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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/06/2024 TO 14/06/2024

| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2024/06/14 | 0904             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | 0908             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | 0957             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | 0986             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | 1386             | 28/02/2031 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | 1409             | 28/02/2041 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | 2025             | 01/08/2024 |             | Bond Future                 | 182.1873                   | 182.1873              | 182.1855             | 0.001             | 0.0000       | 0.0000      |
| 2024/06/14 | 2025             | 07/11/2024 |             | Bond Future                 | 186.5434                   | 186.5434              | 186.5250             | 0.010             | 0.0000       | 0.0000      |
| 2024/06/14 | 2029             | 01/08/2024 |             | Bond Future                 | 131.8669                   | 131.8669              | 131.8820             | 0.011             | 0.0000       | 0.0000      |
| 2024/06/14 | 2029             | 07/11/2024 |             | Bond Future                 | 133.6149                   | 133.6149              | 133.6185             | 0.003             | 0.0000       | 0.0000      |
| 2024/06/14 | 2029             | 06/02/2025 |             | Bond Future                 | 136.5776                   | 136.5776              | 136.5714             | 0.005             | 0.0000       | 0.0000      |
| 2024/06/14 | 2029             | 06/02/2025 | 132.40 Call | Bond Future                 | 4177.6200                  | 4.1776                | 4171.4400            | 0.148             | 0.0000       | 0.0000      |

Open Interest

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/06/14 | 2029             | 06/02/2025 | 132.40 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.0000      | 0.0000     |
| 2024/06/14 | 2029             | 08/05/2025 |             | Bond Future                 | 138.1622                   | 138.1622             | 138.1363            | 138.1363          | 0.019       | 0.0000     |
| 2024/06/14 | 2029             | 08/05/2025 | 137.85 Call | Bond Future                 | 312.1500                   | 0.3122               | 286.3300            | 0.2863            | 8.272       | 0.0000     |
| 2024/06/14 | 2029             | 08/05/2025 | 137.85 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | 2029             | 07/08/2025 |             | Bond Future                 | 141.1243                   | 141.1243             | 141.0920            | 141.0920          | 0.023       | 0.0000     |
| 2024/06/14 | 2029             | 07/08/2025 | 137.41 Call | Bond Future                 | 3714.3200                  | 3.7143               | 3682.0100           | 3.6820            | 0.870       | 0.0000     |
| 2024/06/14 | 2029             | 07/08/2025 | 137.41 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | 2030             | 01/08/2024 | 10.21 Put   | Bond Future                 | 807.7100                   | 0.8077               | 947.2800            | 0.9473            | 17.280      | 0.0000     |
| 2024/06/14 | 2030             | 01/08/2024 | 10.21 Call  | Bond Future                 | 1118.0400                  | 1.1180               | 1077.2600           | 1.0773            | 3.647       | 0.0000     |
| 2024/06/14 | 2030             | 01/08/2024 | 10.71 Put   | Bond Future                 | 267.1200                   | 0.2671               | 353.9800            | 0.3540            | 32.517      | 0.0000     |
| 2024/06/14 | 2030             | 01/08/2024 | 10.71 Call  | Bond Future                 | 2493.7500                  | 2.4938               | 2400.2600           | 2.4003            | 3.749       | 0.0000     |
| 2024/06/14 | 2030             | 01/08/2024 | 11.31 Call  | Bond Future                 | 4520.7700                  | 4.5208               | 4372.8800           | 4.3729            | 3.271       | 0.0000     |
| 2024/06/14 | 2030             | 01/08/2024 | 11.31 Put   | Bond Future                 | 60.4400                    | 0.0604               | 92.9000             | 0.0929            | 53.706      | 0.0000     |
| 2024/06/14 | 2030             | 01/08/2024 |             | Bond Future                 | 10.1303                    | 91.3298              | 10.1766             | 91.1495           | 0.457       | 0.0000     |
| 2024/06/14 | 2030             | 01/08/2024 | 10.38 Call  | Bond Future                 | 1533.2700                  | 1.5333               | 1476.2500           | 1.4763            | 3.719       | 0.0000     |
| 2024/06/14 | 2030             | 01/08/2024 | 10.38 Put   | Bond Future                 | 565.7000                   | 0.5657               | 689.0300            | 0.6890            | 21.801      | 0.0000     |
| 2024/06/14 | 2030             | 01/08/2024 | 10.39 Call  | Bond Future                 | 1559.7000                  | 1.5597               | 1501.6000           | 1.5016            | 3.725       | 0.0000     |
| 2024/06/14 | 2030             | 01/08/2024 | 10.39 Put   | Bond Future                 | 553.6500                   | 0.5537               | 675.9000            | 0.6759            | 22.081      | 0.0000     |
| 2024/06/14 | 2030             | 01/08/2024 | 10.37 Call  | Bond Future                 | 1507.1700                  | 1.5072               | 1451.2300           | 1.4512            | 3.712       | 0.0000     |
| 2024/06/14 | 2030             | 01/08/2024 | 10.37 Put   | Bond Future                 | 578.0900                   | 0.5781               | 702.5000            | 0.7025            | 21.521      | 0.0000     |
| 2024/06/14 | 2030             | 07/11/2024 | 10.75 Call  | Bond Future                 | 2896.4600                  | 2.8965               | 2824.4600           | 2.8245            | 2.486       | 0.0000     |
| 2024/06/14 | 2030             | 07/11/2024 | 10.75 Put   | Bond Future                 | 874.4000                   | 0.8744               | 995.2800            | 0.9953            | 13.824      | 0.0000     |
| 2024/06/14 | 2030             | 07/11/2024 | 10.76 Call  | Bond Future                 | 2922.5700                  | 2.9226               | 2850.0100           | 2.8500            | 2.483       | 0.0000     |
| 2024/06/14 | 2030             | 07/11/2024 | 10.76 Put   | Bond Future                 | 864.0300                   | 0.8640               | 984.3500            | 0.9844            | 13.925      | 0.0000     |
| 2024/06/14 | 2030             | 07/11/2024 | 10.74 Call  | Bond Future                 | 2870.6300                  | 2.8706               | 2799.0000           | 2.7990            | 2.495       | 0.0000     |
| 2024/06/14 | 2030             | 07/11/2024 | 10.74 Put   | Bond Future                 | 885.0800                   | 0.8851               | 1006.3300           | 1.0063            | 13.699      | 0.0000     |
| 2024/06/14 | 2030             | 07/11/2024 | 10.21 Put   | Bond Future                 | 1637.2100                  | 1.6372               | 1774.5200           | 1.7745            | 8.387       | 0.0000     |
| 2024/06/14 | 2030             | 07/11/2024 | 10.21 Call  | Bond Future                 | 1661.1900                  | 1.6612               | 1605.6200           | 1.6056            | 3.345       | 0.0000     |
| 2024/06/14 | 2030             | 07/11/2024 | 10.71 Put   | Bond Future                 | 917.7900                   | 0.9178               | 1040.3400           | 1.0403            | 13.353      | 0.0000     |
| 2024/06/14 | 2030             | 07/11/2024 | 10.71 Call  | Bond Future                 | 2793.7100                  | 2.7937               | 2723.3800           | 2.7234            | 2.517       | 0.0000     |
| 2024/06/14 | 2030             | 07/11/2024 | 11.91 Call  | Bond Future                 | 6345.4700                  | 6.3455               | 6200.7200           | 6.2007            | 2.281       | 0.0000     |
| 2024/06/14 | 2030             | 07/11/2024 | 11.91 Put   | Bond Future                 | 211.5200                   | 0.2115               | 259.6500            | 0.2597            | 22.754      | 0.0000     |
| 2024/06/14 | 2030             | 07/11/2024 |             | Bond Future                 | 10.2036                    | 93.4894              | 10.2551             | 93.2966           | 0.504       | 0.0000     |
| 2024/06/14 | 2030             | 06/02/2025 |             | Bond Future                 | 10.2815                    | 91.5299              | 10.3381             | 91.3258           | 0.551       | 0.0000     |
| 2024/06/14 | 2030             | 06/02/2025 | 10.68 Call  | Bond Future                 | 2841.7800                  | 2.8418               | 2834.4000           | 2.8344            | 0.260       | 0.0000     |
| 2024/06/14 | 2030             | 06/02/2025 | 10.68 Put   | Bond Future                 | 1417.9600                  | 1.4180               | 1614.6300           | 1.6146            | 13.870      | 0.0000     |
| 2024/06/14 | 2030             | 08/05/2025 |             | Bond Future                 | 10.3772                    | 93.5341              | 10.4415             | 93.3122           | 0.619       | 0.0000     |
| 2024/06/14 | 2030             | 08/05/2025 | 9.93 Call   | Bond Future                 | 1585.6000                  | 1.5856               | 1536.7300           | 1.5367            | 3.082       | 0.0000     |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/06/14 | 2030             | 08/05/2025 | 9.93 Put   | Bond Future                 | 3149.0800                  | 3.1491               | 3322.1300           | 3.3221            | 5.495       | 0.0000     | 0.0000 |
| 2024/06/14 | 2030             | 08/05/2025 | 12.28 Call | Bond Future                 | 6942.0900                  | 6.9421               | 6800.7400           | 6.8007            | 2.036       | 0.0000     | 0.0000 |
| 2024/06/14 | 2030             | 08/05/2025 | 12.28 Put  | Bond Future                 | 642.1000                   | 0.6421               | 722.6700            | 0.7227            | 12.548      | 0.0000     | 0.0000 |
| 2024/06/14 | 2030             | 08/05/2025 | 10.69 Put  | Bond Future                 | 1876.4400                  | 1.8764               | 2051.9400           | 2.0519            | 9.353       | 0.0000     | 0.0000 |
| 2024/06/14 | 2030             | 08/05/2025 | 10.69 Call | Bond Future                 | 2950.7300                  | 2.9507               | 2904.3100           | 2.9043            | 1.573       | 0.0000     | 0.0000 |
| 2024/06/14 | 2030             | 08/05/2025 | 11.86 Call | Bond Future                 | 5806.4300                  | 5.8064               | 5691.5600           | 5.6916            | 1.978       | 0.0000     | 0.0000 |
| 2024/06/14 | 2030             | 08/05/2025 | 11.86 Put  | Bond Future                 | 849.5900                   | 0.8496               | 956.6400            | 0.9566            | 12.600      | 0.0000     | 0.0000 |
| 2024/06/14 | 2030             | 08/05/2025 | 10.31 Put  | Bond Future                 | 2434.5400                  | 2.4345               | 2617.4600           | 2.6175            | 7.514       | 0.0000     | 0.0000 |
| 2024/06/14 | 2030             | 08/05/2025 | 10.31 Call | Bond Future                 | 2201.6500                  | 2.2017               | 2162.6500           | 2.1627            | 1.771       | 0.0000     | 0.0000 |
| 2024/06/14 | 2030             | 07/08/2025 |            | Bond Future                 | 10.5041                    | 91.5047              | 10.5740             | 91.2742           | 0.666       | 0.0000     | 0.0000 |
| 2024/06/14 | 2030             | 07/08/2025 | 11.11 Call | Bond Future                 | 3703.6900                  | 3.7037               | 3703.0600           | 3.7031            | 0.017       | 0.0000     | 0.0000 |
| 2024/06/14 | 2030             | 07/08/2025 | 11.11 Put  | Bond Future                 | 1729.5700                  | 1.7296               | 1959.4500           | 1.9595            | 13.291      | 0.0000     | 0.0000 |
| 2024/06/14 | 2030             | 07/08/2025 | 12.12 Call | Bond Future                 | 6118.2300                  | 6.1182               | 6046.3500           | 6.0464            | 1.175       | 0.0000     | 0.0000 |
| 2024/06/14 | 2030             | 07/08/2025 | 12.12 Put  | Bond Future                 | 969.2800                   | 0.9693               | 1127.9100           | 1.1279            | 16.366      | 0.0000     | 0.0000 |
| 2024/06/14 | 2030             | 07/08/2025 | 10.48 Put  | Bond Future                 | 2516.2400                  | 2.5162               | 2762.9100           | 2.7629            | 9.803       | 0.0000     | 0.0000 |
| 2024/06/14 | 2030             | 07/08/2025 | 10.48 Call | Bond Future                 | 2436.6500                  | 2.4367               | 2452.8100           | 2.4528            | 0.663       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 12.54 Call | Bond Future                 | 6759.6800                  | 6.7597               | 6632.4700           | 6.6325            | 1.882       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 12.54 Put  | Bond Future                 | 48.4100                    | 0.0484               | 84.2600             | 0.0843            | 74.055      | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 11.66 Call | Bond Future                 | 3256.0400                  | 3.2560               | 3221.3500           | 3.2214            | 1.065       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 11.66 Put  | Bond Future                 | 309.5900                   | 0.3096               | 437.9600            | 0.4380            | 41.465      | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 11.50 Put  | Bond Future                 | 428.5000                   | 0.4285               | 581.3100            | 0.5813            | 35.662      | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 11.50 Call | Bond Future                 | 2665.6700                  | 2.6657               | 2655.4200           | 2.6554            | 0.385       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 11.11 Put  | Bond Future                 | 921.3800                   | 0.9214               | 1130.7300           | 1.1307            | 22.721      | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 11.11 Call | Bond Future                 | 1396.5400                  | 1.3965               | 1442.8300           | 1.4428            | 3.315       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 11.61 Put  | Bond Future                 | 342.8100                   | 0.3428               | 478.6700            | 0.4787            | 39.631      | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 11.61 Call | Bond Future                 | 3068.4500                  | 3.0685               | 3041.2500           | 3.0413            | 0.886       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 12.31 Call | Bond Future                 | 5828.6500                  | 