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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/07/2024 TO 03/07/2024

| 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2024/07/03 | 0904             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/07/03 | 0908             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/07/03 | 0957             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/07/03 | 0986             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/07/03 | 1386             | 28/02/2031 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/07/03 | 1409             | 28/02/2041 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/07/03 | 2025             | 01/08/2024 |             | Bond Future                 | 181.5814                   | 181.5814              | 181.5753             | 0.003             | 0.0000       | 0.0000      |
| 2024/07/03 | 2025             | 07/11/2024 |             | Bond Future                 | 185.8838                   | 185.8838              | 185.8783             | 0.003             | 0.0000       | 0.0000      |
| 2024/07/03 | 2029             | 01/08/2024 |             | Bond Future                 | 131.3221                   | 131.3221              | 131.5725             | 0.191             | 0.0000       | 0.0000      |
| 2024/07/03 | 2029             | 07/11/2024 |             | Bond Future                 | 133.0318                   | 133.0318              | 133.2887             | 0.193             | 0.0000       | 0.0000      |
| 2024/07/03 | 2029             | 06/02/2025 |             | Bond Future                 | 135.9403                   | 135.9403              | 136.2041             | 0.194             | 0.0000       | 0.0000      |
| 2024/07/03 | 2029             | 06/02/2025 | 132.40 Call | Bond Future                 | 3540.3000                  | 3.5403                | 3804.0600            | 7.450             | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/07/03 | 2029             | 06/02/2025 | 132.40 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 2029             | 08/05/2025 |             | Bond Future                 | 137.4569                   | 137.4569             | 137.7275            | 137.7275          | 0.197       | 0.0000     | 0.0000 |
| 2024/07/03 | 2029             | 08/05/2025 | 137.85 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 2029             | 08/05/2025 | 137.85 Put  | Bond Future                 | 393.1300                   | 0.3931               | 122.4600            | 0.1225            | 68.850      | 0.0000     | 0.0000 |
| 2024/07/03 | 2029             | 07/08/2025 |             | Bond Future                 | 140.3863                   | 140.3863             | 140.6642            | 140.6642          | 0.198       | 0.0000     | 0.0000 |
| 2024/07/03 | 2029             | 07/08/2025 | 137.41 Call | Bond Future                 | 2976.2600                  | 2.9763               | 3254.2300           | 3.2542            | 9.340       | 0.0000     | 0.0000 |
| 2024/07/03 | 2029             | 07/08/2025 | 137.41 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 01/08/2024 | 10.21 Put   | Bond Future                 | 383.8800                   | 0.3839               | 232.1700            | 0.2322            | 39.520      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 01/08/2024 | 10.21 Call  | Bond Future                 | 1364.1900                  | 1.3642               | 1765.0800           | 1.7651            | 29.387      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 01/08/2024 | 10.71 Put   | Bond Future                 | 83.8800                    | 0.0839               | 43.2900             | 0.0433            | 48.391      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 01/08/2024 | 10.71 Call  | Bond Future                 | 2980.4900                  | 2.9805               | 3492.5000           | 3.4925            | 17.179      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 01/08/2024 | 11.31 Call  | Bond Future                 | 5140.9200                  | 5.1409               | 5687.5400           | 5.6875            | 10.633      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 01/08/2024 | 11.31 Put   | Bond Future                 | 10.6100                    | 0.0106               | 4.6300              | 0.0046            | 56.362      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 01/08/2024 |             | Bond Future                 | 9.9593                     | 91.9998              | 9.8194              | 92.5524           | 1.405       | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 01/08/2024 | 10.38 Call  | Bond Future                 | 1872.8600                  | 1.8729               | 2324.7600           | 2.3248            | 24.129      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 01/08/2024 | 10.38 Put   | Bond Future                 | 235.3100                   | 0.2353               | 134.6100            | 0.1346            | 42.795      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 01/08/2024 | 10.39 Call  | Bond Future                 | 1904.4400                  | 1.9044               | 2358.8700           | 2.3589            | 23.862      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 01/08/2024 | 10.39 Put   | Bond Future                 | 228.4100                   | 0.2284               | 130.2400            | 0.1302            | 42.980      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 01/08/2024 | 10.37 Call  | Bond Future                 | 1841.3700                  | 1.8414               | 2290.7100           | 2.2907            | 24.402      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 01/08/2024 | 10.37 Put   | Bond Future                 | 242.3100                   | 0.2423               | 139.0500            | 0.1391            | 42.615      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/11/2024 |             | Bond Future                 | 10.0270                    | 94.1552              | 9.8781              | 94.7211           | 1.485       | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/11/2024 | 10.75 Call  | Bond Future                 | 3291.5500                  | 3.2916               | 3726.3800           | 3.7264            | 13.210      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/11/2024 | 10.75 Put   | Bond Future                 | 603.7300                   | 0.6037               | 472.6100            | 0.4726            | 21.718      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/11/2024 | 10.76 Call  | Bond Future                 | 3320.0400                  | 3.3200               | 3756.3200           | 3.7563            | 13.141      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/11/2024 | 10.76 Put   | Bond Future                 | 595.7400                   | 0.5957               | 466.0700            | 0.4661            | 21.766      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/11/2024 | 10.74 Call  | Bond Future                 | 3263.1200                  | 3.2631               | 3696.5000           | 3.6965            | 13.281      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/11/2024 | 10.74 Put   | Bond Future                 | 611.8100                   | 0.6118               | 479.2400            | 0.4792            | 21.668      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/11/2024 | 10.21 Put   | Bond Future                 | 1212.8400                  | 1.2128               | 985.0300            | 0.9850            | 18.783      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/11/2024 | 10.21 Call  | Bond Future                 | 1902.5800                  | 1.9026               | 2240.7200           | 2.2407            | 17.773      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/11/2024 | 10.71 Put   | Bond Future                 | 636.8300                   | 0.6368               | 499.7800            | 0.4998            | 21.521      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/11/2024 | 10.71 Call  | Bond Future                 | 3178.5100                  | 3.1785               | 3607.4100           | 3.6074            | 13.494      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/11/2024 | 11.91 Call  | Bond Future                 | 6920.6400                  | 6.9206               | 7454.8400           | 7.4548            | 7.719       | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/11/2024 | 11.91 Put   | Bond Future                 | 120.9300                   | 0.1209               | 89.1800             | 0.0892            | 26.255      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 06/02/2025 |             | Bond Future                 | 10.1018                    | 92.1810              | 9.9433              | 92.7600           | 1.569       | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 06/02/2025 | 10.68 Call  | Bond Future                 | 3190.8600                  | 3.1909               | 3587.6500           | 3.5877            | 12.435      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 06/02/2025 | 10.68 Put   | Bond Future                 | 1115.8800                  | 1.1159               | 933.6600            | 0.9337            | 16.330      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 08/05/2025 | 11.86 Call  | Bond Future                 | 6262.7900                  | 6.2628               | 6751.0300           | 6.7510            | 7.796       | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 08/05/2025 | 11.86 Put   | Bond Future                 | 682.0200                   | 0.6820               | 577.8500            | 0.5779            | 15.274      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/07/03 | 2030             | 08/05/2025 | 10.31 Put  | Bond Future                 | 2068.1400                  | 2.0681               | 1803.9400           | 1.8039            | 12.775      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 08/05/2025 | 10.31 Call | Bond Future                 | 2459.1800                  | 2.4592               | 2787.3900           | 2.7874            | 13.346      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 08/05/2025 |            | Bond Future                 | 10.1976                    | 94.1580              | 10.0285             | 94.7504           | 1.659       | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 08/05/2025 | 9.93 Call  | Bond Future                 | 1759.1700                  | 1.7592               | 2031.1800           | 2.0312            | 15.462      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 08/05/2025 | 9.93 Put   | Bond Future                 | 2698.7200                  | 2.6987               | 2378.3200           | 2.3783            | 11.872      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 08/05/2025 | 12.28 Call | Bond Future                 | 7425.8700                  | 7.4259               | 7939.0900           | 7.9391            | 6.911       | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 08/05/2025 | 12.28 Put  | Bond Future                 | 501.9500                   | 0.5020               | 422.7600            | 0.4228            | 15.776      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 08/05/2025 | 10.69 Put  | Bond Future                 | 1577.3300                  | 1.5773               | 1363.6200           | 1.3636            | 13.549      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 08/05/2025 | 10.69 Call | Bond Future                 | 3275.5500                  | 3.2756               | 3654.2500           | 3.6543            | 11.561      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/08/2025 | 12.12 Call | Bond Future                 | 6591.9500                  | 6.5920               | 7084.1700           | 7.0842            | 7.467       | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/08/2025 | 12.12 Put  | Bond Future                 | 817.3300                   | 0.8173               | 703.5200            | 0.7035            | 13.925      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/08/2025 | 10.48 Put  | Bond Future                 | 2193.2600                  | 2.1933               | 1928.3800           | 1.9284            | 12.077      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/08/2025 | 10.48 Call | Bond Future                 | 2739.3400                  | 2.7393               | 3080.4900           | 3.0805            | 12.454      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/08/2025 |            | Bond Future                 | 10.3154                    | 92.1304              | 10.1342             | 92.7364           | 1.757       | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/08/2025 | 11.11 Call | Bond Future                 | 4094.1000                  | 4.0941               | 4506.4100           | 4.5064            | 10.071      | 0.0000     | 0.0000 |
| 2024/07/03 | 2030             | 07/08/2025 | 11.11 Put  | Bond Future                 | 1494.3100                  | 1.4943               | 1300.5900           | 1.3006            | 12.964      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 11.11 Put  | Bond Future                 | 388.0200                   | 0.3880               | 241.3700            | 0.2414            | 37.794      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 11.11 Call | Bond Future                 | 2242.8500                  | 2.2429               | 2758.0300           | 2.7580            | 22.970      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 11.61 Put  | Bond Future                 | 110.8300                   | 0.1108               | 62.3400             | 0.0623            | 43.752      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 11.61 Call | Bond Future                 | 4216.1400                  | 4.2161               | 4829.4800           | 4.8295            | 14.547      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 12.31 Call | Bond Future                 | 7146.0100                  | 7.1460               | 7799.1900           | 7.7992            | 9.140       | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 12.31 Put  | Bond Future                 | 17.2600                    | 0.0173               | 8.6100              | 0.0086            | 50.116      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 12.54 Call | Bond Future                 | 8099.9200                  | 8.0999               | 8757.0800           | 8.7571            | 8.113       | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 12.54 Put  | Bond Future                 | 8.9800                     | 0.0090               | 4.3100              | 0.0043            | 52.004      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 11.66 Call | Bond Future                 | 4423.2600                  | 4.4233               | 5042.0500           | 5.0421            | 13.989      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 11.66 Put  | Bond Future                 | 97.1400                    | 0.0971               | 54.1000             | 0.0541            | 44.307      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 11.50 Put  | Bond Future                 | 147.9800                   | 0.1480               | 85.1000             | 0.0851            | 42.492      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 11.50 Call | Bond Future                 | 3764.8200                  | 3.7648               | 4363.7700           | 4.3638            | 15.909      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 10.95 Call | Bond Future                 | 1685.1600                  | 1.6852               | 2145.6600           | 2.1457            | 27.327      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 10.95 Put  | Bond Future                 | 567.0400                   | 0.5670               | 365.7100            | 0.3657            | 35.505      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 11.14 Call | Bond Future                 | 2352.8200                  | 2.3528               | 2876.8200           | 2.8768            | 22.271      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 11.14 Put  | Bond Future                 | 360.7600                   | 0.3608               | 222.9300            | 0.2229            | 38.205      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 11.15 Call | Bond Future                 | 2389.8900                  | 2.3899               | 2916.7200           | 2.9167            | 22.044      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 11.15 Put  | Bond Future                 | 352.1500                   | 0.3522               | 217.1500            | 0.2172            | 38.336      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 11.13 Call | Bond Future                 | 2315.9900                  | 2.3160               | 2837.1000           | 2.8371            | 22.501      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 | 11.13 Put  | Bond Future                 | 369.6400                   | 0.3696               | 228.9200            | 0.2289            | 