



Johannesburg
Stock Exchange

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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/09/2023 TO 26/09/2023

| 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 |
|------------|------------------|------------|---------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2023/09/26 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | 2025 | 02/11/2023 | | Bond Future | 172.7779 | 172.7779 | 172.7783 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | 2025 | 01/02/2024 | | Bond Future | 174.8450 | 174.8450 | 174.8453 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | 2025 | 02/05/2024 | | Bond Future | 178.7819 | 178.7819 | 178.7824 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | 2025 | 01/08/2024 | | Bond Future | 180.9004 | 180.9004 | 180.9015 | 0.001 | 0.0000 | 0.0000 |
| 2023/09/26 | 2025 | 07/11/2024 | | Bond Future | 185.1411 | 185.1411 | 185.1429 | 0.001 | 0.0000 | 0.0000 |
| 2023/09/26 | 2029 | 02/11/2023 | | Bond Future | 125.4863 | 125.4863 | 125.2215 | 0.211 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | 2029 | 01/02/2024 | | Bond Future | 128.2896 | 128.2896 | 128.0189 | 128.0189 | 0.211 | 0.0000 | 0.0000 |
| 2023/09/26 | 2029 | 02/05/2024 | | Bond Future | 129.8125 | 129.8125 | 129.5359 | 129.5359 | 0.213 | 0.0000 | 0.0000 |
| 2023/09/26 | 2029 | 01/08/2024 | | Bond Future | 132.6860 | 132.6860 | 132.4037 | 132.4037 | 0.213 | 0.0000 | 0.0000 |
| 2023/09/26 | 2029 | 07/11/2024 | | Bond Future | 134.3949 | 134.3949 | 134.1064 | 134.1064 | 0.215 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | | Bond Future | 10.6804 | 90.1532 | 10.8021 | 89.6531 | 1.139 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 10.81 Call | Bond Future | 1367.7000 | 1.3677 | 1040.0400 | 1.0400 | 23.957 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 10.81 Put | Bond Future | 835.2400 | 0.8352 | 1007.6200 | 1.0076 | 20.638 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 10.82 Call | Bond Future | 1393.8200 | 1.3938 | 1063.1100 | 1.0631 | 23.727 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 10.82 Put | Bond Future | 820.4400 | 0.8204 | 989.7700 | 0.9898 | 20.639 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 10.80 Call | Bond Future | 1341.8000 | 1.3418 | 1017.2300 | 1.0172 | 24.189 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 10.80 Put | Bond Future | 850.2800 | 0.8503 | 1025.7500 | 1.0258 | 20.637 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 9.57 Put | Bond Future | 4735.3600 | 4.7354 | 5233.5200 | 5.2335 | 10.520 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 9.57 Call | Bond Future | 2.3900 | 0.0024 | 0.5100 | 0.0005 | 78.661 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 10.07 Put | Bond Future | 2696.6500 | 2.6967 | 3129.3100 | 3.1293 | 16.044 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 10.07 Call | Bond Future | 133.2700 | 0.1333 | 65.8900 | 0.0659 | 50.559 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 11.57 Call | Bond Future | 3771.5100 | 3.7715 | 3304.0300 | 3.3040 | 12.395 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 11.57 Put | Bond Future | 196.4400 | 0.1964 | 229.0000 | 0.2290 | 16.575 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 9.89 Put | Bond Future | 3382.9400 | 3.3829 | 3855.3400 | 3.8553 | 13.964 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 9.89 Call | Bond Future | 45.8800 | 0.0459 | 18.2400 | 0.0182 | 60.244 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 10.39 Put | Bond Future | 1692.7800 | 1.6928 | 2015.8300 | 2.0158 | 19.084 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 10.39 Call | Bond Future | 484.7000 | 0.4847 | 307.7100 | 0.3077 | 36.515 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 11.43 Call | Bond Future | 3284.3100 | 3.2843 | 2830.5900 | 2.8306 | 13.815 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 11.43 Put | Bond Future | 259.6000 | 0.2596 | 305.9200 | 0.3059 | 17.843 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 10.62 Put | Bond Future | 1162.7000 | 1.1627 | 1398.8600 | 1.3989 | 20.311 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 10.62 Call | Bond Future | 913.1000 | 0.9131 | 649.2200 | 0.6492 | 28.899 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 11.12 Put | Bond Future | 471.6900 | 0.4717 | 565.6700 | 0.5657 | 19.924 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 11.12 Call | Bond Future | 2261.5900 | 2.2616 | 1855.5300 | 1.8555 | 17.955 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 12.27 Call | Bond Future | 6306.8600 | 6.3069 | 5810.5500 | 5.8106 | 7.869 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/11/2023 | 12.27 Put | Bond Future | 46.3600 | 0.0464 | 50.0900 | 0.0501 | 8.046 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 9.89 Put | Bond Future | 4197.6100 | 4.1976 | 4581.2200 | 4.5812 | 9.139 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 9.89 Call | Bond Future | 592.8900 | 0.5929 | 465.3600 | 0.4654 | 21.510 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 10.39 Put | Bond Future | 2727.8300 | 2.7278 | 3029.1500 | 3.0292 | 11.046 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 10.39 Call | Bond Future | 1193.6200 | 1.1936 | 983.8000 | 0.9838 | 17.578 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 11.86 Call | Bond Future | 4807.6000 | 4.8076 | 4379.9500 | 4.3800 | 8.895 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 11.86 Put | Bond Future | 584.4000 | 0.5844 | 667.8900 | 0.6679 | 14.286 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 10.16 Put | Bond Future | 3354.8200 | 3.3548 | 3696.2800 | 3.6963 | 10.178 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 10.16 Call | Bond Future | 875.5000 | 0.8755 | 705.8200 | 0.7058 | 19.381 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 11.00 Call | Bond Future | 2403.1700 | 2.4032 | 2085.1800 | 2.0852 | 13.232 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | 2030 | 01/02/2024 | 11.00 Put | Bond Future | 1489.8900 | 1.4899 | 1683.0400 | 1.6830 | 12.964 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 11.75 Call | Bond Future | 4469.3200 | 4.4693 | 4052.0500 | 4.0521 | 9.336 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 11.75 Put | Bond Future | 660.5600 | 0.6606 | 754.4300 | 0.7544 | 14.211 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 9.57 Put | Bond Future | 5332.6200 | 5.3326 | 5755.5300 | 5.7555 | 7.931 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 9.57 Call | Bond Future | 371.3900 | 0.3714 | 283.1600 | 0.2832 | 23.757 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 10.07 Put | Bond Future | 3624.8600 | 3.6249 | 3980.9500 | 3.9810 | 9.824 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 10.07 Call | Bond Future | 772.3300 | 0.7723 | 617.2800 | 0.6173 | 20.076 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 12.10 Call | Bond Future | 5564.7000 | 5.5647 | 5117.7300 | 5.1177 | 8.032 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 12.10 Put | Bond Future | 446.1200 | 0.4461 | 510.2900 | 0.5103 | 14.384 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 11.31 Call | Bond Future | 3197.5400 | 3.1975 | 2832.4900 | 2.8325 | 11.417 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 11.31 Put | Bond Future | 1072.5500 | 1.0726 | 1218.6400 | 1.2186 | 13.621 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 9.93 Put | Bond Future | 4066.5700 | 4.0666 | 4444.3000 | 4.4443 | 9.289 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 9.93 Call | Bond Future | 629.6700 | 0.6297 | 496.2600 | 0.4963 | 21.187 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 11.36 Call | Bond Future | 3334.7300 | 3.3347 | 2962.8700 | 2.9629 | 11.151 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 11.36 Put | Bond Future | 1016.2900 | 1.0163 | 1155.5700 | 1.1556 | 13.705 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 11.37 Call | Bond Future | 3362.5700 | 3.3626 | 2989.3900 | 2.9894 | 11.098 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 11.37 Put | Bond Future | 1005.5000 | 1.0055 | 1143.4600 | 1.1435 | 13.721 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 11.35 Call | Bond Future | 3307.1600 | 3.3072 | 2936.6500 | 2.9367 | 11.203 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 11.35 Put | Bond Future | 1027.3600 | 1.0274 | 1167.9900 | 1.1680 | 13.688 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | | Bond Future | 10.7699 | 88.1393 | 10.8983 | 87.6282 | 1.192 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 11.85 Call | Bond Future | 4776.5800 | 4.7766 | 4349.8400 | 4.3498 | 8.934 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 11.85 Put | Bond Future | 590.9500 | 0.5910 | 675.3500 | 0.6754 | 14.282 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 10.00 Put | Bond Future | 3842.4400 | 3.8424 | 4209.5400 | 4.2095 | 9.554 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/02/2024 | 10.00 Call | Bond Future | 698.3100 | 0.6983 | 554.2700 | 0.5543 | 20.627 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | | Bond Future | 10.8675 | 90.1029 | 11.0032 | 89.5804 | 1.248 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 9.66 Put | Bond Future | 5505.2700 | 5.5053 | 5908.5300 | 5.9085 | 7.325 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 9.66 Call | Bond Future | 678.9100 | 0.6789 | 559.7200 | 0.5597 | 17.556 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 10.16 Put | Bond Future | 3981.5500 | 3.9816 | 4323.5600 | 4.3236 | 8.590 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 10.16 Call | Bond Future | 1192.5700 | 1.1926 | 1012.1300 | 1.0121 | 15.130 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 11.94 Call | Bond Future | 5080.8600 | 5.0809 | 4678.4500 | 4.6785 | 7.920 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 11.94 Put | Bond Future | 1054.0800 | 1.0541 | 1174.1200 | 1.1741 | 11.388 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 10.62 Put | Bond Future | 2871.7100 | 2.8717 | 3148.6600 | 3.1487 | 9.644 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 10.62 Call | Bond Future | 1908.2500 | 1.9083 | 1662.7500 | 1.6628 | 12.865 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 11.12 Put | Bond Future | 1978.4900 | 1.9785 | 2186.7400 | 2.1867 | 10.526 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 11.12 Call | Bond Future | 2947.7300 | 2.9477 | 2633.5300 | 2.6335 | 10.659 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 13.15 Call | Bond Future | 8662.6600 | 8.6627 | 8185.5200 | 8.1855 | 5.508 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 13.15 Put | Bond Future | 365.7800 | 0.3658 | 411.0900 | 0.4111 | 12.387 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 12.38 Call | Bond Future | 6360.8100 | 6.3608 | 5925.3000 | 5.9253 | 6.847 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 12.38 Put | Bond Future | 748.7900 | 0.7488 | 835.7300 | 0.8357 | 11.611 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | 2030 | 02/05/2024 | 10.82 Put | Bond Future | 2477.7400 | 2.4777 | 2726.3300 | 2.7263 | 10.033 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 10.82 Call | Bond Future | 2293.7200 | 2.2937 | 2019.8600 | 2.0199 | 11.940 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 9.82 Call | Bond Future | 811.9500 | 0.8120 | 675.1700 | 0.6752 | 16.846 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 9.82 Put | Bond Future | 4980.2300 | 4.9802 | 5365.9000 | 5.3659 | 7.744 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 9.83 Call | Bond Future | 821.5400 | 0.8215 | 683.5600 | 0.6836 | 16.795 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 9.83 Put | Bond Future | 4948.8800 | 4.9489 | 5333.3500 | 5.3334 | 7.769 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 9.81 Call | Bond Future | 802.2200 | 0.8022 | 666.6600 | 0.6667 | 16.898 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 02/05/2024 | 9.81 Put | Bond Future | 5011.4600 | 5.0115 | 5398.3500 | 5.3984 | 7.720 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/08/2024 | 10.38 Call | Bond Future | 1623.6500 | 1.6237 | 1415.6800 | 1.4157 | 12.809 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/08/2024 | 10.38 Put | Bond Future | 3915.6800 | 3.9157 | 4241.3000 | 4.2413 | 8.316 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/08/2024 | 10.39 Call | Bond Future | 1638.0700 | 1.6381 | 1428.8600 | 1.4289 | 12.772 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/08/2024 | 10.39 Put | Bond Future | 3891.6200 | 3.8916 | 4216.0000 | 4.2160 | 8.335 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/08/2024 | 10.37 Call | Bond Future | 1609.3200 | 1.6093 | 1402.5700 | 1.4026 | 12.847 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/08/2024 | 10.37 Put | Bond Future | 3939.8400 | 3.9398 | 4266.6800 | 4.2667 | 8.296 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 01/08/2024 | | Bond Future | 10.9851 | 88.0702 | 11.1288 | 87.5366 | 1.308 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 07/11/2024 | 10.75 Call | Bond Future | 2260.4900 | 2.2605 | 2014.3300 | 2.0143 | 10.890 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 07/11/2024 | 10.75 Put | Bond Future | 3619.0000 | 3.6190 | 3918.4700 | 3.9185 | 8.275 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 07/11/2024 | 10.76 Call | Bond Future | 2277.7600 | 2.2778 | 2030.4500 | 2.0305 | 10.858 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 07/11/2024 | 10.76 Put | Bond Future | 3599.7900 | 3.5998 | 3898.1100 | 3.8981 | 8.287 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 07/11/2024 | 10.74 Call | Bond Future | 2243.2900 | 2.2433 | 1998.2700 | 1.9983 | 10.922 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 07/11/2024 | 10.74 Put | Bond Future | 3638.3100 | 3.6383 | 3938.9200 | 3.9389 | 8.262 | 0.0000 | 0.0000 |