5.8287               | 5716.1800           | 5.7162            | 1.930       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 12.31 Put  | Bond Future                 | 79.5700                    | 0.0796               | 130.1600            | 0.1302            | 63.579      | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 11.14 Call | Bond Future                 | 1482.8400                  | 1.4828               | 1525.6800           | 1.5257            | 2.889       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 11.14 Put  | Bond Future                 | 870.4500                   | 0.8705               | 1076.3500           | 1.0764            | 23.654      | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 11.15 Call | Bond Future                 | 1512.1400                  | 1.5121               | 1553.7600           | 1.5538            | 2.752       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 11.15 Put  | Bond Future                 | 854.0700                   | 0.8541               | 1058.7500           | 1.0588            | 23.965      | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 11.13 Call | Bond Future                 | 1453.9100                  | 1.4539               | 1497.8400           | 1.4978            | 3.022       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 | 11.13 Put  | Bond Future                 | 887.2300                   | 0.8872               | 1094.2200           | 1.0942            | 23.330      | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 01/08/2024 |            | Bond Future                 | 11.0066                    | 88.8511              | 11.0420             | 88.6880           | 0.322       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/11/2024 | 11.48 Call | Bond Future                 | 2978.2400                  | 2.9782               | 2963.4600           | 2.9635            | 0.496       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/11/2024 | 11.48 Put  | Bond Future                 | 1354.2400                  | 1.3542               | 1514.2800           | 1.5143            | 11.818      | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/11/2024 | 11.49 Call | Bond Future                 | 3007.1300                  | 3.0071               | 2991.5700           | 2.9916            | 0.517       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/06/14 | 2032             | 07/11/2024 | 11.49 Put   | Bond Future                 | 1339.3800                  | 1.3394               | 1498.6400           | 1.4986            | 11.891      | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/11/2024 | 11.47 Call  | Bond Future                 | 2949.4500                  | 2.9495               | 2935.2500           | 2.9353            | 0.481       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/11/2024 | 11.47 Put   | Bond Future                 | 1369.2400                  | 1.3692               | 1529.8600           | 1.5299            | 11.731      | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/11/2024 | 11.11 Put   | Bond Future                 | 2018.6900                  | 2.0187               | 2194.3800           | 2.1944            | 8.703       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/11/2024 | 11.11 Call  | Bond Future                 | 2002.8500                  | 2.0029               | 2003.7200           | 2.0037            | 0.043       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/11/2024 | 11.61 Put   | Bond Future                 | 1173.4500                  | 1.1735               | 1323.5300           | 1.3235            | 12.790      | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/11/2024 | 11.61 Call  | Bond Future                 | 3364.0200                  | 3.3640               | 3339.2800           | 3.3393            | 0.735       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/11/2024 | 12.95 Call  | Bond Future                 | 8005.8000                  | 8.0058               | 7864.9400           | 7.8649            | 1.759       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/11/2024 | 12.95 Put   | Bond Future                 | 252.4700                   | 0.2525               | 286.4300            | 0.2864            | 13.451      | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/11/2024 |             | Bond Future                 | 11.1135                    | 86.7844              | 11.1526             | 86.6096           | 0.351       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/11/2024 | 13.36 Call  | Bond Future                 | 9508.4800                  | 9.5085               | 9334.7800           | 9.3348            | 1.827       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/11/2024 | 13.36 Put   | Bond Future                 | 149.5300                   | 0.1495               | 150.6500            | 0.1507            | 0.749       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/11/2024 | 11.64 Put   | Bond Future                 | 1135.1400                  | 1.1351               | 1282.5900           | 1.2826            | 12.990      | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/11/2024 | 11.64 Call  | Bond Future                 | 3455.7600                  | 3.4558               | 3428.3900           | 3.4284            | 0.792       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 06/02/2025 |             | Bond Future                 | 11.2220                    | 88.6879              | 11.2644             | 88.5028           | 0.378       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 06/02/2025 | 11.72 Call  | Bond Future                 | 3800.9200                  | 3.8009               | 3857.4200           | 3.8574            | 1.486       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 06/02/2025 | 11.72 Put   | Bond Future                 | 1660.8700                  | 1.6609               | 1902.4500           | 1.9025            | 14.545      | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 08/05/2025 |             | Bond Future                 | 11.3381                    | 86.4625              | 11.3857             | 86.2606           | 0.420       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 08/05/2025 | 10.91 Call  | Bond Future                 | 2169.5900                  | 2.1696               | 2187.7400           | 2.1877            | 0.837       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 08/05/2025 | 10.91 Put   | Bond Future                 | 4011.9200                  | 4.0119               | 4231.9400           | 4.2319            | 5.484       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/08/2025 |             | Bond Future                 | 11.4767                    | 88.2926              | 11.5277             | 88.0829           | 0.444       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/08/2025 | 12.01 Call  | Bond Future                 | 4652.1800                  | 4.6522               | 4766.6100           | 4.7666            | 2.460       | 0.0000     | 0.0000 |
| 2024/06/14 | 2032             | 07/08/2025 | 12.01 Put   | Bond Future                 | 2490.9600                  | 2.4910               | 2815.0600           | 2.8151            | 13.011      | 0.0000     | 0.0000 |
| 2024/06/14 | 2033             | 01/08/2024 |             | Bond Future                 | 123.8422                   | 123.8422             | 123.8577            | 123.8577          | 0.013       | 0.0000     | 0.0000 |
| 2024/06/14 | 2033             | 07/11/2024 |             | Bond Future                 | 125.3003                   | 125.3003             | 125.3052            | 125.3052          | 0.004       | 0.0000     | 0.0000 |
| 2024/06/14 | 2033             | 06/02/2025 |             | Bond Future                 | 128.0788                   | 128.0788             | 128.0745            | 128.0745          | 0.003       | 0.0000     | 0.0000 |
| 2024/06/14 | 2033             | 06/02/2025 | 124.94 Call | Bond Future                 | 3138.7800                  | 3.1388               | 3134.5200           | 3.1345            | 0.136       | 0.0000     | 0.0000 |
| 2024/06/14 | 2033             | 06/02/2025 | 124.94 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | 2033             | 08/05/2025 |             | Bond Future                 | 129.3746                   | 129.3746             | 129.3520            | 129.3520          | 0.017       | 0.0000     | 0.0000 |
| 2024/06/14 | 2033             | 08/05/2025 | 130.62 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | 2033             | 08/05/2025 | 130.62 Put  | Bond Future                 | 1245.4400                  | 1.2454               | 1267.9600           | 1.2680            | 1.808       | 0.0000     | 0.0000 |
| 2024/06/14 | 2033             | 07/08/2025 |             | Bond Future                 | 132.1485                   | 132.1485             | 132.1198            | 132.1198          | 0.022       | 0.0000     | 0.0000 |
| 2024/06/14 | 2033             | 07/08/2025 | 128.65 Call | Bond Future                 | 3498.4800                  | 3.4985               | 3469.8400           | 3.4698            | 0.819       | 0.0000     | 0.0000 |
| 2024/06/14 | 2033             | 07/08/2025 | 128.65 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 01/08/2024 | 13.82 Call  | Bond Future                 | 8305.7200                  | 8.3057               | 8005.6000           | 8.0056            | 3.613       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 01/08/2024 | 13.82 Put   | Bond Future                 | 25.7000                    | 0.0257               | 42.8600             | 0.0429            | 66.770      | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 01/08/2024 | 13.17 Call  | Bond Future                 | 5420.0800                  | 5.4201               | 5166.2000           | 5.1662            | 4.684       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 01/08/2024 | 13.17 Put   | Bond Future                 | 131.5000                   | 0.1315               | 194.9000            | 0.1949            | 48.213      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/06/14 | 2037             | 01/08/2024 |             | Bond Future                 | 12.1129                    | 77.1785              | 12.1734             | 76.8612           | 0.499       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 01/08/2024 | 12.10 Call  | Bond Future                 | 1304.1700                  | 1.3042               | 1245.3900           | 1.2454            | 4.507       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 01/08/2024 | 12.10 Put   | Bond Future                 | 1372.3800                  | 1.3724               | 1630.8800           | 1.6309            | 18.836      | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 01/08/2024 | 12.11 Call  | Bond Future                 | 1331.6200                  | 1.3316               | 1271.0500           | 1.2711            | 4.549       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 01/08/2024 | 12.11 Put   | Bond Future                 | 1347.1100                  | 1.3471               | 1603.8200           | 1.6038            | 19.056      | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 01/08/2024 | 12.09 Call  | Bond Future                 | 1277.0300                  | 1.2770               | 1220.0200           | 1.2200            | 4.464       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 01/08/2024 | 12.09 Put   | Bond Future                 | 1398.0100                  | 1.3980               | 1658.2800           | 1.6583            | 18.617      | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 07/11/2024 | 12.58 Call  | Bond Future                 | 3370.2800                  | 3.3703               | 3391.8600           | 3.3919            | 0.640       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 07/11/2024 | 12.58 Put   | Bond Future                 | 1610.0300                  | 1.6100               | 1963.4200           | 1.9634            | 21.949      | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 07/11/2024 | 12.59 Call  | Bond Future                 | 3403.2400                  | 3.4032               | 3423.3000           | 3.4233            | 0.589       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 07/11/2024 | 12.59 Put   | Bond Future                 | 1592.9800                  | 1.5930               | 1944.8500           | 1.9449            | 22.089      | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 07/11/2024 | 12.57 Call  | Bond Future                 | 3337.6300                  | 3.3376               | 3360.3400           | 3.3603            | 0.680       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 07/11/2024 | 12.57 Put   | Bond Future                 | 1627.4300                  | 1.6274               | 1981.9500           | 1.9820            | 21.784      | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 07/11/2024 |             | Bond Future                 | 12.2341                    | 79.0035              | 12.2984             | 78.6717           | 0.526       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 06/02/2025 |             | Bond Future                 | 12.3557                    | 76.4753              | 12.4239             | 76.1304           | 0.551       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 06/02/2025 | 12.76 Call  | Bond Future                 | 4233.3600                  | 4.2334               | 4195.4800           | 4.1955            | 0.895       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 06/02/2025 | 12.76 Put   | Bond Future                 | 2218.7100                  | 2.2187               | 2525.7700           | 2.5258            | 13.840      | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 08/05/2025 |             | Bond Future                 | 12.4885                    | 78.1493              | 12.5617             | 77.7856           | 0.586       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 08/05/2025 | 12.25 Call  | Bond Future                 | 3135.0700                  | 3.1351               | 3191.9000           | 3.1919            | 1.813       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 08/05/2025 | 12.25 Put   | Bond Future                 | 4337.5800                  | 4.3376               | 4758.1100           | 4.7581            | 9.695       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 08/05/2025 | 12.55 Put   | Bond Future                 | 3579.6600                  | 3.5797               | 4013.1000           | 4.0131            | 12.108      | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 08/05/2025 | 12.55 Call  | Bond Future                 | 3885.6400                  | 3.8856               | 3955.3800           | 3.9554            | 1.795       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 08/05/2025 | 13.30 Put   | Bond Future                 | 2226.3800                  | 2.2264               | 2615.4100           | 2.6154            | 17.474      | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 08/05/2025 | 13.30 Call  | Bond Future                 | 6123.0200                  | 6.1230               | 6148.3500           | 6.1484            | 0.414       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 08/05/2025 | 13.35 Put   | Bond Future                 | 2157.9100                  | 2.1579               | 2541.6200           | 2.5416            | 17.782      | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 08/05/2025 | 13.35 Call  | Bond Future                 | 6285.1100                  | 6.2851               | 6305.1200           | 6.3051            | 0.318       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 07/08/2025 |             | Bond Future                 | 12.6413                    | 75.5420              | 12.7183             | 75.1674           | 0.609       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 07/08/2025 | 13.01 Call  | Bond Future                 | 5160.4600                  | 5.1605               | 5256.9700           | 5.2570            | 1.870       | 0.0000     | 0.0000 |
