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## INTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/11/2023 TO 27/11/2023

| 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 |
|------------|------------------|------------|---------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2023/11/27 | 0904             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/27 | 0908             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/27 | 0957             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/27 | 0986             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/27 | 1386             | 28/02/2031 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/27 | 1409             | 28/02/2041 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/27 | 2025             | 01/02/2024 |         | Bond Future                 | 175.0881                   | 175.0881              | 175.0834             | 0.003             | 0.0000       | 0.0000      |
| 2023/11/27 | 2025             | 02/05/2024 |         | Bond Future                 | 178.9987                   | 178.9987              | 178.9938             | 0.003             | 0.0000       | 0.0000      |
| 2023/11/27 | 2025             | 01/08/2024 |         | Bond Future                 | 181.1161                   | 181.1161              | 181.1112             | 0.003             | 0.0000       | 0.0000      |
| 2023/11/27 | 2025             | 07/11/2024 |         | Bond Future                 | 185.4227                   | 185.4227              | 185.4182             | 0.002             | 0.0000       | 0.0000      |
| 2023/11/27 | 2029             | 01/02/2024 |         | Bond Future                 | 127.5514                   | 127.5514              | 127.3902             | 0.126             | 0.0000       | 0.0000      |
| 2023/11/27 | 2029             | 02/05/2024 |         | Bond Future                 | 129.0253                   | 129.0253              | 128.8605             | 0.128             | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/27 | 2029             | 01/08/2024 |             | Bond Future                 | 131.8849                   | 131.8849             | 131.7168            | 131.7168          | 0.127       | 0.0000     | 0.0000 |
| 2023/11/27 | 2029             | 07/11/2024 |             | Bond Future                 | 133.6102                   | 133.6102             | 133.4382            | 133.4382          | 0.129       | 0.0000     | 0.0000 |
| 2023/11/27 | 2029             | 06/02/2025 |             | Bond Future                 | 136.4409                   | 136.4409             | 136.2659            | 136.2659          | 0.128       | 0.0000     | 0.0000 |
| 2023/11/27 | 2029             | 06/02/2025 | 132.40 Call | Bond Future                 | 4040.8900                  | 4.0409               | 3865.8500           | 3.8659            | 4.332       | 0.0000     | 0.0000 |
| 2023/11/27 | 2029             | 06/02/2025 | 132.40 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 11.85 Call  | Bond Future                 | 6421.4500                  | 6.4215               | 6641.2200           | 6.6412            | 3.422       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 11.85 Put   | Bond Future                 | 88.9900                    | 0.0890               | 69.1500             | 0.0692            | 22.295      | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 10.00 Put   | Bond Future                 | 1820.6600                  | 1.8207               | 1649.3300           | 1.6493            | 9.410       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 10.00 Call  | Bond Future                 | 823.3600                   | 0.8234               | 891.6400            | 0.8916            | 8.293       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 9.89 Put    | Bond Future                 | 2107.2800                  | 2.1073               | 1923.8900           | 1.9239            | 8.703       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 9.89 Call   | Bond Future                 | 649.3900                   | 0.6494               | 705.6100            | 0.7056            | 8.657       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 10.39 Put   | Bond Future                 | 1039.4700                  | 1.0395               | 914.1400            | 0.9141            | 12.057      | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 10.39 Call  | Bond Future                 | 1652.0900                  | 1.6521               | 1766.3700           | 1.7664            | 6.917       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 11.86 Call  | Bond Future                 | 6457.4600                  | 6.4575               | 6677.5200           | 6.6775            | 3.408       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 11.86 Put   | Bond Future                 | 87.4300                    | 0.0874               | 67.8800             | 0.0679            | 22.361      | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 10.16 Put   | Bond Future                 | 1458.2900                  | 1.4583               | 1305.6200           | 1.3056            | 10.469      | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 10.16 Call  | Bond Future                 | 1125.8000                  | 1.1258               | 1212.7400           | 1.2127            | 7.723       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 11.00 Call  | Bond Future                 | 3451.1300                  | 3.4511               | 3626.6700           | 3.6267            | 5.086       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 11.00 Put   | Bond Future                 | 391.0200                   | 0.3910               | 326.9500            | 0.3270            | 16.385      | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 11.75 Call  | Bond Future                 | 6061.9000                  | 6.0619               | 6278.5200           | 6.2785            | 3.573       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 11.75 Put   | Bond Future                 | 106.3100                   | 0.1063               | 83.3200             | 0.0833            | 21.625      | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 11.36 Call  | Bond Future                 | 4676.7700                  | 4.6768               | 4876.3600           | 4.8764            | 4.268       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 11.36 Put   | Bond Future                 | 211.5000                   | 0.2115               | 171.4800            | 0.1715            | 18.922      | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 11.37 Call  | Bond Future                 | 4711.7600                  | 4.7118               | 4911.8900           | 4.9119            | 4.247       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 11.37 Put   | Bond Future                 | 207.8600                   | 0.2079               | 168.3800            | 0.1684            | 18.994      | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 11.35 Call  | Bond Future                 | 4641.9000                  | 4.6419               | 4840.9300           | 4.8409            | 4.288       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 11.35 Put   | Bond Future                 | 215.2700                   | 0.2153               | 174.6900            | 0.1747            | 18.851      | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 |             | Bond Future                 | 10.2406                    | 90.2862              | 10.1825             | 90.5258           | 0.567       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 11.31 Call  | Bond Future                 | 4502.6200                  | 4.5026               | 4699.3800           | 4.6994            | 4.370       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 11.31 Put   | Bond Future                 | 230.8000                   | 0.2308               | 187.9500            | 0.1880            | 18.566      | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 9.93 Put    | Bond Future                 | 1999.7000                  | 1.9997               | 1820.6000           | 1.8206            | 8.956       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 9.93 Call   | Bond Future                 | 709.6300                   | 0.7096               | 770.1400            | 0.7701            | 8.527       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 9.57 Put    | Bond Future                 | 3105.4200                  | 3.1054               | 2893.4000           | 2.8934            | 6.827       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 9.57 Call   | Bond Future                 | 291.0200                   | 0.2910               | 318.6100            | 0.3186            | 9.480       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 10.07 Put   | Bond Future                 | 1654.7900                  | 1.6548               | 1491.5000           | 1.4915            | 9.868       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 10.07 Call  | Bond Future                 | 949.0900                   | 0.9491               | 1025.4100           | 1.0254            | 8.041       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 12.10 Call  | Bond Future                 | 7322.4200                  | 7.3224               | 7548.3800           | 7.5484            | 3.086       | 0.0000     | 0.0000 |
| 2023/11/27 | 2030             | 01/02/2024 | 12.10 Put   | Bond Future                 | 57.0100                    | 0.0570               | 43.3600             | 0.0434            | 23.943      | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|------------|---------------------|-------------------|-------------|------------|
| 2023/11/27 | 2030             | 02/05/2024 |            | Bond Future                 | 10.3126                    | 92.2810              | 10.2513    | 92.5258             | 0.595             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 9.82 Call  | Bond Future                 | 1136.8300                  | 1.1368               | 1208.2000  | 1.2082              | 6.278             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 9.82 Put   | Bond Future                 | 3126.9700                  | 3.1270               | 2953.5100  | 2.9535              | 5.547             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 9.83 Call  | Bond Future                 | 1151.4800                  | 1.1515               | 1223.5700  | 1.2236              | 6.261             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 9.83 Put   | Bond Future                 | 3100.6800                  | 3.1007               | 2927.9400  | 2.9279              | 5.571             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 9.81 Call  | Bond Future                 | 1122.5200                  | 1.1225               | 1193.1900  | 1.1932              | 6.296             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 9.81 Put   | Bond Future                 | 3153.6200                  | 3.1536               | 2979.4600  | 2.9795              | 5.523             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 10.62 Put  | Bond Future                 | 1499.3400                  | 1.4993               | 1386.1200  | 1.3861              | 7.551             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 10.62 Call | Bond Future                 | 2714.0200                  | 2.7140               | 2845.6300  | 2.8456              | 4.849             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 11.12 Put  | Bond Future                 | 911.7400                   | 0.9117               | 831.7000   | 0.8317              | 8.779             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 11.12 Call | Bond Future                 | 4059.1200                  | 4.0591               | 4223.9100  | 4.2239              | 4.060             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 13.15 Call | Bond Future                 | 10547.9500                 | 10.5480              | 10782.0900 | 10.7821             | 2.220             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 13.15 Put  | Bond Future                 | 72.9300                    | 0.0729               | 62.2400    | 0.0622              | 14.658            | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 9.66 Put   | Bond Future                 | 3574.1600                  | 3.5742               | 3389.7600  | 3.3898              | 5.159             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 9.66 Call  | Bond Future                 | 925.9400                   | 0.9259               | 986.3700   | 0.9864              | 6.526             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 10.16 Put  | Bond Future                 | 2316.3000                  | 2.3163               | 2168.2300  | 2.1682              | 6.393             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 10.16 Call | Bond Future                 | 1705.4600                  | 1.7055               | 1802.2200  | 1.8022              | 5.674             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 11.94 Call | Bond Future                 | 6597.3900                  | 6.5974               | 6800.3700  | 6.8004              | 3.077             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 11.94 Put  | Bond Future                 | 392.4700                   | 0.3925               | 350.6200   | 0.3506              | 10.663            | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 12.38 Call | Bond Future                 | 8027.1900                  | 8.0272               | 8244.0800  | 8.2441              | 2.702             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 12.38 Put  | Bond Future                 | 237.0300                   | 0.2370               | 209.0900   | 0.2091              | 11.788            | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 10.82 Put  | Bond Future                 | 1231.1800                  | 1.2312               | 1132.0600  | 1.1321              | 8.051             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 02/05/2024 | 10.82 Call | Bond Future                 | 3225.3000                  | 3.2253               | 3371.0100  | 3.3710              | 4.518             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 01/08/2024 | 10.38 Call | Bond Future                 | 2405.8700                  | 2.4059               | 2520.8500  | 2.5209              | 4.779             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 01/08/2024 | 10.38 Put  | Bond Future                 | 2469.3100                  | 2.4693               | 2333.8700  | 2.3339              | 5.485             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 01/08/2024 | 10.39 Call | Bond Future                 | 2426.5700                  | 2.4266               | 2542.1700  | 2.5422              | 4.764             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 01/08/2024 | 10.39 Put  | Bond Future                 | 2451.5300                  | 2.4515               | 2316.7100  | 2.3167              | 5.499             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 01/08/2024 | 10.37 Call | Bond Future                 | 2385.5600                  | 2.3856               | 2499.9100  | 2.4999              | 4.793             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 01/08/2024 | 10.37 Put  | Bond Future                 | 2487.4900                  | 2.4875               | 2351.4200  | 2.3514              | 5.470             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 01/08/2024 |            | Bond Future                 | 10.3965                    | 90.2988              | 10.3315    | 90.5492             | 0.625             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 07/11/2024 |            | Bond Future                 | 10.4903                    | 92.4217              | 10.4210    | 92.6783             | 0.660             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 07/11/2024 | 10.75 Call | Bond Future                 | 3253.8200                  | 3.2538               | 3390.2200  | 3.3902              | 4.192             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 07/11/2024 | 10.75 Put  | Bond Future                 | 2299.5400                  | 2.2995               | 2179.3200  | 2.1793              | 5.228             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 07/11/2024 | 10.76 Call | Bond Future                 | 3276.0400                  | 3.2760               | 3412.9800  | 3.4130              | 4.180             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 07/11/2024 | 10.76 Put  | Bond Future                 | 2285.2800                  | 2.2853               | 2165.6000  | 2.1656              | 5.237             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 07/11/2024 | 10.74 Call | Bond Future                 | 3231.6400                  | 3.2316               | 3367.5300  | 3.3675              | 4.205             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 07/11/2024 | 10.74 Put  | Bond Future                 | 2313.8700                  | 2.3139               | 2193.1400  | 2.1931              | 5.218             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 06/02/2025 |            | Bond Future                 | 10.6124                    | 90.3455              | 10.5386    | 90.6080             | 0.695             | 0.0000      | 0.0000     |