| 2023/09/26 | 2030 | 07/11/2024 | | Bond Future | 11.1258 | 90.1089 | 11.2787 | 89.5632 | 1.375 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 10.85 Put | Bond Future | 3604.0600 | 3.6041 | 4148.2100 | 4.1482 | 15.098 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 10.85 Call | Bond Future | 65.2800 | 0.0653 | 26.3700 | 0.0264 | 59.605 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.78 Call | Bond Future | 1725.9500 | 1.7260 | 1325.3600 | 1.3254 | 23.210 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.78 Put | Bond Future | 853.3900 | 0.8534 | 1035.8600 | 1.0359 | 21.382 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.28 Call | Bond Future | 507.9800 | 0.5080 | 313.2800 | 0.3133 | 38.328 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.28 Put | Bond Future | 1969.1800 | 1.9692 | 2357.5400 | 2.3575 | 19.722 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 10.71 Put | Bond Future | 4252.0800 | 4.2521 | 4819.9200 | 4.8199 | 13.354 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 10.71 Call | Bond Future | 22.3700 | 0.0224 | 7.1500 | 0.0072 | 68.038 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.50 Call | Bond Future | 958.1500 | 0.9582 | 665.3200 | 0.6653 | 30.562 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.50 Put | Bond Future | 1381.8300 | 1.3818 | 1672.0600 | 1.6721 | 21.003 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.00 Call | Bond Future | 158.8600 | 0.1589 | 77.5300 | 0.0775 | 51.196 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.00 Put | Bond Future | 2965.3300 | 2.9653 | 3467.0600 | 3.4671 | 16.920 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 10.58 Put | Bond Future | 4884.0100 | 4.8840 | 5462.3500 | 5.4624 | 11.841 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 10.58 Call | Bond Future | 6.2200 | 0.0062 | 1.5000 | 0.0015 | 75.884 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.60 Call | Bond Future | 1209.2200 | 1.2092 | 874.8000 | 0.8748 | 27.656 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.60 Put | Bond Future | 1166.8700 | 1.1669 | 1415.5100 | 1.4155 | 21.308 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | 2032 | 02/11/2023 | 10.35 Put | Bond Future | 6040.5700 | 6.0406 | 6623.1000 | 6.6231 | 9.644 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 10.35 Call | Bond Future | 0.6200 | 0.0006 | 0.0900 | 0.0001 | 85.484 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.90 Put | Bond Future | 688.4400 | 0.6884 | 834.0000 | 0.8340 | 21.143 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.90 Call | Bond Future | 2108.3500 | 2.1084 | 1670.8500 | 1.6709 | 20.751 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | | Bond Future | 11.5909 | 83.2057 | 11.7170 | 82.6226 | 1.088 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.23 Call | Bond Future | 427.2300 | 0.4272 | 254.7500 | 0.2548 | 40.372 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.23 Put | Bond Future | 2126.6100 | 2.1266 | 2537.1900 | 2.5372 | 19.307 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.24 Call | Bond Future | 442.8300 | 0.4428 | 265.9200 | 0.2659 | 39.950 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.24 Put | Bond Future | 2094.5000 | 2.0945 | 2500.6500 | 2.5007 | 19.391 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.22 Call | Bond Future | 411.9800 | 0.4120 | 243.9000 | 0.2439 | 40.798 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.22 Put | Bond Future | 2159.1000 | 2.1591 | 2574.0800 | 2.5741 | 19.220 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 10.59 Put | Bond Future | 4834.6600 | 4.8347 | 5412.4900 | 5.4125 | 11.952 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 10.59 Call | Bond Future | 6.9500 | 0.0070 | 1.7200 | 0.0017 | 75.252 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.09 Put | Bond Future | 2614.8300 | 2.6148 | 3084.0100 | 3.0840 | 17.943 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 11.09 Call | Bond Future | 243.8300 | 0.2438 | 129.9500 | 0.1300 | 46.705 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 12.26 Call | Bond Future | 3386.9000 | 3.3869 | 2871.8100 | 2.8718 | 15.208 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/11/2023 | 12.26 Put | Bond Future | 353.7300 | 0.3537 | 421.7000 | 0.4217 | 19.215 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 10.59 Put | Bond Future | 5766.1000 | 5.7661 | 6247.3000 | 6.2473 | 8.345 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 10.59 Call | Bond Future | 488.9400 | 0.4889 | 374.1500 | 0.3742 | 23.477 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 11.09 Put | Bond Future | 3927.6900 | 3.9277 | 4320.3500 | 4.3204 | 9.997 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 11.09 Call | Bond Future | 1067.4800 | 1.0675 | 864.1500 | 0.8642 | 19.048 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 12.73 Call | Bond Future | 5335.9500 | 5.3360 | 4851.1800 | 4.8512 | 9.085 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 12.73 Put | Bond Future | 856.0400 | 0.8560 | 967.2600 | 0.9673 | 12.992 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 10.78 Put | Bond Future | 5018.8000 | 5.0188 | 5469.0800 | 5.4691 | 8.972 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 10.78 Call | Bond Future | 670.4700 | 0.6705 | 524.7600 | 0.5248 | 21.733 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 11.75 Call | Bond Future | 2403.2900 | 2.4033 | 2066.3900 | 2.0664 | 14.018 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 11.75 Put | Bond Future | 2204.6600 | 2.2047 | 2463.7500 | 2.4638 | 11.752 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 12.50 Call | Bond Future | 4577.7200 | 4.5777 | 4119.8500 | 4.1199 | 10.002 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 12.50 Put | Bond Future | 1075.6800 | 1.0757 | 1213.8000 | 1.2138 | 12.840 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 10.01 Put | Bond Future | 8380.2500 | 8.3803 | 8924.0900 | 8.9241 | 6.490 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 10.01 Call | Bond Future | 186.5800 | 0.1866 | 134.4300 | 0.1344 | 27.950 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 10.76 Put | Bond Future | 5094.8900 | 5.0949 | 5548.5900 | 5.5486 | 8.905 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 10.76 Call | Bond Future | 649.4000 | 0.6494 | 507.1100 | 0.5071 | 21.911 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 12.62 Call | Bond Future | 4969.5000 | 4.9695 | 4497.0100 | 4.4970 | 9.508 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 12.62 Put | Bond Future | 955.2500 | 0.9553 | 1078.7500 | 1.0788 | 12.929 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 11.84 Call | Bond Future | 2633.0300 | 2.6330 | 2279.1100 | 2.2791 | 13.442 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 11.84 Put | Bond Future | 2028.5000 | 2.0285 | 2270.5700 | 2.2706 | 11.933 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 11.85 Call | Bond Future | 2659.0300 | 2.6590 | 2303.2700 | 2.3033 | 13.379 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 11.85 Put | Bond Future | 2009.5600 | 2.0096 | 2249.7900 | 2.2498 | 11.954 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | 2032 | 01/02/2024 | 11.83 Call | Bond Future | 2606.9300 | 2.6069 | 2254.8900 | 2.2549 | 13.504 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | 11.83 Put | Bond Future | 2047.3700 | 2.0474 | 2291.3200 | 2.2913 | 11.915 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/02/2024 | | Bond Future | 11.7062 | 85.0441 | 11.8381 | 84.4481 | 1.127 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | | Bond Future | 11.8263 | 82.7766 | 11.9645 | 82.1674 | 1.168 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 10.36 Put | Bond Future | 7501.3800 | 7.5014 | 7992.0100 | 7.9920 | 6.541 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 10.36 Call | Bond Future | 656.2900 | 0.6563 | 537.7300 | 0.5377 | 18.065 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 10.86 Put | Bond Future | 5562.4600 | 5.5625 | 5991.5900 | 5.9916 | 7.715 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 10.86 Call | Bond Future | 1131.9000 | 1.1319 | 951.8400 | 0.9518 | 15.908 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 12.90 Call | Bond Future | 5937.9300 | 5.9379 | 5472.2400 | 5.4722 | 7.843 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 12.90 Put | Bond Future | 1356.4500 | 1.3565 | 1499.9500 | 1.5000 | 10.579 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 10.59 Put | Bond Future | 6566.0800 | 6.5661 | 7030.9500 | 7.0310 | 7.080 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 10.59 Call | Bond Future | 842.3600 | 0.8424 | 698.0400 | 0.6980 | 17.133 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 11.09 Put | Bond Future | 4804.7700 | 4.8048 | 5199.1600 | 5.1992 | 8.208 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 11.09 Call | Bond Future | 1456.4000 | 1.4564 | 1241.6000 | 1.2416 | 14.749 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 13.18 Call | Bond Future | 6829.5000 | 6.8295 | 6339.0100 | 6.3390 | 7.182 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 13.18 Put | Bond Future | 1108.7300 | 1.1087 | 1227.4300 | 1.2274 | 10.706 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 13.35 Call | Bond Future | 7382.8000 | 7.3828 | 6879.1700 | 6.8792 | 6.822 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 13.35 Put | Bond Future | 981.0900 | 0.9811 | 1086.6500 | 1.0867 | 10.759 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 11.35 Put | Bond Future | 4041.2300 | 4.0412 | 4394.5700 | 4.3946 | 8.743 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 11.35 Call | Bond Future | 1895.1200 | 1.8951 | 1639.2700 | 1.6393 | 13.500 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 10.65 Put | Bond Future | 6331.5900 | 6.3316 | 6789.1900 | 6.7892 | 7.227 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 10.65 Call | Bond Future | 897.3900 | 0.8974 | 745.8000 | 0.7458 | 16.892 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 10.55 Call | Bond Future | 807.3200 | 0.8073 | 667.7000 | 0.6677 | 17.294 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 10.55 Put | Bond Future | 6724.7400 | 6.7247 | 7194.3100 | 7.1943 | 6.983 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 10.56 Call | Bond Future | 816.0700 | 0.8161 | 675.2700 | 0.6753 | 17.253 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 10.56 Put | Bond Future | 6685.0200 | 6.6850 | 7153.4100 | 7.1534 | 7.007 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 10.54 Call | Bond Future | 798.6500 | 0.7987 | 660.2000 | 0.6602 | 17.336 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 02/05/2024 | 10.54 Put | Bond Future | 6764.5900 | 6.7646 | 7235.3300 | 7.2353 | 6.959 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/08/2024 | 11.14 Call | Bond Future | 1687.4400 | 1.6874 | 1466.9600 | 1.4670 | 13.066 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/08/2024 | 11.14 Put | Bond Future | 5337.6000 | 5.3376 | 5739.3900 | 5.7394 | 7.528 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/08/2024 | 11.15 Call | Bond Future | 1702.9700 | 1.7030 | 1481.1100 | 1.4811 | 13.028 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/08/2024 | 11.15 Put | Bond Future | 5307.4500 | 5.3075 | 5707.8600 | 5.7079 | 7.544 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/08/2024 | 11.13 Call | Bond Future | 1672.2900 | 1.6723 | 1453.1600 | 1.4532 | 13.104 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/08/2024 | 11.13 Put | Bond Future | 5368.1600 | 5.3682 | 5771.3000 | 5.7713 | 7.510 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 01/08/2024 | | Bond Future | 11.9616 | 84.5885 | 12.1065 | 83.9663 | 1.211 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 07/11/2024 | | Bond Future | 12.1288 | 82.3809 | 12.2814 | 81.7445 | 1.258 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 07/11/2024 | 11.48 Call | Bond Future | 2256.5400 | 2.2565 | 1998.9600 | 1.9990 | 11.415 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 07/11/2024 | 11.48 Put | Bond Future | 5036.0000 | 5.0360 | 5414.8000 | 5.4148 | 7.522 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 07/11/2024 | 11.49 Call | Bond Future | 2273.8100 | 2.2738 | 2014.9400 | 2.0149 | 11.385 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | 2032 | 07/11/2024 | 11.49 Put | Bond Future | 5009.5200 | 5.0095 | 5387.0300 | 5.3870 | 7.536 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 07/11/2024 | 11.47 Call | Bond Future | 2239.3400 | 2.2393 | 1983.0500 | 1.9831 | 11.445 | 0.0000 | 0.0000 |