| 2024/06/14 | 2037             | 07/08/2025 | 13.01 Put   | Bond Future                 | 3390.9600                  | 3.3910               | 3862.0900           | 3.8621            | 13.894      | 0.0000     | 0.0000 |
| 2024/06/14 | 2038             | 01/08/2024 |             | Bond Future                 | 132.1829                   | 132.1829             | 132.2006            | 132.2006          | 0.013       | 0.0000     | 0.0000 |
| 2024/06/14 | 2038             | 07/11/2024 |             | Bond Future                 | 135.3434                   | 135.3434             | 135.3495            | 135.3495          | 0.005       | 0.0000     | 0.0000 |
| 2024/06/14 | 2038             | 06/02/2025 |             | Bond Future                 | 136.2182                   | 136.2182             | 136.2148            | 136.2148          | 0.003       | 0.0000     | 0.0000 |
| 2024/06/14 | 2038             | 06/02/2025 | 135.23 Call | Bond Future                 | 988.2000                   | 0.9882               | 984.7900            | 0.9848            | 0.345       | 0.0000     | 0.0000 |
| 2024/06/14 | 2038             | 06/02/2025 | 135.23 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | 2038             | 08/05/2025 |             | Bond Future                 | 139.2338                   | 139.2338             | 139.2104            | 139.2104          | 0.017       | 0.0000     | 0.0000 |
| 2024/06/14 | 2038             | 08/05/2025 | 139.68 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | 2038             | 08/05/2025 | 139.68 Put  | Bond Future                 | 446.1700                   | 0.4462               | 469.5600            | 0.4696            | 5.242       | 0.0000     | 0.0000 |
| 2024/06/14 | 2038             | 07/08/2025 |             | Bond Future                 | 140.0430                   | 140.0430             | 140.0139            | 140.0139          | 0.021       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield |           | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|-----------|---------------------|-------------------|-------------|------------|
| 2024/06/14 | 2038             | 07/08/2025 | 139.56 Call | Bond Future                 | 483.0000                   | 0.4830               | 453.8800  | 0.4539              | 6.029             | 0.0000      | 0.0000     |
| 2024/06/14 | 2038             | 07/08/2025 | 139.56 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 01/08/2024 | 12.28 Put   | Bond Future                 | 1653.5100                  | 1.6535               | 1964.4400 | 1.9644              | 18.804            | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 01/08/2024 | 12.28 Call  | Bond Future                 | 1182.0500                  | 1.1821               | 1128.5800 | 1.1286              | 4.523             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 01/08/2024 | 12.88 Call  | Bond Future                 | 3291.5100                  | 3.2915               | 3102.1900 | 3.1022              | 5.752             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 01/08/2024 | 12.88 Put   | Bond Future                 | 489.7100                   | 0.4897               | 664.7900  | 0.6648              | 35.752            | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 01/08/2024 | 13.48 Call  | Bond Future                 | 5984.7300                  | 5.9847               | 5687.4900 | 5.6875              | 4.967             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 01/08/2024 | 13.48 Put   | Bond Future                 | 121.2000                   | 0.1212               | 188.3600  | 0.1884              | 55.413            | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 01/08/2024 | 12.95 Put   | Bond Future                 | 418.8700                   | 0.4189               | 578.4000  | 0.5784              | 38.086            | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 01/08/2024 | 12.95 Call  | Bond Future                 | 3588.4500                  | 3.5885               | 3383.5800 | 3.3836              | 5.709             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 01/08/2024 |             | Bond Future                 | 12.3640                    | 77.1806              | 12.4294   | 76.8162             | 0.529             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 01/08/2024 | 12.33 Call  | Bond Future                 | 1318.8700                  | 1.3189               | 1255.9300 | 1.2559              | 4.772             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 01/08/2024 | 12.33 Put   | Bond Future                 | 1509.0600                  | 1.5091               | 1810.5200 | 1.8105              | 19.977            | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 01/08/2024 | 12.34 Call  | Bond Future                 | 1347.1700                  | 1.3472               | 1282.3200 | 1.2823              | 4.814             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 01/08/2024 | 12.34 Put   | Bond Future                 | 1481.3000                  | 1.4813               | 1780.8500 | 1.7809              | 20.222            | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 01/08/2024 | 12.32 Call  | Bond Future                 | 1290.8900                  | 1.2909               | 1229.8500 | 1.2299              | 4.729             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 01/08/2024 | 12.32 Put   | Bond Future                 | 1537.2100                  | 1.5372               | 1840.5700 | 1.8406              | 19.734            | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 07/11/2024 | 12.85 Call  | Bond Future                 | 3624.9100                  | 3.6249               | 3646.4500 | 3.6465              | 0.594             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 07/11/2024 | 12.85 Put   | Bond Future                 | 1670.1300                  | 1.6701               | 2071.6500 | 2.0717              | 24.041            | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 07/11/2024 | 12.86 Call  | Bond Future                 | 3659.7500                  | 3.6598               | 3679.9200 | 3.6799              | 0.551             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 07/11/2024 | 12.86 Put   | Bond Future                 | 1652.2200                  | 1.6522               | 2052.3700 | 2.0524              | 24.219            | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 07/11/2024 | 12.84 Call  | Bond Future                 | 3589.9900                  | 3.5900               | 3613.2800 | 3.6133              | 0.649             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 07/11/2024 | 12.84 Put   | Bond Future                 | 1688.0200                  | 1.6880               | 2091.2900 | 2.0913              | 23.890            | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 07/11/2024 |             | Bond Future                 | 12.4870                    | 79.0056              | 12.5564   | 78.6256             | 0.556             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 07/11/2024 | 12.10 Put   | Bond Future                 | 3646.6100                  | 3.6466               | 4092.0500 | 4.0921              | 12.215            | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 07/11/2024 | 12.10 Call  | Bond Future                 | 1473.9400                  | 1.4739               | 1539.4000 | 1.5394              | 4.441             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 07/11/2024 | 12.60 Call  | Bond Future                 | 2798.6000                  | 2.7986               | 2851.6300 | 2.8516              | 1.895             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 07/11/2024 | 12.60 Put   | Bond Future                 | 2181.6500                  | 2.1817               | 2614.6600 | 2.6147              | 19.848            | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 07/11/2024 | 13.15 Call  | Bond Future                 | 4720.7400                  | 4.7207               | 4691.3700 | 4.6914              | 0.622             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 07/11/2024 | 13.15 Put   | Bond Future                 | 1208.4600                  | 1.2085               | 1559.0700 | 1.5591              | 29.013            | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 06/02/2025 |             | Bond Future                 | 12.6101                    | 76.2267              | 12.6834   | 75.8326             | 0.581             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 06/02/2025 | 12.95 Call  | Bond Future                 | 4270.3900                  | 4.2704               | 4240.3300 | 4.2403              | 0.704             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 06/02/2025 | 12.95 Put   | Bond Future                 | 2469.0200                  | 2.4690               | 2833.1000 | 2.8331              | 14.746            | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 08/05/2025 |             | Bond Future                 | 12.7432                    | 77.8951              | 12.8216   | 77.4811             | 0.615             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 08/05/2025 | 12.63 Call  | Bond Future                 | 3643.4800                  | 3.6435               | 3726.5400 | 3.7265              | 2.280             | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 08/05/2025 | 12.63 Put   | Bond Future                 | 4247.9100                  | 4.2479               | 4744.9600 | 4.7450              | 11.701            | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 08/05/2025 | 13.43 Put   | Bond Future                 | 2552.8400                  | 2.5528               | 3015.8400 | 3.0158              | 18.137            | 0.0000      | 0.0000     |
| 2024/06/14 | 2040             | 08/05/2025 | 13.43 Call  | Bond Future                 | 6064.5600                  | 6.0646               | 6113.5700 | 6.1136              | 0.808             | 0.0000      | 0.0000     |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/06/14 | 2040             | 08/05/2025 | 12.75 Put   | Bond Future                 | 3929.0500                  | 3.9291               | 4432.9000           | 4.4329            | 12.824      | 0.0000     | 0.0000 |
| 2024/06/14 | 2040             | 08/05/2025 | 12.75 Call  | Bond Future                 | 3964.9000                  | 3.9649               | 4054.7600           | 4.0548            | 2.266       | 0.0000     | 0.0000 |
| 2024/06/14 | 2040             | 08/05/2025 | 13.50 Put   | Bond Future                 | 2442.9600                  | 2.4430               | 2899.0400           | 2.8990            | 18.669      | 0.0000     | 0.0000 |
| 2024/06/14 | 2040             | 08/05/2025 | 13.50 Call  | Bond Future                 | 6298.3200                  | 6.2983               | 6340.4100           | 6.3404            | 0.668       | 0.0000     | 0.0000 |
| 2024/06/14 | 2040             | 07/08/2025 |             | Bond Future                 | 12.8953                    | 75.0314              | 12.9776             | 74.6055           | 0.638       | 0.0000     | 0.0000 |
| 2024/06/14 | 2040             | 07/08/2025 | 13.29 Call  | Bond Future                 | 5551.4100                  | 5.5514               | 5669.8900           | 5.6699            | 2.134       | 0.0000     | 0.0000 |
| 2024/06/14 | 2040             | 07/08/2025 | 13.29 Put   | Bond Future                 | 3542.2100                  | 3.5422               | 4086.6100           | 4.0866            | 15.369      | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 01/08/2024 | 13.00 Call  | Bond Future                 | 3522.0900                  | 3.5221               | 3317.7800           | 3.3178            | 5.801       | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 01/08/2024 | 13.00 Put   | Bond Future                 | 400.1200                   | 0.4001               | 620.6600            | 0.6207            | 55.118      | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 01/08/2024 | 13.25 Call  | Bond Future                 | 4634.0600                  | 4.6341               | 4363.6300           | 4.3636            | 5.836       | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 01/08/2024 | 13.25 Put   | Bond Future                 | 220.7800                   | 0.2208               | 375.2000            | 0.3752            | 69.943      | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 01/08/2024 | 12.29 Call  | Bond Future                 | 1018.9500                  | 1.0190               | 998.4200            | 0.9984            | 2.015       | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 01/08/2024 | 12.29 Put   | Bond Future                 | 1795.4100                  | 1.7954               | 2199.7300           | 2.1997            | 22.520      | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 01/08/2024 | 12.30 Call  | Bond Future                 | 1043.5600                  | 1.0436               | 1021.5700           | 1.0216            | 2.107       | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 01/08/2024 | 12.30 Put   | Bond Future                 | 1762.6100                  | 1.7626               | 2165.4700           | 2.1655            | 22.856      | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 01/08/2024 | 12.28 Call  | Bond Future                 | 994.5800                   | 0.9946               | 975.5900            | 0.9756            | 1.909       | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 01/08/2024 | 12.28 Put   | Bond Future                 | 1828.5100                  | 1.8285               | 2234.3700           | 2.2344            | 22.196      | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 01/08/2024 |             | Bond Future                 | 12.4264                    | 73.3780              | 12.5020             | 72.9532           | 0.609       | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 07/11/2024 |             | Bond Future                 | 12.5441                    | 75.1131              | 12.6240             | 74.6715           | 0.637       | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 07/11/2024 | 12.91 Call  | Bond Future                 | 3663.7100                  | 3.6637               | 3587.4100           | 3.5874            | 2.083       | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 07/11/2024 | 12.91 Put   | Bond Future                 | 1677.7000                  | 1.6777               | 2042.9600           | 2.0430            | 21.771      | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 07/11/2024 | 12.92 Call  | Bond Future                 | 3698.7400                  | 3.6987               | 3620.8100           | 3.6208            | 2.107       | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 07/11/2024 | 12.92 Put   | Bond Future                 | 1659.7300                  | 1.6597               | 2023.3600           | 2.0234            | 21.909      | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 07/11/2024 | 12.90 Call  | Bond Future                 | 3628.7900                  | 3.6288               | 3554.1200           | 3.5541            | 2.058       | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 07/11/2024 | 12.90 Put   | Bond Future                 | 1695.8500                  | 1.6959               | 2062.7400           | 2.0627            | 21.635      | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 06/02/2025 |             | Bond Future                 | 12.6616                    | 72.3742              | 12.7456             | 71.9175           | 0.664       | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 06/02/2025 | 13.02 Call  | Bond Future                 | 4284.4600                  | 4.2845               | 4321.9700           | 4.3220            | 0.875       | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 06/02/2025 | 13.02 Put   | Bond Future                 | 2369.3400                  | 2.3693               | 2863.6100           | 2.8636            | 20.861      | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 08/05/2025 |             | Bond Future                 | 12.7880                    | 73.9582              | 12.8773             | 73.4808           | 0.699       | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 08/05/2025 | 12.72 Call  | Bond Future                 | 3783.4900                  | 3.7835               | 3789.9500           | 3.7900            | 0.171       | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 08/05/2025 | 12.72 Put   | Bond Future                 | 4150.1500                  | 4.1502               | 4634.0100           | 4.6340            | 11.659      | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 07/08/2025 |             | Bond Future                 | 12.9318                    | 71.1364              | 13.0254             | 70.6459           | 0.724       | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 07/08/2025 | 13.34 Call  | Bond Future                 | 5626.9400                  | 5.6269               | 5746.8100           | 5.7468            | 2.130       | 0.0000     | 0.0000 |
| 2024/06/14 | 2044             | 07/08/2025 | 13.34 Put   | Bond Future                 | 3528.5600                  | 3.5286               | 4138.9400           | 4.1389            | 17.298      | 0.0000     | 0.0000 |
| 2024/06/14 | 2046             | 01/08/2024 |             | Bond Future                 | 115.3570                   | 115.3570             | 114.8539            | 114.8539          | 0.436       | 0.0000     | 0.0000 |
| 2024/06/14 | 2046             | 07/11/2024 |             | Bond Future                 | 115.9074                   | 115.9074             | 115.3821            | 115.3821          | 0.453       | 0.0000     | 0.0000 |
| 2024/06/14 | 2046             | 06/02/2025 |             | Bond Future                 | 118.4773                   | 118.4773             | 117.9318            | 117.9318          | 0.460       | 0.0000     | 0.0000 |
| 2024/06/14 | 2046             | 06/02/2025 | 114.01 Call | Bond Future                 | 4467.3400                  | 4.4673               | 3921.8000           | 3.9218            | 12.212      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/06/14 | 2046             | 06/02/2025 | 114.01 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.0000      | 0.0000     |
| 2024/06/14 | 2046             | 08/05/2025 |             | Bond Future                 | 118.8379                   | 118.8379             | 118.2637            | 118.2637          | 0.483       | 0.0000     |
| 2024/06/14 | 2046             | 08/05/2025 | 121.97 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | 2046             | 08/05/2025 | 121.97 Put  | Bond Future                 | 3132.1500                  | 3.1322               | 3706.2600           | 3.7063            | 18.330      | 0.0000     |
| 2024/06/14 | 2046             | 07/08/2025 |             | Bond Future                 | 121.3841                   | 121.3841             | 120.7926            | 120.7926          | 0.487       | 0.0000     |
| 2024/06/14 | 2046             | 07/08/2025 | 118.69 Call | Bond Future                 | 2694.1200                  | 2.6941               | 2102.5800           | 2.1026            | 21.957      | 0.0000     |
| 2024/06/14 | 2046             | 07/08/2025 | 118.69 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | 2050             | 01/08/2024 |             | Bond Future                 | 114.1937                   | 114.1937             | 113.8285            | 113.8285          | 0.320       | 0.0000     |
| 2024/06/14 | 2050             | 07/11/2024 |             | Bond Future                 | 116.9241                   | 116.9241             | 116.5400            | 116.5400          | 0.328       | 0.0000     |
| 2024/06/14 | 2050             | 06/02/2025 |             | Bond Future                 | 117.1484                   | 117.1484             | 116.7475            | 116.7475          | 0.342       | 0.0000     |
| 2024/06/14 | 2050             | 06/02/2025 | 115.60 Call | Bond Future                 | 1548.3700                  | 1.5484               | 1147.5400           | 1.1475            | 25.887      | 0.0000     |
| 2024/06/14 | 2050             | 06/02/2025 | 115.60 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | 2050             | 08/05/2025 |             | Bond Future                 | 119.7417                   | 119.7417             | 119.3152            | 119.3152          | 0.356       | 0.0000     |
| 2024/06/14 | 2050             | 08/05/2025 | 121.16 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | 2050             | 08/05/2025 | 121.16 Put  | Bond Future                 | 1418.3100                  | 1.4183               | 1844.8500           | 1.8449            | 30.074      | 0.0000     |
| 2024/06/14 | 2050             | 07/08/2025 |             | Bond Future                 | 119.8834                   | 119.8834             | 119.4433            | 119.4433          | 0.367       | 0.0000     |
| 2024/06/14 | 2050             | 07/08/2025 | 119.89 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | 2050             | 07/08/2025 | 119.89 Put  | Bond Future                 | 6.6500                     | 0.0067               | 446.7000            | 0.4467            | 6,617.293   | 0.0000     |
| 2024/06/14 | 8607             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | 8608             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | 8657             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | AL37             | 01/08/2024 |             | Index Future                | 976.7140                   | 976.7140             | 974.8560            | 974.8560          | 0.190       | 0.0000     |
| 2024/06/14 | AL37             | 07/11/2024 |             | Index Future                | 999.8110                   | 999.8110             | 997.8200            | 997.8200          | 0.199       | 0.0000     |
| 2024/06/14 | AL37             | 06/02/2025 |             | Index Future                | 1021.7490                  | 1021.7490            | 1019.6400           | 1019.6400         | 0.206       | 0.0000     |
| 2024/06/14 | AL37             | 08/05/2025 |             | Index Future                | 1044.1500                  | 1044.1500            | 1041.8470           | 1041.8470         | 0.221       | 0.0000     |
| 2024/06/14 | AL37             | 07/08/2025 |             | Index Future                | 1066.3280                  | 1066.3280            | 1063.9300           | 1063.9300         | 0.225       | 0.0000     |
| 2024/06/14 | AL7T             | 01/08/2024 |             | Index Future                | 1136.6600                  | 1136.6600            | 1133.5850           | 1133.5850         | 0.271       | 0.0000     |
| 2024/06/14 | AL7T             | 07/11/2024 |             | Index Future                | 1163.5390                  | 1163.5390            | 1160.2880           | 1160.2880         | 0.279       | 0.0000     |
| 2024/06/14 | AL7T             | 06/02/2025 |             | Index Future                | 1189.0700                  | 1189.0700            | 1185.6600           | 1185.6600         | 0.287       | 0.0000     |
| 2024/06/14 | AL7T             | 08/05/2025 |             | Index Future                | 1215.1390                  | 1215.1390            | 1211.4830           | 1211.4830         | 0.301       | 0.0000     |
| 2024/06/14 | AL7T             | 07/08/2025 |             | Index Future                | 1240.9490                  | 1240.9490            | 1237.1630           | 1237.1630         | 0.305       | 0.0000     |
| 2024/06/14 | ALBI             | 01/08/2024 |             | Index Future                | 986.8190                   | 986.8190             | 983.7600            | 983.7600          | 0.310       | 0.0000     |
| 2024/06/14 | ALBI             | 07/11/2024 |             | Index Future                | 1010.1540                  | 1010.1540            | 1006.9340           | 1006.9340         | 0.319       | 0.0000     |
| 2024/06/14 | ALBI             | 06/02/2025 |             | Index Future                | 1032.3190                  | 1032.3190            | 1028.9530           | 1028.9530         | 0.326       | 0.0000     |
| 2024/06/14 | ALBI             | 08/05/2025 |             | Index Future                | 1054.9520                  | 1054.9520            | 1051.3630           | 1051.3630         | 0.340       | 0.0000     |

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| Deal Date  | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/06/14 | ALBI             | 07/08/2025 |         | Index Future                | 1077.3600                  | 1077.3600            | 1073.6480           | 1073.6480         | 0.345       | 0.0000     | 0.0000 |
| 2024/06/14 | C002             | 31/03/2032 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C007             | 31/01/2037 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C025             | 31/01/2025 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C030             | 31/01/2030 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C035             | 28/02/2035 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C038             | 31/01/2038 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C040             | 06/10/2015 |         | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C040             | 31/01/2040 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C044             | 31/01/2044 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C048             | 28/02/2048 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C050             | 31/12/2050 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C186             | 21/12/2026 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C202             | 07/12/2033 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C209             | 31/03/2036 |         | Price Contribution          | 6.2500                     | 93.7500              | 6.2500              | 93.7500           | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C210             | 31/03/2028 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C213             | 28/02/2031 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C214             | 28/02/2041 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C253             | 31/03/2053 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C219             | 31/03/2029 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C303             | 14/08/2015 |         | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C303             | 28/02/2033 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C333             | 15/09/2033 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C431             | 31/01/2031 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C442             | 25/04/2042 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | C446             | 31/03/2046 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/06/14 | CI43             | 31/01/2043 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2024/06/14 | CI58             | 31/01/2058 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2024/06/14 | CS26             | 02/04/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2024/06/14 | CS33             | 15/09/2033 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2024/06/14 | ES33             | 01/08/2024 |             | Bond Future                 | 12.5154                    | 76.1046              | 12.5502             | 75.9538           | 0.278       | 0.0000     |
| 2024/06/14 | ES33             | 07/11/2024 |             | Bond Future                 | 12.6760                    | 74.1212              | 12.7141             | 73.9600           | 0.300       | 0.0000     |
| 2024/06/14 | ES33             | 06/02/2025 |             | Bond Future                 | 12.8399                    | 75.7641              | 12.8810             | 75.5940           | 0.321       | 0.0000     |
| 2024/06/14 | ES33             | 06/02/2025 | 13.34 Call  | Bond Future                 | 2032.5500                  | 2.0326               | 1862.3800           | 1.8624            | 8.372       | 0.0000     |
| 2024/06/14 | ES33             | 06/02/2025 | 13.34 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | ES33             | 08/05/2025 |             | Bond Future                 | 13.0081                    | 73.6360              | 13.0538             | 73.4513           | 0.352       | 0.0000     |
| 2024/06/14 | ES33             | 08/05/2025 | 12.73 Call  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | ES33             | 08/05/2025 | 12.73 Put   | Bond Future                 | 1136.0100                  | 1.1360               | 1320.7000           | 1.3207            | 16.258      | 0.0000     |
| 2024/06/14 | ES33             | 07/08/2025 |             | Bond Future                 | 13.1987                    | 75.2102              | 13.2475             | 75.0186           | 0.369       | 0.0000     |
| 2024/06/14 | ES33             | 07/08/2025 | 13.56 Call  | Bond Future                 | 1405.6100                  | 1.4056               | 1213.9600           | 1.2140            | 13.635      | 0.0000     |
| 2024/06/14 | ES33             | 07/08/2025 | 13.56 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | ES42             | 01/08/2024 |             | Bond Future                 | 12.9079                    | 71.9332              | 12.9885             | 71.5185           | 0.625       | 0.0000     |