| 2023/11/27 | 2030             | 06/02/2025 | 10.68 Call | Bond Future                 | 3077.3600                  | 3.0774               | 3208.0100  | 3.2080              | 4.246             | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/27 | 2030             | 06/02/2025 | 10.68 Put  | Bond Future                 | 2837.9000                  | 2.8379               | 2706.1100           | 2.7061            | 4.644       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 10.90 Put  | Bond Future                 | 2155.2500                  | 2.1553               | 1987.6200           | 1.9876            | 7.778       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 10.90 Call | Bond Future                 | 1006.1600                  | 1.0062               | 1064.3500           | 1.0644            | 5.783       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 12.00 Call | Bond Future                 | 4381.4100                  | 4.3814               | 4544.1700           | 4.5442            | 3.715       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 12.00 Put  | Bond Future                 | 442.5500                   | 0.4426               | 379.4900            | 0.3795            | 14.249      | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 11.55 Call | Bond Future                 | 2779.8500                  | 2.7799               | 2904.9800           | 2.9050            | 4.501       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 11.55 Put  | Bond Future                 | 873.5400                   | 0.8735               | 772.8500            | 0.7729            | 11.527      | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 11.33 Call | Bond Future                 | 2090.7500                  | 2.0908               | 2193.7800           | 2.1938            | 4.928       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 11.33 Put  | Bond Future                 | 1202.4800                  | 1.2025               | 1079.6900           | 1.0797            | 10.211      | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 10.59 Put  | Bond Future                 | 3146.6600                  | 3.1467               | 2951.5200           | 2.9515            | 6.201       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 10.59 Call | Bond Future                 | 488.7000                   | 0.4887               | 519.3800            | 0.5194            | 6.278       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 11.09 Put  | Bond Future                 | 1677.8300                  | 1.6778               | 1529.7600           | 1.5298            | 8.825       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 11.09 Call | Bond Future                 | 1436.8200                  | 1.4368               | 1514.5700           | 1.5146            | 5.411       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 12.73 Call | Bond Future                 | 7237.0400                  | 7.2370               | 7437.0500           | 7.4371            | 2.764       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 12.73 Put  | Bond Future                 | 137.9300                   | 0.1379               | 112.1200            | 0.1121            | 18.712      | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 10.78 Put  | Bond Future                 | 2506.8700                  | 2.5069               | 2327.7300           | 2.3277            | 7.146       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 10.78 Call | Bond Future                 | 777.7400                   | 0.7777               | 824.4200            | 0.8244            | 6.002       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 11.75 Call | Bond Future                 | 3465.8400                  | 3.4658               | 3609.1300           | 3.6091            | 4.134       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 11.75 Put  | Bond Future                 | 648.0100                   | 0.6480               | 565.4800            | 0.5655            | 12.736      | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 12.50 Call | Bond Future                 | 6320.8700                  | 6.3209               | 6512.0900           | 6.5121            | 3.025       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 12.50 Put  | Bond Future                 | 199.6300                   | 0.1996               | 165.0300            | 0.1650            | 17.332      | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 11.84 Call | Bond Future                 | 3789.1000                  | 3.7891               | 3939.8300           | 3.9398            | 3.978       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 11.84 Put  | Bond Future                 | 565.3700                   | 0.5654               | 490.2800            | 0.4903            | 13.282      | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 11.85 Call | Bond Future                 | 3825.4800                  | 3.8255               | 3977.0100           | 3.9770            | 3.961       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 11.85 Put  | Bond Future                 | 556.8100                   | 0.5568               | 482.5200            | 0.4825            | 13.342      | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 11.83 Call | Bond Future                 | 3752.7100                  | 3.7527               | 3902.6400           | 3.9026            | 3.995       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 11.83 Put  | Bond Future                 | 573.9500                   | 0.5740               | 498.0600            | 0.4981            | 13.222      | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 |            | Bond Future                 | 11.1409                    | 87.6633              | 11.0932             | 87.8891           | 0.428       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 10.01 Put  | Bond Future                 | 5644.9200                  | 5.6449               | 5423.3200           | 5.4233            | 3.926       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 10.01 Call | Bond Future                 | 70.4500                    | 0.0705               | 74.6700             | 0.0747            | 5.990       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 10.76 Put  | Bond Future                 | 2569.3700                  | 2.5694               | 2388.4000           | 2.3884            | 7.043       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 10.76 Call | Bond Future                 | 743.0800                   | 0.7431               | 787.9300            | 0.7879            | 6.036       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 12.62 Call | Bond Future                 | 6798.0700                  | 6.7981               | 6994.1700           | 6.9942            | 2.885       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 01/02/2024 | 12.62 Put  | Bond Future                 | 164.6200                   | 0.1646               | 134.9000            | 0.1349            | 18.054      | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 02/05/2024 | 10.54 Call | Bond Future                 | 1106.0200                  | 1.1060               | 1157.8300           | 1.1578            | 4.684       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 02/05/2024 | 10.54 Put  | Bond Future                 | 4410.5300                  | 4.4105               | 4231.5800           | 4.2316            | 4.057       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 02/05/2024 | 10.55 Call | Bond Future                 | 1120.4700                  | 1.1205               | 1172.8500           | 1.1729            | 4.675       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 02/05/2024 | 10.55 Put  | Bond Future                 | 4376.4600                  | 4.3765               | 4198.0800           | 4.1981            | 4.076       | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2023/11/27 | 2032             | 02/05/2024 | 10.56 Call | Bond Future                 | 1135.0400                  | 1.1350               | 1188.0100           | 4.667             | 0.0000      | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 10.56 Put  | Bond Future                 | 4342.5600                  | 4.3426               | 4164.7700           | 4.1648            | 0.0000      | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 |            | Bond Future                 | 11.2380                    | 85.4381              | 11.1881             | 85.6688           | 0.444       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 10.59 Put  | Bond Future                 | 4242.0200                  | 4.2420               | 4065.9800           | 4.0660            | 4.150       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 10.59 Call | Bond Future                 | 1179.7300                  | 1.1797               | 1234.4500           | 1.2345            | 4.638       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 11.09 Put  | Bond Future                 | 2808.2300                  | 2.8082               | 2664.5600           | 2.6646            | 5.116       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 11.09 Call | Bond Future                 | 2121.2900                  | 2.1213               | 2208.3800           | 2.2084            | 4.106       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 13.18 Call | Bond Future                 | 8788.5800                  | 8.7886               | 8982.2500           | 8.9823            | 2.204       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 13.18 Put  | Bond Future                 | 406.3800                   | 0.4064               | 369.2900            | 0.3693            | 9.127       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 13.35 Call | Bond Future                 | 9397.9300                  | 9.3979               | 9596.7500           | 9.5968            | 2.116       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 13.35 Put  | Bond Future                 | 334.7900                   | 0.3348               | 302.8500            | 0.3029            | 9.540       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 11.35 Put  | Bond Future                 | 2239.5500                  | 2.2396               | 2113.5000           | 2.1135            | 5.628       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 11.35 Call | Bond Future                 | 2754.8700                  | 2.7549               | 2859.5800           | 2.8596            | 3.801       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 10.65 Put  | Bond Future                 | 4045.1100                  | 4.0451               | 3872.6800           | 3.8727            | 4.263       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 10.65 Call | Bond Future                 | 1272.3400                  | 1.2723               | 1330.6700           | 1.3307            | 4.584       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 10.36 Put  | Bond Future                 | 5050.0900                  | 5.0501               | 4861.2800           | 4.8613            | 3.739       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 10.36 Call | Bond Future                 | 866.4300                   | 0.8664               | 908.3800            | 0.9084            | 4.842       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 10.86 Put  | Bond Future                 | 3409.5400                  | 3.4095               | 3250.4400           | 3.2504            | 4.666       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 10.86 Call | Bond Future                 | 1640.4100                  | 1.6404               | 1712.0700           | 1.7121            | 4.368       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 12.90 Call | Bond Future                 | 7773.7800                  | 7.7738               | 7958.8000           | 7.9588            | 2.380       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 12.90 Put  | Bond Future                 | 530.8700                   | 0.5309               | 485.1300            | 0.4851            | 8.616       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 11.81 Call | Bond Future                 | 4067.8200                  | 4.0678               | 4201.9500           | 4.2020            | 3.297       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 11.81 Put  | Bond Future                 | 1478.8200                  | 1.4788               | 1382.1900           | 1.3822            | 6.534       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 11.21 Call | Bond Future                 | 2402.2300                  | 2.4022               | 2497.4800           | 2.4975            | 3.965       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 11.21 Put  | Bond Future                 | 2531.5300                  | 2.5315               | 2396.0200           | 2.3960            | 5.353       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 10.57 Put  | Bond Future                 | 4308.8100                  | 4.3088               | 4131.6000           | 4.1316            | 4.113       | 0.0000     |
| 2023/11/27 | 2032             | 02/05/2024 | 10.57 Call | Bond Future                 | 1149.7400                  | 1.1497               | 1203.2900           | 1.2033            | 4.658       | 0.0000     |
| 2023/11/27 | 2032             | 01/08/2024 | 11.14 Call | Bond Future                 | 2539.8200                  | 2.5398               | 2633.8700           | 2.6339            | 3.703       | 0.0000     |
| 2023/11/27 | 2032             | 01/08/2024 | 11.14 Put  | Bond Future                 | 3467.5100                  | 3.4675               | 3325.4900           | 3.3255            | 4.096       | 0.0000     |
| 2023/11/27 | 2032             | 01/08/2024 | 11.15 Call | Bond Future                 | 2561.9900                  | 2.5620               | 2656.6100           | 2.6566            | 3.693       | 0.0000     |
| 2023/11/27 | 2032             | 01/08/2024 | 11.15 Put  | Bond Future                 | 3444.0000                  | 3.4440               | 3302.5500           | 3.3026            | 4.107       | 0.0000     |
| 2023/11/27 | 2032             | 01/08/2024 | 11.13 Call | Bond Future                 | 2517.4500                  | 2.5175               | 2610.9400           | 2.6109            | 3.714       | 0.0000     |
| 2023/11/27 | 2032             | 01/08/2024 | 11.13 Put  | Bond Future                 | 3490.8500                  | 3.4909               | 3348.2700           | 3.3483            | 4.084       | 0.0000     |
| 2023/11/27 | 2032             | 01/08/2024 |            | Bond Future                 | 11.3445                    | 87.3110              | 11.2922             | 87.5471           | 0.461       | 0.0000     |
| 2023/11/27 | 2032             | 07/11/2024 | 11.48 Call | Bond Future                 | 3207.9500                  | 3.2080               | 3321.5300           | 3.3215            | 3.541       | 0.0000     |
| 2023/11/27 | 2032             | 07/11/2024 | 11.48 Put  | Bond Future                 | 3171.6000                  | 3.1716               | 3043.3700           | 3.0434            | 4.043       | 0.0000     |
| 2023/11/27 | 2032             | 07/11/2024 | 11.49 Call | Bond Future                 | 3231.7900                  | 3.2318               | 3345.8900           | 3.3459            | 3.531       | 0.0000     |
| 2023/11/27 | 2032             | 07/11/2024 | 11.49 Put  | Bond Future                 | 3151.6900                  | 3.1517               | 3023.9800           | 3.0240            | 4.052       | 0.0000     |
| 2023/11/27 | 2032             | 07/11/2024 | 11.47 Call | Bond Future                 | 3183.8600                  | 3.1839               | 3296.9100           | 3.2969            | 3.551       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/27 | 2032             | 07/11/2024 | 11.47 Put   | Bond Future                 | 3191.3000                  | 3.1913               | 3062.5400           | 3.0625            | 4.035       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 07/11/2024 |             | Bond Future                 | 11.4717                    | 85.1967              | 11.4166             | 85.4385           | 0.480       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 07/11/2024 | 13.36 Call  | Bond Future                 | 8721.2200                  | 8.7212               | 8910.5600           | 8.9106            | 2.171       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 07/11/2024 | 13.36 Put   | Bond Future                 | 949.9200                   | 0.9499               | 897.4500            | 0.8975            | 5.524       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 07/11/2024 | 11.64 Put   | Bond Future                 | 2870.0400                  | 2.8700               | 2750.0600           | 2.7501            | 4.180       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 07/11/2024 | 11.64 Call  | Bond Future                 | 3603.0100                  | 3.6030               | 3724.8400           | 3.7248            | 3.381       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 06/02/2025 |             | Bond Future                 | 11.6187                    | 86.9773              | 11.5607             | 87.2246           | 0.499       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 06/02/2025 | 11.72 Call  | Bond Future                 | 3731.2100                  | 3.7312               | 3854.0800           | 3.8541            | 3.293       | 0.0000     | 0.0000 |
| 2023/11/27 | 2032             | 06/02/2025 | 11.72 Put   | Bond Future                 | 3301.7100                  | 3.3017               | 3177.2500           | 3.1773            | 3.770       | 0.0000     | 0.0000 |
| 2023/11/27 | 2033             | 01/02/2024 |             | Bond Future                 | 122.0849                   | 122.0849             | 121.9831            | 121.9831          | 0.083       | 0.0000     | 0.0000 |
| 2023/11/27 | 2033             | 02/05/2024 |             | Bond Future                 | 123.3402                   | 123.3402             | 123.2361            | 123.2361          | 0.084       | 0.0000     | 0.0000 |
| 2023/11/27 | 2033             | 01/08/2024 |             | Bond Future                 | 126.0740                   | 126.0740             | 125.9679            | 125.9679          | 0.084       | 0.0000     | 0.0000 |