| 2023/09/26 | 2032 | 07/11/2024 | 11.47 Put | Bond Future | 5062.5900 | 5.0626 | 5442.6800 | 5.4427 | 7.508 | 0.0000 | 0.0000 |
| 2023/09/26 | 2033 | 02/11/2023 | | Bond Future | 117.6911 | 117.6911 | 117.6859 | 117.6859 | 0.004 | 0.0000 | 0.0000 |
| 2023/09/26 | 2033 | 01/02/2024 | | Bond Future | 120.3203 | 120.3203 | 120.3149 | 120.3149 | 0.004 | 0.0000 | 0.0000 |
| 2023/09/26 | 2033 | 02/05/2024 | | Bond Future | 121.5688 | 121.5688 | 121.5634 | 121.5634 | 0.004 | 0.0000 | 0.0000 |
| 2023/09/26 | 2033 | 01/08/2024 | | Bond Future | 124.2598 | 124.2598 | 124.2547 | 124.2547 | 0.004 | 0.0000 | 0.0000 |
| 2023/09/26 | 2033 | 07/11/2024 | | Bond Future | 125.6732 | 125.6732 | 125.6685 | 125.6685 | 0.004 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/11/2023 | | Bond Future | 12.6425 | 75.9593 | 12.8038 | 75.1475 | 1.276 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/11/2023 | 11.56 Call | Bond Future | 50.4200 | 0.0504 | 18.1700 | 0.0182 | 63.963 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/11/2023 | 11.56 Put | Bond Future | 5861.6000 | 5.8616 | 6641.1400 | 6.6411 | 13.299 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/11/2023 | 11.57 Call | Bond Future | 52.8100 | 0.0528 | 19.2000 | 0.0192 | 63.643 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/11/2023 | 11.57 Put | Bond Future | 5807.2800 | 5.8073 | 6585.4600 | 6.5855 | 13.400 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/11/2023 | 11.55 Call | Bond Future | 48.1300 | 0.0481 | 17.1900 | 0.0172 | 64.284 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/11/2023 | 11.55 Put | Bond Future | 5916.0800 | 5.9161 | 6696.9300 | 6.6969 | 13.199 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/11/2023 | 13.89 Call | Bond Future | 6063.7000 | 6.0637 | 5282.0700 | 5.2821 | 12.890 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/11/2023 | 13.89 Put | Bond Future | 115.8200 | 0.1158 | 145.9800 | 0.1460 | 26.040 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/11/2023 | 12.52 Put | Bond Future | 1742.6800 | 1.7427 | 2170.6800 | 2.1707 | 24.560 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/11/2023 | 12.52 Call | Bond Future | 1116.9200 | 1.1169 | 733.1300 | 0.7331 | 34.361 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/11/2023 | 12.02 Put | Bond Future | 3562.5900 | 3.5626 | 4226.9400 | 4.2269 | 18.648 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/11/2023 | 12.02 Call | Bond Future | 300.1300 | 0.3001 | 152.6900 | 0.1527 | 49.125 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/02/2024 | 13.93 Call | Bond Future | 6340.3600 | 6.3404 | 5661.3000 | 5.6613 | 10.710 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/02/2024 | 13.93 Put | Bond Future | 898.5500 | 0.8986 | 1049.2800 | 1.0493 | 16.775 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/02/2024 | 12.93 Call | Bond Future | 3027.4700 | 3.0275 | 2539.9400 | 2.5399 | 16.104 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/02/2024 | 12.93 Put | Bond Future | 2255.3000 | 2.2553 | 2597.5600 | 2.5976 | 15.176 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/02/2024 | 12.09 Put | Bond Future | 4631.7000 | 4.6317 | 5203.2600 | 5.2033 | 12.340 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/02/2024 | 12.09 Call | Bond Future | 1103.0500 | 1.1031 | 844.8200 | 0.8448 | 23.411 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/02/2024 | | Bond Future | 12.7739 | 73.3815 | 12.9418 | 72.5517 | 1.314 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/02/2024 | 12.32 Call | Bond Future | 1519.3200 | 1.5193 | 1197.7000 | 1.1977 | 21.169 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/02/2024 | 12.32 Put | Bond Future | 3833.8300 | 3.8338 | 4342.0000 | 4.3420 | 13.255 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/02/2024 | 12.33 Call | Bond Future | 1539.6800 | 1.5397 | 1215.2300 | 1.2152 | 21.073 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/02/2024 | 12.33 Put | Bond Future | 3802.0400 | 3.8020 | 4307.3800 | 4.3074 | 13.291 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/02/2024 | 12.31 Call | Bond Future | 1499.2800 | 1.4993 | 1180.4700 | 1.1805 | 21.264 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/02/2024 | 12.31 Put | Bond Future | 3865.9900 | 3.8660 | 4376.9700 | 4.3770 | 13.217 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/05/2024 | | Bond Future | 12.9103 | 75.0161 | 13.0850 | 74.1679 | 1.353 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/05/2024 | 11.44 Call | Bond Future | 720.3900 | 0.7204 | 562.6400 | 0.5626 | 21.898 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/05/2024 | 11.44 Put | Bond Future | 8473.8700 | 8.4739 | 9164.3200 | 9.1643 | 8.148 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/05/2024 | 11.45 Call | Bond Future | 729.2500 | 0.7293 | 569.9700 | 0.5700 | 21.842 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days ClosingPrice | Today's Closing | Today's Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|------------|-----------------------|---------------------|----------------------------|-----------------|---------------|----------------------|-------------------|--------------|-------------|
| 2023/09/26 | 2037 | 02/05/2024 | 11.45 Put | Bond Future | | 8426.0300 | 8.4260 | 9114.9500 | 9.1150 | 8.176 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/05/2024 | 11.43 Call | Bond Future | | 711.7600 | 0.7118 | 555.5300 | 0.5555 | 21.950 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 02/05/2024 | 11.43 Put | Bond Future | | 8521.9900 | 8.5220 | 9213.9600 | 9.2140 | 8.120 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/08/2024 | 12.10 Call | Bond Future | | 1799.1100 | 1.7991 | 1513.0200 | 1.5130 | 15.902 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/08/2024 | 12.10 Put | Bond Future | | 6643.5400 | 6.6435 | 7223.9700 | 7.2240 | 8.737 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/08/2024 | 12.11 Call | Bond Future | | 1815.6600 | 1.8157 | 1527.7400 | 1.5277 | 15.858 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/08/2024 | 12.11 Put | Bond Future | | 6607.3700 | 6.6074 | 7185.9700 | 7.1860 | 8.757 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/08/2024 | 12.09 Call | Bond Future | | 1782.6400 | 1.7826 | 1498.4000 | 1.4984 | 15.945 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/08/2024 | 12.09 Put | Bond Future | | 6679.8400 | 6.6798 | 7262.1200 | 7.2621 | 8.717 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 01/08/2024 | | Bond Future | | 13.0627 | 72.4023 | 13.2449 | 71.5358 | 1.395 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 07/11/2024 | | Bond Future | | 13.2331 | 74.0765 | 13.4234 | 73.1902 | 1.439 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 07/11/2024 | 12.58 Call | Bond Future | | 2722.3000 | 2.7223 | 2359.4000 | 2.3594 | 13.331 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 07/11/2024 | 12.58 Put | Bond Future | | 5889.0300 | 5.8890 | 6412.4600 | 6.4125 | 8.888 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 07/11/2024 | 12.59 Call | Bond Future | | 2741.8700 | 2.7419 | 2377.2500 | 2.3773 | 13.298 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 07/11/2024 | 12.59 Put | Bond Future | | 5858.5900 | 5.8586 | 6380.3000 | 6.3803 | 8.905 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 07/11/2024 | 12.57 Call | Bond Future | | 2702.8000 | 2.7028 | 2341.6300 | 2.3416 | 13.363 | 0.0000 | 0.0000 |
| 2023/09/26 | 2037 | 07/11/2024 | 12.57 Put | Bond Future | | 5919.5800 | 5.9196 | 6444.7400 | 6.4447 | 8.872 | 0.0000 | 0.0000 |
| 2023/09/26 | 2038 | 02/11/2023 | | Bond Future | | 126.9941 | 126.9941 | 126.6971 | 126.6971 | 0.234 | 0.0000 | 0.0000 |
| 2023/09/26 | 2038 | 01/02/2024 | | Bond Future | | 127.8143 | 127.8143 | 127.5107 | 127.5107 | 0.238 | 0.0000 | 0.0000 |
| 2023/09/26 | 2038 | 02/05/2024 | | Bond Future | | 130.6922 | 130.6922 | 130.3818 | 130.3818 | 0.238 | 0.0000 | 0.0000 |
| 2023/09/26 | 2038 | 01/08/2024 | | Bond Future | | 131.5158 | 131.5158 | 131.1990 | 131.1990 | 0.241 | 0.0000 | 0.0000 |
| 2023/09/26 | 2038 | 07/11/2024 | | Bond Future | | 134.5975 | 134.5975 | 134.2738 | 134.2738 | 0.240 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 11.50 Put | Bond Future | | 7802.0800 | 7.8021 | 8537.4600 | 8.5375 | 9.425 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 11.50 Call | Bond Future | | 15.7000 | 0.0157 | 5.0900 | 0.0051 | 67.580 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 12.10 Put | Bond Future | | 4376.1100 | 4.3761 | 5020.0000 | 5.0200 | 14.714 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 12.10 Call | Bond Future | | 206.5900 | 0.2066 | 104.4900 | 0.1045 | 49.422 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 12.97 Call | Bond Future | | 1861.2000 | 1.8612 | 1383.9700 | 1.3840 | 25.641 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 12.97 Put | Bond Future | | 1214.5300 | 1.2145 | 1483.2900 | 1.4833 | 22.129 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 11.59 Call | Bond Future | | 24.0400 | 0.0240 | 8.3600 | 0.0084 | 65.225 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 11.59 Put | Bond Future | | 7251.5200 | 7.2515 | 7981.8300 | 7.9818 | 10.071 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 11.60 Call | Bond Future | | 25.1700 | 0.0252 | 8.8200 | 0.0088 | 64.958 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 11.60 Put | Bond Future | | 7190.9200 | 7.1909 | 7920.5600 | 7.9206 | 10.147 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 11.58 Call | Bond Future | | 22.9500 | 0.0230 | 7.9200 | 0.0079 | 65.490 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 11.58 Put | Bond Future | | 7312.2400 | 7.3122 | 8043.2000 | 8.0432 | 9.996 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 11.80 Put | Bond Future | | 6007.6400 | 6.0076 | 6717.2000 | 6.7172 | 11.811 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 11.80 Call | Bond Future | | 61.4800 | 0.0615 | 25.0500 | 0.0251 | 59.255 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 12.60 Put | Bond Future | | 2233.5000 | 2.2335 | 2672.9100 | 2.6729 | 19.674 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 12.60 Call | Bond Future | | 890.7600 | 0.8908 | 584.1800 | 0.5842 | 34.418 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | 2040 | 02/11/2023 | 13.64 Call | Bond Future | 4375.8500 | 4.3759 | 3703.5600 | 3.7036 | 15.364 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | 13.64 Put | Bond Future | 333.3500 | 0.3334 | 407.0500 | 0.4071 | 22.109 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/11/2023 | | Bond Future | 12.8480 | 76.4048 | 12.9889 | 75.6588 | 1.097 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 01/02/2024 | 12.34 Call | Bond Future | 1240.4900 | 1.2405 | 985.1200 | 0.9851 | 20.586 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 01/02/2024 | 12.34 Put | Bond Future | 4724.0500 | 4.7241 | 5231.2000 | 5.2312 | 10.735 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 01/02/2024 | 12.35 Call | Bond Future | 1258.4200 | 1.2584 | 1000.5100 | 1.0005 | 20.495 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 01/02/2024 | 12.35 Put | Bond Future | 4685.6100 | 4.6856 | 5190.2200 | 5.1902 | 10.769 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 01/02/2024 | 12.33 Call | Bond Future | 1222.7200 | 1.2227 | 969.8800 | 0.9699 | 20.678 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 01/02/2024 | 12.33 Put | Bond Future | 4762.7100 | 4.7627 | 5272.3900 | 5.2724 | 10.701 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 01/02/2024 | | Bond Future | 12.9805 | 73.5865 | 13.1272 | 72.8239 | 1.130 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/05/2024 | | Bond Future | 13.1175 | 75.2256 | 13.2701 | 74.4462 | 1.163 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/05/2024 | 11.61 Call | Bond Future | 727.8500 | 0.7279 | 584.0200 | 0.5840 | 19.761 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/05/2024 | 11.61 Put | Bond Future | 9196.0900 | 9.1961 | 9831.7500 | 9.8318 | 6.912 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/05/2024 | 11.62 Call | Bond Future | 736.8200 | 0.7368 | 591.5900 | 0.5916 | 19.710 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/05/2024 | 11.62 Put | Bond Future | 9143.9500 | 9.1440 | 9778.2100 | 9.7782 | 6.936 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/05/2024 | 11.60 Call | Bond Future | 718.8100 | 0.7188 | 576.3900 | 0.5764 | 19.813 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 02/05/2024 | 11.60 Put | Bond Future | 9248.2400 | 9.2482 | 9885.3100 | 9.8853 | 6.889 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 01/08/2024 | 12.33 Call | Bond Future | 1936.6100 | 1.9366 | 1664.6800 | 1.6647 | 14.042 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 01/08/2024 | 12.33 Put | Bond Future | 6941.4400 | 6.9414 | 7465.7700 | 7.4658 | 7.554 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 01/08/2024 | 12.34 Call | Bond Future | 1954.2700 | 1.9543 | 1680.6300 | 1.6806 | 14.002 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 01/08/2024 | 12.34 Put | Bond Future | 6903.0400 | 6.9030 | 7425.6600 | 7.4257 | 7.571 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 01/08/2024 | 12.32 Call | Bond Future | 1918.8000 | 1.9188 | 1648.5900 | 1.6486 | 14.082 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 01/08/2024 | 12.32 Put | Bond Future | 6979.7600 | 6.9798 | 7505.8100 | 7.5058 | 7.537 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 01/08/2024 | | Bond Future | 13.2699 | 72.3659 | 13.4290 | 71.5697 | 1.198 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 07/11/2024 | 12.85 Call | Bond Future | 3059.0500 | 3.0591 | 2708.2100 | 2.7082 | 11.469 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 07/11/2024 | 12.85 Put | Bond Future | 6070.9900 | 6.0710 | 6534.6200 | 6.5346 | 7.637 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 07/11/2024 | 12.86 Call | Bond Future | 3081.1100 | 3.0811 | 2728.6700 | 2.7287 | 11.439 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 07/11/2024 | 12.86 Put | Bond Future | 6040.3000 | 6.0403 | 6502.3300 | 6.5023 | 7.649 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 07/11/2024 | 12.84 Call | Bond Future | 3037.0700 | 3.0371 | 2687.8300 | 2.6878 | 11.499 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 07/11/2024 | 12.84 Put | Bond Future | 6101.8200 | 6.1018 | 6567.0500 | 6.5671 | 7.624 | 0.0000 | 0.0000 |
| 2023/09/26 | 2040 | 07/11/2024 | | Bond Future | 13.4393 | 74.0388 | 13.6054 | 73.2244 | 1.236 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/11/2023 | 12.00 Put | Bond Future | 5426.3300 | 5.4263 | 6064.0200 | 6.0640 | 11.752 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/11/2023 | 12.00 Call | Bond Future | 89.9700 | 0.0900 | 40.9200 | 0.0409 | 54.518 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/11/2023 | 12.75 Call | Bond Future | 976.3300 | 0.9763 | 666.6000 | 0.6666 | 31.724 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/11/2023 | 12.75 Put | Bond Future | 2032.1400 | 2.0321 | 2409.1500 | 2.4092 | 18.552 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/11/2023 | 13.00 Call | Bond Future | 1620.1800 | 1.6202 | 1201.4900 | 1.2015 | 25.842 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/11/2023 | 13.00 Put | Bond Future | 1339.4000 | 1.3394 | 1607.4500 | 1.6075 | 20.013 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/11/2023 | | Bond Future | 12.9468 | 72.4657 | 13.0776 | 71.7790 | 1.010 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | 2044 | 02/11/2023 | 11.56 Call | Bond Future | 12.8700 | 0.0129 | 4.2800 | 0.0043 | 66.744 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/11/2023 | 11.56 Put | Bond Future | 8064.8200 | 8.0648 | 8742.9700 | 8.7430 | 8.409 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/11/2023 | 11.57 Call | Bond Future | 13.5200 | 0.0135 | 4.5400 | 0.0045 | 66.420 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/11/2023 | 11.57 Put | Bond Future | 8001.9700 | 8.0020 | 8679.7300 | 8.6797 | 8.470 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/11/2023 | 11.55 Call | Bond Future | 12.2300 | 0.0122 | 4.0400 | 0.0040 | 66.966 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/11/2023 | 11.55 Put | Bond Future | 8127.7700 | 8.1278 | 8806.3200 | 8.8063 | 8.349 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 01/02/2024 | 12.28 Call | Bond Future | 1000.4700 | 1.0005 | 794.9700 | 0.7950 | 20.540 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 01/02/2024 | 12.28 Put | Bond Future | 5365.3500 | 5.3654 | 5861.8700 | 5.8619 | 9.254 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 01/02/2024 | 12.29 Call | Bond Future | 1016.0000 | 1.0160 | 808.2500 | 0.8083 | 20.448 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 01/02/2024 | 12.29 Put | Bond Future | 5323.2500 | 5.3233 | 5817.5200 | 5.8175 | 9.285 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 01/02/2024 | 12.27 Call | Bond Future | 984.9500 | 0.9850 | 781.7200 | 0.7817 | 20.634 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 01/02/2024 | 12.27 Put | Bond Future | 5407.5400 | 5.4075 | 5906.3300 | 5.9063 | 9.224 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 01/02/2024 | | Bond Future | 13.0766 | 69.6855 | 13.2127 | 68.9835 | 1.041 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 01/02/2024 | 13.25 Call | Bond Future | 3263.5200 | 3.2635 | 2834.3700 | 2.8344 | 13.150 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 01/02/2024 | 13.25 Put | Bond Future | 2371.0100 | 2.3710 | 2643.8800 | 2.6439 | 11.509 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/05/2024 | | Bond Future | 13.2103 | 71.2377 | 13.3518 | 70.5202 | 1.071 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/05/2024 | 11.66 Call | Bond Future | 691.6100 | 0.6916 | 562.1600 | 0.5622 | 18.717 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/05/2024 | 11.66 Put | Bond Future | 9464.2200 | 9.4642 | 10052.3100 | 10.0523 | 6.214 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/05/2024 | 11.67 Call | Bond Future | 700.3300 | 0.7003 | 569.5800 | 0.5696 | 18.670 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/05/2024 | 11.67 Put | Bond Future | 9410.5000 | 9.4105 | 9997.2900 | 9.9973 | 6.235 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/05/2024 | 11.65 Call | Bond Future | 682.8400 | 0.6828 | 554.6800 | 0.5547 | 18.769 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 02/05/2024 | 11.65 Put | Bond Future | 9517.9700 | 9.5180 | 10107.3500 | 10.1074 | 6.192 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 01/08/2024 | 12.29 Call | Bond Future | 1741.4900 | 1.7415 | 1506.4800 | 1.5065 | 13.495 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 01/08/2024 | 12.29 Put | Bond Future | 7480.0400 | 7.4800 | 7978.0900 | 7.9781 | 6.658 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 01/08/2024 | 12.30 Call | Bond Future | 1758.2000 | 1.7582 | 1521.6200 | 1.5216 | 13.456 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 01/08/2024 | 12.30 Put | Bond Future | 7439.3400 | 7.4393 | 7935.8200 | 7.9358 | 6.674 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 01/08/2024 | 12.28 Call | Bond Future | 1724.6600 | 1.7247 | 1491.2300 | 1.4912 | 13.535 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 01/08/2024 | 12.28 Put | Bond Future | 7520.6800 | 7.5207 | 8020.3100 | 8.0203 | 6.643 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 01/08/2024 | | Bond Future | 13.3587 | 68.4159 | 13.5062 | 67.6829 | 1.104 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 07/11/2024 | 12.91 Call | Bond Future | 2986.6900 | 2.9867 | 2664.0800 | 2.6641 | 10.802 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 07/11/2024 | 12.91 Put | Bond Future | 6116.4900 | 6.1165 | 6543.6300 | 6.5436 | 6.983 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 07/11/2024 | 12.92 Call | Bond Future | 3007.4900 | 3.0075 | 2683.4300 | 2.6834 | 10.775 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 07/11/2024 | 12.92 Put | Bond Future | 6084.2900 | 6.0843 | 6509.9800 | 6.5100 | 6.997 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 07/11/2024 | 12.90 Call | Bond Future | 2965.6600 | 2.9657 | 2644.5300 | 2.6445 | 10.828 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 07/11/2024 | 12.90 Put | Bond Future | 6148.5300 | 6.1485 | 6577.1500 | 6.5772 | 6.971 | 0.0000 | 0.0000 |
| 2023/09/26 | 2044 | 07/11/2024 | | Bond Future | 13.5230 | 69.9973 | 13.6770 | 69.2475 | 1.139 | 0.0000 | 0.0000 |
| 2023/09/26 | 2046 | 02/11/2023 | | Bond Future | 109.3336 | 109.3336 | 108.9918 | 108.9918 | 0.313 | 0.0000 | 0.0000 |
| 2023/09/26 | 2046 | 01/02/2024 | | Bond Future | 111.7762 | 111.7762 | 111.4267 | 111.4267 | 0.313 | 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 | |
|------------|------------------|------------|--------------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | 2046 | 02/05/2024 | Bond Future | 112.1467 | 112.1467 | 112.1467 | 111.7896 | 111.7896 | 0.318 | 0.0000 | 0.0000 |
| 2023/09/26 | 2046 | 01/08/2024 | Bond Future | 114.6287 | 114.6287 | 114.6287 | 114.2640 | 114.2640 | 0.318 | 0.0000 | 0.0000 |
| 2023/09/26 | 2046 | 07/11/2024 | Bond Future | 115.1116 | 115.1116 | 115.1116 | 114.7388 | 114.7388 | 0.324 | 0.0000 | 0.0000 |
| 2023/09/26 | 2050 | 02/11/2023 | Bond Future | 110.8096 | 110.8096 | 110.8096 | 110.8051 | 110.8051 | 0.004 | 0.0000 | 0.0000 |
| 2023/09/26 | 2050 | 01/02/2024 | Bond Future | 111.0374 | 111.0374 | 111.0374 | 111.0329 | 111.0329 | 0.004 | 0.0000 | 0.0000 |
| 2023/09/26 | 2050 | 02/05/2024 | Bond Future | 113.5375 | 113.5375 | 113.5375 | 113.5330 | 113.5330 | 0.004 | 0.0000 | 0.0000 |
| 2023/09/26 | 2050 | 01/08/2024 | Bond Future | 113.7451 | 113.7451 | 113.7451 | 113.7408 | 113.7408 | 0.004 | 0.0000 | 0.0000 |
| 2023/09/26 | 2050 | 07/11/2024 | Bond Future | 116.4099 | 116.4099 | 116.4099 | 116.4061 | 116.4061 | 0.003 | 0.0000 | 0.0000 |
| 2023/09/26 | 8607 | 21/12/2026 | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | 8608 | 21/12/2026 | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | 8657 | 21/12/2026 | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | AL37 | 02/11/2023 | Index Future | 899.5870 | 899.5870 | 899.5870 | 895.9440 | 895.9440 | 0.405 | 0.0000 | 0.0000 |
| 2023/09/26 | AL37 | 01/02/2024 | Index Future | 919.4650 | 919.4650 | 919.4650 | 915.7380 | 915.7380 | 0.405 | 0.0000 | 0.0000 |
| 2023/09/26 | AL37 | 02/05/2024 | Index Future | 939.9530 | 939.9530 | 939.9530 | 936.1480 | 936.1480 | 0.405 | 0.0000 | 0.0000 |
| 2023/09/26 | AL37 | 01/08/2024 | Index Future | 960.5530 | 960.5530 | 960.5530 | 956.6760 | 956.6760 | 0.404 | 0.0000 | 0.0000 |
| 2023/09/26 | AL37 | 07/11/2024 | Index Future | 982.8630 | 982.8630 | 982.8630 | 978.9110 | 978.9110 | 0.402 | 0.0000 | 0.0000 |
| 2023/09/26 | AL7T | 02/11/2023 | Index Future | 1009.1530 | 1009.1530 | 1009.1530 | 1001.6220 | 1001.6220 | 0.746 | 0.0000 | 0.0000 |
| 2023/09/26 | AL7T | 01/02/2024 | Index Future | 1031.4510 | 1031.4510 | 1031.4510 | 1023.7510 | 1023.7510 | 0.747 | 0.0000 | 0.0000 |
| 2023/09/26 | AL7T | 02/05/2024 | Index Future | 1054.4350 | 1054.4350 | 1054.4350 | 1046.5680 | 1046.5680 | 0.746 | 0.0000 | 0.0000 |
| 2023/09/26 | AL7T | 01/08/2024 | Index Future | 1077.5440 | 1077.5440 | 1077.5440 | 1069.5180 | 1069.5180 | 0.745 | 0.0000 | 0.0000 |
| 2023/09/26 | AL7T | 07/11/2024 | Index Future | 1102.5710 | 1102.5710 | 1102.5710 | 1094.3750 | 1094.3750 | 0.743 | 0.0000 | 0.0000 |
| 2023/09/26 | ALBI | 02/11/2023 | Index Future | 883.0230 | 883.0230 | 883.0230 | 876.7130 | 876.7130 | 0.715 | 0.0000 | 0.0000 |
| 2023/09/26 | ALBI | 01/02/2024 | Index Future | 902.5340 | 902.5340 | 902.5340 | 896.0820 | 896.0820 | 0.715 | 0.0000 | 0.0000 |
| 2023/09/26 | ALBI | 02/05/2024 | Index Future | 922.6460 | 922.6460 | 922.6460 | 916.0540 | 916.0540 | 0.714 | 0.0000 | 0.0000 |
| 2023/09/26 | ALBI | 01/08/2024 | Index Future | 942.8660 | 942.8660 | 942.8660 | 936.1420 | 936.1420 | 0.713 | 0.0000 | 0.0000 |
| 2023/09/26 | ALBI | 07/11/2024 | Index Future | 964.7660 | 964.7660 | 964.7660 | 957.8990 | 957.8990 | 0.712 | 0.0000 | 0.0000 |
