700 | 0.3167 | 318.4000 | 0.3184 | 0.546 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 07/11/2024 | 11.64 Put | Bond Future | 1434.8800 | 1.4349 | 1444.8800 | 1.4449 | 0.697 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 07/11/2024 | 11.64 Call | Bond Future | 4867.1700 | 4.8672 | 4829.4800 | 4.8295 | 0.774 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 07/11/2024 | 11.48 Call | Bond Future | 4369.0000 | 4.3690 | 4332.7800 | 4.3328 | 0.829 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 07/11/2024 | 11.48 Put | Bond Future | 1633.3300 | 1.6333 | 1644.8000 | 1.6448 | 0.702 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 07/11/2024 | 11.49 Call | Bond Future | 4399.4800 | 4.3995 | 4363.1700 | 4.3632 | 0.825 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 07/11/2024 | 11.49 Put | Bond Future | 1620.0600 | 1.6201 | 1631.4400 | 1.6314 | 0.702 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 07/11/2024 | 11.47 Call | Bond Future | 4338.5900 | 4.3386 | 4302.4700 | 4.3025 | 0.833 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 07/11/2024 | 11.47 Put | Bond Future | 1646.7100 | 1.6467 | 1658.2800 | 1.6583 | 0.703 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 06/02/2025 | | Bond Future | 10.9746 | 89.7768 | 10.9855 | 89.7284 | 0.099 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 06/02/2025 | 11.72 Call | Bond Future | 4810.7900 | 4.8108 | 4774.2200 | 4.7742 | 0.760 | 0.0000 | 0.0000 |
| 2024/01/23 | 2032 | 06/02/2025 | 11.72 Put | Bond Future | 1581.8200 | 1.5818 | 1593.6000 | 1.5936 | 0.745 | 0.0000 | 0.0000 |
| 2024/01/23 | 2033 | 01/02/2024 | | Bond Future | 122.3721 | 122.3721 | 122.3943 | 122.3943 | 0.018 | 0.0000 | 0.0000 |
| 2024/01/23 | 2033 | 02/05/2024 | | Bond Future | 123.6153 | 123.6153 | 123.6378 | 123.6378 | 0.018 | 0.0000 | 0.0000 |
| 2024/01/23 | 2033 | 01/08/2024 | | Bond Future | 126.3694 | 126.3694 | 126.3927 | 126.3927 | 0.018 | 0.0000 | 0.0000 |
| 2024/01/23 | 2033 | 07/11/2024 | | Bond Future | 127.8374 | 127.8374 | 127.8616 | 127.8616 | 0.019 | 0.0000 | 0.0000 |
| 2024/01/23 | 2033 | 06/02/2025 | | Bond Future | 130.6059 | 130.6059 | 130.6310 | 130.6310 | 0.019 | 0.0000 | 0.0000 |
| 2024/01/23 | 2033 | 06/02/2025 | 124.94 Call | Bond Future | 5665.9300 | 5.6659 | 5690.9800 | 5.6910 | 0.442 | 0.0000 | 0.0000 |
| 2024/01/23 | 2033 | 06/02/2025 | 124.94 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/02/2024 | 13.93 Call | Bond Future | 10329.3600 | 10.3294 | 10280.5700 | 10.2806 | 0.472 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/02/2024 | 13.93 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/02/2024 | 12.93 Call | Bond Future | 5659.8400 | 5.6598 | 5610.9900 | 5.6110 | 0.863 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/02/2024 | 12.93 Put | Bond Future | 0.1200 | 0.0001 | 0.0600 | 0.0001 | 50.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/02/2024 | 12.09 Put | Bond Future | 149.7200 | 0.1497 | 138.1300 | 0.1381 | 7.741 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/02/2024 | 12.09 Call | Bond Future | 1508.6200 | 1.5086 | 1448.2400 | 1.4482 | 4.002 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/02/2024 | | Bond Future | 11.8388 | 78.2690 | 11.8477 | 78.2202 | 0.075 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/02/2024 | 12.32 Call | Bond Future | 2603.3600 | 2.6034 | 2549.2500 | 2.5493 | 2.078 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/02/2024 | 12.32 Put | Bond Future | 30.3200 | 0.0303 | 25.0000 | 0.0250 | 17.546 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/02/2024 | 12.33 Call | Bond Future | 2653.2700 | 2.6533 | 2599.4100 | 2.5994 | 2.030 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/02/2024 | 12.33 Put | Bond Future | 28.0800 | 0.0281 | 23.0100 | 0.0230 | 18.056 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/02/2024 | 12.31 Call | Bond Future | 2553.5400 | 2.5535 | 2499.1700 | 2.4992 | 2.129 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/02/2024 | 12.31 Put | Bond Future | 32.7000 | 0.0327 | 27.1200 | 0.0271 | 17.064 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 02/05/2024 | | Bond Future | 11.9440 | 79.9820 | 11.9533 | 79.9320 | 0.078 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 02/05/2024 | 11.43 Put | Bond Future | 3560.5700 | 3.5606 | 3589.8500 | 3.5899 | 0.822 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 02/05/2024 | 11.44 Call | Bond Future | 732.3800 | 0.7324 | 711.3700 | 0.7114 | 2.869 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 02/05/2024 | 11.44 Put | Bond Future | 3519.9100 | 3.5199 | 3548.9100 | 3.5489 | 0.824 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 02/05/2024 | 11.45 Call | Bond Future | 748.7000 | 0.7487 | 727.4100 | 0.7274 | 2.844 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | 2037 | 02/05/2024 | 11.45 Put | Bond Future | 3479.5300 | 3.4795 | 3508.2500 | 3.5083 | 0.825 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 02/05/2024 | 11.43 Call | Bond Future | 716.2900 | 0.7163 | 695.5600 | 0.6956 | 2.894 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/08/2024 | | Bond Future | 12.0542 | 77.4888 | 12.0638 | 77.4379 | 0.080 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/08/2024 | 12.10 Call | Bond Future | 2815.8600 | 2.8159 | 2781.8300 | 2.7818 | 1.209 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/08/2024 | 12.10 Put | Bond Future | 2573.7400 | 2.5737 | 2590.6600 | 2.5907 | 0.657 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/08/2024 | 12.11 Call | Bond Future | 2845.4900 | 2.8455 | 2811.3000 | 2.8113 | 1.202 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/08/2024 | 12.11 Put | Bond Future | 2550.6500 | 2.5507 | 2567.4100 | 2.5674 | 0.657 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/08/2024 | 12.09 Call | Bond Future | 2786.5900 | 2.7866 | 2752.7300 | 2.7527 | 1.215 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/08/2024 | 12.09 Put | Bond Future | 2597.2400 | 2.5972 | 2614.3300 | 2.6143 | 0.658 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/08/2024 | 13.82 Call | Bond Future | 9103.9300 | 9.1039 | 9054.8800 | 9.0549 | 0.539 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/08/2024 | 13.82 Put | Bond Future | 513.5800 | 0.5136 | 515.4800 | 0.5155 | 0.370 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/08/2024 | 13.17 Call | Bond Future | 6547.5800 | 6.5476 | 6501.5700 | 6.5016 | 0.703 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 01/08/2024 | 13.17 Put | Bond Future | 948.6700 | 0.9487 | 953.6100 | 0.9536 | 0.521 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 07/11/2024 | | Bond Future | 12.1791 | 79.2887 | 12.1891 | 79.2368 | 0.082 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 07/11/2024 | 12.58 Call | Bond Future | 4510.9500 | 4.5110 | 4473.3900 | 4.4734 | 0.833 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 07/11/2024 | 12.58 Put | Bond Future | 2465.5200 | 2.4655 | 2479.8000 | 2.4798 | 0.579 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 07/11/2024 | 12.59 Call | Bond Future | 4543.2100 | 4.5432 | 4505.5400 | 4.5055 | 0.829 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 07/11/2024 | 12.59 Put | Bond Future | 2447.7700 | 2.4478 | 2461.9400 | 2.4619 | 0.579 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 07/11/2024 | 12.57 Call | Bond Future | 4479.0400 | 4.4790 | 4441.5900 | 4.4416 | 0.836 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 07/11/2024 | 12.57 Put | Bond Future | 2483.6600 | 2.4837 | 2498.0500 | 2.4981 | 0.579 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 06/02/2025 | | Bond Future | 12.3067 | 76.7250 | 12.3170 | 76.6724 | 0.084 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 06/02/2025 | 12.76 Call | Bond Future | 5125.6600 | 5.1257 | 5088.2800 | 5.0883 | 0.729 | 0.0000 | 0.0000 |
| 2024/01/23 | 2037 | 06/02/2025 | 12.76 Put | Bond Future | 2861.3400 | 2.8613 | 2876.6100 | 2.8766 | 0.534 | 0.0000 | 0.0000 |
| 2024/01/23 | 2038 | 01/02/2024 | | Bond Future | 131.5315 | 131.5315 | 131.8560 | 131.8560 | 0.247 | 0.0000 | 0.0000 |
| 2024/01/23 | 2038 | 02/05/2024 | | Bond Future | 134.4428 | 134.4428 | 134.7743 | 134.7743 | 0.247 | 0.0000 | 0.0000 |
| 2024/01/23 | 2038 | 01/08/2024 | | Bond Future | 135.3661 | 135.3661 | 135.7049 | 135.7049 | 0.250 | 0.0000 | 0.0000 |
| 2024/01/23 | 2038 | 07/11/2024 | | Bond Future | 138.5473 | 138.5473 | 138.8949 | 138.8949 | 0.251 | 0.0000 | 0.0000 |
| 2024/01/23 | 2038 | 06/02/2025 | | Bond Future | 139.4230 | 139.4230 | 139.7780 | 139.7780 | 0.255 | 0.0000 | 0.0000 |
| 2024/01/23 | 2038 | 06/02/2025 | 135.23 Call | Bond Future | 4192.9800 | 4.1930 | 4548.0100 | 4.5480 | 8.467 | 0.0000 | 0.0000 |