| 2023/11/27 | 2033             | 07/11/2024 |             | Bond Future                 | 127.5629                   | 127.5629             | 127.4543            | 127.4543          | 0.085       | 0.0000     | 0.0000 |
| 2023/11/27 | 2033             | 06/02/2025 |             | Bond Future                 | 130.2656                   | 130.2656             | 130.1553            | 130.1553          | 0.085       | 0.0000     | 0.0000 |
| 2023/11/27 | 2033             | 06/02/2025 | 124.94 Call | Bond Future                 | 5325.5900                  | 5.3256               | 5215.3300           | 5.2153            | 2.070       | 0.0000     | 0.0000 |
| 2023/11/27 | 2033             | 06/02/2025 | 124.94 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 01/02/2024 | 13.93 Call  | Bond Future                 | 8714.9200                  | 8.7149               | 8760.2200           | 8.7602            | 0.520       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 01/02/2024 | 13.93 Put   | Bond Future                 | 131.7200                   | 0.1317               | 115.4900            | 0.1155            | 12.322      | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 01/02/2024 | 12.93 Call  | Bond Future                 | 4555.1300                  | 4.5551               | 4571.2900           | 4.5713            | 0.355       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 01/02/2024 | 12.93 Put   | Bond Future                 | 641.5700                   | 0.6416               | 596.2000            | 0.5962            | 7.072       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 01/02/2024 | 12.09 Put   | Bond Future                 | 2089.8800                  | 2.0899               | 2016.5800           | 2.0166            | 3.507       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 01/02/2024 | 12.09 Call  | Bond Future                 | 1702.6200                  | 1.7026               | 1690.8500           | 1.6909            | 0.691       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 01/02/2024 |             | Bond Future                 | 12.1628                    | 76.5229              | 12.1512             | 76.5844           | 0.095       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 01/02/2024 | 12.32 Call  | Bond Future                 | 2368.8200                  | 2.3688               | 2363.0500           | 2.3631            | 0.244       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 01/02/2024 | 12.32 Put   | Bond Future                 | 1541.9400                  | 1.5419               | 1474.6400           | 1.4746            | 4.365       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 01/02/2024 | 12.33 Call  | Bond Future                 | 2400.1100                  | 2.4001               | 2394.6400           | 2.3946            | 0.228       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 01/02/2024 | 12.33 Put   | Bond Future                 | 1521.0800                  | 1.5211               | 1454.0800           | 1.4541            | 4.405       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 01/02/2024 | 12.31 Call  | Bond Future                 | 2337.7300                  | 2.3377               | 2331.6500           | 2.3317            | 0.260       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 01/02/2024 | 12.31 Put   | Bond Future                 | 1563.0500                  | 1.5631               | 1495.4400           | 1.4954            | 4.326       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 02/05/2024 |             | Bond Future                 | 12.2775                    | 78.2136              | 12.2655             | 78.2765           | 0.098       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 02/05/2024 | 11.44 Call  | Bond Future                 | 1030.9200                  | 1.0309               | 1027.1300           | 1.0271            | 0.368       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 02/05/2024 | 11.44 Put   | Bond Future                 | 5586.8400                  | 5.5868               | 5520.1800           | 5.5202            | 1.193       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 02/05/2024 | 11.45 Call  | Bond Future                 | 1046.2500                  | 1.0463               | 1042.5100           | 1.0425            | 0.357       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 02/05/2024 | 11.45 Put   | Bond Future                 | 5545.4700                  | 5.5455               | 5478.8600           | 5.4789            | 1.201       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 02/05/2024 | 11.43 Call  | Bond Future                 | 1015.7300                  | 1.0157               | 1011.8900           | 1.0119            | 0.378       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 02/05/2024 | 11.43 Put   | Bond Future                 | 5628.4000                  | 5.6284               | 5561.6900           | 5.5617            | 1.185       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 01/08/2024 |             | Bond Future                 | 12.4030                    | 75.6725              | 12.3904             | 75.7368           | 0.101       | 0.0000     | 0.0000 |
| 2023/11/27 | 2037             | 01/08/2024 | 12.10 Call  | Bond Future                 | 2796.1800                  | 2.7962               | 2804.5700           | 2.8046            | 0.300       | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing | Today's Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|-------------|-----------------------|---------------------|-----------------------------|-----------------|---------------|-----------------------|-------------------|--------------|-------------|
| 2023/11/27 | 2037             | 01/08/2024 | 12.10 Put   | Bond Future           |                     | 4370.4200                   | 4.3704          | 4314.4300     | 4.3144                | 1.281             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 01/08/2024 | 12.11 Call  | Bond Future           |                     | 2820.6800                   | 2.8207          | 2829.1800     | 2.8292                | 0.301             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 01/08/2024 | 12.11 Put   | Bond Future           |                     | 4342.2000                   | 4.3422          | 4286.3200     | 4.2863                | 1.287             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 01/08/2024 | 12.09 Call  | Bond Future           |                     | 2771.8000                   | 2.7718          | 2780.0600     | 2.7801                | 0.298             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 01/08/2024 | 12.09 Put   | Bond Future           |                     | 4398.8100                   | 4.3988          | 4342.6900     | 4.3427                | 1.276             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 01/08/2024 | 13.82 Call  | Bond Future           |                     | 8178.5800                   | 8.1786          | 8210.4800     | 8.2105                | 0.390             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 01/08/2024 | 13.82 Put   | Bond Future           |                     | 1404.5900                   | 1.4046          | 1372.1100     | 1.3721                | 2.312             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 01/08/2024 | 13.17 Call  | Bond Future           |                     | 5945.7800                   | 5.9458          | 5968.9100     | 5.9689                | 0.389             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 01/08/2024 | 13.17 Put   | Bond Future           |                     | 2163.2300                   | 2.1632          | 2121.9800     | 2.1220                | 1.907             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 07/11/2024 |             | Bond Future           |                     | 12.5386                     | 77.4506         | 12.5255       | 77.5168               | 0.105             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 07/11/2024 | 12.58 Call  | Bond Future           |                     | 4324.2200                   | 4.3242          | 4341.5800     | 4.3416                | 0.401             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 07/11/2024 | 12.58 Put   | Bond Future           |                     | 4116.8700                   | 4.1169          | 4068.0300     | 4.0680                | 1.186             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 07/11/2024 | 12.59 Call  | Bond Future           |                     | 4351.6100                   | 4.3516          | 4369.0800     | 4.3691                | 0.401             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 07/11/2024 | 12.59 Put   | Bond Future           |                     | 4094.2500                   | 4.0943          | 4045.5200     | 4.0455                | 1.190             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 07/11/2024 | 12.57 Call  | Bond Future           |                     | 4297.2100                   | 4.2972          | 4314.4400     | 4.3144                | 0.401             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 07/11/2024 | 12.57 Put   | Bond Future           |                     | 4139.9100                   | 4.1399          | 4090.9400     | 4.0909                | 1.183             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 06/02/2025 |             | Bond Future           |                     | 12.6890                     | 74.8091         | 12.6752       | 74.8770               | 0.109             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 06/02/2025 | 12.76 Call  | Bond Future           |                     | 4735.8700                   | 4.7359          | 4757.2900     | 4.7573                | 0.452             | 0.0000       | 0.0000      |
| 2023/11/27 | 2037             | 06/02/2025 | 12.76 Put   | Bond Future           |                     | 4387.5000                   | 4.3875          | 4340.9600     | 4.3410                | 1.061             | 0.0000       | 0.0000      |
| 2023/11/27 | 2038             | 01/02/2024 |             | Bond Future           |                     | 130.6968                    | 130.6968        | 130.0925      | 130.0925              | 0.462             | 0.0000       | 0.0000      |
| 2023/11/27 | 2038             | 02/05/2024 |             | Bond Future           |                     | 133.6160                    | 133.6160        | 132.9981      | 132.9981              | 0.462             | 0.0000       | 0.0000      |
| 2023/11/27 | 2038             | 01/08/2024 |             | Bond Future           |                     | 134.4960                    | 134.4960        | 133.8645      | 133.8645              | 0.470             | 0.0000       | 0.0000      |
| 2023/11/27 | 2038             | 07/11/2024 |             | Bond Future           |                     | 137.6934                    | 137.6934        | 137.0472      | 137.0472              | 0.469             | 0.0000       | 0.0000      |
| 2023/11/27 | 2038             | 06/02/2025 |             | Bond Future           |                     | 138.4783                    | 138.4783        | 137.8187      | 137.8187              | 0.476             | 0.0000       | 0.0000      |
| 2023/11/27 | 2038             | 06/02/2025 | 135.23 Call | Bond Future           |                     | 3248.2600                   | 3.2483          | 2588.7100     | 2.5887                | 20.305            | 0.0000       | 0.0000      |
| 2023/11/27 | 2038             | 06/02/2025 | 135.23 Put  | Bond Future           |                     | 0.0000                      | 0.0000          | 0.0000        | 0.0000                | 0.000             | 0.0000       | 0.0000      |
| 2023/11/27 | 2040             | 01/02/2024 | 12.30 Put   | Bond Future           |                     | 2332.4500                   | 2.3325          | 2238.5600     | 2.2386                | 4.025             | 0.0000       | 0.0000      |
| 2023/11/27 | 2040             | 01/02/2024 | 12.30 Call  | Bond Future           |                     | 1714.4100                   | 1.7144          | 1714.4400     | 1.7144                | 0.002             | 0.0000       | 0.0000      |
| 2023/11/27 | 2040             | 01/02/2024 | 12.90 Put   | Bond Future           |                     | 1038.9400                   | 1.0389          | 971.1800      | 0.9712                | 6.522             | 0.0000       | 0.0000      |
| 2023/11/27 | 2040             | 01/02/2024 | 12.90 Call  | Bond Future           |                     | 3706.3800                   | 3.7064          | 3732.5400     | 3.7325                | 0.706             | 0.0000       | 0.0000      |
| 2023/11/27 | 2040             | 01/02/2024 | 13.90 Call  | Bond Future           |                     | 7902.4700                   | 7.9025          | 7969.6600     | 7.9697                | 0.850             | 0.0000       | 0.0000      |
| 2023/11/27 | 2040             | 01/02/2024 | 13.90 Put   | Bond Future           |                     | 231.0600                    | 0.2311          | 204.3300      | 0.2043                | 11.568            | 0.0000       | 0.0000      |
| 2023/11/27 | 2040             | 01/02/2024 | 12.34 Call  | Bond Future           |                     | 1825.3300                   | 1.8253          | 1826.7400     | 1.8267                | 0.077             | 0.0000       | 0.0000      |
| 2023/11/27 | 2040             | 01/02/2024 | 12.34 Put   | Bond Future           |                     | 2217.2600                   | 2.2173          | 2124.7500     | 2.1248                | 4.172             | 0.0000       | 0.0000      |
| 2023/11/27 | 2040             | 01/02/2024 | 12.35 Call  | Bond Future           |                     | 1853.5600                   | 1.8536          | 1855.3200     | 1.8553                | 0.095             | 0.0000       | 0.0000      |
| 2023/11/27 | 2040             | 01/02/2024 | 12.35 Put   | Bond Future           |                     | 2189.1200                   | 2.1891          | 2096.9600     | 2.0970                | 4.210             | 0.0000       | 0.0000      |
| 2023/11/27 | 2040             | 01/02/2024 | 12.33 Call  | Bond Future           |                     | 1797.2000                   | 1.7972          | 1798.2500     | 1.7983                | 0.058             | 0.0000       | 0.0000      |
| 2023/11/27 | 2040             | 01/02/2024 | 12.33 Put   | Bond Future           |                     | 2245.5600                   | 2.2456          | 2152.6900     | 2.1527                | 4.136             | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/27 | 2040             | 01/02/2024 |            | Bond Future                 | 12.4098                    | 76.6781              | 12.3930             | 76.7720           | 0.135       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 02/05/2024 |            | Bond Future                 | 12.5268                    | 78.3723              | 12.5094             | 78.4682           | 0.139       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 02/05/2024 | 11.61 Call | Bond Future                 | 983.4300                   | 0.9834               | 986.2000            | 0.9862            | 0.282       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 02/05/2024 | 11.61 Put  | Bond Future                 | 6305.0500                  | 6.3051               | 6211.8600           | 6.2119            | 1.478       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 02/05/2024 | 11.62 Call | Bond Future                 | 998.6800                   | 0.9987               | 1001.5700           | 1.0016            | 0.289       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 02/05/2024 | 11.62 Put  | Bond Future                 | 6259.1900                  | 6.2592               | 6166.1200           | 6.1661            | 1.487       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 02/05/2024 | 11.60 Call | Bond Future                 | 968.3400                   | 0.9683               | 970.9800            | 0.9710            | 0.273       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 02/05/2024 | 11.60 Put  | Bond Future                 | 6351.1500                  | 6.3512               | 6257.8300           | 6.2578            | 1.469       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 01/08/2024 |            | Bond Future                 | 12.6543                    | 75.5842              | 12.6362             | 75.6824           | 0.143       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 01/08/2024 | 12.33 Call | Bond Future                 | 2940.1800                  | 2.9402               | 2962.3400           | 2.9623            | 0.754       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 01/08/2024 | 12.33 Put  | Bond Future                 | 4726.7700                  | 4.7268               | 4650.6600           | 4.6507            | 1.610       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 01/08/2024 | 12.34 Call | Bond Future                 | 2965.9500                  | 2.9660               | 2988.3100           | 2.9883            | 0.754       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 01/08/2024 | 12.34 Put  | Bond Future                 | 4696.4800                  | 4.6965               | 4620.5700           | 4.6206            | 1.616       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 01/08/2024 | 12.32 Call | Bond Future                 | 2914.2700                  | 2.9143               | 2936.2200           | 2.9362            | 0.753       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 01/08/2024 | 12.32 Put  | Bond Future                 | 4756.9900                  | 4.7570               | 4680.6700           | 4.6807            | 1.604       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 07/11/2024 |            | Bond Future                 | 12.7916                    | 77.3600              | 12.7726             | 77.4608           | 0.148       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 07/11/2024 | 12.85 Call | Bond Future                 | 4515.5900                  | 4.5156               | 4551.4100           | 4.5514            | 0.793       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 07/11/2024 | 12.85 Put  | Bond Future                 | 4206.3700                  | 4.2064               | 4141.3700           | 4.1414            | 1.545       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 07/11/2024 | 12.86 Call | Bond Future                 | 4544.7200                  | 4.5447               | 4580.7400           | 4.5807            | 0.793       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 07/11/2024 | 12.86 Put  | Bond Future                 | 4182.7500                  | 4.1828               | 4117.9500           | 4.1180            | 1.549       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 07/11/2024 | 12.84 Call | Bond Future                 | 4486.5200                  | 4.4865               | 4522.1600           | 4.5222            | 0.794       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 07/11/2024 | 12.84 Put  | Bond Future                 | 4230.1100                  | 4.2301               | 4164.9300           | 4.1649            | 1.541       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 06/02/2025 |            | Bond Future                 | 12.9423                    | 74.4656              | 12.9225             | 74.5688           | 0.153       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 06/02/2025 | 12.95 Call | Bond Future                 | 4751.1400                  | 4.7511               | 4790.2300           | 4.7902            | 0.823       | 0.0000     | 0.0000 |