| 2023/09/26 | C002 | 31/03/2032 | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | C007 | 31/01/2037 | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | C025 | 31/01/2025 | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | C030 | 31/01/2030 | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | C035 | 28/02/2035 | Price Contribution | 100.0000 | 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 | |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | C038 | 31/01/2038 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C040 | 06/10/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C040 | 31/01/2040 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C044 | 31/01/2044 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C048 | 28/02/2048 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C050 | 31/12/2050 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C186 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C197 | 07/12/2023 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C202 | 07/12/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C209 | 31/03/2036 | | Price Contribution | 6.2500 | 93.7500 | 6.2500 | 93.7500 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | C210 | 31/03/2028 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C213 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C214 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C253 | 31/03/2053 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C219 | 31/03/2029 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C303 | 14/08/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C303 | 28/02/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C333 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C431 | 31/01/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C442 | 25/04/2042 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | C446 | 31/03/2046 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | CI43 | 31/01/2043 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | CI58 | 31/01/2058 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | CS26 | 02/04/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | CS33 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2023/09/26 | ES33 | 02/11/2023 | | Bond Future | 13.1428 | 70.3805 | 13.2835 | 69.7875 | 1.071 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | ES33 | 01/02/2024 | | Bond Future | 13.3112 | 71.9528 | 13.4583 | 71.3466 | 1.105 | 0.0000 | 0.0000 |
| 2023/09/26 | ES33 | 02/05/2024 | | Bond Future | 13.4825 | 69.7734 | 13.6362 | 69.1537 | 1.140 | 0.0000 | 0.0000 |
| 2023/09/26 | ES33 | 01/08/2024 | | Bond Future | 13.6690 | 71.3163 | 13.8297 | 70.6830 | 1.176 | 0.0000 | 0.0000 |
| 2023/09/26 | ES33 | 07/11/2024 | | Bond Future | 13.8964 | 69.1816 | 14.0653 | 68.5338 | 1.215 | 0.0000 | 0.0000 |
| 2023/09/26 | ES42 | 02/11/2023 | | Bond Future | 13.6246 | 65.9790 | 13.7602 | 65.3401 | 0.996 | 0.0000 | 0.0000 |
| 2023/09/26 | ES42 | 01/02/2024 | | Bond Future | 13.7785 | 67.4530 | 13.9198 | 66.7999 | 1.026 | 0.0000 | 0.0000 |
| 2023/09/26 | ES42 | 02/05/2024 | | Bond Future | 13.9405 | 64.7091 | 14.0880 | 64.0413 | 1.058 | 0.0000 | 0.0000 |
| 2023/09/26 | ES42 | 01/08/2024 | | Bond Future | 14.1120 | 66.1385 | 14.2658 | 65.4561 | 1.090 | 0.0000 | 0.0000 |
| 2023/09/26 | ES42 | 07/11/2024 | | Bond Future | 14.3168 | 63.4164 | 14.4781 | 62.7184 | 1.126 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 02/11/2023 | | GOVI | 870.4100 | 870.4100 | 864.1590 | 864.1590 | 0.718 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 02/11/2023 | 885.81 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 02/11/2023 | 885.81 Put | GOVI | 154000.0000 | 15.4000 | 216510.0000 | 21.6510 | 40.591 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 02/11/2023 | 885.82 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 02/11/2023 | 885.82 Put | GOVI | 154100.0000 | 15.4100 | 216610.0000 | 21.6610 | 40.565 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 02/11/2023 | 885.80 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 02/11/2023 | 885.80 Put | GOVI | 153900.0000 | 15.3900 | 216410.0000 | 21.6410 | 40.617 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 01/02/2024 | 879.99 Call | GOVI | 96530.0000 | 9.6530 | 32610.0000 | 3.2610 | 66.218 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 01/02/2024 | 879.99 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 01/02/2024 | 880.00 Call | GOVI | 96430.0000 | 9.6430 | 32510.0000 | 3.2510 | 66.286 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 01/02/2024 | 880.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 01/02/2024 | 879.98 Call | GOVI | 96630.0000 | 9.6630 | 32710.0000 | 3.2710 | 66.149 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 01/02/2024 | 879.98 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 01/02/2024 | | GOVI | 889.6430 | 889.6430 | 883.2510 | 883.2510 | 0.718 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 02/05/2024 | | GOVI | 909.4670 | 909.4670 | 902.9370 | 902.9370 | 0.718 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 02/05/2024 | 950.98 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 02/05/2024 | 950.98 Put | GOVI | 415130.0000 | 41.5130 | 480430.0000 | 48.0430 | 15.730 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 02/05/2024 | 950.99 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 02/05/2024 | 950.99 Put | GOVI | 415230.0000 | 41.5230 | 480530.0000 | 48.0530 | 15.726 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 02/05/2024 | 950.97 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 02/05/2024 | 950.97 Put | GOVI | 415030.0000 | 41.5030 | 480330.0000 | 48.0330 | 15.734 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 01/08/2024 | 943.38 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 01/08/2024 | 943.38 Put | GOVI | 139820.0000 | 13.9820 | 206430.0000 | 20.6430 | 47.640 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 01/08/2024 | 943.39 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 01/08/2024 | 943.39 Put | GOVI | 139920.0000 | 13.9920 | 206530.0000 | 20.6530 | 47.606 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 01/08/2024 | 943.37 Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 01/08/2024 | 943.37 Put | GOVI | 139720.0000 | 13.9720 | 206330.0000 | 20.6330 | 47.674 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 01/08/2024 | | GOVI | 929.3980 | 929.3980 | 922.7370 | 922.7370 | 0.717 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 07/11/2024 | | GOVI | 950.9850 | 950.9850 | 944.1830 | 944.1830 | 0.715 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | GOVI | 07/11/2024 | 948.79 Call | GOVI | 21950.0000 | 2.1950 | 0.0000 | 0.0000 | (100.000) | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 07/11/2024 | 948.79 Put | GOVI | 0.0000 | 0.0000 | 46070.0000 | 4.6070 | 100.000 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 07/11/2024 | 948.80 Call | GOVI | 21850.0000 | 2.1850 | 0.0000 | 0.0000 | (100.000) | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 07/11/2024 | 948.80 Put | GOVI | 0.0000 | 0.0000 | 46170.0000 | 4.6170 | 100.000 | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 07/11/2024 | 948.78 Call | GOVI | 22050.0000 | 2.2050 | 0.0000 | 0.0000 | (100.000) | 0.0000 | 0.0000 |
| 2023/09/26 | GOVI | 07/11/2024 | 948.78 Put | GOVI | 0.0000 | 0.0000 | 45970.0000 | 4.5970 | 100.000 | 0.0000 | 0.0000 |
| 2023/09/26 | GVIX | 01/01/2029 | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | IGOV | 02/11/2023 | | Index Future | 330.5320 | 330.5320 | 330.1750 | 330.1750 | 0.108 | 0.0000 | 0.0000 |
| 2023/09/26 | IGOV | 01/02/2024 | | Index Future | 337.9170 | 337.9170 | 337.5500 | 337.5500 | 0.109 | 0.0000 | 0.0000 |
| 2023/09/26 | IGOV | 02/05/2024 | | Index Future | 345.5250 | 345.5250 | 345.1530 | 345.1530 | 0.108 | 0.0000 | 0.0000 |
| 2023/09/26 | IGOV | 01/08/2024 | | Index Future | 353.1750 | 353.1750 | 352.7980 | 352.7980 | 0.107 | 0.0000 | 0.0000 |
| 2023/09/26 | IGOV | 07/11/2024 | | Index Future | 361.4590 | 361.4590 | 361.0790 | 361.0790 | 0.105 | 0.0000 | 0.0000 |
| 2023/09/26 | IS05 | 19/09/2023 | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | IS10 | 17/12/2025 | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | IS10 | 16/03/2026 | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | IS10 | 15/06/2026 | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | IS10 | 21/09/2026 | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | IS10 | 21/12/2026 | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | IS10 | 15/03/2027 | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | IS10 | 21/06/2027 | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | IS10 | 20/09/2027 | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | IS10 | 20/12/2027 | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | IS10 | 22/03/2028 | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | IS10 | 20/06/2028 | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | IS10 | 19/09/2028 | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | J186 | 21/12/2026 | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | JBAF | 20/09/2023 | | Jibar Tradeable Future | 8.3330 | 8.3330 | 8.3330 | 91.6670 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | JBAF | 18/10/2023 | | Jibar Tradeable Future | 8.3540 | 91.6460 | 8.3520 | 91.6480 | 0.024 | 0.0000 | 0.0000 |
| 2023/09/26 | JBAF | 15/11/2023 | | Jibar Tradeable Future | 8.3740 | 91.6260 | 8.3740 | 91.6260 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | JBAF | 20/12/2023 | | Jibar Tradeable Future | 8.4730 | 91.5270 | 8.4710 | 91.5290 | 0.024 | 0.0000 | 0.0000 |
| 2023/09/26 | JBAF | 17/01/2024 | | Jibar Tradeable Future | 8.4620 | 91.5380 | 8.4620 | 91.5380 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | JBAF | 21/02/2024 | | Jibar Tradeable Future | 8.4600 | 91.5400 | 8.4600 | 91.5400 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | JBAF | 20/03/2024 | | Jibar Tradeable Future | 8.4580 | 91.5420 | 8.4560 | 91.5440 | 0.024 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | JBAF | 19/06/2024 | | Jibar Tradeable Future | 8.3140 | 91.6860 | 8.3140 | 91.6860 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | JBAF | 18/09/2024 | | Jibar Tradeable Future | 8.1400 | 91.8600 | 8.1350 | 91.8650 | 0.061 | 0.0000 | 0.0000 |
| 2023/09/26 | JBAF | 18/12/2024 | | Jibar Tradeable Future | 8.0380 | 91.9620 | 8.0380 | 91.9620 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | JBAF | 19/03/2025 | | Jibar Tradeable Future | 7.9930 | 92.0070 | 7.9910 | 92.0090 | 0.025 | 0.0000 | 0.0000 |
| 2023/09/26 | JBAF | 18/06/2025 | | Jibar Tradeable Future | 7.9480 | 92.0520 | 7.9480 | 92.0520 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | JBAF | 17/09/2025 | | Jibar Tradeable Future | 7.9910 | 92.0090 | 7.9900 | 92.0100 | 0.013 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 11.70 Put | Bond Future | 3500.6100 | 3.5006 | 4125.4800 | 4.1255 | 17.850 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 11.70 Call | Bond Future | 298.9300 | 0.2989 | 156.0900 | 0.1561 | 47.784 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 13.59 Call | Bond Future | 6280.0700 | 6.2801 | 5534.8700 | 5.5349 | 11.866 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 13.59 Put | Bond Future | 96.4100 | 0.0964 | 118.9200 | 0.1189 | 23.348 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 12.24 Put | Bond Future | 1575.8700 | 1.5759 | 1951.9000 | 1.9519 | 23.862 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 12.24 Call | Bond Future | 1222.8200 | 1.2228 | 831.1400 | 0.8311 | 32.031 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 11.74 Put | Bond Future | 3325.0200 | 3.3250 | 3934.8900 | 3.9349 | 18.342 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 11.74 Call | Bond Future | 339.2400 | 0.3392 | 181.4000 | 0.1814 | 46.528 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | | Bond Future | 12.3088 | 80.9621 | 12.4600 | 80.1944 | 1.228 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 11.42 Call | Bond Future | 108.4300 | 0.1084 | 46.8000 | 0.0468 | 56.839 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 11.42 Put | Bond Future | 4843.9200 | 4.8439 | 5550.0000 | 5.5500 | 14.577 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 11.43 Call | Bond Future | 112.8900 | 0.1129 | 49.0900 | 0.0491 | 56.515 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 11.43 Put | Bond Future | 4792.9100 | 4.7929 | 5496.8200 | 5.4968 | 14.686 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 11.41 Call | Bond Future | 104.1100 | 0.1041 | 44.5900 | 0.0446 | 57.170 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 11.41 Put | Bond Future | 4895.1100 | 4.8951 | 5603.3000 | 5.6033 | 14.467 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 10.62 Put | Bond Future | 9346.2300 | 9.3462 | 10112.1300 | 10.1121 | 8.195 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 10.62 Call | Bond Future | 2.3300 | 0.0023 | 0.5200 | 0.0005 | 77.682 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 11.12 Put | Bond Future | 6453.1900 | 6.4532 | 7201.3800 | 7.2014 | 11.594 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 11.12 Call | Bond Future | 29.6100 | 0.0296 | 10.0900 | 0.0101 | 65.924 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 12.85 Call | Bond Future | 3200.5800 | 3.2006 | 2567.2700 | 2.5673 | 19.787 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/11/2023 | 12.85 Put | Bond Future | 500.6600 | 0.5007 | 635.0600 | 0.6351 | 26.845 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/02/2024 | 10.62 Put | Bond Future | 10079.0900 | 10.0791 | 10815.1900 | 10.8152 | 7.303 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/02/2024 | 10.62 Call | Bond Future | 144.2000 | 0.1442 | 95.6200 | 0.0956 | 33.689 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/02/2024 | 11.12 Put | Bond Future | 7422.1300 | 7.4221 | 8097.9500 | 8.0980 | 9.105 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/02/2024 | 11.12 Call | Bond Future | 377.5400 | 0.3775 | 