| 2024/01/23 | 2038 | 06/02/2025 | 135.23 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/02/2024 | 12.30 Put | Bond Future | 339.5800 | 0.3396 | 308.1800 | 0.3082 | 9.247 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/02/2024 | 12.30 Call | Bond Future | 1055.7500 | 1.0558 | 1031.1900 | 1.0312 | 2.326 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/02/2024 | 12.90 Put | Bond Future | 5.1900 | 0.0052 | 3.3000 | 0.0033 | 36.416 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/02/2024 | 12.90 Call | Bond Future | 4006.8400 | 4.0068 | 4011.7900 | 4.0118 | 0.124 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/02/2024 | 13.90 Call | Bond Future | 9005.6200 | 9.0056 | 9012.4600 | 9.0125 | 0.076 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/02/2024 | 13.90 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/02/2024 | 12.34 Call | Bond Future | 1216.1600 | 1.2162 | 1193.9800 | 1.1940 | 1.824 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/02/2024 | 12.34 Put | Bond Future | 273.8800 | 0.2739 | 244.8600 | 0.2449 | 10.596 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | 2040 | 01/02/2024 | 12.35 Call | Bond Future | 1257.7800 | 1.2578 | 1236.2500 | 1.2363 | 1.712 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/02/2024 | 12.35 Put | Bond Future | 259.1300 | 0.2591 | 230.7600 | 0.2308 | 10.948 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/02/2024 | 12.33 Call | Bond Future | 1175.1000 | 1.1751 | 1152.3000 | 1.1523 | 1.940 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/02/2024 | 12.33 Put | Bond Future | 289.2500 | 0.2893 | 259.6100 | 0.2596 | 10.247 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/02/2024 | | Bond Future | 12.1745 | 78.0123 | 12.1733 | 78.0191 | 0.010 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 02/05/2024 | 11.61 Call | Bond Future | 536.4000 | 0.5364 | 531.2200 | 0.5312 | 0.966 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 02/05/2024 | 11.61 Put | Bond Future | 4510.6500 | 4.5107 | 4498.5700 | 4.4986 | 0.268 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 02/05/2024 | 11.62 Call | Bond Future | 549.8100 | 0.5498 | 544.5700 | 0.5446 | 0.953 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 02/05/2024 | 11.62 Put | Bond Future | 4462.9500 | 4.4630 | 4450.8100 | 4.4508 | 0.272 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 02/05/2024 | 11.60 Call | Bond Future | 523.3500 | 0.5234 | 518.2200 | 0.5182 | 0.980 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 02/05/2024 | 11.60 Put | Bond Future | 4558.7900 | 4.5588 | 4546.7600 | 4.5468 | 0.264 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 02/05/2024 | | Bond Future | 12.2855 | 79.7196 | 12.2843 | 79.7265 | 0.010 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/08/2024 | | Bond Future | 12.4017 | 76.9703 | 12.4004 | 76.9775 | 0.010 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/08/2024 | 12.33 Call | Bond Future | 2584.4800 | 2.5845 | 2580.7800 | 2.5808 | 0.143 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/08/2024 | 12.33 Put | Bond Future | 2984.9000 | 2.9849 | 2974.0800 | 2.9741 | 0.362 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/08/2024 | 12.34 Call | Bond Future | 2613.6500 | 2.6137 | 2609.9600 | 2.6100 | 0.141 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/08/2024 | 12.34 Put | Bond Future | 2958.0100 | 2.9580 | 2947.2000 | 2.9472 | 0.365 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/08/2024 | 12.32 Call | Bond Future | 2555.6800 | 2.5557 | 2551.9600 | 2.5520 | 0.146 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 01/08/2024 | 12.32 Put | Bond Future | 3012.2300 | 3.0122 | 3001.3900 | 3.0014 | 0.360 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 07/11/2024 | | Bond Future | 12.5322 | 78.7579 | 12.5308 | 78.7656 | 0.011 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 07/11/2024 | 12.85 Call | Bond Future | 4542.0100 | 4.5420 | 4540.4400 | 4.5404 | 0.035 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 07/11/2024 | 12.85 Put | Bond Future | 2834.8800 | 2.8349 | 2825.6600 | 2.8257 | 0.325 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 07/11/2024 | 12.86 Call | Bond Future | 4574.6900 | 4.5747 | 4573.1400 | 4.5731 | 0.034 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 07/11/2024 | 12.86 Put | Bond Future | 2814.8100 | 2.8148 | 2805.6100 | 2.8056 | 0.327 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 07/11/2024 | 12.84 Call | Bond Future | 4509.4100 | 4.5094 | 4507.8200 | 4.5078 | 0.035 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 07/11/2024 | 12.84 Put | Bond Future | 2855.0900 | 2.8551 | 2845.8500 | 2.8459 | 0.324 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 06/02/2025 | | Bond Future | 12.6649 | 75.9320 | 12.6634 | 75.9401 | 0.012 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 06/02/2025 | 12.95 Call | Bond Future | 4889.1000 | 4.8891 | 4888.5300 | 4.8885 | 0.012 | 0.0000 | 0.0000 |
| 2024/01/23 | 2040 | 06/02/2025 | 12.95 Put | Bond Future | 3382.4600 | 3.3825 | 3373.7900 | 3.3738 | 0.256 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/02/2024 | 13.00 Call | Bond Future | 4004.1900 | 4.0042 | 3951.2200 | 3.9512 | 1.323 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/02/2024 | 13.00 Put | Bond Future | 5.9600 | 0.0060 | 4.2600 | 0.0043 | 28.523 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/02/2024 | 13.25 Call | Bond Future | 5291.9900 | 5.2920 | 5240.4400 | 5.2404 | 0.974 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/02/2024 | 13.25 Put | Bond Future | 0.6800 | 0.0007 | 0.4000 | 0.0004 | 41.176 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/02/2024 | | Bond Future | 12.2741 | 74.0843 | 12.2830 | 74.0331 | 0.072 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/02/2024 | 12.28 Call | Bond Future | 655.2600 | 0.6553 | 596.5700 | 0.5966 | 8.957 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/02/2024 | 12.28 Put | Bond Future | 621.3400 | 0.6213 | 613.9200 | 0.6139 | 1.194 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/02/2024 | 12.29 Call | Bond Future | 685.6500 | 0.6857 | 626.2000 | 0.6262 | 8.671 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/02/2024 | 12.29 Put | Bond Future | 594.1000 | 0.5941 | 585.9200 | 0.5859 | 1.377 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | 2044 | 01/02/2024 | 12.27 Call | Bond Future | 625.6000 | 0.6256 | 567.7200 | 0.5677 | 9.252 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/02/2024 | 12.27 Put | Bond Future | 649.3900 | 0.6494 | 642.7800 | 0.6428 | 1.018 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 02/05/2024 | 11.66 Call | Bond Future | 458.1900 | 0.4582 | 442.3800 | 0.4424 | 3.451 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 02/05/2024 | 11.66 Put | Bond Future | 4762.8300 | 4.7628 | 4799.4700 | 4.7995 | 0.769 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 02/05/2024 | 11.67 Call | Bond Future | 470.4400 | 0.4704 | 454.3600 | 0.4544 | 3.418 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 02/05/2024 | 11.67 Put | Bond Future | 4712.6400 | 4.7126 | 4749.0100 | 4.7490 | 0.772 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 02/05/2024 | 11.65 Call | Bond Future | 446.2600 | 0.4463 | 430.7300 | 0.4307 | 3.480 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 02/05/2024 | 11.65 Put | Bond Future | 4813.4200 | 4.8134 | 4850.3400 | 4.8503 | 0.767 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 02/05/2024 | | Bond Future | 12.3821 | 75.7057 | 12.3913 | 75.6533 | 0.075 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/08/2024 | | Bond Future | 12.4949 | 72.9931 | 12.5044 | 72.9396 | 0.077 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/08/2024 | 12.29 Call | Bond Future | 2260.2700 | 2.2603 | 2228.9100 | 2.2289 | 1.387 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/08/2024 | 12.29 Put | Bond Future | 3421.6000 | 3.4216 | 3443.7400 | 3.4437 | 0.647 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/08/2024 | 12.30 Call | Bond Future | 2287.3700 | 2.2874 | 2255.8200 | 2.2558 | 1.379 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/08/2024 | 12.30 Put | Bond Future | 3391.2900 | 3.3913 | 3413.2400 | 3.4132 | 0.647 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/08/2024 | 12.28 Call | Bond Future | 2233.3300 | 2.2333 | 2202.1600 | 2.2022 | 1.396 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 01/08/2024 | 12.28 Put | Bond Future | 3452.1300 | 3.4521 | 3474.4600 | 3.4745 | 0.647 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 07/11/2024 | | Bond Future | 12.6210 | 74.6883 | 12.6309 | 74.6338 | 0.079 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 07/11/2024 | 12.91 Call | Bond Future | 4424.2900 | 4.4243 | 4385.9700 | 4.3860 | 0.866 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 07/11/2024 | 12.91 Put | Bond Future | 2863.1200 | 2.8631 | 2879.2800 | 2.8793 | 0.564 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 07/11/2024 | 12.92 Call | Bond Future | 4456.5800 | 4.4566 | 4418.1400 | 4.4181 | 0.863 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 07/11/2024 | 12.92 Put | Bond Future | 2842.4100 | 2.8424 | 2858.4500 | 2.8585 | 0.564 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 07/11/2024 | 12.90 Call | Bond Future | 4391.8200 | 4.3918 | 4353.6200 | 4.3536 | 0.870 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 07/11/2024 | 12.90 Put | Bond Future | 2883.7200 | 2.8837 | 2900.0000 | 2.9000 | 0.565 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 06/02/2025 | | Bond Future | 12.7487 | 71.9005 | 12.7590 | 71.8451 | 0.080 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 06/02/2025 | 13.02 Call | Bond Future | 4918.6300 | 4.9186 | 4880.9700 | 4.8810 | 0.766 | 0.0000 | 0.0000 |