38.069      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 01/08/2024 |            | Bond Future                 | 10.7105                    | 90.2307              | 10.5706             | 90.8926           | 1.306       | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/11/2024 | 11.48 Call | Bond Future                 | 3840.1400                  | 3.8401               | 4348.8700           | 4.3489            | 13.248      | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/07/03 | 2032             | 07/11/2024 | 11.48 Put   | Bond Future                 | 823.1700                   | 0.8232               | 654.1700            | 0.6542            | 20.530      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/11/2024 | 11.49 Call  | Bond Future                 | 3873.5300                  | 3.8735               | 4384.0200           | 4.3840            | 13.179      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/11/2024 | 11.49 Put   | Bond Future                 | 812.8100                   | 0.8128               | 645.5700            | 0.6456            | 20.576      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/11/2024 | 11.47 Call  | Bond Future                 | 3806.8300                  | 3.8068               | 4313.7800           | 4.3138            | 13.317      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/11/2024 | 11.47 Put   | Bond Future                 | 833.6500                   | 0.8337               | 662.8700            | 0.6629            | 20.486      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/11/2024 |             | Bond Future                 | 10.8062                    | 88.1774              | 10.6590             | 88.8551           | 1.363       | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/11/2024 | 11.11 Put   | Bond Future                 | 1303.4400                  | 1.3034               | 1059.0600           | 1.0591            | 18.749      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/11/2024 | 11.11 Call  | Bond Future                 | 2680.5700                  | 2.6806               | 3113.9200           | 3.1139            | 16.166      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/11/2024 | 11.61 Put   | Bond Future                 | 697.4400                   | 0.6974               | 550.2800            | 0.5503            | 21.100      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/11/2024 | 11.61 Call  | Bond Future                 | 4280.9800                  | 4.2810               | 4811.5500           | 4.8116            | 12.394      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/11/2024 | 12.95 Call  | Bond Future                 | 9252.7900                  | 9.2528               | 9902.4500           | 9.9025            | 7.021       | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/11/2024 | 12.95 Put   | Bond Future                 | 106.4900                   | 0.1065               | 78.4200             | 0.0784            | 26.359      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/11/2024 | 13.36 Call  | Bond Future                 | 10799.4100                 | 10.7994              | 11463.4200          | 11.4634           | 6.149       | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/11/2024 | 13.36 Put   | Bond Future                 | 47.4900                    | 0.0475               | 33.7700             | 0.0338            | 28.890      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/11/2024 | 11.64 Put   | Bond Future                 | 671.0700                   | 0.6711               | 528.6100            | 0.5286            | 21.229      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/11/2024 | 11.64 Call  | Bond Future                 | 4384.6600                  | 4.3847               | 4919.9300           | 4.9199            | 12.208      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 06/02/2025 |             | Bond Future                 | 10.9056                    | 90.0838              | 10.7509             | 90.7770           | 1.419       | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 06/02/2025 | 11.72 Call  | Bond Future                 | 4744.0800                  | 4.7441               | 5249.2600           | 5.2493            | 10.649      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 06/02/2025 | 11.72 Put   | Bond Future                 | 1208.1000                  | 1.2081               | 1020.1100           | 1.0201            | 15.561      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 08/05/2025 |             | Bond Future                 | 11.0148                    | 87.8494              | 10.8520             | 88.5583           | 1.477       | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 08/05/2025 | 10.91 Call  | Bond Future                 | 2745.7500                  | 2.7458               | 3103.5000           | 3.1035            | 13.029      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 08/05/2025 | 10.91 Put   | Bond Future                 | 3201.2000                  | 3.2012               | 2850.0600           | 2.8501            | 10.969      | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/08/2025 |             | Bond Future                 | 11.1390                    | 89.6983              | 10.9675             | 90.4232           | 1.539       | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/08/2025 | 12.01 Call  | Bond Future                 | 5630.4600                  | 5.6305               | 6124.9500           | 6.1250            | 8.782       | 0.0000     | 0.0000 |
| 2024/07/03 | 2032             | 07/08/2025 | 12.01 Put   | Bond Future                 | 2063.5000                  | 2.0635               | 1833.0700           | 1.8331            | 11.167      | 0.0000     | 0.0000 |
| 2024/07/03 | 2033             | 01/08/2024 |             | Bond Future                 | 123.7790                   | 123.7790             | 124.0574            | 124.0574          | 0.225       | 0.0000     | 0.0000 |
| 2024/07/03 | 2033             | 07/11/2024 |             | Bond Future                 | 125.2116                   | 125.2116             | 125.4972            | 125.4972          | 0.228       | 0.0000     | 0.0000 |
| 2024/07/03 | 2033             | 06/02/2025 |             | Bond Future                 | 127.9493                   | 127.9493             | 128.2421            | 128.2421          | 0.229       | 0.0000     | 0.0000 |
| 2024/07/03 | 2033             | 06/02/2025 | 124.94 Call | Bond Future                 | 3009.2500                  | 3.0093               | 3302.1300           | 3.3021            | 9.733       | 0.0000     | 0.0000 |
| 2024/07/03 | 2033             | 06/02/2025 | 124.94 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 2033             | 08/05/2025 |             | Bond Future                 | 129.1919                   | 129.1919             | 129.4924            | 129.4924          | 0.233       | 0.0000     | 0.0000 |
| 2024/07/03 | 2033             | 08/05/2025 | 130.62 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 2033             | 08/05/2025 | 130.62 Put  | Bond Future                 | 1428.1100                  | 1.4281               | 1127.6000           | 1.1276            | 21.042      | 0.0000     | 0.0000 |
| 2024/07/03 | 2033             | 07/08/2025 |             | Bond Future                 | 131.9453                   | 131.9453             | 132.2535            | 132.2535          | 0.234       | 0.0000     | 0.0000 |
| 2024/07/03 | 2033             | 07/08/2025 | 128.65 Call | Bond Future                 | 3295.2800                  | 3.2953               | 3603.5400           | 3.6035            | 9.355       | 0.0000     | 0.0000 |