| 2024/06/14 | ES42             | 07/11/2024 |             | Bond Future                 | 13.0496                    | 69.3845              | 13.1350             | 68.9535           | 0.655       | 0.0000     |
| 2024/06/14 | ES42             | 06/02/2025 |             | Bond Future                 | 13.1870                    | 70.9219              | 13.2769             | 70.4762           | 0.682       | 0.0000     |
| 2024/06/14 | ES42             | 06/02/2025 | 13.71 Call  | Bond Future                 | 2528.4400                  | 2.5284               | 2082.7500           | 2.0828            | 17.627      | 0.0000     |
| 2024/06/14 | ES42             | 06/02/2025 | 13.71 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | ES42             | 08/05/2025 |             | Bond Future                 | 13.3331                    | 68.2222              | 13.4289             | 67.7564           | 0.718       | 0.0000     |
| 2024/06/14 | ES42             | 08/05/2025 | 13.25 Call  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | ES42             | 08/05/2025 | 13.25 Put   | Bond Future                 | 408.7100                   | 0.4087               | 874.5100            | 0.8745            | 113.968     | 0.0000     |
| 2024/06/14 | ES42             | 07/08/2025 |             | Bond Future                 | 13.4920                    | 69.6780              | 13.5923             | 69.1995           | 0.743       | 0.0000     |
| 2024/06/14 | ES42             | 07/08/2025 | 13.79 Call  | Bond Future                 | 1405.7800                  | 1.4058               | 927.3700            | 0.9274            | 34.032      | 0.0000     |
| 2024/06/14 | ES42             | 07/08/2025 | 13.79 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | GOVI             | 01/08/2024 | 943.38 Call | GOVI                        | 287540.0000                | 28.7540              | 257940.0000         | 25.7940           | 10.294      | 0.0000     |
| 2024/06/14 | GOVI             | 01/08/2024 | 943.38 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | GOVI             | 01/08/2024 | 943.39 Call | GOVI                        | 287440.0000                | 28.7440              | 257840.0000         | 25.7840           | 10.298      | 0.0000     |
| 2024/06/14 | GOVI             | 01/08/2024 | 943.39 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | GOVI             | 01/08/2024 | 943.37 Call | GOVI                        | 287640.0000                | 28.7640              | 258040.0000         | 25.8040           | 10.291      | 0.0000     |
| 2024/06/14 | GOVI             | 01/08/2024 | 943.37 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     |
| 2024/06/14 | GOVI             | 01/08/2024 |             | GOVI                        | 972.1340                   | 972.1340             | 969.1740            | 969.1740          | 0.304       | 0.0000     |
| 2024/06/14 | GOVI             | 07/11/2024 |             | GOVI                        | 995.1220                   | 995.1220             | 992.0040            | 992.0040          | 0.313       | 0.0000     |
| 2024/06/14 | GOVI             | 07/11/2024 | 948.79 Call | GOVI                        | 463320.0000                | 46.3320              | 432140.0000         | 43.2140           | 6.730       | 0.0000     |



| Deal Date  | Contract Details | Strike C/P | Product        | Previous Days Closing  | Previous Days Yield | Previous Days ClosingPrice | Today's Closing | Today's Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|----------------|------------------------|---------------------|----------------------------|-----------------|---------------|----------------------|-------------------|--------------|-------------|
| 2024/06/14 | GOVI             | 07/11/2024 | 948.79 Put     | GOVI                   |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | GOVI             | 07/11/2024 | 948.80 Call    | GOVI                   |                     | 463220.0000                | 46.3220         | 432040.0000   | 43.2040              | 6.731             | 0.0000       | 0.0000      |
| 2024/06/14 | GOVI             | 07/11/2024 | 948.80 Put     | GOVI                   |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | GOVI             | 07/11/2024 | 948.78 Call    | GOVI                   |                     | 463420.0000                | 46.3420         | 432240.0000   | 43.2240              | 6.728             | 0.0000       | 0.0000      |
| 2024/06/14 | GOVI             | 07/11/2024 | 948.78 Put     | GOVI                   |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | GOVI             | 06/02/2025 |                | GOVI                   |                     | 1016.9570                  | 1016.9570       | 1013.6970     | 1013.6970            | 0.321             | 0.0000       | 0.0000      |
| 2024/06/14 | GOVI             | 06/02/2025 | 972.00 Call    | GOVI                   |                     | 449570.0000                | 44.9570         | 416970.0000   | 41.6970              | 7.251             | 0.0000       | 0.0000      |
| 2024/06/14 | GOVI             | 06/02/2025 | 972.00 Put     | GOVI                   |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | GOVI             | 08/05/2025 |                | GOVI                   |                     | 1039.2530                  | 1039.2530       | 1035.7750     | 1035.7750            | 0.335             | 0.0000       | 0.0000      |
| 2024/06/14 | GOVI             | 08/05/2025 | 1,022. Call 00 | GOVI                   |                     | 172530.0000                | 17.2530         | 137750.0000   | 13.7750              | 20.159            | 0.0000       | 0.0000      |
| 2024/06/14 | GOVI             | 08/05/2025 | 1,022. Put 00  | GOVI                   |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | GOVI             | 07/08/2025 |                | GOVI                   |                     | 1061.3270                  | 1061.3270       | 1057.7300     | 1057.7300            | 0.339             | 0.0000       | 0.0000      |
| 2024/06/14 | GOVI             | 07/08/2025 | 1,011. Call 00 | GOVI                   |                     | 503270.0000                | 50.3270         | 467300.0000   | 46.7300              | 7.147             | 0.0000       | 0.0000      |
| 2024/06/14 | GOVI             | 07/08/2025 | 1,011. Put 00  | GOVI                   |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | GVIX             | 01/01/2029 |                | LIVE INDEX             |                     | 110.0000                   | 110.0000        | 110.0000      | 110.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | IGOV             | 01/08/2024 |                | Index Future           |                     | 353.5440                   | 353.5440        | 353.0930      | 353.0930             | 0.128             | 0.0000       | 0.0000      |
| 2024/06/14 | IGOV             | 07/11/2024 |                | Index Future           |                     | 361.9970                   | 361.9970        | 361.5030      | 361.5030             | 0.136             | 0.0000       | 0.0000      |
| 2024/06/14 | IGOV             | 06/02/2025 |                | Index Future           |                     | 370.0240                   | 370.0240        | 369.4920      | 369.4920             | 0.144             | 0.0000       | 0.0000      |
| 2024/06/14 | IGOV             | 08/05/2025 |                | Index Future           |                     | 378.2180                   | 378.2180        | 377.6220      | 377.6220             | 0.158             | 0.0000       | 0.0000      |
| 2024/06/14 | IGOV             | 07/08/2025 |                | Index Future           |                     | 386.3320                   | 386.3320        | 385.7060      | 385.7060             | 0.162             | 0.0000       | 0.0000      |
| 2024/06/14 | IS10             | 17/12/2025 |                | Interest Rate Swap     |                     | 80.2800                    | 80.2800         | 80.2800       | 80.2800              | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | IS10             | 16/03/2026 |                | Interest Rate Swap     |                     | 76.8200                    | 76.8200         | 76.8200       | 76.8200              | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | IS10             | 15/06/2026 |                | Interest Rate Swap     |                     | 75.2400                    | 75.2400         | 75.2400       | 75.2400              | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | IS10             | 21/09/2026 |                | Interest Rate Swap     |                     | 77.2700                    | 77.2700         | 77.2700       | 77.2700              | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | IS10             | 21/12/2026 |                | Interest Rate Swap     |                     | 81.3000                    | 81.3000         | 81.3000       | 81.3000              | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | IS10             | 15/03/2027 |                | Interest Rate Swap     |                     | 79.8000                    | 79.8000         | 79.8000       | 79.8000              | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | IS10             | 21/06/2027 |                | Interest Rate Swap     |                     | 81.8600                    | 81.8600         | 81.8600       | 81.8600              | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | IS10             | 20/09/2027 |                | Interest Rate Swap     |                     | 87.6100                    | 87.6100         | 87.6100       | 87.6100              | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | IS10             | 20/12/2027 |                | Interest Rate Swap     |                     | 87.9400                    | 87.9400         | 87.9400       | 87.9400              | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | IS10             | 22/03/2028 |                | Interest Rate Swap     |                     | 80.8900                    | 80.8900         | 80.8900       | 80.8900              | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | IS10             | 20/06/2028 |                | Interest Rate Swap     |                     | 88.6800                    | 88.6800         | 88.6800       | 88.6800              | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | IS10             | 19/09/2028 |                | Interest Rate Swap     |                     | 92.0200                    | 92.0200         | 92.0200       | 92.0200              | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | J186             | 21/12/2026 |                | Interest Rate Swap     |                     | 8.6830                     | 8.6830          | 8.6830        | 8.6830               | 0.000             | 0.0000       | 0.0000      |
| 2024/06/14 | JBAF             | 19/06/2024 |                | Jibar Tradeable Future |                     | 8.3450                     | 91.6550         | 8.3450        | 91.6550              | 0.000             | 0.0000       | 0.0000      |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/06/14 | JBAF             | 17/07/2024 |            | Jibar Tradeable Future      | 8.3300                     | 91.6700              | 8.3300              | 91.6700           | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | JBAF             | 21/08/2024 |            | Jibar Tradeable Future      | 8.3350                     | 91.6650              | 8.3350              | 91.6650           | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | JBAF             | 18/09/2024 |            | Jibar Tradeable Future      | 8.3300                     | 91.6700              | 8.3300              | 91.6700           | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | JBAF             | 16/10/2024 |            | Jibar Tradeable Future      | 8.3600                     | 91.6400              | 8.3600              | 91.6400           | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | JBAF             | 20/11/2024 |            | Jibar Tradeable Future      | 8.3570                     | 91.6430              | 8.3570              | 91.6430           | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | JBAF             | 18/12/2024 |            | Jibar Tradeable Future      | 8.3570                     | 91.6430              | 8.3770              | 91.6230           | 0.239       | 0.0000     | 0.0000 |
| 2024/06/14 | JBAF             | 19/03/2025 |            | Jibar Tradeable Future      | 8.3770                     | 91.6230              | 8.3670              | 91.6330           | 0.119       | 0.0000     | 0.0000 |
| 2024/06/14 | JBAF             | 18/06/2025 |            | Jibar Tradeable Future      | 8.3670                     | 91.6330              | 8.2950              | 91.7050           | 0.861       | 0.0000     | 0.0000 |
| 2024/06/14 | JBAF             | 17/09/2025 |            | Jibar Tradeable Future      | 8.2950                     | 91.7050              | 8.3400              | 91.6600           | 0.542       | 0.0000     | 0.0000 |
| 2024/06/14 | JBAF             | 17/12/2025 |            | Jibar Tradeable Future      | 8.3400                     | 91.6600              | 8.3720              | 91.6280           | 0.384       | 0.0000     | 0.0000 |