268.6800 | 0.2687 | 28.834 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/02/2024 | 13.46 Call | Bond Future | 5909.3200 | 5.9093 | 5284.3200 | 5.2843 | 10.577 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/02/2024 | 13.46 Put | Bond Future | 1041.1200 | 1.0411 | 1200.8000 | 1.2008 | 15.337 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/02/2024 | 12.19 Call | Bond Future | 1981.8200 | 1.9818 | 1621.2700 | 1.6213 | 18.193 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/02/2024 | 12.19 Put | Bond Future | 3266.7700 | 3.2668 | 3690.9000 | 3.6909 | 12.983 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/02/2024 | 12.20 Call | Bond Future | 2005.4400 | 2.0054 | 1642.2700 | 1.6423 | 18.109 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | R035 | 01/02/2024 | 12.20 Put | Bond Future | 3239.1600 | 3.2392 | 3660.6700 | 3.6607 | 13.013 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/02/2024 | 12.18 Call | Bond Future | 1958.3300 | 1.9583 | 1600.4200 | 1.6004 | 18.276 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/02/2024 | 12.18 Put | Bond Future | 3294.5700 | 3.2946 | 3721.3400 | 3.7213 | 12.954 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/02/2024 | | Bond Future | 12.4435 | 82.7509 | 12.6013 | 81.9663 | 1.267 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/05/2024 | | Bond Future | 12.5725 | 80.0820 | 12.7369 | 79.2799 | 1.307 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/05/2024 | 11.20 Call | Bond Future | 793.7100 | 0.7937 | 630.6900 | 0.6307 | 20.539 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/05/2024 | 11.20 Put | Bond Future | 7968.5500 | 7.9686 | 8607.6100 | 8.6076 | 8.020 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/05/2024 | 11.21 Call | Bond Future | 803.2500 | 0.8033 | 638.7000 | 0.6387 | 20.486 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/05/2024 | 11.21 Put | Bond Future | 7922.5800 | 7.9226 | 8560.1100 | 8.5601 | 8.047 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/05/2024 | 11.19 Call | Bond Future | 784.2600 | 0.7843 | 622.7600 | 0.6228 | 20.593 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 02/05/2024 | 11.19 Put | Bond Future | 8014.6700 | 8.0147 | 8655.2500 | 8.6553 | 7.993 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/08/2024 | 11.80 Call | Bond Future | 1837.6200 | 1.8376 | 1561.1900 | 1.5612 | 15.043 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/08/2024 | 11.80 Put | Bond Future | 6417.4000 | 6.4174 | 6960.4100 | 6.9604 | 8.462 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/08/2024 | 11.81 Call | Bond Future | 1854.4800 | 1.8545 | 1576.3000 | 1.5763 | 15.000 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/08/2024 | 11.81 Put | Bond Future | 6382.1400 | 6.3821 | 6923.4000 | 6.9234 | 8.481 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/08/2024 | 11.79 Call | Bond Future | 1820.8500 | 1.8209 | 1546.1800 | 1.5462 | 15.085 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/08/2024 | 11.79 Put | Bond Future | 6452.7900 | 6.4528 | 6997.5600 | 6.9976 | 8.442 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 01/08/2024 | | Bond Future | 12.7139 | 81.8351 | 12.8854 | 81.0157 | 1.349 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 07/11/2024 | | Bond Future | 12.8897 | 79.2147 | 13.0693 | 78.3765 | 1.394 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 07/11/2024 | 12.18 Call | Bond Future | 2511.0700 | 2.5111 | 2180.7800 | 2.1808 | 13.153 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 07/11/2024 | 12.18 Put | Bond Future | 5949.9500 | 5.9500 | 6457.8000 | 6.4578 | 8.535 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 07/11/2024 | 12.19 Call | Bond Future | 2529.8400 | 2.5298 | 2197.9100 | 2.1979 | 13.121 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 07/11/2024 | 12.19 Put | Bond Future | 5918.8000 | 5.9188 | 6425.0100 | 6.4250 | 8.553 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 07/11/2024 | 12.17 Call | Bond Future | 2492.3800 | 2.4924 | 2163.7400 | 2.1637 | 13.186 | 0.0000 | 0.0000 |
| 2023/09/26 | R035 | 07/11/2024 | 12.17 Put | Bond Future | 5981.2200 | 5.9812 | 6490.7200 | 6.4907 | 8.518 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 02/11/2023 | 12.82 Call | Bond Future | 2129.7000 | 2.1297 | 1550.7000 | 1.5507 | 27.187 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 02/11/2023 | 12.82 Put | Bond Future | 1875.8800 | 1.8759 | 2273.4100 | 2.2734 | 21.192 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 02/11/2023 | 12.83 Call | Bond Future | 2167.7700 | 2.1678 | 1583.0500 | 1.5831 | 26.973 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 02/11/2023 | 12.83 Put | Bond Future | 1844.4100 | 1.8444 | 2236.2200 | 2.2362 | 21.243 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 02/11/2023 | 12.81 Call | Bond Future | 2091.8500 | 2.0919 | 1518.6000 | 1.5186 | 27.404 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 02/11/2023 | 12.81 Put | Bond Future | 1907.6600 | 1.9077 | 2310.9400 | 2.3109 | 21.140 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 02/11/2023 | | Bond Future | 12.7836 | 92.3515 | 12.9246 | 91.3750 | 1.103 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 01/02/2024 | | Bond Future | 12.9061 | 94.3920 | 13.0529 | 93.3939 | 1.137 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 01/02/2024 | 12.93 Call | Bond Future | 3828.6700 | 3.8287 | 3267.4400 | 3.2674 | 14.659 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 01/02/2024 | 12.93 Put | Bond Future | 3664.9500 | 3.6650 | 4101.8100 | 4.1018 | 11.920 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 01/02/2024 | 12.94 Call | Bond Future | 3866.1700 | 3.8662 | 3301.9200 | 3.3019 | 14.595 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 01/02/2024 | 12.94 Put | Bond Future | 3634.0200 | 3.6340 | 4067.8600 | 4.0679 | 11.938 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 01/02/2024 | 12.92 Call | Bond Future | 3791.3300 | 3.7913 | 3233.1100 | 3.2331 | 14.724 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | R053 | 01/02/2024 | 12.92 Put | Bond Future | 3696.1300 | 3.6961 | 4136.0000 | 4.1360 | 11.901 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 02/05/2024 | 13.03 Call | Bond Future | 4706.3200 | 4.7063 | 4145.7200 | 4.1457 | 11.912 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 02/05/2024 | 13.03 Put | Bond Future | 4720.1500 | 4.7202 | 5179.8400 | 5.1798 | 9.739 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 02/05/2024 | 13.04 Call | Bond Future | 4742.8300 | 4.7428 | 4179.8300 | 4.1798 | 11.871 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 02/05/2024 | 13.04 Put | Bond Future | 4689.2400 | 4.6892 | 5146.5300 | 5.1465 | 9.752 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 02/05/2024 | 13.02 Call | Bond Future | 4669.9100 | 4.6699 | 4111.7300 | 4.1117 | 11.953 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 02/05/2024 | 13.02 Put | Bond Future | 4751.2600 | 4.7513 | 5213.3700 | 5.2134 | 9.726 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 02/05/2024 | | Bond Future | 13.0321 | 90.6300 | 13.1849 | 89.6097 | 1.173 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 01/08/2024 | | Bond Future | 13.1679 | 92.6130 | 13.3272 | 91.5707 | 1.210 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 01/08/2024 | 13.14 Call | Bond Future | 5429.5700 | 5.4296 | 4863.7200 | 4.8637 | 10.422 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 01/08/2024 | 13.14 Put | Bond Future | 5614.2900 | 5.6143 | 6090.7500 | 6.0908 | 8.487 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 01/08/2024 | 13.15 Call | Bond Future | 5464.9300 | 5.4649 | 4897.0300 | 4.8970 | 10.392 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 01/08/2024 | 13.15 Put | Bond Future | 5583.2900 | 5.5833 | 6057.7000 | 6.0577 | 8.497 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 01/08/2024 | 13.13 Call | Bond Future | 5393.9500 | 5.3940 | 4830.1700 | 4.8302 | 10.452 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 01/08/2024 | 13.13 Put | Bond Future | 5645.1300 | 5.6451 | 6123.6600 | 6.1237 | 8.477 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 07/11/2024 | | Bond Future | 13.3288 | 88.8848 | 13.4956 | 87.8186 | 1.251 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 07/11/2024 | 12.80 Call | Bond Future | 4290.0900 | 4.2901 | 3812.3800 | 3.8124 | 11.135 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 07/11/2024 | 12.80 Put | Bond Future | 7837.8800 | 7.8379 | 8426.3700 | 8.4264 | 7.508 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 07/11/2024 | 12.81 Call | Bond Future | 4319.8900 | 4.3199 | 3840.1100 | 3.8401 | 11.106 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 07/11/2024 | 12.81 Put | Bond Future | 7798.1200 | 7.7981 | 8384.5400 | 8.3845 | 7.520 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 07/11/2024 | 12.79 Call | Bond Future | 4260.3900 | 4.2604 | 3784.7500 | 3.7848 | 11.164 | 0.0000 | 0.0000 |
| 2023/09/26 | R053 | 07/11/2024 | 12.79 Put | Bond Future | 7877.8300 | 7.8778 | 8468.3900 | 8.4684 | 7.496 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/11/2023 | 9.39 Call | Bond Future | 720.0800 | 0.7201 | 516.2000 | 0.5162 | 28.314 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/11/2023 | 9.39 Put | Bond Future | 404.6700 | 0.4047 | 523.4200 | 0.5234 | 29.345 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/11/2023 | 9.40 Call | Bond Future | 737.7500 | 0.7378 | 531.3200 | 0.5313 | 27.981 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/11/2023 | 9.40 Put | Bond Future | 395.3200 | 0.3953 | 511.5200 | 0.5115 | 29.394 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/11/2023 | 9.38 Call | Bond Future | 702.6100 | 0.7026 | 501.2900 | 0.5013 | 28.653 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/11/2023 | 9.38 Put | Bond Future | 414.2300 | 0.4142 | 535.5400 | 0.5355 | 29.286 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/11/2023 | | Bond Future | 9.2735 | 107.2242 | 9.3927 | 106.9016 | 1.285 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/11/2023 | 10.42 Call | Bond Future | 3080.6000 | 3.0806 | 2763.9000 | 2.7639 | 10.280 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/11/2023 | 10.42 Put | Bond Future | 28.1800 | 0.0282 | 34.1100 | 0.0341 | 21.043 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/11/2023 | 9.15 Put | Bond Future | 692.1000 | 0.6921 | 879.8000 | 0.8798 | 27.120 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/11/2023 | 9.15 Call | Bond Future | 356.2900 | 0.3563 | 221.3600 | 0.2214 | 37.871 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 01/02/2024 | 9.51 Call | Bond Future | 1239.8200 | 1.2398 | 1039.4400 | 1.0394 | 16.162 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 01/02/2024 | 9.51 Put | Bond Future | 719.1800 | 0.7192 | 848.6200 | 0.8486 | 17.998 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 01/02/2024 | 9.52 Call | Bond Future | 1255.8800 | 1.2559 | 1054.1600 | 1.0542 | 16.062 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 01/02/2024 | 9.52 Put | Bond Future | 710.2200 | 0.7102 | 838.3200 | 0.8383 | 18.037 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 01/02/2024 | 9.50 Call | Bond Future | 1224.1000 | 1.2241 | 1025.0600 | 1.0251 | 16.260 | 0.0000 | 0.0000 |

| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2023/09/26 | R186 | 01/02/2024 | 9.50 Put | Bond Future | 728.4900 | 0.7285 | 859.2700 | 0.8593 | 17.952 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 01/02/2024 | | Bond Future | 9.3026 | 104.2835 | 9.4338 | 103.9537 | 1.411 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/05/2024 | | Bond Future | 9.3289 | 106.6069 | 9.4745 | 106.2699 | 1.560 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/05/2024 | 10.40 Call | Bond Future | 2901.2400 | 2.9012 | 2636.2100 | 2.6362 | 9.135 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/05/2024 | 10.40 Put | Bond Future | 453.1000 | 0.4531 | 525.1200 | 0.5251 | 15.895 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/05/2024 | 9.73 Put | Bond Future | 810.1300 | 0.8101 | 933.0100 | 0.9330 | 15.168 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/05/2024 | 9.73 Call | Bond Future | 1735.6700 | 1.7357 | 1521.5000 | 1.5215 | 12.339 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/05/2024 | 8.00 Call | Bond Future | 133.9500 | 0.1340 | 96.9700 | 0.0970 | 27.607 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/05/2024 | 8.00 Put | Bond Future | 3278.2200 | 3.2782 | 3578.2900 | 3.5783 | 9.153 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/05/2024 | 8.01 Call | Bond Future | 136.2200 | 0.1362 | 98.7000 | 0.0987 | 27.544 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/05/2024 | 8.01 Put | Bond Future | 3256.3700 | 3.2564 | 3555.9000 | 3.5559 | 9.198 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/05/2024 | 7.99 Call | Bond Future | 131.5500 | 0.1316 | 95.1300 | 0.0951 | 27.685 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 02/05/2024 | 7.99 Put | Bond Future | 3299.9400 | 3.2999 | 3600.5700 | 3.6006 | 9.110 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 01/08/2024 | 8.69 Call | Bond Future | 545.7600 | 0.5458 | 441.5900 | 0.4416 | 19.087 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 01/08/2024 | 8.69 Put | Bond Future | 2021.5800 | 2.0216 | 2261.5000 | 2.2615 | 11.868 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 01/08/2024 | 8.70 Call | Bond Future | 553.5600 | 0.5536 | 448.3700 | 0.4484 | 19.002 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 01/08/2024 | 8.70 Put | Bond Future | 2007.8000 | 2.0078 | 2246.7000 | 2.2467 | 11.899 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 01/08/2024 | 8.68 Call | Bond Future | 538.3700 | 0.5384 | 435.1800 | 0.4352 | 19.167 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 01/08/2024 | 8.68 Put | Bond Future | 2035.7700 | 2.0358 | 2276.6700 | 2.2767 | 11.833 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 01/08/2024 | | Bond Future | 9.3802 | 103.6321 | 9.5430 | 103.2880 | 1.735 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 07/11/2024 | 9.14 Call | Bond Future | 962.7500 | 0.9628 | 814.8500 | 0.8149 | 15.362 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 07/11/2024 | 9.14 Put | Bond Future | 1595.8600 | 1.5959 | 1799.6000 | 1.7996 | 12.767 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 07/11/2024 | 9.15 Call | Bond Future | 972.4600 | 0.9725 | 823.6600 | 0.8237 | 15.301 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 07/11/2024 | 9.15 Put | Bond Future | 1586.4700 | 1.5865 | 1789.3100 | 1.7893 | 12.786 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 07/11/2024 | 9.13 Call | Bond Future | 952.6500 | 0.9527 | 805.6600 | 0.8057 | 15.430 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 07/11/2024 | 9.13 Put | Bond Future | 1604.8700 | 1.6049 | 1809.5200 | 1.8095 | 12.752 | 0.0000 | 0.0000 |
| 2023/09/26 | R186 | 07/11/2024 | | Bond Future | 9.4727 | 106.0318 | 9.6586 | 105.6801 | 1.963 | 0.0000 | 0.0000 |
| 2023/09/26 | R197 | 02/11/2023 | | Bond Future | 341.6895 | 341.6895 | 341.8482 | 341.8482 | 0.046 | 0.0000 | 0.0000 |
| 2023/09/26 | R202 | 02/11/2023 | | Bond Future | 254.1049 | 254.1049 | 254.0933 | 254.0933 | 0.005 | 0.0000 | 0.0000 |
| 2023/09/26 | R202 | 01/02/2024 | | Bond Future | 254.8097 | 254.8097 | 254.7978 | 254.7978 | 0.005 | 0.0000 | 0.0000 |
| 2023/09/26 | R202 | 02/05/2024 | | Bond Future | 260.5470 | 260.5470 | 260.5352 | 260.5352 | 0.005 | 0.0000 | 0.0000 |
| 2023/09/26 | R202 | 01/08/2024 | | Bond Future | 261.2173 | 261.2173 | 261.2060 | 261.2060 | 0.004 | 0.0000 | 0.0000 |
| 2023/09/26 | R202 | 07/11/2024 | | Bond Future | 267.3386 | 267.3386 | 267.3282 | 267.3282 | 0.004 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 02/11/2023 | | Bond Future | 12.3912 | 62.2387 | 12.5321 | 61.6151 | 1.137 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 02/11/2023 | 11.34 Put | Bond Future | 4994.9200 | 4.9949 | 5589.7300 | 5.5897 | 11.908 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 02/11/2023 | 11.35 Call | Bond Future | 50.1300 | 0.0501 | 20.1700 | 0.0202 | 59.765 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 02/11/2023 | 11.35 Put | Bond Future | 4947.5500 | 4.9476 | 5541.1700 | 5.5412 | 11.998 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | R209 | 02/11/2023 | 11.33 Call | Bond Future | 45.7100 | 0.0457 | 18.0900 | 0.0181 | 60.424 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 02/11/2023 | 11.33 Put | Bond Future | 5042.4200 | 5.0424 | 5638.3800 | 5.6384 | 11.819 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 02/11/2023 | 11.34 Call | Bond Future | 47.8800 | 0.0479 | 19.1100 | 0.0191 | 60.088 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 01/02/2024 | 12.13 Call | Bond Future | 1440.9900 | 1.4410 | 1173.3600 | 1.1734 | 18.573 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 01/02/2024 | 12.13 Put | Bond Future | 3130.0600 | 3.1301 | 3499.8500 | 3.4999 | 11.814 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 01/02/2024 | 12.14 Call | Bond Future | 1459.8100 | 1.4598 | 1189.9600 | 1.1900 | 18.485 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 01/02/2024 | 12.14 Put | Bond Future | 3103.3000 | 3.1033 | 3470.8700 | 3.4709 | 11.844 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 01/02/2024 | 12.12 Call | Bond Future | 1422.4500 | 1.4225 | 1157.0400 | 1.1570 | 18.659 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 01/02/2024 | 12.12 Put | Bond Future | 3157.1600 | 3.1572 | 3529.1700 | 3.5292 | 11.783 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 01/02/2024 | | Bond Future | 12.5074 | 63.6139 | 12.6536 | 62.9765 | 1.169 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 02/05/2024 | | Bond Future | 12.6270 | 61.8780 | 12.7788 | 61.2264 | 1.202 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 02/05/2024 | 11.18 Call | Bond Future | 628.5800 | 0.6286 | 503.7800 | 0.5038 | 19.854 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 02/05/2024 | 11.18 Put | Bond Future | 7356.8200 | 7.3568 | 7883.5900 | 7.8836 | 7.160 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 02/05/2024 | 11.19 Call | Bond Future | 636.2500 | 0.6363 | 510.2400 | 0.5102 | 19.805 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 02/05/2024 | 11.19 Put | Bond Future | 7314.5900 | 7.3146 | 7840.1500 | 7.8402 | 7.185 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 02/05/2024 | 11.17 Call | Bond Future | 620.8700 | 0.6209 | 497.2700 | 0.4973 | 19.908 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 02/05/2024 | 11.17 Put | Bond Future | 7399.0700 | 7.3991 | 7927.0400 | 7.9270 | 7.136 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 01/08/2024 | 11.79 Call | Bond Future | 1523.7900 | 1.5238 | 1304.3800 | 1.3044 | 14.399 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 01/08/2024 | 11.79 Put | Bond Future | 5839.7500 | 5.8398 | 6285.9500 | 6.2860 | 7.641 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 01/08/2024 | 11.80 Call | Bond Future | 1538.2100 | 1.5382 | 1317.3600 | 1.3174 | 14.358 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 01/08/2024 | 11.80 Put | Bond Future | 5807.4400 | 5.8074 | 6252.2000 | 6.2522 | 7.658 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 01/08/2024 | 11.78 Call | Bond Future | 1509.2400 | 1.5092 | 1291.2900 | 1.2913 | 14.441 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 01/08/2024 | 11.78 Put | Bond Future | 5871.9700 | 5.8720 | 6319.6300 | 6.3196 | 7.624 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 01/08/2024 | | Bond Future | 12.7574 | 63.2324 | 12.9150 | 62.5668 | 1.236 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 07/11/2024 | | Bond Future | 12.9132 | 61.5402 | 13.0775 | 60.8594 | 1.273 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 07/11/2024 | 12.22 Call | Bond Future | 2293.3200 | 2.2933 | 2017.0200 | 2.0170 | 12.048 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 07/11/2024 | 12.22 Put | Bond Future | 5285.0900 | 5.2851 | 5689.6100 | 5.6896 | 7.654 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 07/11/2024 | 12.23 Call | Bond Future | 2310.1800 | 2.3102 | 2032.5400 | 2.0325 | 12.018 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 07/11/2024 | 12.23 Put | Bond Future | 5257.3700 | 5.2574 | 5660.5500 | 5.6606 | 7.669 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 07/11/2024 | 12.21 Call | Bond Future | 2276.2700 | 2.2763 | 2001.3300 | 2.0013 | 12.079 | 0.0000 | 0.0000 |
| 2023/09/26 | R209 | 07/11/2024 | 12.21 Put | Bond Future | 5312.6700 | 5.3127 | 5718.5500 | 5.7186 | 7.640 | 0.0000 | 0.0000 |
| 2023/09/26 | R210 | 02/11/2023 | | Bond Future | 227.1562 | 227.1562 | 227.1424 | 227.1424 | 0.006 | 0.0000 | 0.0000 |
| 2023/09/26 | R210 | 01/02/2024 | | Bond Future | 232.2309 | 232.2309 | 232.2166 | 232.2166 | 0.006 | 0.0000 | 0.0000 |
| 2023/09/26 | R210 | 02/05/2024 | | Bond Future | 234.2065 | 234.2065 | 234.1923 | 234.1923 | 0.006 | 0.0000 | 0.0000 |
| 2023/09/26 | R210 | 01/08/2024 | | Bond Future | 239.3904 | 239.3904 | 239.3766 | 239.3766 | 0.006 | 0.0000 | 0.0000 |
| 2023/09/26 | R210 | 07/11/2024 | | Bond Future | 241.6623 | 241.6623 | 241.6489 | 241.6489 | 0.006 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/11/2023 | | Bond Future | 11.2398 | 80.5273 | 11.3660 | 79.9960 | 1.123 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/11/2023 | 11.12 Call | Bond Future | 776.0500 | 0.7761 | 524.9700 | 0.5250 | 32.354 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | R213 | 02/11/2023 | 11.12 Put | Bond Future | 1284.2100 | 1.2842 | 1564.4500 | 1.5645 | 21.822 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/11/2023 | 11.13 Call | Bond Future | 796.9200 | 0.7969 | 541.7500 | 0.5418 | 32.020 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/11/2023 | 11.13 Put | Bond Future | 1262.4900 | 1.2625 | 1538.6400 | 1.5386 | 21.873 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/11/2023 | 11.11 Call | Bond Future | 755.4800 | 0.7555 | 508.5000 | 0.5085 | 32.692 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/11/2023 | 11.11 Put | Bond Future | 1306.2600 | 1.3063 | 1590.6000 | 1.5906 | 21.767 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/11/2023 | 12.70 Call | Bond Future | 5939.6000 | 5.9396 | 5415.2600 | 5.4153 | 8.828 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/11/2023 | 12.70 Put | Bond Future | 61.3300 | 0.0613 | 68.3100 | 0.0683 | 11.381 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/11/2023 | 11.44 Put | Bond Future | 728.8600 | 0.7289 | 892.6400 | 0.8926 | 22.471 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/11/2023 | 11.44 Call | Bond Future | 1569.4000 | 1.5694 | 1201.8600 | 1.2019 | 23.419 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/11/2023 | 10.94 Put | Bond Future | 1729.2600 | 1.7293 | 2084.8300 | 2.0848 | 20.562 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/11/2023 | 10.94 Call | Bond Future | 449.5700 | 0.4496 | 273.8200 | 0.2738 | 39.093 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 01/02/2024 | 11.71 Call | Bond Future | 2888.2300 | 2.8882 | 2529.9600 | 2.5300 | 12.404 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 01/02/2024 | 11.71 Put | Bond Future | 1432.9100 | 1.4329 | 1617.7900 | 1.6178 | 12.902 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 01/02/2024 | 11.72 Call | Bond Future | 2914.1900 | 2.9142 | 2554.3500 | 2.5544 | 12.348 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 01/02/2024 | 11.72 Put | Bond Future | 1418.6700 | 1.4187 | 1601.9800 | 1.6020 | 12.921 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 01/02/2024 | 11.70 Call | Bond Future | 2862.3600 | 2.8624 | 2505.6700 | 2.5057 | 12.461 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 01/02/2024 | 11.70 Put | Bond Future | 1447.2700 | 1.4473 | 1633.7300 | 1.6337 | 12.884 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 01/02/2024 | | Bond Future | 11.3523 | 82.3067 | 11.4848 | 81.7635 | 1.167 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/05/2024 | | Bond Future | 11.4593 | 80.5812 | 11.5983 | 80.0261 | 1.213 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/05/2024 | 10.29 Call | Bond Future | 793.8800 | 0.7939 | 657.5700 | 0.6576 | 17.170 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/05/2024 | 10.29 Put | Bond Future | 5663.4300 | 5.6634 | 6082.2500 | 6.0823 | 7.395 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/05/2024 | 10.30 Call | Bond Future | 803.5200 | 0.8035 | 665.9800 | 0.6660 | 17.117 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/05/2024 | 10.30 Put | Bond Future | 5629.8600 | 5.6299 | 6047.4500 | 6.0475 | 7.417 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/05/2024 | 10.28 Call | Bond Future | 784.3300 | 0.7843 | 649.2400 | 0.6492 | 17.224 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 02/05/2024 | 10.28 Put | Bond Future | 5697.1100 | 5.6971 | 6117.1500 | 6.1172 | 7.373 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 01/08/2024 | 10.87 Call | Bond Future | 1650.9400 | 1.6509 | 1438.3200 | 1.4383 | 12.879 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 01/08/2024 | 10.87 Put | Bond Future | 4484.0900 | 4.4841 | 4838.5000 | 4.8385 | 7.904 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 01/08/2024 | 10.88 Call | Bond Future | 1665.5700 | 1.6656 | 1451.6900 | 1.4517 | 12.841 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 01/08/2024 | 10.88 Put | Bond Future | 4457.9800 | 4.4580 | 4811.1300 | 4.8111 | 7.922 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 01/08/2024 | 10.86 Call | Bond Future | 1636.0900 | 1.6361 | 1424.7600 | 1.4248 | 12.917 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 01/08/2024 | 10.86 Put | Bond Future | 4510.0100 | 4.5100 | 4865.7100 | 4.8657 | 7.887 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 01/08/2024 | | Bond Future | 11.5805 | 82.3457 | 11.7265 | 81.7787 | 1.261 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 07/11/2024 | | Bond Future | 11.7405 | 80.6924 | 11.8947 | 80.1125 | 1.314 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 07/11/2024 | 11.22 Call | Bond Future | 2223.5000 | 2.2235 | 1975.3100 | 1.9753 | 11.162 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 07/11/2024 | 11.22 Put | Bond Future | 4219.3500 | 4.2194 | 4551.0400 | 4.5510 | 7.861 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 07/11/2024 | 11.23 Call | Bond Future | 2240.0500 | 2.2401 | 1990.6800 | 1.9907 | 11.132 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 07/11/2024 | 11.23 Put | Bond Future | 4196.9700 | 4.1970 | 4527.4800 | 4.5275 | 7.875 | 0.0000 | 0.0000 |