| 2023/11/27 | 2040             | 06/02/2025 | 12.95 Put  | Bond Future                 | 4710.9600                  | 4.7110               | 4646.8000           | 4.6468            | 1.362       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/02/2024 | 13.00 Call | Bond Future                 | 3875.8600                  | 3.8759               | 3924.4200           | 3.9244            | 1.253       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/02/2024 | 13.00 Put  | Bond Future                 | 1002.7200                  | 1.0027               | 928.2100            | 0.9282            | 7.431       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/02/2024 | 13.25 Call | Bond Future                 | 4867.6300                  | 4.8676               | 4930.0500           | 4.9301            | 1.282       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/02/2024 | 13.25 Put  | Bond Future                 | 701.4100                   | 0.7014               | 640.7600            | 0.6408            | 8.647       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/02/2024 |            | Bond Future                 | 12.4716                    | 72.9593              | 12.4497             | 73.0823           | 0.175       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/02/2024 | 12.28 Call | Bond Future                 | 1521.2900                  | 1.5213               | 1530.9700           | 1.5310            | 0.636       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/02/2024 | 12.28 Put  | Bond Future                 | 2612.4600                  | 2.6125               | 2499.0700           | 2.4991            | 4.340       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/02/2024 | 12.29 Call | Bond Future                 | 1546.9100                  | 1.5469               | 1557.0300           | 1.5570            | 0.654       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/02/2024 | 12.29 Put  | Bond Future                 | 2580.4500                  | 2.5805               | 2467.5000           | 2.4675            | 4.377       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/02/2024 | 12.27 Call | Bond Future                 | 1495.7700                  | 1.4958               | 1505.0300           | 1.5050            | 0.619       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/02/2024 | 12.27 Put  | Bond Future                 | 2644.6500                  | 2.6447               | 2530.8400           | 2.5308            | 4.303       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 02/05/2024 | 11.66 Call | Bond Future                 | 984.6500                   | 0.9847               | 994.5200            | 0.9945            | 1.002       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 02/05/2024 | 11.66 Put  | Bond Future                 | 6423.7200                  | 6.4237               | 6307.7600           | 6.3078            | 1.805       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/27 | 2044             | 02/05/2024 | 11.67 Call  | Bond Future                 | 999.9200                   | 0.9999               | 1010.0000           | 1.008             | 0.0000      | 0.0000     |        |
| 2023/11/27 | 2044             | 02/05/2024 | 11.67 Put   | Bond Future                 | 6376.5500                  | 6.3766               | 6260.8000           | 1.815             | 0.0000      | 0.0000     |        |
| 2023/11/27 | 2044             | 02/05/2024 | 11.65 Call  | Bond Future                 | 969.5300                   | 0.9695               | 979.2000            | 0.997             | 0.0000      | 0.0000     |        |
| 2023/11/27 | 2044             | 02/05/2024 | 11.65 Put   | Bond Future                 | 6471.1200                  | 6.4711               | 6354.9600           | 1.795             | 0.0000      | 0.0000     |        |
| 2023/11/27 | 2044             | 02/05/2024 |             | Bond Future                 | 12.5842                    | 74.5713              | 12.5615             | 74.6971           | 0.180       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/08/2024 |             | Bond Future                 | 12.7065                    | 71.8249              | 12.6829             | 71.9537           | 0.186       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/08/2024 | 12.29 Call  | Bond Future                 | 2747.4900                  | 2.7475               | 2780.9100           | 2.7809            | 1.216       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/08/2024 | 12.29 Put   | Bond Future                 | 5077.0100                  | 5.0770               | 4981.6700           | 4.9817            | 1.878       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/08/2024 | 12.30 Call  | Bond Future                 | 2772.5600                  | 2.7726               | 2806.2400           | 2.8062            | 1.215       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/08/2024 | 12.30 Put   | Bond Future                 | 5044.6700                  | 5.0447               | 4949.5900           | 4.9496            | 1.885       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/08/2024 | 12.28 Call  | Bond Future                 | 2722.5400                  | 2.7225               | 2755.6900           | 2.7557            | 1.218       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 01/08/2024 | 12.28 Put   | Bond Future                 | 5109.5300                  | 5.1095               | 5013.9200           | 5.0139            | 1.871       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 07/11/2024 |             | Bond Future                 | 12.8377                    | 73.5124              | 12.8131             | 73.6444           | 0.192       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 07/11/2024 | 12.91 Call  | Bond Future                 | 4618.1300                  | 4.6181               | 4671.2500           | 4.6713            | 1.150       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 07/11/2024 | 12.91 Put   | Bond Future                 | 4232.8100                  | 4.2328               | 4153.9100           | 4.1539            | 1.864       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 07/11/2024 | 12.92 Call  | Bond Future                 | 4647.5200                  | 4.6475               | 4700.8800           | 4.7009            | 1.148       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 07/11/2024 | 12.92 Put   | Bond Future                 | 4209.2000                  | 4.2092               | 4130.5400           | 4.1305            | 1.869       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 07/11/2024 | 12.90 Call  | Bond Future                 | 4589.1000                  | 4.5891               | 4641.9600           | 4.6420            | 1.152       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 07/11/2024 | 12.90 Put   | Bond Future                 | 4256.8500                  | 4.2569               | 4177.6900           | 4.1777            | 1.860       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 06/02/2025 |             | Bond Future                 | 12.9811                    | 70.6627              | 12.9554             | 70.7978           | 0.198       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 06/02/2025 | 13.02 Call  | Bond Future                 | 4910.6500                  | 4.9107               | 4967.6400           | 4.9676            | 1.161       | 0.0000     | 0.0000 |
| 2023/11/27 | 2044             | 06/02/2025 | 13.02 Put   | Bond Future                 | 4707.0900                  | 4.7071               | 4628.9500           | 4.6290            | 1.660       | 0.0000     | 0.0000 |
| 2023/11/27 | 2046             | 01/02/2024 |             | Bond Future                 | 114.7854                   | 114.7854             | 113.9048            | 113.9048          | 0.767       | 0.0000     | 0.0000 |
| 2023/11/27 | 2046             | 02/05/2024 |             | Bond Future                 | 115.1885                   | 115.1885             | 114.2883            | 114.2883          | 0.782       | 0.0000     | 0.0000 |
| 2023/11/27 | 2046             | 01/08/2024 |             | Bond Future                 | 117.7412                   | 117.7412             | 116.8213            | 116.8213          | 0.781       | 0.0000     | 0.0000 |
| 2023/11/27 | 2046             | 07/11/2024 |             | Bond Future                 | 118.3234                   | 118.3234             | 117.3814            | 117.3814          | 0.796       | 0.0000     | 0.0000 |
| 2023/11/27 | 2046             | 06/02/2025 |             | Bond Future                 | 120.8281                   | 120.8281             | 119.8671            | 119.8671          | 0.795       | 0.0000     | 0.0000 |
| 2023/11/27 | 2046             | 06/02/2025 | 114.01 Call | Bond Future                 | 6818.1400                  | 6.8181               | 5857.0500           | 5.8571            | 14.096      | 0.0000     | 0.0000 |
| 2023/11/27 | 2046             | 06/02/2025 | 114.01 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | 2050             | 01/02/2024 |             | Bond Future                 | 115.9193                   | 115.9193             | 113.5365            | 113.5365          | 2.056       | 0.0000     | 0.0000 |
| 2023/11/27 | 2050             | 02/05/2024 |             | Bond Future                 | 118.5083                   | 118.5083             | 116.0724            | 116.0724          | 2.056       | 0.0000     | 0.0000 |
| 2023/11/27 | 2050             | 01/08/2024 |             | Bond Future                 | 118.8166                   | 118.8166             | 116.3266            | 116.3266          | 2.096       | 0.0000     | 0.0000 |
| 2023/11/27 | 2050             | 07/11/2024 |             | Bond Future                 | 121.6412                   | 121.6412             | 119.0923            | 119.0923          | 2.095       | 0.0000     | 0.0000 |
| 2023/11/27 | 2050             | 06/02/2025 |             | Bond Future                 | 121.8413                   | 121.8413             | 119.2386            | 119.2386          | 2.136       | 0.0000     | 0.0000 |
| 2023/11/27 | 2050             | 06/02/2025 | 115.60 Call | Bond Future                 | 6241.3200                  | 6.2413               | 3638.5700           | 3.6386            | 41.702      | 0.0000     | 0.0000 |
| 2023/11/27 | 2050             | 06/02/2025 | 115.60 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | 8607             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2023/11/27 | 8608             | 21/12/2026 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/27 | 8657             | 21/12/2026 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/27 | AL37             | 01/02/2024 |         | Index Future                | 932.9190                   | 932.9190             | 935.1220            | 0.236             | 0.0000      | 0.0000     |
| 2023/11/27 | AL37             | 02/05/2024 |         | Index Future                | 953.5300                   | 953.5300             | 955.7810            | 0.236             | 0.0000      | 0.0000     |
| 2023/11/27 | AL37             | 01/08/2024 |         | Index Future                | 974.4470                   | 974.4470             | 976.7530            | 0.237             | 0.0000      | 0.0000     |
| 2023/11/27 | AL37             | 07/11/2024 |         | Index Future                | 997.3960                   | 997.3960             | 999.7650            | 0.238             | 0.0000      | 0.0000     |
| 2023/11/27 | AL37             | 06/02/2025 |         | Index Future                | 1018.3380                  | 1018.3380            | 1020.7700           | 0.239             | 0.0000      | 0.0000     |
| 2023/11/27 | AL7T             | 01/02/2024 |         | Index Future                | 1065.3610                  | 1065.3610            | 1067.7160           | 0.221             | 0.0000      | 0.0000     |
| 2023/11/27 | AL7T             | 02/05/2024 |         | Index Future                | 1088.8990                  | 1088.8990            | 1091.3040           | 0.221             | 0.0000      | 0.0000     |
| 2023/11/27 | AL7T             | 01/08/2024 |         | Index Future                | 1112.7850                  | 1112.7850            | 1115.2510           | 0.222             | 0.0000      | 0.0000     |
| 2023/11/27 | AL7T             | 07/11/2024 |         | Index Future                | 1138.9920                  | 1138.9920            | 1141.5260           | 0.222             | 0.0000      | 0.0000     |
| 2023/11/27 | AL7T             | 06/02/2025 |         | Index Future                | 1162.9070                  | 1162.9070            | 1165.5090           | 0.224             | 0.0000      | 0.0000     |
| 2023/11/27 | ALBI             | 01/02/2024 |         | Index Future                | 930.2880                   | 930.2880             | 932.1300            | 0.198             | 0.0000      | 0.0000     |
| 2023/11/27 | ALBI             | 02/05/2024 |         | Index Future                | 950.8420                   | 950.8420             | 952.7220            | 0.198             | 0.0000      | 0.0000     |
| 2023/11/27 | ALBI             | 01/08/2024 |         | Index Future                | 971.7000                   | 971.7000             | 973.6280            | 0.198             | 0.0000      | 0.0000     |
| 2023/11/27 | ALBI             | 07/11/2024 |         | Index Future                | 994.5840                   | 994.5840             | 996.5660            | 0.199             | 0.0000      | 0.0000     |
| 2023/11/27 | ALBI             | 06/02/2025 |         | Index Future                | 1015.4670                  | 1015.4670            | 1017.5040           | 0.201             | 0.0000      | 0.0000     |
| 2023/11/27 | C002             | 31/03/2032 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/27 | C007             | 31/01/2037 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/27 | C025             | 31/01/2025 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/27 | C030             | 31/01/2030 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/27 | C035             | 28/02/2035 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/27 | C038             | 31/01/2038 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/27 | C040             | 06/10/2015 |         | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/27 | C040             | 31/01/2040 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/27 | C044             | 31/01/2044 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/27 | C048             | 28/02/2048 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/27 | C050             | 31/12/2050 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/27 | C186             | 21/12/2026 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/27 | C197             | 07/12/2023 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | C202             | 07/12/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | C209             | 31/03/2036 |            | Price Contribution          | 6.2500                     | 93.7500              | 6.2500              | 93.7500           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | C210             | 31/03/2028 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | C213             | 28/02/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | C214             | 28/02/2041 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | C253             | 31/03/2053 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | C219             | 31/03/2029 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | C303             | 14/08/2015 |            | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | C303             | 28/02/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | C333             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | C431             | 31/01/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | C442             | 25/04/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | C446             | 31/03/2046 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/27 | ES33             | 01/02/2024 |            | Bond Future                 | 12.6588                    | 74.7318              | 12.6520             | 74.7617           | 0.054       | 0.0000     | 0.0000 |