| 2024/07/03 | 2033             | 07/08/2025 | 128.65 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 01/08/2024 | 13.82 Call  | Bond Future                 | 10130.6600                 | 10.1307              | 10956.3700          | 10.9564           | 8.151       | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 01/08/2024 | 13.82 Put   | Bond Future                 | 0.8000                     | 0.0008               | 0.2600              | 0.0003            | 67.500      | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/07/03 | 2037             | 01/08/2024 | 13.17 Call  | Bond Future                 | 7149.3400                  | 7.1493               | 7969.0000           | 7.9690            | 11.465      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 01/08/2024 | 13.17 Put   | Bond Future                 | 10.9200                    | 0.0109               | 4.3300              | 0.0043            | 60.348      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 01/08/2024 |             | Bond Future                 | 11.7678                    | 79.0283              | 11.6173             | 79.8546           | 1.278       | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 01/08/2024 | 12.10 Call  | Bond Future                 | 2224.2800                  | 2.2243               | 2863.0400           | 2.8630            | 28.718      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 01/08/2024 | 12.10 Put   | Bond Future                 | 442.6500                   | 0.4427               | 255.1600            | 0.2552            | 42.356      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 01/08/2024 | 12.11 Call  | Bond Future                 | 2264.2800                  | 2.2643               | 2907.5100           | 2.9075            | 28.408      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 01/08/2024 | 12.11 Put   | Bond Future                 | 429.9300                   | 0.4299               | 246.9100            | 0.2469            | 42.570      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 01/08/2024 | 12.09 Call  | Bond Future                 | 2184.5500                  | 2.1846               | 2818.7600           | 2.8188            | 29.032      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 01/08/2024 | 12.09 Put   | Bond Future                 | 455.6900                   | 0.4557               | 263.6500            | 0.2637            | 42.143      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 07/11/2024 |             | Bond Future                 | 11.8777                    | 80.8798              | 11.7210             | 81.7258           | 1.319       | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 07/11/2024 | 12.58 Call  | Bond Future                 | 4667.0100                  | 4.6670               | 5301.7900           | 5.3018            | 13.601      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 07/11/2024 | 12.58 Put   | Bond Future                 | 1030.4500                  | 1.0305               | 819.2800            | 0.8193            | 20.493      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 07/11/2024 | 12.59 Call  | Bond Future                 | 4705.0100                  | 4.7050               | 5341.8500           | 5.3419            | 13.535      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 07/11/2024 | 12.59 Put   | Bond Future                 | 1018.4400                  | 1.0184               | 809.3300            | 0.8093            | 20.532      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 07/11/2024 | 12.57 Call  | Bond Future                 | 4628.9400                  | 4.6289               | 5261.6700           | 5.2617            | 13.669      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 07/11/2024 | 12.57 Put   | Bond Future                 | 1042.4300                  | 1.0424               | 829.2100            | 0.8292            | 20.454      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 06/02/2025 |             | Bond Future                 | 11.9897                    | 78.3678              | 11.8266             | 79.2328           | 1.360       | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 06/02/2025 | 12.76 Call  | Bond Future                 | 5543.2700                  | 5.5433               | 6161.4800           | 6.1615            | 11.152      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 06/02/2025 | 12.76 Put   | Bond Future                 | 1636.1900                  | 1.6362               | 1389.4200           | 1.3894            | 15.082      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 08/05/2025 |             | Bond Future                 | 12.1144                    | 80.0478              | 11.9445             | 80.9322           | 1.402       | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 08/05/2025 | 12.25 Call  | Bond Future                 | 4103.8900                  | 4.1039               | 4603.1400           | 4.6031            | 12.165      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 08/05/2025 | 12.25 Put   | Bond Future                 | 3407.8300                  | 3.4078               | 3022.6900           | 3.0227            | 11.302      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 08/05/2025 | 13.35 Put   | Bond Future                 | 1674.3100                  | 1.6743               | 1458.0300           | 1.4580            | 12.918      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 08/05/2025 | 13.35 Call  | Bond Future                 | 7700.0800                  | 7.7001               | 8368.1900           | 8.3682            | 8.677       | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 08/05/2025 | 12.55 Put   | Bond Future                 | 2806.6700                  | 2.8067               | 2475.2100           | 2.4752            | 11.810      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 08/05/2025 | 12.55 Call  | Bond Future                 | 5011.2200                  | 5.0112               | 5564.1500           | 5.5642            | 11.034      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 08/05/2025 | 13.30 Put   | Bond Future                 | 1728.9900                  | 1.7290               | 1506.6900           | 1.5067            | 12.857      | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 08/05/2025 | 13.30 Call  | Bond Future                 | 7524.2000                  | 7.5242               | 8186.2900           | 8.1863            | 8.799       | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 07/08/2025 |             | Bond Future                 | 12.2532                    | 77.4714              | 12.0760             | 78.3754           | 1.446       | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 07/08/2025 | 13.01 Call  | Bond Future                 | 6515.8300                  | 6.5158               | 7118.5100           | 7.1185            | 9.249       | 0.0000     | 0.0000 |
| 2024/07/03 | 2037             | 07/08/2025 | 13.01 Put   | Bond Future                 | 2816.9900                  | 2.8170               | 2515.6500           | 2.5157            | 10.697      | 0.0000     | 0.0000 |
| 2024/07/03 | 2038             | 01/08/2024 |             | Bond Future                 | 133.4685                   | 133.4685             | 133.6113            | 133.6113          | 0.107       | 0.0000     | 0.0000 |
| 2024/07/03 | 2038             | 07/11/2024 |             | Bond Future                 | 136.6309                   | 136.6309             | 136.7777            | 136.7777          | 0.107       | 0.0000     | 0.0000 |
| 2024/07/03 | 2038             | 06/02/2025 |             | Bond Future                 | 137.4998                   | 137.4998             | 137.6509            | 137.6509          | 0.110       | 0.0000     | 0.0000 |
| 2024/07/03 | 2038             | 06/02/2025 | 135.23 Call | Bond Future                 | 2269.8300                  | 2.2698               | 2420.9400           | 2.4209            | 6.657       | 0.0000     | 0.0000 |
| 2024/07/03 | 2038             | 06/02/2025 | 135.23 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 2038             | 08/05/2025 |             | Bond Future                 | 140.4825                   | 140.4825             | 140.6383            | 140.6383          | 0.111       | 0.0000     | 0.0000 |
| 2024/07/03 | 2038             | 08/05/2025 | 139.68 Call | Bond Future                 | 802.5100                   | 0.8025               | 958.2500            | 0.9583            | 19.407      | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/07/03 | 2038             | 08/05/2025 | 139.68 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 2038             | 07/08/2025 |             | Bond Future                 | 141.3128                   | 141.3128             | 141.4731            | 141.4731          | 0.113       | 0.0000     | 0.0000 |
| 2024/07/03 | 2038             | 07/08/2025 | 139.56 Call | Bond Future                 | 1752.7600                  | 1.7528               | 1913.1000           | 1.9131            | 9.148       | 0.0000     | 0.0000 |