| 2024/01/23 | 2044 | 06/02/2025 | 13.02 Put | Bond Future | 3477.2500 | 3.4773 | 3494.9400 | 3.4949 | 0.509 | 0.0000 | 0.0000 |
| 2024/01/23 | 2046 | 01/02/2024 | | Bond Future | 115.5535 | 115.5535 | 116.0161 | 116.0161 | 0.400 | 0.0000 | 0.0000 |
| 2024/01/23 | 2046 | 02/05/2024 | | Bond Future | 115.9605 | 115.9605 | 116.4332 | 116.4332 | 0.408 | 0.0000 | 0.0000 |
| 2024/01/23 | 2046 | 01/08/2024 | | Bond Future | 118.5438 | 118.5438 | 119.0274 | 119.0274 | 0.408 | 0.0000 | 0.0000 |
| 2024/01/23 | 2046 | 07/11/2024 | | Bond Future | 119.1219 | 119.1219 | 119.6170 | 119.6170 | 0.416 | 0.0000 | 0.0000 |
| 2024/01/23 | 2046 | 06/02/2025 | | Bond Future | 121.7004 | 121.7004 | 122.2066 | 122.2066 | 0.416 | 0.0000 | 0.0000 |
| 2024/01/23 | 2046 | 06/02/2025 | 114.01 Call | Bond Future | 7690.4200 | 7.6904 | 8196.5800 | 8.1966 | 6.582 | 0.0000 | 0.0000 |
| 2024/01/23 | 2046 | 06/02/2025 | 114.01 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 2050 | 01/02/2024 | | Bond Future | 115.1833 | 115.1833 | 115.6000 | 115.6000 | 0.362 | 0.0000 | 0.0000 |
| 2024/01/23 | 2050 | 02/05/2024 | | Bond Future | 117.7328 | 117.7328 | 118.1585 | 118.1585 | 0.362 | 0.0000 | 0.0000 |
| 2024/01/23 | 2050 | 01/08/2024 | | Bond Future | 118.0484 | 118.0484 | 118.4838 | 118.4838 | 0.369 | 0.0000 | 0.0000 |
| 2024/01/23 | 2050 | 07/11/2024 | | Bond Future | 120.8226 | 120.8226 | 121.2688 | 121.2688 | 0.369 | 0.0000 | 0.0000 |
| 2024/01/23 | 2050 | 06/02/2025 | | Bond Future | 121.0709 | 121.0709 | 121.5266 | 121.5266 | 0.376 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | 2050 | 06/02/2025 | 115.60 Call | Bond Future | 5470.8700 | 5.4709 | 5926.6100 | 5.9266 | 8.330 | 0.0000 | 0.0000 |
| 2024/01/23 | 2050 | 06/02/2025 | 115.60 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 8607 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 8608 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | 8657 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | AL37 | 01/02/2024 | | Index Future | 947.4030 | 947.4030 | 946.1890 | 946.1890 | 0.128 | 0.0000 | 0.0000 |
| 2024/01/23 | AL37 | 02/05/2024 | | Index Future | 968.1350 | 968.1350 | 966.8930 | 966.8930 | 0.128 | 0.0000 | 0.0000 |
| 2024/01/23 | AL37 | 01/08/2024 | | Index Future | 989.4780 | 989.4780 | 988.2110 | 988.2110 | 0.128 | 0.0000 | 0.0000 |
| 2024/01/23 | AL37 | 07/11/2024 | | Index Future | 1012.5110 | 1012.5110 | 1011.2180 | 1011.2180 | 0.128 | 0.0000 | 0.0000 |
| 2024/01/23 | AL37 | 06/02/2025 | | Index Future | 1034.2360 | 1034.2360 | 1032.9190 | 1032.9190 | 0.127 | 0.0000 | 0.0000 |
| 2024/01/23 | AL7T | 01/02/2024 | | Index Future | 1096.4060 | 1096.4060 | 1095.8750 | 1095.8750 | 0.048 | 0.0000 | 0.0000 |
| 2024/01/23 | AL7T | 02/05/2024 | | Index Future | 1120.3990 | 1120.3990 | 1119.8550 | 1119.8550 | 0.049 | 0.0000 | 0.0000 |
| 2024/01/23 | AL7T | 01/08/2024 | | Index Future | 1145.0990 | 1145.0990 | 1144.5450 | 1144.5450 | 0.048 | 0.0000 | 0.0000 |
| 2024/01/23 | AL7T | 07/11/2024 | | Index Future | 1171.7540 | 1171.7540 | 1171.1910 | 1171.1910 | 0.048 | 0.0000 | 0.0000 |
| 2024/01/23 | AL7T | 06/02/2025 | | Index Future | 1196.8970 | 1196.8970 | 1196.3260 | 1196.3260 | 0.048 | 0.0000 | 0.0000 |
| 2024/01/23 | ALBI | 01/02/2024 | | Index Future | 948.5400 | 948.5400 | 948.1900 | 948.1900 | 0.037 | 0.0000 | 0.0000 |
| 2024/01/23 | ALBI | 02/05/2024 | | Index Future | 969.2970 | 969.2970 | 968.9380 | 968.9380 | 0.037 | 0.0000 | 0.0000 |
| 2024/01/23 | ALBI | 01/08/2024 | | Index Future | 990.6660 | 990.6660 | 990.3000 | 990.3000 | 0.037 | 0.0000 | 0.0000 |
| 2024/01/23 | ALBI | 07/11/2024 | | Index Future | 1013.7260 | 1013.7260 | 1013.3560 | 1013.3560 | 0.036 | 0.0000 | 0.0000 |
| 2024/01/23 | ALBI | 06/02/2025 | | Index Future | 1035.4780 | 1035.4780 | 1035.1030 | 1035.1030 | 0.036 | 0.0000 | 0.0000 |
| 2024/01/23 | C002 | 31/03/2032 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | C007 | 31/01/2037 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | C025 | 31/01/2025 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | C030 | 31/01/2030 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | C035 | 28/02/2035 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | C038 | 31/01/2038 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | C040 | 06/10/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | C040 | 31/01/2040 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | C044 | 31/01/2044 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | C048 | 28/02/2048 | | Price Contribution | 100.0000 | 0.0000 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | C050 | 31/12/2050 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | C186 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | C202 | 07/12/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | C209 | 31/03/2036 | | Price Contribution | 6.2500 | 93.7500 | 6.2500 | 93.7500 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | C210 | 31/03/2028 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | C213 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | C214 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | C253 | 31/03/2053 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | C219 | 31/03/2029 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | C303 | 14/08/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | C303 | 28/02/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | C333 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | C431 | 31/01/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | C442 | 25/04/2042 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | C446 | 31/03/2046 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | CI43 | 31/01/2043 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | CI58 | 31/01/2058 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | CS26 | 02/04/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | CS33 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2024/01/23 | ES33 | 01/02/2024 | | Bond Future | 12.2080 | 76.7406 | 12.2065 | 76.7475 | 0.012 | 0.0000 | 0.0000 |
| 2024/01/23 | ES33 | 02/05/2024 | | Bond Future | 12.3372 | 74.6409 | 12.3357 | 74.6478 | 0.013 | 0.0000 | 0.0000 |
| 2024/01/23 | ES33 | 01/08/2024 | | Bond Future | 12.4696 | 76.3036 | 12.4680 | 76.3108 | 0.013 | 0.0000 | 0.0000 |
| 2024/01/23 | ES33 | 07/11/2024 | | Bond Future | 12.6355 | 74.2930 | 12.6337 | 74.3006 | 0.014 | 0.0000 | 0.0000 |
| 2024/01/23 | ES33 | 06/02/2025 | | Bond Future | 12.8074 | 75.8987 | 12.8055 | 75.9069 | 0.015 | 0.0000 | 0.0000 |
| 2024/01/23 | ES33 | 06/02/2025 | 13.34 Call | Bond Future | 2167.1300 | 2.1671 | 2175.2700 | 2.1753 | 0.376 | 0.0000 | 0.0000 |
| 2024/01/23 | ES33 | 06/02/2025 | 13.34 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | ES42 | 01/02/2024 | | Bond Future | 12.8673 | 71.9429 | 12.7704 | 72.4503 | 0.753 | 0.0000 | 0.0000 |
| 2024/01/23 | ES42 | 02/05/2024 | | Bond Future | 12.9968 | 69.2729 | 12.8961 | 69.7914 | 0.775 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | ES42 | 01/08/2024 | | Bond Future | 13.1270 | 70.8156 | 13.0223 | 71.3458 | 0.798 | 0.0000 | 0.0000 |
| 2024/01/23 | ES42 | 07/11/2024 | | Bond Future | 13.2844 | 68.2102 | 13.1750 | 68.7531 | 0.823 | 0.0000 | 0.0000 |
| 2024/01/23 | ES42 | 06/02/2025 | | Bond Future | 13.4394 | 69.6823 | 13.3254 | 70.2373 | 0.848 | 0.0000 | 0.0000 |
| 2024/01/23 | ES42 | 06/02/2025 | 13.71 Call | Bond Future | 1288.8300 | 1.2888 | 1843.8400 | 1.8438 | 43.063 | 0.0000 | 0.0000 |