| 2024/06/14 | JBAF             | 18/03/2026 |            | Jibar Tradeable Future      | 8.3720                     | 91.6280              | 8.3720              | 91.6280           | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 12.50 Call | Bond Future                 | 4254.5400                  | 4.2545               | 4053.7700           | 4.0538            | 4.719       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 12.50 Put  | Bond Future                 | 248.1900                   | 0.2482               | 338.6100            | 0.3386            | 36.432      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 12.45 Call | Bond Future                 | 4039.6400                  | 4.0396               | 3846.4100           | 3.8464            | 4.783       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 12.45 Put  | Bond Future                 | 279.0700                   | 0.2791               | 377.0300            | 0.3770            | 35.102      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 13.08 Call | Bond Future                 | 6840.7200                  | 6.8407               | 6579.2900           | 6.5793            | 3.822       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 13.08 Put  | Bond Future                 | 59.8200                    | 0.0598               | 89.5800             | 0.0896            | 49.749      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 13.05 Call | Bond Future                 | 6705.3700                  | 6.7054               | 6445.8000           | 6.4458            | 3.871       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 13.05 Put  | Bond Future                 | 64.5900                    | 0.0646               | 96.2100             | 0.0962            | 48.955      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 12.20 Put  | Bond Future                 | 491.9700                   | 0.4920               | 633.5500            | 0.6336            | 28.778      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 12.20 Call | Bond Future                 | 3007.4700                  | 3.0075               | 2857.8600           | 2.8579            | 4.975       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 13.23 Put  | Bond Future                 | 40.6100                    | 0.0406               | 62.4300             | 0.0624            | 53.731      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 13.23 Call | Bond Future                 | 7516.7200                  | 7.5167               | 7247.3500           | 7.2474            | 3.584       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 13.20 Call | Bond Future                 | 7381.6700                  | 7.3817               | 7113.7200           | 7.1137            | 3.630       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 13.20 Put  | Bond Future                 | 43.8900                    | 0.0439               | 67.1300             | 0.0671            | 52.951      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 |            | Bond Future                 | 11.7110                    | 86.8809              | 11.7665             | 86.5897           | 0.474       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 11.80 Call | Bond Future                 | 1594.8200                  | 1.5948               | 1522.4100           | 1.5224            | 4.540       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 11.80 Put  | Bond Future                 | 1128.8100                  | 1.1288               | 1347.5900           | 1.3476            | 19.381      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 11.81 Call | Bond Future                 | 1625.2500                  | 1.6253               | 1551.0700           | 1.5511            | 4.564       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 11.81 Put  | Bond Future                 | 1107.1200                  | 1.1071               | 1324.1300           | 1.3241            | 19.601      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 11.79 Call | Bond Future                 | 1564.5600                  | 1.5646               | 1494.1500           | 1.4942            | 4.500       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 01/08/2024 | 11.79 Put  | Bond Future                 | 1150.7100                  | 1.1507               | 1371.4900           | 1.3715            | 19.186      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 07/11/2024 |            | Bond Future                 | 11.8316                    | 84.4197              | 11.8912             | 84.1140           | 0.503       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 07/11/2024 | 12.18 Call | Bond Future                 | 3366.9700                  | 3.3670               | 3382.2100           | 3.3822            | 0.453       | 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 |        |
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| 2024/06/14 | R035             | 07/11/2024 | 12.18 Put  | Bond Future                 | 1600.8800                  | 1.6009               | 1921.7500           | 1.9218            | 20.043      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 07/11/2024 | 12.19 Call | Bond Future                 | 3399.7600                  | 3.3998               | 3413.8000           | 3.4138            | 0.413       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 07/11/2024 | 12.19 Put  | Bond Future                 | 1583.7500                  | 1.5838               | 1903.4200           | 1.9034            | 20.184      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 07/11/2024 | 12.17 Call | Bond Future                 | 3334.1000                  | 3.3341               | 3350.7400           | 3.3507            | 0.499       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 07/11/2024 | 12.17 Put  | Bond Future                 | 1617.9700                  | 1.6180               | 1940.2400           | 1.9402            | 19.918      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 07/11/2024 | 13.23 Call | Bond Future                 | 7289.9600                  | 7.2900               | 7149.4600           | 7.1495            | 1.927       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 07/11/2024 | 13.23 Put  | Bond Future                 | 507.8900                   | 0.5079               | 673.0200            | 0.6730            | 32.513      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 07/11/2024 | 12.20 Put  | Bond Future                 | 1566.7800                  | 1.5668               | 1885.2500           | 1.8853            | 20.326      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 07/11/2024 | 12.20 Call | Bond Future                 | 3432.6600                  | 3.4327               | 3445.5000           | 3.4455            | 0.374       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 06/02/2025 |            | Bond Future                 | 11.9547                    | 86.2714              | 12.0181             | 85.9529           | 0.530       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 06/02/2025 | 12.41 Call | Bond Future                 | 4364.6800                  | 4.3647               | 4315.0700           | 4.3151            | 1.137       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 06/02/2025 | 12.41 Put  | Bond Future                 | 2114.3700                  | 2.1144               | 2383.3300           | 2.3833            | 12.721      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 08/05/2025 |            | Bond Future                 | 12.0769                    | 83.6435              | 12.1456             | 83.3058           | 0.568       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 08/05/2025 | 11.78 Call | Bond Future                 | 2935.9500                  | 2.9360               | 2974.7800           | 2.9748            | 1.323       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 08/05/2025 | 11.78 Put  | Bond Future                 | 4419.5900                  | 4.4196               | 4796.1300           | 4.7961            | 8.520       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 08/05/2025 | 13.35 Call | Bond Future                 | 7600.6700                  | 7.6007               | 7555.3400           | 7.5553            | 0.596       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 08/05/2025 | 13.35 Put  | Bond Future                 | 1634.9700                  | 1.6350               | 1927.3500           | 1.9274            | 17.883      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 08/05/2025 | 12.70 Call | Bond Future                 | 5458.2600                  | 5.4583               | 5480.3700           | 5.4804            | 0.405       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 08/05/2025 | 12.70 Put  | Bond Future                 | 2460.7600                  | 2.4608               | 2820.5800           | 2.8206            | 14.622      | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 08/05/2025 | 11.46 Put  | Bond Future                 | 5388.4000                  | 5.3884               | 5743.8600           | 5.7439            | 6.597       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 08/05/2025 | 11.46 Call | Bond Future                 | 2264.5200                  | 2.2645               | 2282.2700           | 2.2823            | 0.784       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 07/08/2025 |            | Bond Future                 | 12.2192                    | 85.4143              | 12.2916             | 85.0660           | 0.593       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 07/08/2025 | 12.65 Call | Bond Future                 | 5232.3900                  | 5.2324               | 5314.9100           | 5.3149            | 1.577       | 0.0000     | 0.0000 |
| 2024/06/14 | R035             | 07/08/2025 | 12.65 Put  | Bond Future                 | 3189.8000                  | 3.1898               | 3620.6500           | 3.6207            | 13.507      | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 01/08/2024 |            | Bond Future                 | 12.3319                    | 98.4822              | 12.4077             | 97.9211           | 0.614       | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 01/08/2024 | 13.14 Call | Bond Future                 | 6037.8200                  | 6.0378               | 5665.2800           | 5.6653            | 6.170       | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 01/08/2024 | 13.14 Put  | Bond Future                 | 353.2800                   | 0.3533               | 541.8700            | 0.5419            | 53.383      | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 01/08/2024 | 13.15 Call | Bond Future                 | 6096.3200                  | 6.0963               | 5720.9500           | 5.7210            | 6.157       | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 01/08/2024 | 13.15 Put  | Bond Future                 | 345.4200                   | 0.3454               | 531.1800            | 0.5312            | 53.778      | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 01/08/2024 | 13.13 Call | Bond Future                 | 5979.3900                  | 5.9794               | 5609.7200           | 5.6097            | 6.182       | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 01/08/2024 | 13.13 Put  | Bond Future                 | 361.3100                   | 0.3613               | 552.7700            | 0.5528            | 52.991      | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 07/11/2024 |            | Bond Future                 | 12.4489                    | 94.9382              | 12.5291             | 94.3552           | 0.644       | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 07/11/2024 | 12.80 Call | Bond Future                 | 4781.8500                  | 4.7819               | 4713.1900           | 4.7132            | 1.436       | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 07/11/2024 | 12.80 Put  | Bond Future                 | 2276.2000                  | 2.2762               | 2790.6100           | 2.7906            | 22.600      | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 07/11/2024 | 12.81 Call | Bond Future                 | 4827.4500                  | 4.8275               | 4756.6200           | 4.7566            | 1.467       | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 07/11/2024 | 12.81 Put  | Bond Future                 | 2252.2400                  | 2.2522               | 2764.4800           | 2.7645            | 22.744      | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 07/11/2024 | 12.79 Call | Bond Future                 | 4736.3900                  | 4.7364               | 4669.9000           | 4.6699            | 1.404       | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 07/11/2024 | 12.79 Put  | Bond Future                 | 2300.3900                  | 2.3004               | 2816.9700           | 2.8170            | 22.456      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/06/14 | R053             | 06/02/2025 |            | Bond Future                 | 12.5631                    | 97.0202              | 12.6474             | 96.4174           | 0.671       | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 06/02/2025 | 12.94 Call | Bond Future                 | 5733.3600                  | 5.7334               | 5831.1700           | 5.8312            | 1.706       | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 06/02/2025 | 12.94 Put  | Bond Future                 | 3093.4400                  | 3.0934               | 3794.0800           | 3.7941            | 22.649      | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 08/05/2025 |            | Bond Future                 | 12.6817                    | 93.2717              | 12.7714             | 92.6418           | 0.707       | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 08/05/2025 | 12.64 Call | Bond Future                 | 4837.5300                  | 4.8375               | 4995.8000           | 4.9958            | 3.272       | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 08/05/2025 | 12.64 Put  | Bond Future                 | 5133.1000                  | 5.1331               | 5921.2200           | 5.9212            | 15.354      | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 07/08/2025 |            | Bond Future                 | 12.8137                    | 95.2437              | 12.9076             | 94.5967           | 0.733       | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 07/08/2025 | 13.17 Call | Bond Future                 | 6924.6700                  | 6.9247               | 7078.2700           | 7.0783            | 2.218       | 0.0000     | 0.0000 |