| 2024/07/03 | 2038             | 07/08/2025 | 139.56 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 01/08/2024 | 12.28 Put   | Bond Future                 | 551.3800                   | 0.5514               | 329.6600            | 0.3297            | 40.212      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 01/08/2024 | 12.28 Call  | Bond Future                 | 2136.9800                  | 2.1370               | 2768.5300           | 2.7685            | 29.553      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 01/08/2024 | 12.88 Call  | Bond Future                 | 4940.6400                  | 4.9406               | 5751.7000           | 5.7517            | 16.416      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 01/08/2024 | 12.88 Put   | Bond Future                 | 81.7800                    | 0.0818               | 39.5700             | 0.0396            | 51.614      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 01/08/2024 | 13.48 Call  | Bond Future                 | 7929.5700                  | 7.9296               | 8777.4400           | 8.7774            | 10.693      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 01/08/2024 | 13.48 Put   | Bond Future                 | 8.9800                     | 0.0090               | 3.5800              | 0.0036            | 60.134      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 01/08/2024 | 12.95 Put   | Bond Future                 | 64.0000                    | 0.0640               | 30.2500             | 0.0303            | 52.734      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 01/08/2024 | 12.95 Call  | Bond Future                 | 5290.6400                  | 5.2906               | 6110.1600           | 6.1102            | 15.490      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 01/08/2024 |             | Bond Future                 | 12.0033                    | 79.2376              | 11.8579             | 80.0909           | 1.211       | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 01/08/2024 | 12.33 Call  | Bond Future                 | 2344.6400                  | 2.3446               | 3000.6800           | 3.0007            | 27.980      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 01/08/2024 | 12.33 Put   | Bond Future                 | 477.7700                   | 0.4778               | 280.5400            | 0.2805            | 41.281      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 01/08/2024 | 12.34 Call  | Bond Future                 | 2387.0600                  | 2.3871               | 3047.7600           | 3.0478            | 27.678      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 01/08/2024 | 12.34 Put   | Bond Future                 | 464.1300                   | 0.4641               | 271.5600            | 0.2716            | 41.491      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 01/08/2024 | 12.32 Call  | Bond Future                 | 2302.5600                  | 2.3026               | 2953.8500           | 2.9539            | 28.285      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 01/08/2024 | 12.32 Put   | Bond Future                 | 491.8200                   | 0.4918               | 289.8400            | 0.2898            | 41.068      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 07/11/2024 | 12.85 Call  | Bond Future                 | 5100.5200                  | 5.1005               | 5762.5600           | 5.7626            | 12.980      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 07/11/2024 | 12.85 Put   | Bond Future                 | 1057.2700                  | 1.0573               | 845.7400            | 0.8457            | 20.007      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 07/11/2024 | 12.86 Call  | Bond Future                 | 5141.1400                  | 5.1411               | 5805.2200           | 5.8052            | 12.917      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 07/11/2024 | 12.86 Put   | Bond Future                 | 1045.1400                  | 1.0451               | 835.6500            | 0.8357            | 20.044      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 07/11/2024 | 12.84 Call  | Bond Future                 | 5060.1300                  | 5.0601               | 5720.1000           | 5.7201            | 13.043      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 07/11/2024 | 12.84 Put   | Bond Future                 | 1069.6900                  | 1.0697               | 856.0900            | 0.8561            | 19.968      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 07/11/2024 |             | Bond Future                 | 12.1147                    | 81.0940              | 11.9634             | 81.9676           | 1.248       | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 07/11/2024 | 12.10 Put   | Bond Future                 | 2469.6300                  | 2.4696               | 2056.4700           | 2.0565            | 16.730      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 07/11/2024 | 12.10 Call  | Bond Future                 | 2385.4300                  | 2.3854               | 2845.8400           | 2.8458            | 19.301      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 07/11/2024 | 12.60 Call  | Bond Future                 | 4115.2400                  | 4.1152               | 4720.5800           | 4.7206            | 14.710      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 07/11/2024 | 12.60 Put   | Bond Future                 | 1409.8200                  | 1.4098               | 1141.5900           | 1.1416            | 19.026      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 07/11/2024 | 13.15 Call  | Bond Future                 | 6346.4500                  | 6.3465               | 7062.9500           | 7.0630            | 11.290      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 07/11/2024 | 13.15 Put   | Bond Future                 | 745.7000                   | 0.7457               | 588.6300            | 0.5886            | 21.063      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 06/02/2025 |             | Bond Future                 | 12.2277                    | 78.3359              | 12.0704             | 79.2291           | 1.286       | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 06/02/2025 | 12.95 Call  | Bond Future                 | 5645.7900                  | 5.6458               | 6279.8400           | 6.2798            | 11.230      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 06/02/2025 | 12.95 Put   | Bond Future                 | 1735.2300                  | 1.7352               | 1476.0800           | 1.4761            | 14.935      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 08/05/2025 | 12.75 Put   | Bond Future                 | 3072.8100                  | 3.0728               | 2724.6000           | 2.7246            | 11.332      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 08/05/2025 | 12.75 Call  | Bond Future                 | 5228.6900                  | 5.2287               | 5793.6800           | 5.7937            | 10.806      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 08/05/2025 | 13.50 Put   | Bond Future                 | 1900.1900                  | 1.9002               | 1665.7600           | 1.6658            | 12.337      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/07/03 | 2040             | 08/05/2025 | 13.50 Call | Bond Future                 | 7875.5800                  | 7.8756               | 8554.3500           | 8.5544            | 8.619       | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 08/05/2025 | 13.43 Put  | Bond Future                 | 1986.6800                  | 1.9867               | 1743.2100           | 1.7432            | 12.255      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 08/05/2025 | 13.43 Call | Bond Future                 | 7618.4300                  | 7.6184               | 8288.1600           | 8.2882            | 8.791       | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 08/05/2025 |            | Bond Future                 | 12.3520                    | 80.0151              | 12.1885             | 80.9283           | 1.324       | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 08/05/2025 | 12.63 Call | Bond Future                 | 4837.7300                  | 4.8377               | 5380.9500           | 5.3810            | 11.229      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 08/05/2025 | 12.63 Put  | Bond Future                 | 3322.1300                  | 3.3221               | 2952.1500           | 2.9522            | 11.137      | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 07/08/2025 |            | Bond Future                 | 12.4896                    | 77.1870              | 12.3193             | 78.1205           | 1.364       | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 07/08/2025 | 13.29 Call | Bond Future                 | 7112.5200                  | 7.1125               | 7741.6600           | 7.7417            | 8.846       | 0.0000     | 0.0000 |