| 2024/01/23 | ES42 | 06/02/2025 | 13.71 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 01/02/2024 | | GOVI | 935.0450 | 935.0450 | 934.6120 | 934.6120 | 0.046 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 01/02/2024 | 879.99 Call | GOVI | 550550.0000 | 55.0550 | 546220.0000 | 54.6220 | 0.786 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 01/02/2024 | 879.99 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 01/02/2024 | 880.00 Call | GOVI | 550450.0000 | 55.0450 | 546120.0000 | 54.6120 | 0.787 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 01/02/2024 | 880.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 01/02/2024 | 879.98 Call | GOVI | 550650.0000 | 55.0650 | 546320.0000 | 54.6320 | 0.786 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 01/02/2024 | 879.98 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 02/05/2024 | | GOVI | 955.5070 | 955.5070 | 955.0630 | 955.0630 | 0.046 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 02/05/2024 | 950.98 Call | GOVI | 45270.0000 | 4.5270 | 40830.0000 | 4.0830 | 9.808 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 02/05/2024 | 950.98 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 02/05/2024 | 950.99 Call | GOVI | 45170.0000 | 4.5170 | 40730.0000 | 4.0730 | 9.830 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 02/05/2024 | 950.99 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 02/05/2024 | 950.97 Call | GOVI | 45370.0000 | 4.5370 | 40930.0000 | 4.0930 | 9.786 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 02/05/2024 | 950.97 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 01/08/2024 | 943.38 Call | GOVI | 331920.0000 | 33.1920 | 327400.0000 | 32.7400 | 1.362 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 01/08/2024 | 943.38 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 01/08/2024 | 943.39 Call | GOVI | 331820.0000 | 33.1820 | 327300.0000 | 32.7300 | 1.362 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 01/08/2024 | 943.39 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 01/08/2024 | 943.37 Call | GOVI | 332020.0000 | 33.2020 | 327500.0000 | 32.7500 | 1.361 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 01/08/2024 | 943.37 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 01/08/2024 | | GOVI | 976.5720 | 976.5720 | 976.1200 | 976.1200 | 0.046 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 07/11/2024 | | GOVI | 999.3040 | 999.3040 | 998.8450 | 998.8450 | 0.046 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 07/11/2024 | 948.79 Call | GOVI | 505140.0000 | 50.5140 | 500550.0000 | 50.0550 | 0.909 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 07/11/2024 | 948.79 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 07/11/2024 | 948.80 Call | GOVI | 505040.0000 | 50.5040 | 500450.0000 | 50.0450 | 0.909 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 07/11/2024 | 948.80 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 07/11/2024 | 948.78 Call | GOVI | 505240.0000 | 50.5240 | 500650.0000 | 50.0650 | 0.908 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 07/11/2024 | 948.78 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 06/02/2025 | | GOVI | 1020.7460 | 1020.7460 | 1020.2810 | 1020.2810 | 0.046 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 06/02/2025 | 972.00 Call | GOVI | 487460.0000 | 48.7460 | 482810.0000 | 48.2810 | 0.954 | 0.0000 | 0.0000 |
| 2024/01/23 | GOVI | 06/02/2025 | 972.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | GVIX | 01/01/2029 | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 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 | |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | IGOV | 01/02/2024 | | Index Future | 346.0100 | 346.0100 | 346.7990 | 346.7990 | 0.228 | 0.0000 | 0.0000 |
| 2024/01/23 | IGOV | 02/05/2024 | | Index Future | 353.6670 | 353.6670 | 354.4730 | 354.4730 | 0.228 | 0.0000 | 0.0000 |
| 2024/01/23 | IGOV | 01/08/2024 | | Index Future | 361.5480 | 361.5480 | 362.3730 | 362.3730 | 0.228 | 0.0000 | 0.0000 |
| 2024/01/23 | IGOV | 07/11/2024 | | Index Future | 370.0530 | 370.0530 | 370.8980 | 370.8980 | 0.228 | 0.0000 | 0.0000 |
| 2024/01/23 | IGOV | 06/02/2025 | | Index Future | 378.0730 | 378.0730 | 378.9380 | 378.9380 | 0.229 | 0.0000 | 0.0000 |
| 2024/01/23 | IS10 | 17/12/2025 | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | IS10 | 16/03/2026 | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | IS10 | 15/06/2026 | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | IS10 | 21/09/2026 | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | IS10 | 21/12/2026 | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | IS10 | 15/03/2027 | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | IS10 | 21/06/2027 | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | IS10 | 20/09/2027 | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | IS10 | 20/12/2027 | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | IS10 | 22/03/2028 | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | IS10 | 20/06/2028 | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | IS10 | 19/09/2028 | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | J186 | 21/12/2026 | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | JBAF | 17/01/2024 | | Jibar Tradeable Future | 8.4000 | 8.4000 | 8.4000 | 91.6000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | JBAF | 21/02/2024 | | Jibar Tradeable Future | 8.3500 | 91.6500 | 8.3510 | 91.6490 | 0.012 | 0.0000 | 0.0000 |
| 2024/01/23 | JBAF | 20/03/2024 | | Jibar Tradeable Future | 8.3500 | 91.6500 | 8.3520 | 91.6480 | 0.024 | 0.0000 | 0.0000 |
| 2024/01/23 | JBAF | 17/04/2024 | | Jibar Tradeable Future | 8.2700 | 91.7300 | 8.2700 | 91.7300 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | JBAF | 15/05/2024 | | Jibar Tradeable Future | 8.2300 | 91.7700 | 8.2300 | 91.7700 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | JBAF | 19/06/2024 | | Jibar Tradeable Future | 8.1000 | 91.9000 | 8.1000 | 91.9000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | JBAF | 17/07/2024 | | Jibar Tradeable Future | 8.1000 | 91.9000 | 8.1010 | 91.8990 | 0.012 | 0.0000 | 0.0000 |
| 2024/01/23 | JBAF | 18/09/2024 | | Jibar Tradeable Future | 7.9000 | 92.1000 | 7.9040 | 92.0960 | 0.051 | 0.0000 | 0.0000 |
| 2024/01/23 | JBAF | 18/12/2024 | | Jibar Tradeable Future | 7.6100 | 92.3900 | 7.6090 | 92.3910 | 0.013 | 0.0000 | 0.0000 |
| 2024/01/23 | JBAF | 19/03/2025 | | Jibar Tradeable Future | 7.5600 | 92.4400 | 7.5620 | 92.4380 | 0.026 | 0.0000 | 0.0000 |
| 2024/01/23 | JBAF | 18/06/2025 | | Jibar Tradeable Future | 7.3800 | 92.6200 | 7.3820 | 92.6180 | 0.027 | 0.0000 | 0.0000 |
| 2024/01/23 | JBAF | 17/09/2025 | | Jibar Tradeable Future | 7.4100 | 92.5900 | 7.4100 | 92.5900 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | JBAF | 17/12/2025 | | Jibar Tradeable Future | 7.4700 | 92.5300 | 7.4690 | 92.5310 | 0.013 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | R035 | 01/02/2024 | 10.62 Put | Bond Future | 4390.9700 | 4.3910 | 4439.8300 | 4.4398 | 1.113 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/02/2024 | 10.62 Call | Bond Future | 0.2100 | 0.0002 | 0.0900 | 0.0001 | 57.143 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/02/2024 | 11.12 Put | Bond Future | 1604.6400 | 1.6046 | 1631.3700 | 1.6314 | 1.666 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/02/2024 | 11.12 Call | Bond Future | 104.1800 | 0.1042 | 81.9300 | 0.0819 | 21.357 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/02/2024 | 13.46 Call | Bond Future | 10412.3300 | 10.4123 | 10363.3500 | 10.3634 | 0.470 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/02/2024 | 13.46 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/02/2024 | | Bond Future | 11.3889 | 88.2951 | 11.3978 | 88.2461 | 0.078 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/02/2024 | 12.19 Call | Bond Future | 4260.9800 | 4.2610 | 4211.3700 | 4.2114 | 1.164 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/02/2024 | 12.19 Put | Bond Future | 1.8000 | 0.0018 | 1.1700 | 0.0012 | 35.000 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/02/2024 | 12.20 Call | Bond Future | 4312.0400 | 4.3120 | 4262.4900 | 4.2625 | 1.149 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/02/2024 | 12.20 Put | Bond Future | 1.6300 | 0.0016 | 1.0600 | 0.0011 | 34.969 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/02/2024 | 12.18 Call | Bond Future | 4209.8600 | 4.2099 | 4160.2100 | 4.1602 | 1.179 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/02/2024 | 12.18 Put | Bond Future | 1.9700 | 0.0020 | 1.3000 | 0.0013 | 34.010 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 02/05/2024 | | Bond Future | 11.4808 | 85.7164 | 11.4901 | 85.6662 | 0.081 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 02/05/2024 | 11.20 Call | Bond Future | 1143.4900 | 1.1435 | 1116.2300 | 1.1162 | 2.384 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 02/05/2024 | 11.20 Put | Bond Future | 2683.8700 | 2.6839 | 2706.8000 | 2.7068 | 0.854 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 02/05/2024 | 11.21 Call | Bond Future | 1165.5200 | 1.1655 | 1137.9700 | 1.1380 | 2.364 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 02/05/2024 | 11.21 Put | Bond Future | 2650.3900 | 2.6504 | 2673.0300 | 2.6730 | 0.854 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 02/05/2024 | 11.19 Call | Bond Future | 1121.5500 | 1.1216 | 1094.5700 | 1.0946 | 2.406 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 02/05/2024 | 11.19 Put | Bond Future | 2717.5000 | 2.7175 | 2740.7100 | 2.7407 | 0.854 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/08/2024 | | Bond Future | 11.5739 | 87.6057 | 11.5835 | 87.5545 | 0.083 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/08/2024 | 11.80 Call | Bond Future | 3261.4500 | 3.2615 | 3224.7600 | 3.2248 | 1.125 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/08/2024 | 11.80 Put | Bond Future | 2070.6600 | 2.0707 | 2085.1700 | 2.0852 | 0.701 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/08/2024 | 11.81 Call | Bond Future | 3293.5300 | 3.2935 | 3256.6900 | 3.2567 | 1.119 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/08/2024 | 11.81 Put | Bond Future | 2050.6200 | 2.0506 | 2064.9800 | 2.0650 | 0.700 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/08/2024 | 11.79 Call | Bond Future | 3229.5100 | 3.2295 | 3192.9700 | 3.1930 | 1.131 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 01/08/2024 | 11.79 Put | Bond Future | 2090.8800 | 2.0909 | 2105.5400 | 2.1055 | 0.701 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 07/11/2024 | | Bond Future | 11.6950 | 85.1265 | 11.7050 | 85.0746 | 0.085 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 07/11/2024 | 12.18 Call | Bond Future | 4678.1600 | 4.6782 | 4639.7300 | 4.6397 | 0.821 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 07/11/2024 | 12.18 Put | Bond Future | 2205.2200 | 2.2052 | 2218.7300 | 2.2187 | 0.613 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 07/11/2024 | 12.19 Call | Bond Future | 4711.2300 | 4.7112 | 4672.6900 | 4.6727 | 0.818 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 07/11/2024 | 12.19 Put | Bond Future | 2188.3700 | 2.1884 | 2201.7700 | 2.2018 | 0.612 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 07/11/2024 | 12.17 Call | Bond Future | 4645.1600 | 4.6452 | 4606.8500 | 4.6069 | 0.825 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 07/11/2024 | 12.17 Put | Bond Future | 2222.1800 | 2.2222 | 2235.8100 | 2.2358 | 0.613 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 06/02/2025 | | Bond Future | 11.8210 | 86.9485 | 11.8314 | 86.8957 | 0.088 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 06/02/2025 | 12.41 Call | Bond Future | 5070.1700 | 5.0702 | 5031.5300 | 5.0315 | 0.762 | 0.0000 | 0.0000 |
| 2024/01/23 | R035 | 06/02/2025 | 12.41 Put | Bond Future | 2142.7900 | 2.1428 | 2156.9600 | 2.1570 | 0.661 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 01/02/2024 | 12.93 Call | Bond Future | 5208.9800 | 5.2090 | 5101.3900 | 5.1014 | 2.065 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | R053 | 01/02/2024 | 12.93 Put | Bond Future | 9.0500 | 0.0091 | 6.8700 | 0.0069 | 24.088 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 01/02/2024 | 12.94 Call | Bond Future | 5276.7200 | 5.2767 | 5169.2600 | 5.1693 | 2.036 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 01/02/2024 | 12.94 Put | Bond Future | 8.3600 | 0.0084 | 6.3100 | 0.0063 | 24.522 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 01/02/2024 | 12.92 Call | Bond Future | 5141.2100 | 5.1412 | 5033.4900 | 5.0335 | 2.095 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 01/02/2024 | 12.92 Put | Bond Future | 9.8000 | 0.0098 | 7.4900 | 0.0075 | 23.571 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 01/02/2024 | | Bond Future | 12.2091 | 99.4282 | 12.2230 | 99.3228 | 0.114 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 02/05/2024 | | Bond Future | 12.3125 | 95.7401 | 12.3270 | 95.6323 | 0.117 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 02/05/2024 | 13.03 Call | Bond Future | 6080.1800 | 6.0802 | 5985.8800 | 5.9859 | 1.551 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 02/05/2024 | 13.03 Put | Bond Future | 983.8800 | 0.9839 | 997.4200 | 0.9974 | 1.376 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 02/05/2024 | 13.04 Call | Bond Future | 6133.8100 | 6.1338 | 6039.2700 | 6.0393 | 1.541 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 02/05/2024 | 13.04 Put | Bond Future | 970.0900 | 0.9701 | 983.3900 | 0.9834 | 1.371 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 02/05/2024 | 13.02 Call | Bond Future | 6026.4900 | 6.0265 | 5932.4200 | 5.9324 | 1.561 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 02/05/2024 | 13.02 Put | Bond Future | 997.7100 | 0.9977 | 1011.4800 | 1.0115 | 1.380 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 01/08/2024 | 13.14 Call | Bond Future | 7026.4300 | 7.0264 | 6939.1900 | 6.9392 | 1.242 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 01/08/2024 | 13.14 Put | Bond Future | 1974.2200 | 1.9742 | 1997.0100 | 1.9970 | 1.154 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 01/08/2024 | 13.15 Call | Bond Future | 7075.3400 | 7.0753 | 6987.8800 | 6.9879 | 1.236 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 01/08/2024 | 13.15 Put | Bond Future | 1956.7700 | 1.9568 | 1979.3400 | 1.9793 | 1.153 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 01/08/2024 | 13.13 Call | Bond Future | 6977.5900 | 6.9776 | 6890.5600 | 6.8906 | 1.247 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 01/08/2024 | 13.13 Put | Bond Future | 1991.8400 | 1.9918 | 2014.8400 | 2.0148 | 1.155 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 01/08/2024 | | Bond Future | 12.4174 | 97.8499 | 12.4323 | 97.7399 | 0.121 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 07/11/2024 | 12.80 Call | Bond Future | 5830.4200 | 5.8304 | 5756.7000 | 5.7567 | 1.264 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 07/11/2024 | 12.80 Put | Bond Future | 4011.6100 | 4.0116 | 4050.0900 | 4.0501 | 0.959 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 07/11/2024 | 12.81 Call | Bond Future | 5872.5100 | 5.8725 | 5798.5400 | 5.7985 | 1.260 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 07/11/2024 | 12.81 Put | Bond Future | 3984.1400 | 3.9841 | 4022.3700 | 4.0224 | 0.960 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 07/11/2024 | 12.79 Call | Bond Future | 5788.4400 | 5.7884 | 5714.9700 | 5.7150 | 1.269 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 07/11/2024 | 12.79 Put | Bond Future | 4039.2800 | 4.0393 | 4078.0100 | 4.0780 | 0.959 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 07/11/2024 | | Bond Future | 12.5434 | 94.2514 | 12.5590 | 94.1392 | 0.124 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 06/02/2025 | | Bond Future | 12.6687 | 96.2665 | 12.6848 | 96.1523 | 0.127 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 06/02/2025 | 12.94 Call | Bond Future | 6510.3500 | 6.5104 | 6436.7900 | 6.4368 | 1.130 | 0.0000 | 0.0000 |
| 2024/01/23 | R053 | 06/02/2025 | 12.94 Put | Bond Future | 4624.1300 | 4.6241 | 4664.8100 | 4.6648 | 0.880 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 01/02/2024 | | Bond Future | 8.7098 | 105.7905 | 8.7199 | 105.7645 | 0.116 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 01/02/2024 | 9.51 Call | Bond Future | 2027.7500 | 2.0278 | 2001.6900 | 2.0017 | 1.285 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 01/02/2024 | 9.51 Put | Bond Future | 0.1800 | 0.0002 | 0.1100 | 0.0001 | 38.889 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 01/02/2024 | 9.52 Call | Bond Future | 2052.7500 | 2.0528 | 2026.7000 | 2.0267 | 1.269 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 01/02/2024 | 9.52 Put | Bond Future | 0.1600 | 0.0002 | 0.1000 | 0.0001 | 37.500 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 01/02/2024 | 9.50 Call | Bond Future | 2002.7400 | 2.0027 | 1976.6700 | 1.9767 | 1.302 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 01/02/2024 | 9.50 Put | Bond Future | 0.2000 | 0.0002 | 0.1200 | 0.0001 | 40.000 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 02/05/2024 | | Bond Future | 8.6891 | 108.1058 | 8.7004 | 108.0791 | 0.130 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | R186 | 02/05/2024 | 8.00 Call | Bond Future | 89.8000 | 0.0898 | 85.0200 | 0.0850 | 5.323 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 