| 2023/11/27 | ES33             | 02/05/2024 |            | Bond Future                 | 12.8042                    | 72.6021              | 12.7970             | 72.6327           | 0.056       | 0.0000     | 0.0000 |
| 2023/11/27 | ES33             | 01/08/2024 |            | Bond Future                 | 12.9593                    | 74.2105              | 12.9518             | 74.2419           | 0.058       | 0.0000     | 0.0000 |
| 2023/11/27 | ES33             | 07/11/2024 |            | Bond Future                 | 13.1445                    | 72.1700              | 13.1366             | 72.2024           | 0.060       | 0.0000     | 0.0000 |
| 2023/11/27 | ES33             | 06/02/2025 |            | Bond Future                 | 13.3496                    | 73.6934              | 13.3412             | 73.7269           | 0.063       | 0.0000     | 0.0000 |
| 2023/11/27 | ES33             | 06/02/2025 | 13.34 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | ES33             | 06/02/2025 | 13.34 Put  | Bond Future                 | 38.2300                    | 0.0382               | 4.7400              | 0.0047            | 87.601      | 0.0000     | 0.0000 |
| 2023/11/27 | ES42             | 01/02/2024 |            | Bond Future                 | 13.1437                    | 70.5277              | 13.1268             | 70.6133           | 0.129       | 0.0000     | 0.0000 |
| 2023/11/27 | ES42             | 02/05/2024 |            | Bond Future                 | 13.2817                    | 67.8404              | 13.2640             | 67.9279           | 0.133       | 0.0000     | 0.0000 |
| 2023/11/27 | ES42             | 01/08/2024 |            | Bond Future                 | 13.4250                    | 69.3426              | 13.4065             | 69.4322           | 0.137       | 0.0000     | 0.0000 |
| 2023/11/27 | ES42             | 07/11/2024 |            | Bond Future                 | 13.5919                    | 66.7210              | 13.5726             | 66.8129           | 0.142       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/27 | ES42             | 06/02/2025 |             | Bond Future                 | 13.7672                    | 68.1263              | 13.7470             | 68.2204           | 0.147       | 0.0000     | 0.0000 |
| 2023/11/27 | ES42             | 06/02/2025 | 13.71 Call  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | ES42             | 06/02/2025 | 13.71 Put   | Bond Future                 | 267.2300                   | 0.2672               | 173.0600            | 0.1731            | 35.239      | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 01/02/2024 |             | GOVI                        | 916.9050                   | 916.9050             | 918.7550            | 918.7550          | 0.202       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 01/02/2024 | 879.99 Call | GOVI                        | 369150.0000                | 36.9150              | 387650.0000         | 38.7650           | 5.012       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 01/02/2024 | 879.99 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 01/02/2024 | 880.00 Call | GOVI                        | 369050.0000                | 36.9050              | 387550.0000         | 38.7550           | 5.013       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 01/02/2024 | 880.00 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 01/02/2024 | 879.98 Call | GOVI                        | 369250.0000                | 36.9250              | 387750.0000         | 38.7750           | 5.010       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 01/02/2024 | 879.98 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 02/05/2024 |             | GOVI                        | 937.1630                   | 937.1630             | 939.0520            | 939.0520          | 0.202       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 02/05/2024 | 950.98 Call | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 02/05/2024 | 950.98 Put  | GOVI                        | 138170.0000                | 13.8170              | 119280.0000         | 11.9280           | 13.672      | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 02/05/2024 | 950.99 Call | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 02/05/2024 | 950.99 Put  | GOVI                        | 138270.0000                | 13.8270              | 119380.0000         | 11.9380           | 13.662      | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 02/05/2024 | 950.97 Call | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 02/05/2024 | 950.97 Put  | GOVI                        | 138070.0000                | 13.8070              | 119180.0000         | 11.9180           | 13.681      | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 01/08/2024 |             | GOVI                        | 957.7210                   | 957.7210             | 959.6580            | 959.6580          | 0.202       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 01/08/2024 | 943.38 Call | GOVI                        | 143410.0000                | 14.3410              | 162780.0000         | 16.2780           | 13.507      | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 01/08/2024 | 943.38 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 01/08/2024 | 943.39 Call | GOVI                        | 143310.0000                | 14.3310              | 162680.0000         | 16.2680           | 13.516      | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 01/08/2024 | 943.39 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 01/08/2024 | 943.37 Call | GOVI                        | 143510.0000                | 14.3510              | 162880.0000         | 16.2880           | 13.497      | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 01/08/2024 | 943.37 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 07/11/2024 |             | GOVI                        | 980.2760                   | 980.2760             | 982.2670            | 982.2670          | 0.203       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 07/11/2024 | 948.79 Call | GOVI                        | 314860.0000                | 31.4860              | 334770.0000         | 33.4770           | 6.323       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 07/11/2024 | 948.79 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 07/11/2024 | 948.80 Call | GOVI                        | 314760.0000                | 31.4760              | 334670.0000         | 33.4670           | 6.325       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 07/11/2024 | 948.80 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 07/11/2024 | 948.78 Call | GOVI                        | 314960.0000                | 31.4960              | 334870.0000         | 33.4870           | 6.321       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 07/11/2024 | 948.78 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 06/02/2025 |             | GOVI                        | 1000.8580                  | 1000.8580            | 1002.9040           | 1002.9040         | 0.204       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 06/02/2025 | 972.00 Call | GOVI                        | 288580.0000                | 28.8580              | 309040.0000         | 30.9040           | 7.090       | 0.0000     | 0.0000 |
| 2023/11/27 | GOVI             | 06/02/2025 | 972.00 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | GVIX             | 01/01/2029 |             | LIVE INDEX                  | 110.0000                   | 110.0000             | 110.0000            | 110.0000          | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | IGOV             | 01/02/2024 |             | Index Future                | 345.1130                   | 345.1130             | 342.5640            | 342.5640          | 0.739       | 0.0000     | 0.0000 |
| 2023/11/27 | IGOV             | 02/05/2024 |             | Index Future                | 352.8210                   | 352.8210             | 350.2150            | 350.2150          | 0.739       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2023/11/27 | IGOV             | 01/08/2024 |            | Index Future                | 360.6420                   | 360.6420              | 357.9810             | 357.9810          | 0.738        | 0.0000      | 0.0000 |
| 2023/11/27 | IGOV             | 07/11/2024 |            | Index Future                | 369.2210                   | 369.2210              | 366.5000             | 366.5000          | 0.737        | 0.0000      | 0.0000 |
| 2023/11/27 | IGOV             | 06/02/2025 |            | Index Future                | 377.0520                   | 377.0520              | 374.2770             | 374.2770          | 0.736        | 0.0000      | 0.0000 |
| 2023/11/27 | IS10             | 17/12/2025 |            | Interest Rate Swap          | 80.2800                    | 80.2800               | 80.2800              | 80.2800           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/27 | IS10             | 16/03/2026 |            | Interest Rate Swap          | 76.8200                    | 76.8200               | 76.8200              | 76.8200           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/27 | IS10             | 15/06/2026 |            | Interest Rate Swap          | 75.2400                    | 75.2400               | 75.2400              | 75.2400           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/27 | IS10             | 21/09/2026 |            | Interest Rate Swap          | 77.2700                    | 77.2700               | 77.2700              | 77.2700           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/27 | IS10             | 21/12/2026 |            | Interest Rate Swap          | 81.3000                    | 81.3000               | 81.3000              | 81.3000           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/27 | IS10             | 15/03/2027 |            | Interest Rate Swap          | 79.8000                    | 79.8000               | 79.8000              | 79.8000           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/27 | IS10             | 21/06/2027 |            | Interest Rate Swap          | 81.8600                    | 81.8600               | 81.8600              | 81.8600           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/27 | IS10             | 20/09/2027 |            | Interest Rate Swap          | 87.6100                    | 87.6100               | 87.6100              | 87.6100           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/27 | IS10             | 20/12/2027 |            | Interest Rate Swap          | 87.9400                    | 87.9400               | 87.9400              | 87.9400           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/27 | IS10             | 22/03/2028 |            | Interest Rate Swap          | 80.8900                    | 80.8900               | 80.8900              | 80.8900           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/27 | IS10             | 20/06/2028 |            | Interest Rate Swap          | 88.6800                    | 88.6800               | 88.6800              | 88.6800           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/27 | IS10             | 19/09/2028 |            | Interest Rate Swap          | 92.0200                    | 92.0200               | 92.0200              | 92.0200           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/27 | J186             | 21/12/2026 |            | Interest Rate Swap          | 8.6830                     | 8.6830                | 8.6830               | 8.6830            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/27 | JBAF             | 15/11/2023 |            | Jibar Tradeable Future      | 8.3580                     | 8.3580                | 8.3580               | 91.6420           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/27 | JBAF             | 20/12/2023 |            | Jibar Tradeable Future      | 8.3600                     | 91.6400               | 8.3530               | 91.6470           | 0.084        | 0.0000      | 0.0000 |
| 2023/11/27 | JBAF             | 17/01/2024 |            | Jibar Tradeable Future      | 8.3500                     | 91.6500               | 8.3430               | 91.6570           | 0.084        | 0.0000      | 0.0000 |
| 2023/11/27 | JBAF             | 21/02/2024 |            | Jibar Tradeable Future      | 8.3400                     | 91.6600               | 8.3330               | 91.6670           | 0.084        | 0.0000      | 0.0000 |
| 2023/11/27 | JBAF             | 20/03/2024 |            | Jibar Tradeable Future      | 8.3300                     | 91.6700               | 8.3230               | 91.6770           | 0.084        | 0.0000      | 0.0000 |
| 2023/11/27 | JBAF             | 17/04/2024 |            | Jibar Tradeable Future      | 8.2700                     | 91.7300               | 8.2630               | 91.7370           | 0.085        | 0.0000      | 0.0000 |
| 2023/11/27 | JBAF             | 15/05/2024 |            | Jibar Tradeable Future      | 8.2300                     | 91.7700               | 8.2230               | 91.7770           | 0.085        | 0.0000      | 0.0000 |
| 2023/11/27 | JBAF             | 19/06/2024 |            | Jibar Tradeable Future      | 8.1500                     | 91.8500               | 8.1430               | 91.8570           | 0.086        | 0.0000      | 0.0000 |
| 2023/11/27 | JBAF             | 18/09/2024 |            | Jibar Tradeable Future      | 7.9900                     | 92.0100               | 7.9830               | 92.0170           | 0.088        | 0.0000      | 0.0000 |
| 2023/11/27 | JBAF             | 18/12/2024 |            | Jibar Tradeable Future      | 7.7300                     | 92.2700               | 7.7230               | 92.2770           | 0.091        | 0.0000      | 0.0000 |
| 2023/11/27 | JBAF             | 19/03/2025 |            | Jibar Tradeable Future      | 7.6000                     | 92.4000               | 7.5920               | 92.4080           | 0.105        | 0.0000      | 0.0000 |
| 2023/11/27 | JBAF             | 18/06/2025 |            | Jibar Tradeable Future      | 7.5100                     | 92.4900               | 7.5030               | 92.4970           | 0.093        | 0.0000      | 0.0000 |
| 2023/11/27 | JBAF             | 17/09/2025 |            | Jibar Tradeable Future      | 7.5000                     | 92.5000               | 7.4930               | 92.5070           | 0.093        | 0.0000      | 0.0000 |
| 2023/11/27 | R035             | 01/02/2024 | 10.62 Put  | Bond Future                 | 7009.1500                  | 7.0092                | 6889.1400            | 6.8891            | 1.712        | 0.0000      | 0.0000 |
| 2023/11/27 | R035             | 01/02/2024 | 10.62 Call | Bond Future                 | 100.0200                   | 0.1000                | 96.2000              | 0.0962            | 3.819        | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/27 | R035             | 01/02/2024 | 11.12 Put  | Bond Future                 | 4447.6900                  | 4.4477               | 4327.8800           | 4.3279            | 2.694       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/02/2024 | 11.12 Call | Bond Future                 | 428.8600                   | 0.4289               | 425.2400            | 0.4252            | 0.844       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/02/2024 | 13.46 Call | Bond Future                 | 8050.4700                  | 8.0505               | 8145.1400           | 8.1451            | 1.176       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/02/2024 | 13.46 Put  | Bond Future                 | 156.5100                   | 0.1565               | 134.9900            | 0.1350            | 13.750      | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/02/2024 |            | Bond Future                 | 11.8555                    | 85.7767              | 11.8335             | 85.8929           | 0.185       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/02/2024 | 12.19 Call | Bond Future                 | 2907.6200                  | 2.9076               | 2944.9600           | 2.9450            | 1.284       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/02/2024 | 12.19 Put  | Bond Future                 | 1166.8100                  | 1.1668               | 1087.9600           | 1.0880            | 6.758       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/02/2024 | 12.20 Call | Bond Future                 | 2942.1100                  | 2.9421               | 2980.0200           | 2.9800            | 1.289       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/02/2024 | 12.20 Put  | Bond Future                 | 1150.0700                  | 1.1501               | 1071.7900           | 1.0718            | 6.807       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/02/2024 | 12.18 Call | Bond Future                 | 2873.2700                  | 2.8733               | 2910.0400           | 2.9100            | 1.280       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/02/2024 | 12.18 Put  | Bond Future                 | 1183.7500                  | 1.1838               | 1104.3300           | 1.1043            | 6.709       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 02/05/2024 |            | Bond Future                 | 11.9631                    | 83.1601              | 11.9402             | 83.2788           | 0.191       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 02/05/2024 | 11.20 Call | Bond Future                 | 1145.4000                  | 1.1454               | 1158.3100           | 1.1583            | 1.127       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 02/05/2024 | 11.20 Put  | Bond Future                 | 5242.1100                  | 5.2421               | 5136.3000           | 