| 2024/07/03 | 2040             | 07/08/2025 | 13.29 Put  | Bond Future                 | 2947.7300                  | 2.9477               | 2643.4300           | 2.6434            | 10.323      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 01/08/2024 | 13.00 Call | Bond Future                 | 5213.4500                  | 5.2135               | 6040.6900           | 6.0407            | 15.867      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 01/08/2024 | 13.00 Put  | Bond Future                 | 73.3200                    | 0.0733               | 35.2100             | 0.0352            | 51.978      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 01/08/2024 | 13.25 Call | Bond Future                 | 6461.8600                  | 6.4619               | 7310.2800           | 7.3103            | 13.130      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 01/08/2024 | 13.25 Put  | Bond Future                 | 30.4200                    | 0.0304               | 13.4900             | 0.0135            | 55.654      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 01/08/2024 | 12.29 Call | Bond Future                 | 1915.7400                  | 1.9157               | 2521.0500           | 2.5211            | 31.597      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 01/08/2024 | 12.29 Put  | Bond Future                 | 674.0400                   | 0.6740               | 414.0000            | 0.4140            | 38.579      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 01/08/2024 | 12.30 Call | Bond Future                 | 1954.9400                  | 1.9549               | 2565.8400           | 2.5658            | 31.249      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 01/08/2024 | 12.30 Put  | Bond Future                 | 655.8300                   | 0.6558               | 401.3800            | 0.4014            | 38.798      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 01/08/2024 | 12.28 Call | Bond Future                 | 1876.8800                  | 1.8769               | 2476.5400           | 2.4765            | 31.950      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 01/08/2024 | 12.28 Put  | Bond Future                 | 692.6500                   | 0.6927               | 426.9600            | 0.4270            | 38.358      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 01/08/2024 |            | Bond Future                 | 12.0768                    | 75.3962              | 11.9316             | 76.2615           | 1.202       | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 07/11/2024 |            | Bond Future                 | 12.1835                    | 77.1626              | 12.0327             | 78.0485           | 1.238       | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 07/11/2024 | 12.91 Call | Bond Future                 | 5131.4000                  | 5.1314               | 5800.2600           | 5.8003            | 13.035      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 07/11/2024 | 12.91 Put  | Bond Future                 | 1095.9400                  | 1.0959               | 878.8700            | 0.8789            | 19.807      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 07/11/2024 | 12.92 Call | Bond Future                 | 5171.9800                  | 5.1720               | 5842.9000           | 5.8429            | 12.972      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 07/11/2024 | 12.92 Put  | Bond Future                 | 1083.5200                  | 1.0835               | 868.5100            | 0.8685            | 19.844      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 07/11/2024 | 12.90 Call | Bond Future                 | 5090.9000                  | 5.0909               | 5757.6700           | 5.7577            | 13.097      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 07/11/2024 | 12.90 Put  | Bond Future                 | 1108.5100                  | 1.1085               | 889.3500            | 0.8894            | 19.771      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 07/11/2024 | 12.50 Call | Bond Future                 | 3549.5400                  | 3.5495               | 4118.5200           | 4.1185            | 16.030      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 07/11/2024 | 12.50 Put  | Bond Future                 | 1745.7800                  | 1.7458               | 1428.8300           | 1.4288            | 18.155      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 06/02/2025 | 13.75 Call | Bond Future                 | 8604.4300                  | 8.6044               | 9353.6500           | 9.3537            | 8.707       | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 06/02/2025 | 13.75 Put  | Bond Future                 | 972.0300                   | 0.9720               | 815.4300            | 0.8154            | 16.111      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 06/02/2025 | 12.50 Put  | Bond Future                 | 2717.6600                  | 2.7177               | 2348.1200           | 2.3481            | 13.598      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 06/02/2025 | 12.50 Call | Bond Future                 | 3896.3900                  | 3.8964               | 4432.6700           | 4.4327            | 13.764      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 06/02/2025 | 12.00 Put  | Bond Future                 | 4096.3700                  | 4.0964               | 3598.9500           | 3.5990            | 12.143      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 06/02/2025 | 12.00 Call | Bond Future                 | 2396.7000                  | 2.3967               | 2805.1000           | 2.8051            | 17.040      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 06/02/2025 |            | Bond Future                 | 12.2914                    | 74.4447              | 12.1348             | 75.3505           | 1.274       | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 06/02/2025 | 13.02 Call | Bond Future                 | 5750.6400                  | 5.7506               | 6394.9100           | 6.3949            | 11.203      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 06/02/2025 | 13.02 Put  | Bond Future                 | 1765.0300                  | 1.7650               | 1503.4800           | 1.5035            | 14.818      | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/07/03 | 2044             | 08/05/2025 |             | Bond Future                 | 12.4095                    | 76.0405              | 12.2468             | 76.9665           | 1.311       | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 08/05/2025 | 12.72 Call  | Bond Future                 | 5027.0600                  | 5.0271               | 5585.3900           | 5.5854            | 11.106      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 08/05/2025 | 12.72 Put   | Bond Future                 | 3311.4100                  | 3.3114               | 2943.7000           | 2.9437            | 11.104      | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 07/08/2025 |             | Bond Future                 | 12.5396                    | 73.2539              | 12.3703             | 74.2005           | 1.350       | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 07/08/2025 | 13.34 Call  | Bond Future                 | 7213.7300                  | 7.2137               | 7853.1900           | 7.8532            | 8.864       | 0.0000     | 0.0000 |
| 2024/07/03 | 2044             | 07/08/2025 | 13.34 Put   | Bond Future                 | 2997.8000                  | 2.9978               | 2690.7200           | 2.6907            | 10.244      | 0.0000     | 0.0000 |
| 2024/07/03 | 2046             | 01/08/2024 |             | Bond Future                 | 116.0049                   | 116.0049             | 116.4354            | 116.4354          | 0.371       | 0.0000     | 0.0000 |
| 2024/07/03 | 2046             | 07/11/2024 |             | Bond Future                 | 116.5505                   | 116.5505             | 116.9920            | 116.9920          | 0.379       | 0.0000     | 0.0000 |