02/05/2024 | 8.00 Put | Bond Future | 1735.1700 | 1.7352 | 1757.1000 | 1.7571 | 1.264 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 02/05/2024 | 8.01 Call | Bond Future | 93.2100 | 0.0932 | 88.2900 | 0.0883 | 5.278 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 02/05/2024 | 8.01 Put | Bond Future | 1714.4600 | 1.7145 | 1736.2500 | 1.7363 | 1.271 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 02/05/2024 | 7.99 Call | Bond Future | 86.4900 | 0.0865 | 81.8400 | 0.0818 | 5.376 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 02/05/2024 | 7.99 Put | Bond Future | 1755.9800 | 1.7560 | 1778.0400 | 1.7780 | 1.256 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 02/05/2024 | 10.40 Call | Bond Future | 3969.0100 | 3.9690 | 3942.3800 | 3.9424 | 0.671 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 02/05/2024 | 10.40 Put | Bond Future | 21.9700 | 0.0220 | 22.0500 | 0.0221 | 0.364 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 02/05/2024 | 9.73 Put | Bond Future | 87.0500 | 0.0871 | 88.0300 | 0.0880 | 1.126 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 02/05/2024 | 9.73 Call | Bond Future | 2511.4900 | 2.5115 | 2485.7600 | 2.4858 | 1.024 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 01/08/2024 | 8.69 Call | Bond Future | 883.4100 | 0.8834 | 867.2400 | 0.8672 | 1.830 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 01/08/2024 | 8.69 Put | Bond Future | 811.4800 | 0.8115 | 822.4100 | 0.8224 | 1.347 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 01/08/2024 | 8.70 Call | Bond Future | 896.2700 | 0.8963 | 879.9900 | 0.8800 | 1.816 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 01/08/2024 | 8.70 Put | Bond Future | 802.7600 | 0.8028 | 813.5800 | 0.8136 | 1.348 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 01/08/2024 | 8.68 Call | Bond Future | 870.6300 | 0.8706 | 854.5800 | 0.8546 | 1.843 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 01/08/2024 | 8.68 Put | Bond Future | 820.2800 | 0.8203 | 831.3300 | 0.8313 | 1.347 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 01/08/2024 | | Bond Future | 8.6567 | 105.1798 | 8.6692 | 105.1527 | 0.145 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 07/11/2024 | | Bond Future | 8.6410 | 107.6241 | 8.6551 | 107.5968 | 0.164 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 07/11/2024 | 9.14 Call | Bond Future | 1626.1300 | 1.6261 | 1606.8600 | 1.6069 | 1.185 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 07/11/2024 | 9.14 Put | Bond Future | 666.8600 | 0.6669 | 674.9100 | 0.6749 | 1.207 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 07/11/2024 | 9.15 Call | Bond Future | 1640.0500 | 1.6401 | 1620.7100 | 1.6207 | 1.179 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 07/11/2024 | 9.15 Put | Bond Future | 661.6800 | 0.6617 | 669.6600 | 0.6697 | 1.206 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 07/11/2024 | 9.13 Call | Bond Future | 1612.2500 | 1.6123 | 1593.0400 | 1.5930 | 1.192 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 07/11/2024 | 9.13 Put | Bond Future | 672.0900 | 0.6721 | 680.2000 | 0.6802 | 1.207 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 06/02/2025 | | Bond Future | 8.6368 | 104.6124 | 8.6528 | 104.5849 | 0.185 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 06/02/2025 | 9.03 Call | Bond Future | 1474.9900 | 1.4750 | 1457.0900 | 1.4571 | 1.214 | 0.0000 | 0.0000 |
| 2024/01/23 | R186 | 06/02/2025 | 9.03 Put | Bond Future | 801.6600 | 0.8017 | 811.2800 | 0.8113 | 1.200 | 0.0000 | 0.0000 |
| 2024/01/23 | R202 | 01/02/2024 | | Bond Future | 259.1659 | 259.1659 | 259.9494 | 259.9494 | 0.302 | 0.0000 | 0.0000 |
| 2024/01/23 | R202 | 02/05/2024 | | Bond Future | 264.9022 | 264.9022 | 265.7026 | 265.7026 | 0.302 | 0.0000 | 0.0000 |
| 2024/01/23 | R202 | 01/08/2024 | | Bond Future | 265.7042 | 265.7042 | 266.5225 | 266.5225 | 0.308 | 0.0000 | 0.0000 |
| 2024/01/23 | R202 | 07/11/2024 | | Bond Future | 271.9491 | 271.9491 | 272.7878 | 272.7878 | 0.308 | 0.0000 | 0.0000 |
| 2024/01/23 | R202 | 06/02/2025 | | Bond Future | 272.6003 | 272.6003 | 273.4571 | 273.4571 | 0.314 | 0.0000 | 0.0000 |
| 2024/01/23 | R202 | 06/02/2025 | 266.79 Call | Bond Future | 5810.2700 | 5.8103 | 6667.0900 | 6.6671 | 14.747 | 0.0000 | 0.0000 |
| 2024/01/23 | R202 | 06/02/2025 | 266.79 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 01/02/2024 | | Bond Future | 11.5523 | 68.0160 | 11.5513 | 68.0210 | 0.009 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 01/02/2024 | 12.13 Call | Bond Future | 2726.3900 | 2.7264 | 2727.4700 | 2.7275 | 0.040 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 01/02/2024 | 12.13 Put | Bond Future | 13.3700 | 0.0134 | 9.4600 | 0.0095 | 29.245 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 01/02/2024 | 12.14 Call | Bond Future | 2770.9300 | 2.7709 | 2772.2500 | 2.7723 | 0.048 | 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|-----------|---------------------|-------------------|-------------|------------|
| 2024/01/23 | R209 | 01/02/2024 | 12.14 Put | Bond Future | 12.3300 | 0.0123 | 8.6600 | 0.0087 | 29.765 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 01/02/2024 | 12.12 Call | Bond Future | 2681.8700 | 2.6819 | 2682.6900 | 2.6827 | 0.031 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 01/02/2024 | 12.12 Put | Bond Future | 14.4900 | 0.0145 | 10.3200 | 0.0103 | 28.778 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 02/05/2024 | | Bond Future | 11.6420 | 66.3518 | 11.6410 | 66.3568 | 0.009 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 02/05/2024 | 11.18 Call | Bond Future | 678.1800 | 0.6782 | 673.1300 | 0.6731 | 0.745 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 02/05/2024 | 11.18 Put | Bond Future | 2932.6300 | 2.9326 | 2922.5700 | 2.9226 | 0.343 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 02/05/2024 | 11.19 Call | Bond Future | 693.1500 | 0.6932 | 688.0700 | 0.6881 | 0.733 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 02/05/2024 | 11.19 Put | Bond Future | 2897.7000 | 2.8977 | 2887.6100 | 2.8876 | 0.348 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 02/05/2024 | 11.17 Call | Bond Future | 663.2900 | 0.6633 | 658.2700 | 0.6583 | 0.757 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 02/05/2024 | 11.17 Put | Bond Future | 2967.7000 | 2.9677 | 2957.6700 | 2.9577 | 0.338 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 01/08/2024 | | Bond Future | 11.7333 | 67.8141 | 11.7322 | 67.8193 | 0.009 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 01/08/2024 | 11.79 Call | Bond Future | 2460.6400 | 2.4606 | 2457.3800 | 2.4574 | 0.132 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 01/08/2024 | 11.79 Put | Bond Future | 2194.9200 | 2.1949 | 2186.4400 | 2.1864 | 0.386 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 01/08/2024 | 11.80 Call | Bond Future | 2486.8600 | 2.4869 | 2483.6200 | 2.4836 | 0.130 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 01/08/2024 | 11.80 Put | Bond Future | 2174.4100 | 2.1744 | 2165.9500 | 2.1660 | 0.389 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 01/08/2024 | 11.78 Call | Bond Future | 2434.3500 | 2.4344 | 2431.0800 | 2.4311 | 0.134 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 01/08/2024 | 11.78 Put | Bond Future | 2215.4000 | 2.2154 | 2206.9100 | 2.2069 | 0.383 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 07/11/2024 | | Bond Future | 11.8454 | 66.2332 | 11.8442 | 66.2388 | 0.010 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 07/11/2024 | 12.22 Call | Bond Future | 3832.5700 | 3.8326 | 3831.1300 | 3.8311 | 0.038 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 07/11/2024 | 12.22 Put | Bond Future | 2131.3300 | 2.1313 | 2124.3000 | 2.1243 | 0.330 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 07/11/2024 | 12.23 Call | Bond Future | 3860.9900 | 3.8610 | 3859.5700 | 3.8596 | 0.037 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 07/11/2024 | 12.23 Put | Bond Future | 2115.1700 | 2.1152 | 2108.1600 | 2.1082 | 0.331 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 07/11/2024 | 12.21 Call | Bond Future | 3804.4400 | 3.8044 | 3802.9800 | 3.8030 | 0.038 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 07/11/2024 | 12.21 Put | Bond Future | 2147.8300 | 2.1478 | 2140.7800 | 2.1408 | 0.328 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 06/02/2025 | | Bond Future | 11.9582 | 67.6504 | 11.9569 | 67.6564 | 0.011 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 06/02/2025 | 12.44 Call | Bond Future | 4414.7400 | 4.4147 | 4414.4200 | 4.4144 | 0.007 | 0.0000 | 0.0000 |
| 2024/01/23 | R209 | 06/02/2025 | 12.44 Put | Bond Future | 2272.2800 | 2.2723 | 2265.9500 | 2.2660 | 0.279 | 0.0000 | 0.0000 |