| 2024/06/14 | R053             | 07/08/2025 | 13.17 Put  | Bond Future                 | 4515.0600                  | 4.5151               | 5315.6600           | 5.3157            | 17.732      | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 01/08/2024 | 8.69 Call  | Bond Future                 | 125.8900                   | 0.1259               | 121.3100            | 0.1213            | 3.638       | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 01/08/2024 | 8.69 Put   | Bond Future                 | 589.4900                   | 0.5895               | 656.2600            | 0.6563            | 11.327      | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 01/08/2024 | 8.70 Call  | Bond Future                 | 132.7100                   | 0.1327               | 128.1900            | 0.1282            | 3.406       | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 01/08/2024 | 8.70 Put   | Bond Future                 | 574.7300                   | 0.5747               | 641.5600            | 0.6416            | 11.628      | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 01/08/2024 | 8.68 Call  | Bond Future                 | 119.1700                   | 0.1192               | 114.5500            | 0.1146            | 3.877       | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 01/08/2024 | 8.68 Put   | Bond Future                 | 604.3500                   | 0.6044               | 671.0800            | 0.6711            | 11.042      | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 01/08/2024 |            | Bond Future                 | 8.9055                     | 104.6443             | 8.9387              | 104.5730          | 0.374       | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 07/11/2024 | 9.14 Call  | Bond Future                 | 926.6500                   | 0.9267               | 907.8500            | 0.9079            | 2.029       | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 07/11/2024 | 9.14 Put   | Bond Future                 | 472.5800                   | 0.4726               | 536.3300            | 0.5363            | 13.490      | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 07/11/2024 | 9.15 Call  | Bond Future                 | 940.2900                   | 0.9403               | 920.8100            | 0.9208            | 2.072       | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 07/11/2024 | 9.15 Put   | Bond Future                 | 467.1200                   | 0.4671               | 530.1900            | 0.5302            | 13.502      | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 07/11/2024 | 9.13 Call  | Bond Future                 | 913.3400                   | 0.9133               | 894.9600            | 0.8950            | 2.012       | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 07/11/2024 | 9.13 Put   | Bond Future                 | 478.3800                   | 0.4784               | 542.5500            | 0.5426            | 13.414      | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 07/11/2024 |            | Bond Future                 | 8.9030                     | 107.1189             | 8.9460              | 107.0364          | 0.483       | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 06/02/2025 |            | Bond Future                 | 8.9049                     | 104.1528             | 8.9587              | 104.0607          | 0.605       | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 06/02/2025 | 9.03 Call  | Bond Future                 | 905.1000                   | 0.9051               | 890.3300            | 0.8903            | 1.632       | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 06/02/2025 | 9.03 Put   | Bond Future                 | 691.4300                   | 0.6914               | 768.7300            | 0.7687            | 11.180      | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 08/05/2025 |            | Bond Future                 | 8.9130                     | 106.4340             | 8.9863              | 106.3247          | 0.823       | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 08/05/2025 | 8.47 Call  | Bond Future                 | 473.9000                   | 0.4739               | 467.8100            | 0.4678            | 1.285       | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 08/05/2025 | 8.47 Put   | Bond Future                 | 1137.9500                  | 1.1380               | 1241.2000           | 1.2412            | 9.073       | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 07/08/2025 |            | Bond Future                 | 8.9789                     | 103.3732             | 9.0701              | 103.2573          | 1.016       | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 07/08/2025 | 9.68 Call  | Bond Future                 | 1385.0100                  | 1.3850               | 1381.5900           | 1.3816            | 0.247       | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 07/08/2025 | 9.68 Put   | Bond Future                 | 498.9800                   | 0.4990               | 611.4500            | 0.6115            | 22.540      | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 07/08/2025 | 10.25 Call | Bond Future                 | 1954.0100                  | 1.9540               | 1924.4100           | 1.9244            | 1.515       | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 07/08/2025 | 10.25 Put  | Bond Future                 | 355.6300                   | 0.3556               | 441.9200            | 0.4419            | 24.264      | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 07/08/2025 | 9.22 Put   | Bond Future                 | 670.2400                   | 0.6702               | 795.3800            | 0.7954            | 18.671      | 0.0000     | 0.0000 |
| 2024/06/14 | R186             | 07/08/2025 | 9.22 Call  | Bond Future                 | 976.2000                   | 0.9762               | 985.4500            | 0.9855            | 0.948       | 0.0000     | 0.0000 |
| 2024/06/14 | R202             | 01/08/2024 |            | Bond Future                 | 259.9372                   | 259.9372             | 259.9709            | 259.9709          | 0.013       | 0.0000     | 0.0000 |
| 2024/06/14 | R202             | 07/11/2024 |            | Bond Future                 | 266.1525                   | 266.1525             | 266.1633            | 266.1633          | 0.004       | 0.0000     | 0.0000 |

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| 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 |        |
|------------|------------------|------------|-------------|-----------------------|---------------------|-----------------------------|-----------------|---------------|-----------------------|-------------------|--------------|-------------|--------|
| 2024/06/14 | R202             | 06/02/2025 |             | Bond Future           |                     | 266.8179                    | 266.8179        |               | 266.8098              | 266.8098          | 0.003        | 0.0000      | 0.0000 |
| 2024/06/14 | R202             | 06/02/2025 | 266.79 Call | Bond Future           |                     | 27.8700                     | 0.0279          |               | 19.8200               | 0.0198            | 28.884       | 0.0000      | 0.0000 |
| 2024/06/14 | R202             | 06/02/2025 | 266.79 Put  | Bond Future           |                     | 0.0000                      | 0.0000          |               | 0.0000                | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2024/06/14 | R202             | 08/05/2025 |             | Bond Future           |                     | 272.7251                    | 272.7251        |               | 272.6783              | 272.6783          | 0.017        | 0.0000      | 0.0000 |
| 2024/06/14 | R202             | 08/05/2025 | 272.31 Call | Bond Future           |                     | 415.1300                    | 0.4151          |               | 368.2600              | 0.3683            | 11.290       | 0.0000      | 0.0000 |
| 2024/06/14 | R202             | 08/05/2025 | 272.31 Put  | Bond Future           |                     | 0.0000                      | 0.0000          |               | 0.0000                | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2024/06/14 | R202             | 07/08/2025 |             | Bond Future           |                     | 273.2082                    | 273.2082        |               | 273.1502              | 273.1502          | 0.021        | 0.0000      | 0.0000 |
| 2024/06/14 | R202             | 07/08/2025 | 271.60 Call | Bond Future           |                     | 1608.2000                   | 1.6082          |               | 1550.1500             | 1.5502            | 3.610        | 0.0000      | 0.0000 |
| 2024/06/14 | R202             | 07/08/2025 | 271.60 Put  | Bond Future           |                     | 0.0000                      | 0.0000          |               | 0.0000                | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 01/08/2024 |             | Bond Future           |                     | 11.8131                     | 67.4403         |               | 11.8686               | 67.1825           | 0.469        | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 01/08/2024 | 11.79 Call  | Bond Future           |                     | 1132.8200                   | 1.1328          |               | 1088.2600             | 1.0883            | 3.934        | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 01/08/2024 | 11.79 Put   | Bond Future           |                     | 1240.8800                   | 1.2409          |               | 1454.0800             | 1.4541            | 17.181       | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 01/08/2024 | 11.80 Call  | Bond Future           |                     | 1156.8200                   | 1.1568          |               | 1110.8300             | 1.1108            | 3.976        | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 01/08/2024 | 11.80 Put   | Bond Future           |                     | 1218.1500                   | 1.2182          |               | 1429.9200             | 1.4299            | 17.385       | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 01/08/2024 | 11.78 Call  | Bond Future           |                     | 1109.0900                   | 1.1091          |               | 1065.9600             | 1.0660            | 3.889        | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 01/08/2024 | 11.78 Put   | Bond Future           |                     | 1263.9200                   | 1.2639          |               | 1478.5500             | 1.4786            | 16.981       | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 07/11/2024 |             | Bond Future           |                     | 11.9226                     | 65.8776         |               | 11.9816               | 65.6078           | 0.495        | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 07/11/2024 | 12.22 Call  | Bond Future           |                     | 2847.6400                   | 2.8476          |               | 2873.4700             | 2.8735            | 0.907        | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 07/11/2024 | 12.22 Put   | Bond Future           |                     | 1502.0100                   | 1.5020          |               | 1797.7000             | 1.7977            | 19.686       | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 07/11/2024 | 12.23 Call  | Bond Future           |                     | 2876.0100                   | 2.8760          |               | 2900.9300             | 2.9009            | 0.866        | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 07/11/2024 | 12.23 Put   | Bond Future           |                     | 1485.8000                   | 1.4858          |               | 1780.5800             | 1.7806            | 19.840       | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 07/11/2024 | 12.21 Call  | Bond Future           |                     | 2819.2100                   | 2.8192          |               | 2846.1000             | 2.8461            | 0.954        | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 07/11/2024 | 12.21 Put   | Bond Future           |                     | 1518.2100                   | 1.5182          |               | 1814.9600             | 1.8150            | 19.546       | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 06/02/2025 |             | Bond Future           |                     | 12.0306                     | 67.3225         |               | 12.0928               | 67.0419           | 0.518        | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 06/02/2025 | 12.44 Call  | Bond Future           |                     | 3762.5900                   | 3.7626          |               | 3731.1000             | 3.7311            | 0.837        | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 06/02/2025 | 12.44 Put   | Bond Future           |                     | 1948.0100                   | 1.9480          |               | 2197.1100             | 2.1971            | 12.787       | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 08/05/2025 |             | Bond Future           |                     | 12.1435                     | 65.6396         |               | 12.2104               | 65.3432           | 0.551        | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 08/05/2025 | 11.89 Call  | Bond Future           |                     | 2708.3700                   | 2.7084          |               | 2763.7800             | 2.7638            | 2.046        | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 08/05/2025 | 11.89 Put   | Bond Future           |                     | 3848.5600                   | 3.8486          |               | 4200.3800             | 4.2004            | 9.142        | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 07/08/2025 |             | Bond Future           |                     | 12.2717                     | 67.0290         |               | 12.3418               | 66.7236           | 0.572        | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 07/08/2025 | 12.68 Call  | Bond Future           |                     | 4712.9400                   | 4.7129          |               | 4729.3600             | 4.7294            | 0.348        | 0.0000      | 0.0000 |
| 2024/06/14 | R209             | 07/08/2025 | 12.68 Put   | Bond Future           |                     | 2962.2200                   | 2.9622          |               | 3284.0100             | 3.2840            | 10.863       | 0.0000      | 0.0000 |
| 2024/06/14 | R210             | 01/08/2024 |             | Bond Future           |                     | 239.8253                    | 239.8253        |               | 239.5991              | 239.5991          | 0.094        | 0.0000      | 0.0000 |
| 2024/06/14 | R210             | 07/11/2024 |             | Bond Future           |                     | 242.2128                    | 242.2128        |               | 241.9597              | 241.9597          | 0.104        | 0.0000      | 0.0000 |
| 2024/06/14 | R210             | 06/02/2025 |             | Bond Future           |                     | 247.5834                    | 247.5834        |               | 247.3067              | 247.3067          | 0.112        | 0.0000      | 0.0000 |
| 2024/06/14 | R210             | 06/02/2025 | 239.61 Call | Bond Future           |                     | 7973.4000                   | 7.9734          |               | 7696.7000             | 7.6967            | 3.470        | 0.0000      | 0.0000 |
| 2024/06/14 | R210             | 06/02/2025 | 239.61 Put  | Bond Future           |                     | 0.0000                      | 0.0000          |               | 0.0000                | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2024/06/14 | R210             | 08/05/2025 |             | Bond Future           |                     | 249.6357                    | 249.6357        |               | 249.3179              | 249.3179          | 0.127        | 0.0000      | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/06/14 | R210             | 08/05/2025 | 248.03 Call | Bond Future                 | 1605.7000                  | 1.6057               | 1287.8800           | 1.2879            | 19.793      | 0.0000     | 0.0000 |
| 2024/06/14 | R210             | 08/05/2025 | 248.03 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | R210             | 07/08/2025 |             | Bond Future                 | 254.9865                   | 254.9865             | 254.6512            | 254.6512          | 0.132       | 0.0000     | 0.0000 |
| 2024/06/14 | R210             | 07/08/2025 | 248.44 Call | Bond Future                 | 6546.5200                  | 6.5465               | 6211.2100           | 6.2112            | 5.122       | 0.0000     | 0.0000 |