5.1363            | 2.018       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 02/05/2024 | 11.21 Call | Bond Future                 | 1161.6300                  | 1.1616               | 1174.7800           | 1.1748            | 1.132       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 02/05/2024 | 11.21 Put  | Bond Future                 | 5202.8300                  | 5.2028               | 5097.2600           | 5.0973            | 2.029       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 02/05/2024 | 11.19 Call | Bond Future                 | 1129.3100                  | 1.1293               | 1142.0000           | 1.1420            | 1.124       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 02/05/2024 | 11.19 Put  | Bond Future                 | 5281.5900                  | 5.2816               | 5175.5600           | 5.1756            | 2.008       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/08/2024 |            | Bond Future                 | 12.0779                    | 84.9833              | 12.0541             | 85.1049           | 0.198       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/08/2024 | 11.80 Call | Bond Future                 | 2770.1800                  | 2.7702               | 2805.3200           | 2.8053            | 1.269       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/08/2024 | 11.80 Put  | Bond Future                 | 4201.7400                  | 4.2017               | 4115.3400           | 4.1153            | 2.056       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/08/2024 | 11.81 Call | Bond Future                 | 2794.6300                  | 2.7946               | 2830.0400           | 2.8300            | 1.267       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/08/2024 | 11.81 Put  | Bond Future                 | 4174.0700                  | 4.1741               | 4087.9400           | 4.0879            | 2.063       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/08/2024 | 11.79 Call | Bond Future                 | 2745.5500                  | 2.7456               | 2780.4300           | 2.7804            | 1.270       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 01/08/2024 | 11.79 Put  | Bond Future                 | 4229.2700                  | 4.2293               | 4142.6100           | 4.1426            | 2.049       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 07/11/2024 |            | Bond Future                 | 12.2177                    | 82.4656              | 12.1927             | 82.5903           | 0.205       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 07/11/2024 | 12.18 Call | Bond Future                 | 3731.7300                  | 3.7317               | 3779.8200           | 3.7798            | 1.289       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 07/11/2024 | 12.18 Put  | Bond Future                 | 3919.6500                  | 3.9197               | 3843.1100           | 3.8431            | 1.953       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 07/11/2024 | 12.19 Call | Bond Future                 | 3758.4100                  | 3.7584               | 3806.7500           | 3.8068            | 1.286       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 07/11/2024 | 12.19 Put  | Bond Future                 | 3896.4100                  | 3.8964               | 3820.1200           | 3.8201            | 1.958       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 07/11/2024 | 12.17 Call | Bond Future                 | 3705.1400                  | 3.7051               | 3752.9700           | 3.7530            | 1.291       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 07/11/2024 | 12.17 Put  | Bond Future                 | 3943.0200                  | 3.9430               | 3866.2200           | 3.8662            | 1.948       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 06/02/2025 |            | Bond Future                 | 12.3753                    | 84.1896              | 12.3491             | 84.3172           | 0.212       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 06/02/2025 | 12.41 Call | Bond Future                 | 4185.0400                  | 4.1850               | 4239.1200           | 4.2391            | 1.292       | 0.0000     | 0.0000 |
| 2023/11/27 | R035             | 06/02/2025 | 12.41 Put  | Bond Future                 | 4016.6000                  | 4.0166               | 3943.0500           | 3.9431            | 1.831       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 01/02/2024 | 12.93 Call | Bond Future                 | 5084.6300                  | 5.0846               | 5173.1300           | 5.1731            | 1.741       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 01/02/2024 | 12.93 Put  | Bond Future                 | 1380.3500                  | 1.3804               | 1269.4600           | 1.2695            | 8.033       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 01/02/2024 | 12.94 Call | Bond Future                 | 5134.3200                  | 5.1343               | 5223.6800           | 5.2237            | 1.740       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/27 | R053             | 01/02/2024 | 12.94 Put  | Bond Future                 | 1361.6100                  | 1.3616               | 1251.5800           | 1.2516            | 8.081       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 01/02/2024 | 12.92 Call | Bond Future                 | 5034.9400                  | 5.0349               | 5122.5900           | 5.1226            | 1.741       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 01/02/2024 | 12.92 Put  | Bond Future                 | 1399.1800                  | 1.3992               | 1287.4400           | 1.2874            | 7.986       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 01/02/2024 |            | Bond Future                 | 12.4089                    | 97.9326              | 12.3819             | 98.1320           | 0.217       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 02/05/2024 |            | Bond Future                 | 12.5173                    | 94.2316              | 12.4893             | 94.4353           | 0.224       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 02/05/2024 | 13.03 Call | Bond Future                 | 6300.3000                  | 6.3003               | 6396.2400           | 6.3962            | 1.523       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 02/05/2024 | 13.03 Put  | Bond Future                 | 2712.4800                  | 2.7125               | 2604.7300           | 2.6047            | 3.972       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 02/05/2024 | 13.04 Call | Bond Future                 | 6345.8200                  | 6.3458               | 6442.2700           | 6.4423            | 1.520       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 02/05/2024 | 13.04 Put  | Bond Future                 | 2690.5800                  | 2.6906               | 2583.3400           | 2.5833            | 3.986       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 02/05/2024 | 13.02 Call | Bond Future                 | 6255.0900                  | 6.2551               | 6350.5100           | 6.3505            | 1.525       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 02/05/2024 | 13.02 Put  | Bond Future                 | 2734.7900                  | 2.7348               | 2626.5200           | 2.6265            | 3.959       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 01/08/2024 | 13.14 Call | Bond Future                 | 7262.7700                  | 7.2628               | 7363.9900           | 7.3640            | 1.394       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 01/08/2024 | 13.14 Put  | Bond Future                 | 3763.5100                  | 3.7635               | 3656.3100           | 3.6563            | 2.848       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 01/08/2024 | 13.15 Call | Bond Future                 | 7305.8600                  | 7.3059               | 7407.4800           | 7.4075            | 1.391       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 01/08/2024 | 13.15 Put  | Bond Future                 | 3740.2400                  | 3.7402               | 3633.4400           | 3.6334            | 2.855       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 01/08/2024 | 13.13 Call | Bond Future                 | 7219.7400                  | 7.2197               | 7320.5600           | 7.3206            | 1.396       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 01/08/2024 | 13.13 Put  | Bond Future                 | 3786.9400                  | 3.7869               | 3679.3400           | 3.6793            | 2.841       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 01/08/2024 |            | Bond Future                 | 12.6317                    | 96.2969              | 12.6025             | 96.5054           | 0.231       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 07/11/2024 | 12.80 Call | Bond Future                 | 6133.2500                  | 6.1333               | 6223.2100           | 6.2232            | 1.467       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 07/11/2024 | 12.80 Put  | Bond Future                 | 5877.7000                  | 5.8777               | 5754.0200           | 5.7540            | 2.104       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 07/11/2024 | 12.81 Call | Bond Future                 | 6171.3400                  | 6.1713               | 6261.6900           | 6.2617            | 1.464       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 07/11/2024 | 12.81 Put  | Bond Future                 | 5846.2300                  | 5.8462               | 5722.9400           | 5.7229            | 2.109       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 07/11/2024 | 12.79 Call | Bond Future                 | 6095.2400                  | 6.0952               | 6184.8100           | 6.1848            | 1.470       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 07/11/2024 | 12.79 Put  | Bond Future                 | 5909.3400                  | 5.9093               | 5785.2700           | 5.7853            | 2.100       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 07/11/2024 |            | Bond Future                 | 12.7634                    | 92.6881              | 12.7329             | 92.9018           | 0.239       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 06/02/2025 |            | Bond Future                 | 12.9046                    | 94.6226              | 12.8727             | 94.8413           | 0.247       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 06/02/2025 | 12.94 Call | Bond Future                 | 6533.4000                  | 6.5334               | 6630.1800           | 6.6302            | 1.481       | 0.0000     | 0.0000 |
| 2023/11/27 | R053             | 06/02/2025 | 12.94 Put  | Bond Future                 | 6291.0900                  | 6.2911               | 6169.2100           | 6.1692            | 1.937       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 01/02/2024 |            | Bond Future                 | 8.9787                     | 105.1034             | 8.8871              | 105.3368          | 1.021       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 01/02/2024 | 9.51 Call  | Bond Future                 | 1583.2700                  | 1.5833               | 1757.1000           | 1.7571            | 10.979      | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 01/02/2024 | 9.51 Put   | Bond Future                 | 242.7600                   | 0.2428               | 183.1600            | 0.1832            | 24.551      | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 01/02/2024 | 9.52 Call  | Bond Future                 | 1603.6100                  | 1.6036               | 1778.3600           | 1.7784            | 10.897      | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 01/02/2024 | 9.52 Put   | Bond Future                 | 238.0800                   | 0.2381               | 179.4000            | 0.1794            | 24.647      | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 01/02/2024 | 9.50 Call  | Bond Future                 | 1563.1400                  | 1.5631               | 1736.0300           | 1.7360            | 11.060      | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 01/02/2024 | 9.50 Put   | Bond Future                 | 247.6600                   | 0.2477               | 187.1200            | 0.1871            | 24.445      | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 02/05/2024 |            | Bond Future                 | 8.9780                     | 107.4256             | 8.8764              | 107.6641          | 1.132       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 02/05/2024 | 8.00 Call  | Bond Future                 | 169.1300                   | 0.1691               | 202.6700            | 0.2027            | 19.831      | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 02/05/2024 | 8.00 Put   | Bond Future                 | 2494.7400                  | 2.4947               | 2289.7300           | 2.2897            | 8.218       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/27 | R186             | 02/05/2024 | 8.01 Call   | Bond Future                 | 173.1700                   | 0.1732               | 207.3400            | 0.2073            | 19.732      | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 02/05/2024 | 8.01 Put    | Bond Future                 | 2474.6600                  | 2.4747               | 2270.2800           | 2.2703            | 8.259       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 02/05/2024 | 7.99 Call   | Bond Future                 | 166.1500                   | 0.1662               | 199.1600            | 0.1992            | 19.868      | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 02/05/2024 | 7.99 Put    | Bond Future                 | 2515.8800                  | 2.5159               | 2310.3400           | 2.3103            | 8.170       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 02/05/2024 | 10.40 Call  | Bond Future                 | 3481.3000                  | 3.4813               | 3683.5200           | 3.6835            | 5.809       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 02/05/2024 | 10.40 Put   | Bond Future                 | 214.5000                   | 0.2145               | 178.1700            | 0.1782            | 16.937      | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 02/05/2024 | 9.73 Put    | Bond Future                 | 445.4000                   | 0.4454               | 378.4900            | 0.3785            | 15.022      | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 02/05/2024 | 9.73 Call   | Bond Future                 | 2189.6000                  | 2.1896               | 2361.2400           | 2.3612            | 7.839       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 01/08/2024 | 8.69 Call   | Bond Future                 | 826.8800                   | 0.8269               | 925.8100            | 0.9258            | 11.964      | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 01/08/2024 | 8.69 Put    | Bond Future                 | 1462.2600                  | 1.4623               | 1317.1300           | 1.3171            | 9.925       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 01/08/2024 | 8.70 Call   | Bond Future                 | 837.3400                   | 0.8373               | 937.0200            | 0.9370            | 11.904      | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 01/08/2024 | 8.70 Put    | Bond Future                 | 1451.1400                  | 1.4511               | 1306.7600           | 1.3068            | 9.949       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 01/08/2024 | 8.68 Call   | Bond Future                 | 816.4900                   | 0.8165               | 914.6600            | 0.9147            | 12.023      | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 01/08/2024 | 8.68 Put    | Bond Future                 | 1473.4500                  | 1.4735               | 1327.5600           | 1.3276            | 9.901       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 01/08/2024 |             | Bond Future                 | 8.9856                     | 104.4725             | 8.8718              | 104.7166          | 1.267       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 07/11/2024 |             | Bond Future                 | 9.0018                     | 106.9293             | 8.8716              | 107.1794          | 1.447       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 07/11/2024 | 9.14 Call   | Bond Future                 | 1441.2700                  | 1.4413               | 1574.1300           | 1.5741            | 9.218       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 07/11/2024 | 9.14 Put    | Bond Future                 | 1176.8400                  | 1.1768               | 1059.5800           | 1.0596            | 9.964       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 07/11/2024 | 9.15 Call   | Bond Future                 | 1453.0000                  | 1.4530               | 1586.4200           | 1.5864            | 9.182       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 07/11/2024 | 9.15 Put    | Bond Future                 | 1169.4700                  | 1.1695               | 1052.7700           | 1.0528            | 9.979       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 07/11/2024 | 9.13 Call   | Bond Future                 | 1429.1600                  | 1.4292               | 1561.4600           | 1.5615            | 9.257       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 07/11/2024 | 9.13 Put    | Bond Future                 | 1183.8400                  | 1.1838               | 1066.0200           | 1.0660            | 9.952       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 06/02/2025 |             | Bond Future                 | 9.0817                     | 103.8510             | 8.9317              | 104.1069          | 1.652       | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 06/02/2025 | 9.03 Call   | Bond Future                 | 1236.0800                  | 1.2361               | 1362.5000           | 1.3625            | 10.227      | 0.0000     | 0.0000 |