| 2024/01/23 | R210 | 01/02/2024 | | Bond Future | 234.3052 | 234.3052 | 234.5706 | 234.5706 | 0.113 | 0.0000 | 0.0000 |
| 2024/01/23 | R210 | 02/05/2024 | | Bond Future | 236.2310 | 236.2310 | 236.5019 | 236.5019 | 0.115 | 0.0000 | 0.0000 |
| 2024/01/23 | R210 | 01/08/2024 | | Bond Future | 241.4939 | 241.4939 | 241.7713 | 241.7713 | 0.115 | 0.0000 | 0.0000 |
| 2024/01/23 | R210 | 07/11/2024 | | Bond Future | 243.8231 | 243.8231 | 244.1075 | 244.1075 | 0.117 | 0.0000 | 0.0000 |
| 2024/01/23 | R210 | 06/02/2025 | | Bond Future | 249.1022 | 249.1022 | 249.3935 | 249.3935 | 0.117 | 0.0000 | 0.0000 |
| 2024/01/23 | R210 | 06/02/2025 | 239.61 Call | Bond Future | 9492.1700 | 9.4922 | 9783.5400 | 9.7835 | 3.070 | 0.0000 | 0.0000 |
| 2024/01/23 | R210 | 06/02/2025 | 239.61 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 01/02/2024 | 11.71 Call | Bond Future | 6183.2000 | 6.1832 | 6142.3400 | 6.1423 | 0.661 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 01/02/2024 | 11.71 Put | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 01/02/2024 | 11.72 Call | Bond Future | 6223.4000 | 6.2234 | 6182.5400 | 6.1825 | 0.657 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 01/02/2024 | 11.72 Put | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | R213 | 01/02/2024 | 11.70 Call | Bond Future | 6142.9700 | 6.1430 | 6102.1100 | 6.1021 | 0.665 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 01/02/2024 | 11.70 Put | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 01/02/2024 | | Bond Future | 10.2450 | 87.0345 | 10.2542 | 86.9937 | 0.090 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 02/05/2024 | | Bond Future | 10.3061 | 85.3813 | 10.3158 | 85.3395 | 0.094 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 02/05/2024 | 10.29 Call | Bond Future | 1394.7900 | 1.3948 | 1366.8700 | 1.3669 | 2.002 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 02/05/2024 | 10.29 Put | Bond Future | 1464.2500 | 1.4643 | 1478.1500 | 1.4782 | 0.949 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 02/05/2024 | 10.30 Call | Bond Future | 1417.2400 | 1.4172 | 1389.1100 | 1.3891 | 1.985 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 02/05/2024 | 10.30 Put | Bond Future | 1443.4900 | 1.4435 | 1457.1800 | 1.4572 | 0.948 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 02/05/2024 | 10.28 Call | Bond Future | 1372.3600 | 1.3724 | 1344.6500 | 1.3447 | 2.019 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 02/05/2024 | 10.28 Put | Bond Future | 1485.0500 | 1.4851 | 1499.1600 | 1.4992 | 0.950 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 01/08/2024 | | Bond Future | 10.3665 | 87.2632 | 10.3767 | 87.2205 | 0.098 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 01/08/2024 | 10.87 Call | Bond Future | 3225.7400 | 3.2257 | 3192.3800 | 3.1924 | 1.034 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 01/08/2024 | 10.87 Put | Bond Future | 1141.4600 | 1.1415 | 1150.7200 | 1.1507 | 0.811 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 01/08/2024 | 10.88 Call | Bond Future | 3254.3100 | 3.2543 | 3220.8400 | 3.2208 | 1.028 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 01/08/2024 | 10.88 Put | Bond Future | 1129.2900 | 1.1293 | 1138.4400 | 1.1384 | 0.810 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 01/08/2024 | 10.86 Call | Bond Future | 3197.2600 | 3.1973 | 3164.0100 | 3.1640 | 1.040 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 01/08/2024 | 10.86 Put | Bond Future | 1153.7500 | 1.1538 | 1163.1200 | 1.1631 | 0.812 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 07/11/2024 | | Bond Future | 10.4565 | 85.7305 | 10.4671 | 85.6873 | 0.101 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 07/11/2024 | 11.22 Call | Bond Future | 4325.3800 | 4.3254 | 4291.3600 | 4.2914 | 0.787 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 07/11/2024 | 11.22 Put | Bond Future | 1283.1400 | 1.2831 | 1292.3600 | 1.2924 | 0.719 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 07/11/2024 | 11.23 Call | Bond Future | 4353.9600 | 4.3540 | 4319.8600 | 4.3199 | 0.783 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 07/11/2024 | 11.23 Put | Bond Future | 1272.7900 | 1.2728 | 1281.9300 | 1.2819 | 0.718 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 07/11/2024 | 11.21 Call | Bond Future | 4297.1200 | 4.2971 | 4263.1800 | 4.2632 | 0.790 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 07/11/2024 | 11.21 Put | Bond Future | 1293.8400 | 1.2938 | 1303.1400 | 1.3031 | 0.719 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 06/02/2025 | | Bond Future | 10.5547 | 87.5663 | 10.5659 | 87.5224 | 0.105 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 06/02/2025 | 11.35 Call | Bond Future | 4492.2300 | 4.4922 | 4458.8500 | 4.4589 | 0.743 | 0.0000 | 0.0000 |
| 2024/01/23 | R213 | 06/02/2025 | 11.35 Put | Bond Future | 1422.5400 | 1.4225 | 1433.0200 | 1.4330 | 0.737 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 01/02/2024 | 12.15 Call | Bond Future | 934.0900 | 0.9341 | 896.4100 | 0.8964 | 4.034 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 01/02/2024 | 12.15 Put | Bond Future | 272.1400 | 0.2721 | 253.4600 | 0.2535 | 6.864 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 01/02/2024 | 12.16 Call | Bond Future | 968.0300 | 0.9680 | 930.5300 | 0.9305 | 3.874 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 01/02/2024 | 12.16 Put | Bond Future | 257.9500 | 0.2580 | 239.4500 | 0.2395 | 7.172 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 01/02/2024 | 12.14 Call | Bond Future | 900.7300 | 0.9007 | 862.9000 | 0.8629 | 4.200 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 01/02/2024 | 12.14 Put | Bond Future | 286.9600 | 0.2870 | 268.1300 | 0.2681 | 6.562 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 01/02/2024 | | Bond Future | 12.0137 | 63.2206 | 12.0176 | 63.2016 | 0.032 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 02/05/2024 | | Bond Future | 12.1060 | 61.3003 | 12.1100 | 61.2809 | 0.033 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 02/05/2024 | 11.47 Call | Bond Future | 464.5900 | 0.4646 | 454.7800 | 0.4548 | 2.112 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 02/05/2024 | 11.47 Put | Bond Future | 3668.2100 | 3.6682 | 3677.8500 | 3.6779 | 0.263 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 02/05/2024 | 11.48 Call | Bond Future | 476.3800 | 0.4764 | 466.4300 | 0.4664 | 2.089 | 0.0000 | 0.0000 |

| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | R214 | 02/05/2024 | 11.48 Put | Bond Future | 3627.6200 | 3.6276 | 3637.1200 | 3.6371 | 0.262 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 02/05/2024 | 11.46 Call | Bond Future | 452.9900 | 0.4530 | 443.3400 | 0.4433 | 2.130 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 02/05/2024 | 11.46 Put | Bond Future | 3709.0500 | 3.7091 | 3718.8500 | 3.7189 | 0.264 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 02/05/2024 | 13.52 Call | Bond Future | 6485.5100 | 6.4855 | 6463.8400 | 6.4638 | 0.334 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 02/05/2024 | 13.52 Put | Bond Future | 204.7300 | 0.2047 | 202.5100 | 0.2025 | 1.084 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 02/05/2024 | 12.87 Call | Bond Future | 4079.0900 | 4.0791 | 4057.1200 | 4.0571 | 0.539 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 02/05/2024 | 12.87 Put | Bond Future | 550.7500 | 0.5508 | 548.2300 | 0.5482 | 0.458 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 02/05/2024 | 12.12 Put | Bond Future | 1626.6000 | 1.6266 | 1627.7200 | 1.6277 | 0.069 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 02/05/2024 | 12.12 Call | Bond Future | 1694.4900 | 1.6945 | 1676.1600 | 1.6762 | 1.082 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 02/05/2024 | 12.14 Put | Bond Future | 1582.7300 | 1.5827 | 1583.6500 | 1.5837 | 0.058 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 02/05/2024 | 12.14 Call | Bond Future | 1747.1300 | 1.7471 | 1728.6000 | 1.7286 | 1.061 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 01/08/2024 | | Bond Future | 12.1989 | 62.6514 | 12.2030 | 62.6316 | 0.034 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 01/08/2024 | 12.17 Call | Bond Future | 2297.4100 | 2.2974 | 2281.1800 | 2.2812 | 0.706 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 01/08/2024 | 12.17 Put | Bond Future | 2435.8100 | 2.4358 | 2439.3600 | 2.4394 | 0.146 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 01/08/2024 | 12.18 Call | Bond Future | 2322.6400 | 2.3226 | 2306.3500 | 2.3064 | 0.701 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 01/08/2024 | 12.18 Put | Bond Future | 