| 2024/07/03 | 2046             | 06/02/2025 |             | Bond Future                 | 119.0985                   | 119.0985             | 119.5506            | 119.5506          | 0.380       | 0.0000     | 0.0000 |
| 2024/07/03 | 2046             | 06/02/2025 | 114.01 Call | Bond Future                 | 5088.5300                  | 5.0885               | 5540.6200           | 5.5406            | 8.884       | 0.0000     | 0.0000 |
| 2024/07/03 | 2046             | 06/02/2025 | 114.01 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 2046             | 08/05/2025 |             | Bond Future                 | 119.4303                   | 119.4303             | 119.8932            | 119.8932          | 0.388       | 0.0000     | 0.0000 |
| 2024/07/03 | 2046             | 08/05/2025 | 121.97 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 2046             | 08/05/2025 | 121.97 Put  | Bond Future                 | 2539.7100                  | 2.5397               | 2076.7700           | 2.0768            | 18.228      | 0.0000     | 0.0000 |
| 2024/07/03 | 2046             | 07/08/2025 |             | Bond Future                 | 121.9742                   | 121.9742             | 122.4483            | 122.4483          | 0.389       | 0.0000     | 0.0000 |
| 2024/07/03 | 2046             | 07/08/2025 | 118.69 Call | Bond Future                 | 3284.1600                  | 3.2842               | 3758.2800           | 3.7583            | 14.437      | 0.0000     | 0.0000 |
| 2024/07/03 | 2046             | 07/08/2025 | 118.69 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 2050             | 01/08/2024 |             | Bond Future                 | 115.0873                   | 115.0873             | 115.5685            | 115.5685          | 0.418       | 0.0000     | 0.0000 |
| 2024/07/03 | 2050             | 07/11/2024 |             | Bond Future                 | 117.8143                   | 117.8143             | 118.3072            | 118.3072          | 0.418       | 0.0000     | 0.0000 |
| 2024/07/03 | 2050             | 06/02/2025 |             | Bond Future                 | 118.0299                   | 118.0299             | 118.5346            | 118.5346          | 0.428       | 0.0000     | 0.0000 |
| 2024/07/03 | 2050             | 06/02/2025 | 115.60 Call | Bond Future                 | 2429.8900                  | 2.4299               | 2934.6400           | 2.9346            | 20.773      | 0.0000     | 0.0000 |
| 2024/07/03 | 2050             | 06/02/2025 | 115.60 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 2050             | 08/05/2025 |             | Bond Future                 | 120.5902                   | 120.5902             | 121.1072            | 121.1072          | 0.429       | 0.0000     | 0.0000 |
| 2024/07/03 | 2050             | 08/05/2025 | 121.16 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 2050             | 08/05/2025 | 121.16 Put  | Bond Future                 | 569.7700                   | 0.5698               | 52.7900             | 0.0528            | 90.735      | 0.0000     | 0.0000 |
| 2024/07/03 | 2050             | 07/08/2025 |             | Bond Future                 | 120.7478                   | 120.7478             | 121.2769            | 121.2769          | 0.438       | 0.0000     | 0.0000 |
| 2024/07/03 | 2050             | 07/08/2025 | 119.89 Call | Bond Future                 | 857.7800                   | 0.8578               | 1386.8500           | 1.3869            | 61.679      | 0.0000     | 0.0000 |
| 2024/07/03 | 2050             | 07/08/2025 | 119.89 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 8607             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 8608             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | 8657             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | AL37             | 01/08/2024 |             | Index Future                | 985.2990                   | 985.2990             | 991.2110            | 991.2110          | 0.600       | 0.0000     | 0.0000 |
| 2024/07/03 | AL37             | 07/11/2024 |             | Index Future                | 1008.3880                  | 1008.3880            | 1014.4400           | 1014.4400         | 0.600       | 0.0000     | 0.0000 |
| 2024/07/03 | AL37             | 06/02/2025 |             | Index Future                | 1030.2070                  | 1030.2070            | 1036.3920           | 1036.3920         | 0.600       | 0.0000     | 0.0000 |
| 2024/07/03 | AL37             | 08/05/2025 |             | Index Future                | 1052.3420                  | 1052.3420            | 1058.6630           | 1058.6630         | 0.601       | 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 |        |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/07/03 | AL37             | 07/08/2025 |         | Index Future                | 1074.5650                  | 1074.5650            | 1081.0240           | 1081.0240         | 0.601       | 0.0000     | 0.0000 |
| 2024/07/03 | AL7T             | 01/08/2024 |         | Index Future                | 1158.7840                  | 1158.7840            | 1169.1980           | 1169.1980         | 0.899       | 0.0000     | 0.0000 |
| 2024/07/03 | AL7T             | 07/11/2024 |         | Index Future                | 1185.9370                  | 1185.9370            | 1196.5970           | 1196.5970         | 0.899       | 0.0000     | 0.0000 |
| 2024/07/03 | AL7T             | 06/02/2025 |         | Index Future                | 1211.5980                  | 1211.5980            | 1222.4920           | 1222.4920         | 0.899       | 0.0000     | 0.0000 |
| 2024/07/03 | AL7T             | 08/05/2025 |         | Index Future                | 1237.6300                  | 1237.6300            | 1248.7620           | 1248.7620         | 0.899       | 0.0000     | 0.0000 |
| 2024/07/03 | AL7T             | 07/08/2025 |         | Index Future                | 1263.7660                  | 1263.7660            | 1275.1380           | 1275.1380         | 0.900       | 0.0000     | 0.0000 |
| 2024/07/03 | ALBI             | 01/08/2024 |         | Index Future                | 1003.7650                  | 1003.7650            | 1011.8830           | 1011.8830         | 0.809       | 0.0000     | 0.0000 |
| 2024/07/03 | ALBI             | 07/11/2024 |         | Index Future                | 1027.2860                  | 1027.2860            | 1035.5960           | 1035.5960         | 0.809       | 0.0000     | 0.0000 |
| 2024/07/03 | ALBI             | 06/02/2025 |         | Index Future                | 1049.5140                  | 1049.5140            | 1058.0060           | 1058.0060         | 0.809       | 0.0000     | 0.0000 |
| 2024/07/03 | ALBI             | 08/05/2025 |         | Index Future                | 1072.0640                  | 1072.0640            | 1080.7420           | 1080.7420         | 0.809       | 0.0000     | 0.0000 |
| 2024/07/03 | ALBI             | 07/08/2025 |         | Index Future                | 1094.7030                  | 1094.7030            | 1103.5690           | 1103.5690         | 0.810       | 0.0000     | 0.0000 |
| 2024/07/03 | C002             | 31/03/2032 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | C007             | 31/01/2037 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | C025             | 31/01/2025 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | C030             | 31/01/2030 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | C035             | 28/02/2035 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | C038             | 31/01/2038 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | C040             | 06/10/2015 |         | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | C040             | 31/01/2040 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | C044             | 31/01/2044 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | C048             | 28/02/2048 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | C050             | 31/12/2050 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | C186             | 21/12/2026 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | C202             | 07/12/2033 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | C209             | 31/03/2036 |         | Price Contribution          | 6.2500                     | 93.7500              | 6.2500              | 93.7500           | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | C210             | 31/03/2028 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | C213             | 28/02/2031 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | C214             | 28/02/2041 |         | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/07/03 | C253             | 31/03/2053 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/07/03 | C219             | 31/03/2029 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/07/03 | C303             | 14/08/2015 |            | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/07/03 | C303             | 28/02/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/07/03 | C333             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/07/03 | C431             | 31/01/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/07/03 | C442             | 25/04/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/07/03 | C446             | 31/03/2046 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/07/03 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/07/03 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/07/03 | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/07/03 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/07/03 | ES33             | 01/08/2024 |            | Bond Future                 | 12.1456                    | 77.7339              | 11.9791             | 78.4834           | 1.371       | 0.0000     | 0.0000 |