| 2023/11/27 | R186             | 06/02/2025 | 9.03 Put    | Bond Future                 | 1324.1400                  | 1.3241               | 1194.6700           | 1.1947            | 9.778       | 0.0000     | 0.0000 |
| 2023/11/27 | R202             | 01/02/2024 |             | Bond Future                 | 260.0861                   | 260.0861             | 257.8334            | 257.8334          | 0.866       | 0.0000     | 0.0000 |
| 2023/11/27 | R202             | 02/05/2024 |             | Bond Future                 | 265.8950                   | 265.8950             | 263.5918            | 263.5918          | 0.866       | 0.0000     | 0.0000 |
| 2023/11/27 | R202             | 01/08/2024 |             | Bond Future                 | 266.6642                   | 266.6642             | 264.3102            | 264.3102          | 0.883       | 0.0000     | 0.0000 |
| 2023/11/27 | R202             | 07/11/2024 |             | Bond Future                 | 273.0047                   | 273.0047             | 270.5954            | 270.5954          | 0.883       | 0.0000     | 0.0000 |
| 2023/11/27 | R202             | 06/02/2025 |             | Bond Future                 | 273.5315                   | 273.5315             | 271.0717            | 271.0717          | 0.899       | 0.0000     | 0.0000 |
| 2023/11/27 | R202             | 06/02/2025 | 266.79 Call | Bond Future                 | 6741.4800                  | 6.7415               | 4281.6700           | 4.2817            | 36.488      | 0.0000     | 0.0000 |
| 2023/11/27 | R202             | 06/02/2025 | 266.79 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 01/02/2024 |             | Bond Future                 | 11.9230                    | 66.2572              | 11.9167             | 66.2865           | 0.053       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 01/02/2024 | 12.13 Call  | Bond Future                 | 2193.5400                  | 2.1935               | 2175.4700           | 2.1755            | 0.824       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 01/02/2024 | 12.13 Put   | Bond Future                 | 1239.2800                  | 1.2393               | 1191.9100           | 1.1919            | 3.822       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 01/02/2024 | 12.14 Call  | Bond Future                 | 2221.9600                  | 2.2220               | 2204.0700           | 2.2041            | 0.805       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 01/02/2024 | 12.14 Put   | Bond Future                 | 1222.1200                  | 1.2221               | 1174.9300           | 1.1749            | 3.861       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 01/02/2024 | 12.12 Call  | Bond Future                 | 2165.2800                  | 2.1653               | 2147.0300           | 2.1470            | 0.843       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/27 | R209             | 01/02/2024 | 12.12 Put   | Bond Future                 | 1256.6600                  | 1.2567               | 1209.1100           | 1.2091            | 3.784       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 02/05/2024 |             | Bond Future                 | 12.0233                    | 64.5680              | 12.0168             | 64.5980           | 0.054       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 02/05/2024 | 11.18 Call  | Bond Future                 | 868.9900                   | 0.8690               | 859.2400            | 0.8592            | 1.122       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 02/05/2024 | 11.18 Put   | Bond Future                 | 4907.2100                  | 4.9072               | 4867.5200           | 4.8675            | 0.809       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 02/05/2024 | 11.19 Call  | Bond Future                 | 882.2400                   | 0.8822               | 872.4700            | 0.8725            | 1.107       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 02/05/2024 | 11.19 Put   | Bond Future                 | 4870.5600                  | 4.8706               | 4830.8500           | 4.8309            | 0.815       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 02/05/2024 | 11.17 Call  | Bond Future                 | 856.0000                   | 0.8560               | 846.2800            | 0.8463            | 1.136       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 02/05/2024 | 11.17 Put   | Bond Future                 | 4944.1800                  | 4.9442               | 4904.5200           | 4.9045            | 0.802       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 01/08/2024 |             | Bond Future                 | 12.1303                    | 65.9835              | 12.1235             | 66.0143           | 0.056       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 01/08/2024 | 11.79 Call  | Bond Future                 | 2331.5300                  | 2.3315               | 2327.2300           | 2.3272            | 0.184       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 01/08/2024 | 11.79 Put   | Bond Future                 | 3896.3900                  | 3.8964               | 3861.3300           | 3.8613            | 0.900       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 01/08/2024 | 11.80 Call  | Bond Future                 | 2352.7200                  | 2.3527               | 2348.4600           | 2.3485            | 0.181       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 01/08/2024 | 11.80 Put   | Bond Future                 | 3870.8500                  | 3.8709               | 3835.8300           | 3.8358            | 0.905       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 01/08/2024 | 11.78 Call  | Bond Future                 | 2310.4400                  | 2.3104               | 2306.1000           | 2.3061            | 0.188       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 01/08/2024 | 11.78 Put   | Bond Future                 | 3922.0700                  | 3.9221               | 3886.9700           | 3.8870            | 0.895       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 07/11/2024 |             | Bond Future                 | 12.2546                    | 64.3779              | 12.2475             | 64.4096           | 0.058       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 07/11/2024 | 12.22 Call  | Bond Future                 | 3468.2500                  | 3.4683               | 3469.5100           | 3.4695            | 0.036       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 07/11/2024 | 12.22 Put   | Bond Future                 | 3622.3200                  | 3.6223               | 3591.9100           | 3.5919            | 0.840       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 07/11/2024 | 12.23 Call  | Bond Future                 | 3491.5600                  | 3.4916               | 3492.8800           | 3.4929            | 0.038       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 07/11/2024 | 12.23 Put   | Bond Future                 | 3601.0500                  | 3.6011               | 3570.7000           | 3.5707            | 0.843       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 07/11/2024 | 12.21 Call  | Bond Future                 | 3444.7500                  | 3.4448               | 3445.9600           | 3.4460            | 0.035       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 07/11/2024 | 12.21 Put   | Bond Future                 | 3643.4500                  | 3.6435               | 3612.9900           | 3.6130            | 0.836       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 06/02/2025 |             | Bond Future                 | 12.3906                    | 65.7234              | 12.3831             | 65.7560           | 0.060       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 06/02/2025 | 12.44 Call  | Bond Future                 | 3938.7100                  | 3.9387               | 3943.2400           | 3.9432            | 0.115       | 0.0000     | 0.0000 |
| 2023/11/27 | R209             | 06/02/2025 | 12.44 Put   | Bond Future                 | 3723.2500                  | 3.7233               | 3695.1500           | 3.6952            | 0.755       | 0.0000     | 0.0000 |
| 2023/11/27 | R210             | 01/02/2024 |             | Bond Future                 | 231.7818                   | 231.7818             | 231.7757            | 231.7757          | 0.003       | 0.0000     | 0.0000 |
| 2023/11/27 | R210             | 02/05/2024 |             | Bond Future                 | 233.6835                   | 233.6835             | 233.6771            | 233.6771          | 0.003       | 0.0000     | 0.0000 |
| 2023/11/27 | R210             | 01/08/2024 |             | Bond Future                 | 238.8625                   | 238.8625             | 238.8565            | 238.8565          | 0.003       | 0.0000     | 0.0000 |
| 2023/11/27 | R210             | 07/11/2024 |             | Bond Future                 | 241.1812                   | 241.1812             | 241.1752            | 241.1752          | 0.002       | 0.0000     | 0.0000 |
| 2023/11/27 | R210             | 06/02/2025 |             | Bond Future                 | 246.2892                   | 246.2892             | 246.2842            | 246.2842          | 0.002       | 0.0000     | 0.0000 |
| 2023/11/27 | R210             | 06/02/2025 | 239.61 Call | Bond Future                 | 6679.2200                  | 6.6792               | 6674.1900           | 6.6742            | 0.075       | 0.0000     | 0.0000 |
| 2023/11/27 | R210             | 06/02/2025 | 239.61 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 01/02/2024 | 11.71 Call  | Bond Future                 | 4124.2700                  | 4.1243               | 4295.5300           | 4.2955            | 4.152       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 01/02/2024 | 11.71 Put   | Bond Future                 | 347.0400                   | 0.3470               | 292.0200            | 0.2920            | 15.854      | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 01/02/2024 | 11.72 Call  | Bond Future                 | 4159.0000                  | 4.1590               | 4330.9100           | 4.3309            | 4.133       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 01/02/2024 | 11.72 Put   | Bond Future                 | 341.5700                   | 0.3416               | 287.2000            | 0.2872            | 15.918      | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 01/02/2024 | 11.70 Call  | Bond Future                 | 4089.6000                  | 4.0896               | 4260.2000           | 4.2602            | 4.172       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 01/02/2024 | 11.70 Put   | Bond Future                 | 352.6000                   | 0.3526               | 296.9200            | 0.2969            | 15.791      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/27 | R213             | 01/02/2024 |            | Bond Future                 | 10.7984                    | 84.6286              | 10.7455             | 84.8548           | 0.490       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 02/05/2024 |            | Bond Future                 | 10.8821                    | 82.9397              | 10.8266             | 83.1710           | 0.510       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 02/05/2024 | 10.29 Call | Bond Future                 | 1114.1400                  | 1.1141               | 1174.1900           | 1.1742            | 5.390       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 02/05/2024 | 10.29 Put  | Bond Future                 | 3625.1600                  | 3.6252               | 3453.9300           | 3.4539            | 4.723       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 02/05/2024 | 10.30 Call | Bond Future                 | 1128.7300                  | 1.1287               | 1189.4100           | 1.1894            | 5.376       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 02/05/2024 | 10.30 Put  | Bond Future                 | 3596.5400                  | 3.5965               | 3425.9400           | 3.4259            | 4.743       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 02/05/2024 | 10.28 Call | Bond Future                 | 1099.8700                  | 1.0999               | 1159.3000           | 1.1593            | 5.403       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 02/05/2024 | 10.28 Put  | Bond Future                 | 3654.1200                  | 3.6541               | 3482.2700           | 3.4823            | 4.703       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 01/08/2024 |            | Bond Future                 | 10.9735                    | 84.7583              | 10.9152             | 84.9949           | 0.531       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 01/08/2024 | 10.87 Call | Bond Future                 | 2413.1700                  | 2.4132               | 2515.0400           | 2.5150            | 4.221       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 01/08/2024 | 10.87 Put  | Bond Future                 | 2833.7000                  | 2.8337               | 2699.0500           | 2.6991            | 4.752       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 01/08/2024 | 10.88 Call | Bond Future                 | 2433.8900                  | 2.4339               | 2536.3300           | 2.5363            | 4.209       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 01/08/2024 | 10.88 Put  | Bond Future                 | 2813.6800                  | 2.8137               | 2679.6000           | 2.6796            | 4.765       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 01/08/2024 | 10.86 Call | Bond Future                 | 2392.5400                  | 2.3925               | 2493.8300           | 2.4938            | 4.234       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 01/08/2024 | 10.86 Put  | Bond Future                 | 2853.8400                  | 2.8538               | 2718.6100           | 2.7186            | 4.739       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 07/11/2024 |            | Bond Future                 | 11.0916                    | 83.1901              | 11.0300             | 83.4325           | 0.556       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 07/11/2024 | 11.22 Call | Bond Future                 | 3135.2400                  | 3.1352               | 3256.5800           | 3.2566            | 3.870       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 07/11/2024 | 11.22 Put  | Bond Future                 | 2633.3900                  | 2.6334               | 2512.3800           | 2.5124            | 4.595       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 07/11/2024 | 11.23 Call | Bond Future                 | 3157.7300                  | 3.1577               | 3279.5900           | 3.2796            | 3.859       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 07/11/2024 | 11.23 Put  | Bond Future                 | 2616.9500                  | 2.6170               | 2496.4600           | 2.4965            | 4.604       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 07/11/2024 | 11.21 Call | Bond Future                 | 3112.8100                  | 3.1128               | 3233.6400           | 3.2336            | 3.882       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 07/11/2024 | 11.21 Put  | Bond Future                 | 2649.9200                  | 2.6499               | 2528.4000           | 2.5284            | 4.586       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 06/02/2025 |            | Bond Future                 | 11.2353                    | 84.9308              | 11.1701             | 85.1787           | 0.580       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 06/02/2025 | 11.35 Call | Bond Future                 | 3339.9300                  | 3.3399               | 3464.8300           | 3.4648            | 3.740       | 0.0000     | 0.0000 |
| 2023/11/27 | R213             | 06/02/2025 | 11.35 Put  | Bond Future                 | 2905.7200                  | 2.9057               | 2782.7700           | 2.7828            | 4.231       | 0.0000     | 0.0000 |
| 2023/11/27 | R214             | 01/02/2024 | 12.15 Call | Bond Future                 | 1375.3300                  | 1.3753               | 1375.6400           | 1.3756            | 0.023       | 0.0000     | 0.0000 |
| 2023/11/27 | R214             | 01/02/2024 | 12.15 Put  | Bond Future                 | 1962.0100                  | 1.9620               | 1883.3900           | 1.8834            | 4.007       | 0.0000     | 0.0000 |
| 2023/11/27 | R214             | 01/02/2024 | 12.16 Call | Bond Future                 | 1398.0900                  | 1.3981               | 1398.6900           | 1.3987            | 0.043       | 0.0000     | 0.0000 |
| 2023/11/27 | R214             | 01/02/2024 | 12.16 Put  | Bond Future                 | 1936.6400                  | 1.9366               | 1858.3100           | 1.8583            | 4.045       | 0.0000     | 0.0000 |
| 2023/11/27 | R214             | 01/02/2024 | 12.14 Call | Bond Future                 | 1352.7700                  | 1.3528               | 1352.8000           | 1.3528            | 0.002       | 0.0000     | 0.0000 |
| 2023/11/27 | R214             | 01/02/2024 | 12.14 Put  | Bond Future                 | 1987.6300                  | 1.9876               | 1908.7300           | 1.9087            | 3.970       | 0.0000     | 0.0000 |