| 2023/09/26 | R213 | 07/11/2024 | 11.21 Call | Bond Future | 2207.3600 | 2.2074 | 1960.3300 | 1.9603 | 11.191 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | R213 | 07/11/2024 | 11.21 Put | Bond Future | 4242.1700 | 4.2422 | 4575.0200 | 4.5750 | 7.846 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 02/11/2023 | 11.46 Call | Bond Future | 15.6300 | 0.0156 | 5.3300 | 0.0053 | 65.899 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 02/11/2023 | 11.46 Put | Bond Future | 6316.6700 | 6.3167 | 6907.2200 | 6.9072 | 9.349 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 02/11/2023 | 11.47 Call | Bond Future | 16.3900 | 0.0164 | 5.6300 | 0.0056 | 65.650 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 02/11/2023 | 11.47 Put | Bond Future | 6264.8400 | 6.2648 | 6854.9300 | 6.8549 | 9.419 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 02/11/2023 | 11.45 Call | Bond Future | 14.8900 | 0.0149 | 5.0400 | 0.0050 | 66.152 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 02/11/2023 | 11.45 Put | Bond Future | 6368.5800 | 6.3686 | 6959.5800 | 6.9596 | 9.280 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 02/11/2023 | | Bond Future | 12.7593 | 57.9049 | 12.8951 | 57.3040 | 1.064 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 01/02/2024 | | Bond Future | 12.8833 | 59.1843 | 13.0243 | 58.5702 | 1.094 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 01/02/2024 | 12.15 Call | Bond Future | 915.0000 | 0.9150 | 725.5300 | 0.7255 | 20.707 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 01/02/2024 | 12.15 Put | Bond Future | 4289.3700 | 4.2894 | 4714.0300 | 4.7140 | 9.900 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 01/02/2024 | 12.16 Call | Bond Future | 928.8400 | 0.9288 | 737.3600 | 0.7374 | 20.615 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 01/02/2024 | 12.16 Put | Bond Future | 4255.0800 | 4.2551 | 4677.7300 | 4.6777 | 9.933 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 01/02/2024 | 12.14 Call | Bond Future | 901.1700 | 0.9012 | 713.7200 | 0.7137 | 20.801 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 01/02/2024 | 12.14 Put | Bond Future | 4323.7200 | 4.3237 | 4750.4000 | 4.7504 | 9.868 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 02/05/2024 | | Bond Future | 13.0014 | 57.1979 | 13.1475 | 56.5702 | 1.124 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 02/05/2024 | 11.47 Call | Bond Future | 581.1100 | 0.5811 | 468.0700 | 0.4681 | 19.452 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 02/05/2024 | 11.47 Put | Bond Future | 7887.1700 | 7.8872 | 8401.8700 | 8.4019 | 6.526 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 02/05/2024 | 11.48 Call | Bond Future | 588.5500 | 0.5886 | 474.3700 | 0.4744 | 19.400 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 02/05/2024 | 11.48 Put | Bond Future | 7842.2300 | 7.8422 | 8355.7900 | 8.3558 | 6.549 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 02/05/2024 | 11.46 Call | Bond Future | 573.7400 | 0.5737 | 461.8400 | 0.4618 | 19.504 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 02/05/2024 | 11.46 Put | Bond Future | 7932.2400 | 7.9322 | 8448.0800 | 8.4481 | 6.503 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 01/08/2024 | 12.17 Call | Bond Future | 1594.8600 | 1.5949 | 1377.5000 | 1.3775 | 13.629 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 01/08/2024 | 12.17 Put | Bond Future | 5934.7100 | 5.9347 | 6358.6500 | 6.3587 | 7.143 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 01/08/2024 | 12.18 Call | Bond Future | 1609.7900 | 1.6098 | 1391.0300 | 1.3910 | 13.589 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 01/08/2024 | 12.18 Put | Bond Future | 5901.7000 | 5.9017 | 6324.2400 | 6.3242 | 7.160 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 01/08/2024 | 12.16 Call | Bond Future | 1580.0100 | 1.5800 | 1364.0500 | 1.3641 | 13.668 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 01/08/2024 | 12.16 Put | Bond Future | 5967.8600 | 5.9679 | 6393.2000 | 6.3932 | 7.127 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 01/08/2024 | | Bond Future | 13.1287 | 58.4500 | 13.2804 | 57.8087 | 1.155 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 07/11/2024 | 12.61 Call | Bond Future | 2377.0100 | 2.3770 | 2104.3900 | 2.1044 | 11.469 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 07/11/2024 | 12.61 Put | Bond Future | 5317.3700 | 5.3174 | 5700.7200 | 5.7007 | 7.209 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 07/11/2024 | 12.62 Call | Bond Future | 2394.3400 | 2.3943 | 2120.4300 | 2.1204 | 11.440 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 07/11/2024 | 12.62 Put | Bond Future | 5289.2700 | 5.2893 | 5671.3300 | 5.6713 | 7.223 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 07/11/2024 | 12.60 Call | Bond Future | 2359.7400 | 2.3597 | 2088.4200 | 2.0884 | 11.498 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 07/11/2024 | 12.60 Put | Bond Future | 5345.5700 | 5.3456 | 5730.2200 | 5.7302 | 7.196 | 0.0000 | 0.0000 |
| 2023/09/26 | R214 | 07/11/2024 | | Bond Future | 13.2835 | 56.4963 | 13.4415 | 55.8403 | 1.189 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/11/2023 | | Bond Future | 12.8464 | 71.2696 | 12.9772 | 70.5697 | 1.018 | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|------------|---------------------|-------------------|-------------|------------|
| 2023/09/26 | R248 | 02/11/2023 | 11.48 Call | Bond Future | 14.6500 | 0.0147 | 4.9800 | 0.0050 | 66.007 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/11/2023 | 11.48 Put | Bond Future | 8155.7900 | 8.1558 | 8846.0400 | 8.8460 | 8.463 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/11/2023 | 11.49 Call | Bond Future | 15.4000 | 0.0154 | 5.2700 | 0.0053 | 65.779 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/11/2023 | 11.49 Put | Bond Future | 8090.9400 | 8.0909 | 8780.7300 | 8.7807 | 8.525 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/11/2023 | 11.47 Call | Bond Future | 13.9400 | 0.0139 | 4.7000 | 0.0047 | 66.284 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/11/2023 | 11.47 Put | Bond Future | 8220.7700 | 8.2208 | 8911.4500 | 8.9115 | 8.402 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/11/2023 | 11.80 Put | Bond Future | 6153.0400 | 6.1530 | 6816.4900 | 6.8165 | 10.782 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/11/2023 | 11.80 Call | Bond Future | 64.0800 | 0.0641 | 27.6100 | 0.0276 | 56.913 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/11/2023 | 12.50 Put | Bond Future | 2638.5100 | 2.6385 | 3085.3500 | 3.0854 | 16.935 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/11/2023 | 12.50 Call | Bond Future | 721.9000 | 0.7219 | 468.8200 | 0.4688 | 35.057 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/11/2023 | 13.60 Call | Bond Future | 4245.9700 | 4.2460 | 3617.7900 | 3.6178 | 14.795 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/11/2023 | 13.60 Put | Bond Future | 379.8500 | 0.3799 | 451.5900 | 0.4516 | 18.886 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/02/2024 | | Bond Future | 12.9756 | 72.8443 | 13.1117 | 72.1289 | 1.049 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/02/2024 | 12.15 Call | Bond Future | 963.9800 | 0.9640 | 762.7900 | 0.7628 | 20.871 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/02/2024 | 12.15 Put | Bond Future | 5603.6500 | 5.6037 | 6117.8600 | 6.1179 | 9.176 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/02/2024 | 12.16 Call | Bond Future | 979.4500 | 0.9795 | 775.9600 | 0.7760 | 20.776 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/02/2024 | 12.16 Put | Bond Future | 5559.6300 | 5.5596 | 6071.5400 | 6.0715 | 9.208 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/02/2024 | 12.14 Call | Bond Future | 948.6600 | 0.9487 | 749.7700 | 0.7498 | 20.965 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/02/2024 | 12.14 Put | Bond Future | 5647.9000 | 5.6479 | 6164.4100 | 6.1644 | 9.145 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/02/2024 | 11.50 Put | Bond Future | 9013.2100 | 9.0132 | 9643.7100 | 9.6437 | 6.995 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/02/2024 | 11.50 Call | Bond Future | 317.8500 | 0.3179 | 232.9500 | 0.2330 | 26.711 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/02/2024 | 12.30 Put | Bond Future | 4969.2100 | 4.9692 | 5448.1400 | 5.4481 | 9.638 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/02/2024 | 12.30 Call | Bond Future | 1213.0400 | 1.2130 | 976.5700 | 0.9766 | 19.494 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/02/2024 | 13.37 Call | Bond Future | 4011.8600 | 4.0119 | 3531.4500 | 3.5315 | 11.975 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/02/2024 | 13.37 Put | Bond Future | 1975.6400 | 1.9756 | 2210.6300 | 2.2106 | 11.894 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/05/2024 | | Bond Future | 13.0987 | 70.0181 | 13.2402 | 69.2869 | 1.081 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/05/2024 | 11.47 Call | Bond Future | 641.4600 | 0.6415 | 519.2800 | 0.5193 | 19.047 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/05/2024 | 11.47 Put | Bond Future | 10178.0500 | 10.1781 | 10787.1200 | 10.7871 | 5.984 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/05/2024 | 11.48 Call | Bond Future | 649.9400 | 0.6499 | 526.4800 | 0.5265 | 18.996 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/05/2024 | 11.48 Put | Bond Future | 10120.9700 | 10.1210 | 10728.7600 | 10.7288 | 6.005 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/05/2024 | 11.46 Call | Bond Future | 633.1900 | 0.6332 | 512.2700 | 0.5123 | 19.097 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 02/05/2024 | 11.46 Put | Bond Future | 10235.4400 | 10.2354 | 10845.7700 | 10.8458 | 5.963 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/08/2024 | 12.31 Call | Bond Future | 2022.9600 | 2.0230 | 1761.2100 | 1.7612 | 12.939 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/08/2024 | 12.31 Put | Bond Future | 7052.8200 | 7.0528 | 7538.1300 | 7.5381 | 6.881 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/08/2024 | 12.32 Call | Bond Future | 2041.6000 | 2.0416 | 1778.2100 | 1.7782 | 12.901 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/08/2024 | 12.32 Put | Bond Future | 7013.3600 | 7.0134 | 7497.0300 | 7.4970 | 6.896 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/08/2024 | 12.30 Call | Bond Future | 2004.4200 | 2.0044 | 1744.3100 | 1.7443 | 12.977 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/08/2024 | 12.30 Put | Bond Future | 7092.4600 | 7.0925 | 7579.4100 | 7.5794 | 6.866 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 01/08/2024 | | Bond Future | 13.2316 | 71.5507 | 13.3789 | 70.8037 | 1.114 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/09/26 | R248 | 07/11/2024 | | Bond Future | 13.3929 | 68.7551 | 13.5469 | 67.9909 | 1.150 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 07/11/2024 | 12.79 Call | Bond Future | 3115.9100 | 3.1159 | 2783.3300 | 2.7833 | 10.674 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 07/11/2024 | 12.79 Put | Bond Future | 6263.8000 | 6.2638 | 6695.3800 | 6.6954 | 6.890 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 07/11/2024 | 12.80 Call | Bond Future | 3138.3900 | 3.1384 | 2804.2900 | 2.8043 | 10.646 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 07/11/2024 | 12.80 Put | Bond Future | 6231.9300 | 6.2319 | 6661.9900 | 6.6620 | 6.901 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 07/11/2024 | 12.78 Call | Bond Future | 3093.5100 | 3.0935 | 2762.4300 | 2.7624 | 10.702 | 0.0000 | 0.0000 |
| 2023/09/26 | R248 | 07/11/2024 | 12.78 Put | Bond Future | 6295.8300 | 6.2958 | 6728.9100 | 6.7289 | 6.879 | 0.0000 | 0.0000 |
| 2023/09/26 | X038 | 31/01/2038 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | X210 | 31/03/2028 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | X213 | 28/02/2031 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2023/09/26 | X214 | 28/02/2041 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |

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