2413.1000 | 2.4131 | 2416.5900 | 2.4166 | 0.145 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 01/08/2024 | 12.16 Call | Bond Future | 2272.1200 | 2.2721 | 2255.9600 | 2.2560 | 0.711 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 01/08/2024 | 12.16 Put | Bond Future | 2458.5200 | 2.4585 | 2462.1400 | 2.4621 | 0.147 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 07/11/2024 | 12.61 Call | Bond Future | 3797.5700 | 3.7976 | 3780.4600 | 3.7805 | 0.451 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 07/11/2024 | 12.61 Put | Bond Future | 2433.6300 | 2.4336 | 2436.5400 | 2.4365 | 0.120 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 07/11/2024 | 12.62 Call | Bond Future | 3825.3300 | 3.8253 | 3808.1700 | 3.8082 | 0.449 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 07/11/2024 | 12.62 Put | Bond Future | 2415.9600 | 2.4160 | 2418.8200 | 2.4188 | 0.118 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 07/11/2024 | 12.60 Call | Bond Future | 3769.6900 | 3.7697 | 3752.6200 | 3.7526 | 0.453 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 07/11/2024 | 12.60 Put | Bond Future | 2451.2200 | 2.4512 | 2454.1700 | 2.4542 | 0.120 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 07/11/2024 | | Bond Future | 12.3152 | 60.8006 | 12.3195 | 60.7806 | 0.035 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 06/02/2025 | | Bond Future | 12.4336 | 62.1018 | 12.4380 | 62.0816 | 0.035 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 06/02/2025 | 12.71 Call | Bond Future | 4137.6300 | 4.1376 | 4121.3000 | 4.1213 | 0.395 | 0.0000 | 0.0000 |
| 2024/01/23 | R214 | 06/02/2025 | 12.71 Put | Bond Future | 2876.4400 | 2.8764 | 2880.3300 | 2.8803 | 0.135 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/02/2024 | 13.10 Call | Bond Future | 5000.9100 | 5.0009 | 5007.5400 | 5.0075 | 0.133 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/02/2024 | 13.10 Put | Bond Future | 1.2900 | 0.0013 | 0.7100 | 0.0007 | 44.961 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/02/2024 | 13.90 Call | Bond Future | 8951.8800 | 8.9519 | 8959.0900 | 8.9591 | 0.081 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/02/2024 | 13.90 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/02/2024 | 11.50 Put | Bond Future | 4350.9600 | 4.3510 | 4343.3500 | 4.3434 | 0.175 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/02/2024 | 11.50 Call | Bond Future | 0.9200 | 0.0009 | 0.5200 | 0.0005 | 43.478 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/02/2024 | 12.30 Put | Bond Future | 399.9600 | 0.4000 | 366.1700 | 0.3662 | 8.448 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/02/2024 | 12.30 Call | Bond Future | 989.1100 | 0.9891 | 962.5300 | 0.9625 | 2.687 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/02/2024 | 13.37 Call | Bond Future | 6381.6500 | 6.3817 | 6388.8000 | 6.3888 | 0.112 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/02/2024 | 13.37 Put | Bond Future | 0.1100 | 0.0001 | 0.0500 | 0.0001 | 54.545 | 0.0000 | 0.0000 |

| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/01/23 | R248 | 01/02/2024 | 12.15 Call | Bond Future | 505.7500 | 0.5058 | 476.4600 | 0.4765 | 5.791 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/02/2024 | 12.15 Put | Bond Future | 800.1000 | 0.8001 | 763.6000 | 0.7636 | 4.562 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/02/2024 | 12.16 Call | Bond Future | 532.2800 | 0.5323 | 502.8500 | 0.5029 | 5.529 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/02/2024 | 12.16 Put | Bond Future | 767.1400 | 0.7671 | 730.5000 | 0.7305 | 4.776 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/02/2024 | 12.14 Call | Bond Future | 480.0600 | 0.4801 | 450.9500 | 0.4510 | 6.064 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/02/2024 | 12.14 Put | Bond Future | 833.9800 | 0.8340 | 797.6600 | 0.7977 | 4.355 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/02/2024 | | Bond Future | 12.1996 | 77.1897 | 12.1984 | 77.1969 | 0.010 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 02/05/2024 | | Bond Future | 12.2983 | 74.4315 | 12.2970 | 74.4388 | 0.010 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 02/05/2024 | 11.47 Call | Bond Future | 367.1500 | 0.3672 | 362.7300 | 0.3627 | 1.204 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 02/05/2024 | 11.47 Put | Bond Future | 5490.3800 | 5.4904 | 5478.6800 | 5.4787 | 0.213 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 02/05/2024 | 11.48 Call | Bond Future | 377.6000 | 0.3776 | 373.1200 | 0.3731 | 1.186 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 02/05/2024 | 11.48 Put | Bond Future | 5435.2700 | 5.4353 | 5423.5100 | 5.4235 | 0.216 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 02/05/2024 | 11.46 Call | Bond Future | 356.9100 | 0.3569 | 352.5500 | 0.3526 | 1.222 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 02/05/2024 | 11.46 Put | Bond Future | 5545.8000 | 5.5458 | 5534.1600 | 5.5342 | 0.210 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 02/05/2024 | 11.40 Put | Bond Future | 5884.7800 | 5.8848 | 5873.5300 | 5.8735 | 0.191 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 02/05/2024 | 11.40 Call | Bond Future | 299.9100 | 0.2999 | 295.9400 | 0.2959 | 1.324 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 02/05/2024 | 12.40 Put | Bond Future | 1823.7100 | 1.8237 | 1810.1200 | 1.8101 | 0.745 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 02/05/2024 | 12.40 Call | Bond Future | 2412.2200 | 2.4122 | 2405.9100 | 2.4059 | 0.262 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 02/05/2024 | 13.16 Call | Bond Future | 5375.3400 | 5.3753 | 5373.3100 | 5.3733 | 0.038 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 02/05/2024 | 13.16 Put | Bond Future | 643.3600 | 0.6434 | 634.0500 | 0.6341 | 1.447 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/08/2024 | | Bond Future | 12.3980 | 76.0720 | 12.3967 | 76.0795 | 0.011 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/08/2024 | 12.31 Call | Bond Future | 2618.1600 | 2.6182 | 2614.4000 | 2.6144 | 0.144 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/08/2024 | 12.31 Put | Bond Future | 3126.7800 | 3.1268 | 3115.4900 | 3.1155 | 0.361 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/08/2024 | 12.32 Call | Bond Future | 2647.8800 | 2.6479 | 2644.1400 | 2.6441 | 0.141 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/08/2024 | 12.32 Put | Bond Future | 3098.4000 | 3.0984 | 3087.1300 | 3.0871 | 0.364 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/08/2024 | 12.30 Call | Bond Future | 2588.5900 | 2.5886 | 2584.8200 | 2.5848 | 0.146 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 01/08/2024 | 12.30 Put | Bond Future | 3155.3900 | 3.1554 | 3144.0900 | 3.1441 | 0.358 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 07/11/2024 | | Bond Future | 12.5219 | 73.3881 | 12.5205 | 73.3961 | 0.011 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 07/11/2024 | 12.79 Call | Bond Future | 4516.5800 | 4.5166 | 4514.9500 | 4.5150 | 0.036 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 07/11/2024 | 12.79 Put | Bond Future | 3031.4700 | 3.0315 | 3021.8300 | 3.0218 | 0.318 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 07/11/2024 | 12.80 Call | Bond Future | 4549.4200 | 4.5494 | 4547.8100 | 4.5478 | 0.035 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 07/11/2024 | 12.80 Put | Bond Future | 3009.9600 | 3.0100 | 3000.3400 | 3.0003 | 0.320 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 07/11/2024 | 12.78 Call | Bond Future | 4483.5500 | 4.4836 | 4481.9100 | 4.4819 | 0.037 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 07/11/2024 | 12.78 Put | Bond Future | 3052.8700 | 3.0529 | 3043.2200 | 3.0432 | 0.316 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 06/02/2025 | | Bond Future | 12.6481 | 74.9583 | 12.6465 | 74.9668 | 0.012 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 06/02/2025 | 12.71 Call | Bond Future | 4354.1100 | 4.3541 | 4353.2500 | 4.3533 | 0.020 | 0.0000 | 0.0000 |
| 2024/01/23 | R248 | 06/02/2025 | 12.71 Put | Bond Future | 4012.2200 | 4.0122 | 4002.8300 | 4.0028 | 0.234 | 0.0000 | 0.0000 |
| 2024/01/23 | X038 | 31/01/2038 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |

| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|--------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/01/23 | X210 | 31/03/2028 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2024/01/23 | X213 | 28/02/2031 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2024/01/23 | X214 | 28/02/2041 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| Total | | | | | | | | | | |

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