| 2023/11/27 | R214             | 01/02/2024 |            | Bond Future                 | 12.2728                    | 61.9720              | 12.2562             | 62.0509           | 0.136       | 0.0000     | 0.0000 |
| 2023/11/27 | R214             | 02/05/2024 |            | Bond Future                 | 12.3714                    | 60.0368              | 12.3542             | 60.1175           | 0.139       | 0.0000     | 0.0000 |
| 2023/11/27 | R214             | 02/05/2024 | 11.47 Call | Bond Future                 | 845.8900                   | 0.8459               | 848.2700            | 0.8483            | 0.281       | 0.0000     | 0.0000 |
| 2023/11/27 | R214             | 02/05/2024 | 11.47 Put  | Bond Future                 | 5313.0500                  | 5.3131               | 5234.7500           | 5.2348            | 1.474       | 0.0000     | 0.0000 |
| 2023/11/27 | R214             | 02/05/2024 | 11.48 Call | Bond Future                 | 858.8500                   | 0.8589               | 861.3500            | 0.8614            | 0.291       | 0.0000     | 0.0000 |
| 2023/11/27 | R214             | 02/05/2024 | 11.48 Put  | Bond Future                 | 5273.6300                  | 5.2736               | 5195.4500           | 5.1955            | 1.482       | 0.0000     | 0.0000 |
| 2023/11/27 | R214             | 02/05/2024 | 11.46 Call | Bond Future                 | 832.9300                   | 0.8329               | 835.2100            | 0.8352            | 0.274       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2023/11/27 | R214             | 02/05/2024 | 11.46 Put  | Bond Future                 | 5352.5300                  | 5.3525                | 5274.1300            | 5.2741            | 1.465        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 02/05/2024 | 13.52 Call | Bond Future                 | 5983.3300                  | 5.9833                | 6026.5100            | 6.0265            | 0.722        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 02/05/2024 | 13.52 Put  | Bond Future                 | 966.0900                   | 0.9661                | 928.5900             | 0.9286            | 3.882        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 02/05/2024 | 12.87 Call | Bond Future                 | 3957.3200                  | 3.9573                | 3986.5500            | 3.9866            | 0.739        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 02/05/2024 | 12.87 Put  | Bond Future                 | 1692.5200                  | 1.6925                | 1641.0700            | 1.6411            | 3.040        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 02/05/2024 | 12.12 Put  | Bond Future                 | 3184.0000                  | 3.1840                | 3115.9600            | 3.1160            | 2.137        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 02/05/2024 | 12.12 Call | Bond Future                 | 1988.3500                  | 1.9884                | 2000.9900            | 2.0010            | 0.636        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 02/05/2024 | 12.14 Put  | Bond Future                 | 3132.0600                  | 3.1321                | 3064.4300            | 3.0644            | 2.159        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 02/05/2024 | 12.14 Call | Bond Future                 | 2032.9200                  | 2.0329                | 2045.9700            | 2.0460            | 0.642        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 01/08/2024 | 12.17 Call | Bond Future                 | 2526.0000                  | 2.5260                | 2544.8300            | 2.5448            | 0.745        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 01/08/2024 | 12.17 Put  | Bond Future                 | 3962.7500                  | 3.9628                | 3899.0100            | 3.8990            | 1.608        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 01/08/2024 | 12.18 Call | Bond Future                 | 2548.2300                  | 2.5482                | 2567.2300            | 2.5672            | 0.746        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 01/08/2024 | 12.18 Put  | Bond Future                 | 3937.0400                  | 3.9370                | 3873.4700            | 3.8735            | 1.615        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 01/08/2024 | 12.16 Call | Bond Future                 | 2504.0600                  | 2.5041                | 2522.7200            | 2.5227            | 0.745        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 01/08/2024 | 12.16 Put  | Bond Future                 | 3988.8100                  | 3.9888                | 3924.9000            | 3.9249            | 1.602        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 01/08/2024 |            | Bond Future                 | 12.4751                    | 61.3531               | 12.4573              | 61.4356           | 0.143        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 07/11/2024 |            | Bond Future                 | 12.5987                    | 59.4882               | 12.5801              | 59.5729           | 0.148        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 07/11/2024 | 12.61 Call | Bond Future                 | 3710.5800                  | 3.7106                | 3740.0500            | 3.7401            | 0.794        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 07/11/2024 | 12.61 Put  | Bond Future                 | 3659.0100                  | 3.6590                | 3603.7800            | 3.6038            | 1.509        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 07/11/2024 | 12.62 Call | Bond Future                 | 3735.0400                  | 3.7350                | 3764.6700            | 3.7647            | 0.793        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 07/11/2024 | 12.62 Put  | Bond Future                 | 3638.0400                  | 3.6380                | 3582.9700            | 3.5830            | 1.514        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 07/11/2024 | 12.60 Call | Bond Future                 | 3686.1900                  | 3.6862                | 3715.5000            | 3.7155            | 0.795        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 07/11/2024 | 12.60 Put  | Bond Future                 | 3680.0900                  | 3.6801                | 3624.7000            | 3.6247            | 1.505        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 06/02/2025 |            | Bond Future                 | 12.7343                    | 60.7317               | 12.7149              | 60.8185           | 0.152        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 06/02/2025 | 12.71 Call | Bond Future                 | 3954.7000                  | 3.9547                | 3987.0500            | 3.9871            | 0.818        | 0.0000      | 0.0000 |
| 2023/11/27 | R214             | 06/02/2025 | 12.71 Put  | Bond Future                 | 4063.6400                  | 4.0636                | 4009.2100            | 4.0092            | 1.339        | 0.0000      | 0.0000 |
| 2023/11/27 | R248             | 01/02/2024 | 13.10 Call | Bond Future                 | 4699.1900                  | 4.6992                | 4782.7700            | 4.7828            | 1.779        | 0.0000      | 0.0000 |
| 2023/11/27 | R248             | 01/02/2024 | 13.10 Put  | Bond Future                 | 788.3600                   | 0.7884                | 716.2100             | 0.7162            | 9.152        | 0.0000      | 0.0000 |
| 2023/11/27 | R248             | 01/02/2024 | 13.90 Call | Bond Future                 | 8107.7400                  | 8.1077                | 8230.9200            | 8.2309            | 1.519        | 0.0000      | 0.0000 |
| 2023/11/27 | R248             | 01/02/2024 | 13.90 Put  | Bond Future                 | 244.6500                   | 0.2447                | 212.1000             | 0.2121            | 13.305       | 0.0000      | 0.0000 |
| 2023/11/27 | R248             | 01/02/2024 | 11.50 Put  | Bond Future                 | 5775.0700                  | 5.7751                | 5617.9400            | 5.6179            | 2.721        | 0.0000      | 0.0000 |
| 2023/11/27 | R248             | 01/02/2024 | 11.50 Call | Bond Future                 | 336.2400                   | 0.3362                | 334.8400             | 0.3348            | 0.416        | 0.0000      | 0.0000 |
| 2023/11/27 | R248             | 01/02/2024 | 12.30 Put  | Bond Future                 | 2337.6500                  | 2.3377                | 2211.2700            | 2.2113            | 5.406        | 0.0000      | 0.0000 |
| 2023/11/27 | R248             | 01/02/2024 | 12.30 Call | Bond Future                 | 1838.0100                  | 1.8380                | 1867.3600            | 1.8674            | 1.597        | 0.0000      | 0.0000 |
| 2023/11/27 | R248             | 01/02/2024 | 13.37 Call | Bond Future                 | 5826.7300                  | 5.8267                | 5926.2100            | 5.9262            | 1.707        | 0.0000      | 0.0000 |
| 2023/11/27 | R248             | 01/02/2024 | 13.37 Put  | Bond Future                 | 533.9800                   | 0.5340                | 477.7300             | 0.4777            | 10.534       | 0.0000      | 0.0000 |
| 2023/11/27 | R248             | 01/02/2024 | 12.15 Call | Bond Future                 | 1435.1200                  | 1.4351                | 1455.5700            | 1.4556            | 1.425        | 0.0000      | 0.0000 |
| 2023/11/27 | R248             | 01/02/2024 | 12.15 Put  | Bond Future                 | 2818.2600                  | 2.8183                | 2682.9800            | 2.6830            | 4.800        | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/27 | R248             | 01/02/2024 | 12.16 Call | Bond Future                 | 1460.2500                  | 1.4603               | 1481.2500           | 1.4813            | 1.438       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 01/02/2024 | 12.16 Put  | Bond Future                 | 2783.9000                  | 2.7839               | 2649.1700           | 2.6492            | 4.840       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 01/02/2024 | 12.14 Call | Bond Future                 | 1410.2400                  | 1.4102               | 1430.1300           | 1.4301            | 1.410       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 01/02/2024 | 12.14 Put  | Bond Future                 | 2852.9500                  | 2.8530               | 2717.1100           | 2.7171            | 4.761       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 01/02/2024 |            | Bond Future                 | 12.3863                    | 76.1009              | 12.3593             | 76.2566           | 0.218       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 02/05/2024 |            | Bond Future                 | 12.4892                    | 73.3340              | 12.4612             | 73.4931           | 0.224       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 02/05/2024 | 11.47 Call | Bond Future                 | 902.7200                   | 0.9027               | 917.7400            | 0.9177            | 1.664       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 02/05/2024 | 11.47 Put  | Bond Future                 | 7123.4400                  | 7.1234               | 6979.3400           | 6.9793            | 2.023       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 02/05/2024 | 11.48 Call | Bond Future                 | 917.2900                   | 0.9173               | 932.5900            | 0.9326            | 1.668       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 02/05/2024 | 11.48 Put  | Bond Future                 | 7072.4500                  | 7.0725               | 6928.6300           | 6.9286            | 2.034       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 02/05/2024 | 11.46 Call | Bond Future                 | 888.2900                   | 0.8883               | 903.0500            | 0.9031            | 1.662       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 02/05/2024 | 11.46 Put  | Bond Future                 | 7174.6700                  | 7.1747               | 7030.3100           | 7.0303            | 2.012       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 02/05/2024 | 11.40 Put  | Bond Future                 | 7487.5500                  | 7.4876               | 7341.6400           | 7.3416            | 1.949       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 02/05/2024 | 11.40 Call | Bond Future                 | 805.1900                   | 0.8052               | 818.4000            | 0.8184            | 1.641       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 02/05/2024 | 12.40 Put  | Bond Future                 | 3476.9100                  | 3.4769               | 3367.1900           | 3.3672            | 3.156       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 02/05/2024 | 12.40 Call | Bond Future                 | 2967.9300                  | 2.9679               | 3017.3300           | 3.0173            | 1.664       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 02/05/2024 | 13.16 Call | Bond Future                 | 5506.9300                  | 5.5069               | 5587.9600           | 5.5880            | 1.471       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 02/05/2024 | 13.16 Put  | Bond Future                 | 1872.4400                  | 1.8724               | 1794.3500           | 1.7944            | 4.170       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 01/08/2024 | 12.31 Call | Bond Future                 | 3138.2400                  | 3.1382               | 3190.4300           | 3.1904            | 1.663       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 01/08/2024 | 12.31 Put  | Bond Future                 | 4777.1700                  | 4.7772               | 4666.4900           | 4.6665            | 2.317       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 01/08/2024 | 12.32 Call | Bond Future                 | 3165.4800                  | 3.1655               | 3218.0300           | 3.2180            | 1.660       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 01/08/2024 | 12.32 Put  | Bond Future                 | 4746.3100                  | 4.7463               | 4635.9900           | 4.6360            | 2.324       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 01/08/2024 | 12.30 Call | Bond Future                 | 3111.1000                  | 3.1111               | 3162.9300           | 3.1629            | 1.666       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 01/08/2024 | 12.30 Put  | Bond Future                 | 4808.2100                  | 4.8082               | 4697.1700           | 4.6972            | 2.309       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 01/08/2024 |            | Bond Future                 | 12.5976                    | 74.9417              | 12.5685             | 75.1045           | 0.231       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 07/11/2024 |            | Bond Future                 | 12.7263                    | 72.2512              | 12.6959             | 72.4181           | 0.239       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 07/11/2024 | 12.79 Call | Bond Future                 | 4777.7200                  | 4.7777               | 4849.2000           | 4.8492            | 1.496       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 07/11/2024 | 12.79 Put  | Bond Future                 | 4429.5400                  | 4.4295               | 4334.1000           | 4.3341            | 2.155       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 07/11/2024 | 12.80 Call | Bond Future                 | 4807.5000                  | 4.8075               | 4879.2900           | 4.8793            | 1.493       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 07/11/2024 | 12.80 Put  | Bond Future                 | 4404.9700                  | 4.4050               | 4309.8400           | 4.3098            | 2.160       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 07/11/2024 | 12.78 Call | Bond Future                 | 4748.0000                  | 4.7480               | 4819.1700           | 4.8192            | 1.499       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 07/11/2024 | 12.78 Put  | Bond Future                 | 4454.2500                  | 4.4543               | 4358.5000           | 4.3585            | 2.150       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 06/02/2025 |            | Bond Future                 | 12.8674                    | 73.7607              | 12.8357             | 73.9315           | 0.246       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 06/02/2025 | 12.71 Call | Bond Future                 | 4451.9600                  | 4.4520               | 4522.0800           | 4.5221            | 1.575       | 0.0000     | 0.0000 |
| 2023/11/27 | R248             | 06/02/2025 | 12.71 Put  | Bond Future                 | 5307.6400                  | 5.3076               | 5207.0000           | 5.2070            | 1.896       | 0.0000     | 0.0000 |
| 2023/11/27 | X038             | 31/01/2038 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/27 | X210             | 31/03/2028 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |





| Deal Date    | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|--------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2023/11/27   | X213             | 28/02/2031 |         | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/27   | X214             | 28/02/2041 |         | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| <b>Total</b> |                  |            |         |                             |                            |                      |                     |                   |             |            |

Open Interest

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