| 2024/06/14 | R210             | 07/08/2025 | 248.44 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 01/08/2024 |             | Bond Future                 | 10.6487                    | 86.0871              | 10.6895             | 85.9188           | 0.383       | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 01/08/2024 | 10.87 Call  | Bond Future                 | 1605.1600                  | 1.6052               | 1619.1100           | 1.6191            | 0.869       | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 01/08/2024 | 10.87 Put   | Bond Future                 | 696.9100                   | 0.6969               | 879.2300            | 0.8792            | 26.161      | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 01/08/2024 | 10.88 Call  | Bond Future                 | 1632.9300                  | 1.6329               | 1645.4900           | 1.6455            | 0.769       | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 01/08/2024 | 10.88 Put   | Bond Future                 | 683.9400                   | 0.6839               | 864.8700            | 0.8649            | 26.454      | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 01/08/2024 | 10.86 Call  | Bond Future                 | 1577.5700                  | 1.5776               | 1592.7800           | 1.5928            | 0.964       | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 01/08/2024 | 10.86 Put   | Bond Future                 | 710.0900                   | 0.7101               | 893.6700            | 0.8937            | 25.853      | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 07/11/2024 | 11.22 Call  | Bond Future                 | 2920.9700                  | 2.9210               | 2882.0700           | 2.8821            | 1.332       | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 07/11/2024 | 11.22 Put   | Bond Future                 | 1048.0900                  | 1.0481               | 1189.1100           | 1.1891            | 13.455      | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 07/11/2024 | 11.23 Call  | Bond Future                 | 2947.8100                  | 2.9478               | 2908.5000           | 2.9085            | 1.334       | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 07/11/2024 | 11.23 Put   | Bond Future                 | 1036.0000                  | 1.0360               | 1176.6100           | 1.1766            | 13.572      | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 07/11/2024 | 11.21 Call  | Bond Future                 | 2894.2300                  | 2.8942               | 2855.9200           | 2.8559            | 1.324       | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 07/11/2024 | 11.21 Put   | Bond Future                 | 1060.3100                  | 1.0603               | 1201.9200           | 1.2019            | 13.356      | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 07/11/2024 |             | Bond Future                 | 10.7459                    | 84.5611              | 10.7908             | 84.3812           | 0.418       | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 06/02/2025 |             | Bond Future                 | 10.8484                    | 86.4162              | 10.8975             | 86.2261           | 0.452       | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 06/02/2025 | 11.35 Call  | Bond Future                 | 3412.5100                  | 3.4125               | 3392.1500           | 3.3922            | 0.597       | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 06/02/2025 | 11.35 Put   | Bond Future                 | 1492.9400                  | 1.4929               | 1662.6800           | 1.6627            | 11.370      | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 08/05/2025 |             | Bond Future                 | 10.9516                    | 84.7463              | 11.0066             | 84.5397           | 0.502       | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 08/05/2025 | 10.52 Call  | Bond Future                 | 1866.2800                  | 1.8663               | 1859.0000           | 1.8590            | 0.390       | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 08/05/2025 | 10.52 Put   | Bond Future                 | 3509.8000                  | 3.5098               | 3709.0500           | 3.7091            | 5.677       | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 07/08/2025 |             | Bond Future                 | 11.0801                    | 86.5418              | 11.1392             | 86.3274           | 0.533       | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 07/08/2025 | 11.66 Call  | Bond Future                 | 4193.1700                  | 4.1932               | 4208.6200           | 4.2086            | 0.368       | 0.0000     | 0.0000 |
| 2024/06/14 | R213             | 07/08/2025 | 11.66 Put   | Bond Future                 | 2118.4400                  | 2.1184               | 2348.3400           | 2.3483            | 10.852      | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 01/08/2024 | 12.17 Call  | Bond Future                 | 1192.1200                  | 1.1921               | 1101.3200           | 1.1013            | 7.617       | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 01/08/2024 | 12.17 Put   | Bond Future                 | 1200.4200                  | 1.2004               | 1495.2400           | 1.4952            | 24.560      | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 01/08/2024 | 12.18 Call  | Bond Future                 | 1217.2000                  | 1.2172               | 1124.3200           | 1.1243            | 7.631       | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 01/08/2024 | 12.18 Put   | Bond Future                 | 1177.5600                  | 1.1776               | 1470.3000           | 1.4703            | 24.860      | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 01/08/2024 | 12.16 Call  | Bond Future                 | 1167.2200                  | 1.1672               | 1078.6600           | 1.0787            | 7.587       | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 01/08/2024 | 12.16 Put   | Bond Future                 | 1223.5200                  | 1.2235               | 1520.5800           | 1.5206            | 24.279      | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 01/08/2024 |             | Bond Future                 | 12.1717                    | 62.7815              | 12.2525             | 62.3959           | 0.664       | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 07/11/2024 |             | Bond Future                 | 12.2817                    | 60.9588              | 12.3668             | 60.5586           | 0.692       | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 07/11/2024 | 12.61 Call  | Bond Future                 | 2977.6100                  | 2.9776               | 2953.1400           | 2.9531            | 0.822       | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 07/11/2024 | 12.61 Put   | Bond Future                 | 1455.4700                  | 1.4555               | 1831.1600           | 1.8312            | 25.812      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/06/14 | R214             | 07/11/2024 | 12.62 Call | Bond Future                 | 3007.2000                  | 3.0072               | 2981.1400           | 2.9811            | 0.867       | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 07/11/2024 | 12.62 Put  | Bond Future                 | 1439.6300                  | 1.4396               | 1813.7300           | 1.8137            | 25.986      | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 07/11/2024 | 12.60 Call | Bond Future                 | 2948.1400                  | 2.9481               | 2925.2400           | 2.9252            | 0.777       | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 07/11/2024 | 12.60 Put  | Bond Future                 | 1471.4700                  | 1.4715               | 1848.7300           | 1.8487            | 25.638      | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 06/02/2025 |            | Bond Future                 | 12.3919                    | 62.2960              | 12.4810             | 61.8826           | 0.719       | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 06/02/2025 | 12.71 Call | Bond Future                 | 3564.1100                  | 3.5641               | 3501.0800           | 3.5011            | 1.768       | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 06/02/2025 | 12.71 Put  | Bond Future                 | 2108.7600                  | 2.1088               | 2459.1500           | 2.4592            | 16.616      | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 08/05/2025 |            | Bond Future                 | 12.5000                    | 60.3518              | 12.5942             | 59.9205           | 0.754       | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 08/05/2025 | 12.40 Call | Bond Future                 | 3106.2000                  | 3.1062               | 3138.6200           | 3.1386            | 1.044       | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 08/05/2025 | 12.40 Put  | Bond Future                 | 3568.7400                  | 3.5687               | 4032.4100           | 4.0324            | 12.993      | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 07/08/2025 |            | Bond Future                 | 12.6225                    | 61.6295              | 12.7209             | 61.1866           | 0.779       | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 07/08/2025 | 12.97 Call | Bond Future                 | 4657.2000                  | 4.6572               | 4654.1100           | 4.6541            | 0.066       | 0.0000     | 0.0000 |
| 2024/06/14 | R214             | 07/08/2025 | 12.97 Put  | Bond Future                 | 3114.7800                  | 3.1148               | 3554.5900           | 3.5546            | 14.120      | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 01/08/2024 |            | Bond Future                 | 12.3245                    | 76.4964              | 12.3951             | 76.0885           | 0.573       | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 01/08/2024 | 12.31 Call | Bond Future                 | 1383.2800                  | 1.3833               | 1369.6100           | 1.3696            | 0.988       | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 01/08/2024 | 12.31 Put  | Bond Future                 | 1467.4400                  | 1.4674               | 1861.6800           | 1.8617            | 26.866      | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 01/08/2024 | 12.32 Call | Bond Future                 | 1413.3400                  | 1.4133               | 1397.4800           | 1.3975            | 1.122       | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 01/08/2024 | 12.32 Put  | Bond Future                 | 1439.4000                  | 1.4394               | 1831.4500           | 1.8315            | 27.237      | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 01/08/2024 | 12.30 Call | Bond Future                 | 1353.6800                  | 1.3537               | 1342.0500           | 1.3421            | 0.859       | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 01/08/2024 | 12.30 Put  | Bond Future                 | 1496.0200                  | 1.4960               | 1892.3000           | 1.8923            | 26.489      | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 07/11/2024 | 12.79 Call | Bond Future                 | 3713.9300                  | 3.7139               | 3669.2000           | 3.6692            | 1.204       | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 07/11/2024 | 12.79 Put  | Bond Future                 | 1763.7200                  | 1.7637               | 2143.1000           | 2.1431            | 21.510      | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 07/11/2024 | 12.80 Call | Bond Future                 | 3749.5800                  | 3.7496               | 3703.2400           | 3.7032            | 1.236       | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 07/11/2024 | 12.80 Put  | Bond Future                 | 1745.0200                  | 1.7450               | 2122.7900           | 2.1228            | 21.648      | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 07/11/2024 | 12.78 Call | Bond Future                 | 3678.4000                  | 3.6784               | 3635.2700           | 3.6353            | 1.173       | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 07/11/2024 | 12.78 Put  | Bond Future                 | 1782.6200                  | 1.7826               | 2163.6000           | 2.1636            | 21.372      | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 07/11/2024 |            | Bond Future                 | 12.4400                    | 73.8532              | 12.5147             | 73.4291           | 0.600       | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 06/02/2025 |            | Bond Future                 | 12.5557                    | 75.4731              | 12.6344             | 75.0342           | 0.626       | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 06/02/2025 | 12.71 Call | Bond Future                 | 3727.4900                  | 3.7275               | 3832.8100           | 3.8328            | 2.825       | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 06/02/2025 | 12.71 Put  | Bond Future                 | 2870.7400                  | 2.8707               | 3414.9800           | 3.4150            | 18.958      | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 08/05/2025 |            | Bond Future                 | 12.6693                    | 72.6720              | 12.7528             | 72.2130           | 0.659       | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 08/05/2025 | 12.60 Call | Bond Future                 | 3760.8000                  | 3.7608               | 3802.2100           | 3.8022            | 1.101       | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 08/05/2025 | 12.60 Put  | Bond Future                 | 4145.3200                  | 4.1453               | 4645.7800           | 4.6458            | 12.073      | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 07/08/2025 |            | Bond Future                 | 12.7978                    | 74.2099              | 12.8852             | 73.7381           | 0.683       | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 07/08/2025 | 13.21 Call | Bond Future                 | 5662.5200                  | 5.6625               | 5811.8500           | 5.8119            | 2.637       | 0.0000     | 0.0000 |
| 2024/06/14 | R248             | 07/08/2025 | 13.21 Put  | Bond Future                 | 3486.6700                  | 3.4867               | 4107.7400           | 4.1077            | 17.813      | 0.0000     | 0.0000 |
| 2024/06/14 | X038             | 31/01/2038 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |

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| Deal Date    | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|--------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/06/14   | X210             | 31/03/2028 |         | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2024/06/14   | X213             | 28/02/2031 |         | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2024/06/14   | X214             | 28/02/2041 |         | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| <b>Total</b> |                  |            |         |                             |                            |                      |                     |                   |             |            |

Open Interest

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