| 2024/07/03 | ES33             | 07/11/2024 |            | Bond Future                 | 12.2921                    | 75.7731              | 12.1176             | 76.5407           | 1.420       | 0.0000     | 0.0000 |
| 2024/07/03 | ES33             | 06/02/2025 |            | Bond Future                 | 12.4438                    | 77.4291              | 12.2610             | 78.2142           | 1.469       | 0.0000     | 0.0000 |
| 2024/07/03 | ES33             | 06/02/2025 | 13.34 Call | Bond Future                 | 3697.5500                  | 3.6976               | 4482.5900           | 4.4826            | 21.231      | 0.0000     | 0.0000 |
| 2024/07/03 | ES33             | 06/02/2025 | 13.34 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | ES33             | 08/05/2025 |            | Bond Future                 | 12.6017                    | 75.3042              | 12.4103             | 76.1071           | 1.518       | 0.0000     | 0.0000 |
| 2024/07/03 | ES33             | 08/05/2025 | 12.73 Call | Bond Future                 | 532.2200                   | 0.5322               | 1335.0900           | 1.3351            | 150.853     | 0.0000     | 0.0000 |
| 2024/07/03 | ES33             | 08/05/2025 | 12.73 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | ES33             | 07/08/2025 |            | Bond Future                 | 12.7752                    | 76.9053              | 12.5746             | 77.7262           | 1.570       | 0.0000     | 0.0000 |
| 2024/07/03 | ES33             | 07/08/2025 | 13.56 Call | Bond Future                 | 3100.7100                  | 3.1007               | 3921.6200           | 3.9216            | 26.475      | 0.0000     | 0.0000 |
| 2024/07/03 | ES33             | 07/08/2025 | 13.56 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | ES42             | 01/08/2024 |            | Bond Future                 | 12.5968                    | 73.5712              | 12.4562             | 74.3322           | 1.116       | 0.0000     | 0.0000 |
| 2024/07/03 | ES42             | 07/11/2024 |            | Bond Future                 | 12.7283                    | 71.0459              | 12.5817             | 71.8252           | 1.151       | 0.0000     | 0.0000 |
| 2024/07/03 | ES42             | 06/02/2025 |            | Bond Future                 | 12.8573                    | 72.5980              | 12.7049             | 73.3950           | 1.185       | 0.0000     | 0.0000 |
| 2024/07/03 | ES42             | 06/02/2025 | 13.71 Call | Bond Future                 | 4204.5100                  | 4.2045               | 5001.5600           | 5.0016            | 18.957      | 0.0000     | 0.0000 |
| 2024/07/03 | ES42             | 06/02/2025 | 13.71 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | ES42             | 08/05/2025 |            | Bond Future                 | 12.9963                    | 69.9032              | 12.8376             | 70.7183           | 1.221       | 0.0000     | 0.0000 |
| 2024/07/03 | ES42             | 08/05/2025 | 13.25 Call | Bond Future                 | 1272.3100                  | 1.2723               | 2087.3600           | 2.0874            | 64.061      | 0.0000     | 0.0000 |
| 2024/07/03 | ES42             | 08/05/2025 | 13.25 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | ES42             | 07/08/2025 |            | Bond Future                 | 13.1429                    | 71.3871              | 12.9778             | 72.2204           | 1.257       | 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 |        |
|------------|------------------|------------|---------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/07/03 | ES42             | 07/08/2025 | 13.79 Call    | Bond Future                 | 3114.9700                  | 3.1150               | 3948.2700           | 3.9483            | 26.751      | 0.0000     | 0.0000 |
| 2024/07/03 | ES42             | 07/08/2025 | 13.79 Put     | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 01/08/2024 |               | GOVI                        | 988.7880                   | 988.7880             | 996.7710            | 996.7710          | 0.807       | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 01/08/2024 | 943.38 Call   | GOVI                        | 454080.0000                | 45.4080              | 533910.0000         | 53.3910           | 17.581      | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 01/08/2024 | 943.38 Put    | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 01/08/2024 | 943.39 Call   | GOVI                        | 453980.0000                | 45.3980              | 533810.0000         | 53.3810           | 17.584      | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 01/08/2024 | 943.39 Put    | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 01/08/2024 | 943.37 Call   | GOVI                        | 454180.0000                | 45.4180              | 534010.0000         | 53.4010           | 17.577      | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 01/08/2024 | 943.37 Put    | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 07/11/2024 |               | GOVI                        | 1011.9580                  | 1011.9580            | 1020.1300           | 1020.1300         | 0.808       | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 07/11/2024 | 948.79 Call   | GOVI                        | 631680.0000                | 63.1680              | 713400.0000         | 71.3400           | 12.937      | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 07/11/2024 | 948.79 Put    | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 07/11/2024 | 948.80 Call   | GOVI                        | 631580.0000                | 63.1580              | 713300.0000         | 71.3300           | 12.939      | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 07/11/2024 | 948.80 Put    | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 07/11/2024 | 948.78 Call   | GOVI                        | 631780.0000                | 63.1780              | 713500.0000         | 71.3500           | 12.935      | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 07/11/2024 | 948.78 Put    | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 06/02/2025 |               | GOVI                        | 1033.8540                  | 1033.8540            | 1042.2060           | 1042.2060         | 0.808       | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 06/02/2025 | 972.00 Call   | GOVI                        | 618540.0000                | 61.8540              | 702060.0000         | 70.2060           | 13.503      | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 06/02/2025 | 972.00 Put    | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 08/05/2025 |               | GOVI                        | 1056.0670                  | 1056.0670            | 1064.6010           | 1064.6010         | 0.808       | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 08/05/2025 | 1,022.00 Call | GOVI                        | 340670.0000                | 34.0670              | 426010.0000         | 42.6010           | 25.051      | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 08/05/2025 | 1,022.00 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 07/08/2025 |               | GOVI                        | 1078.3690                  | 1078.3690            | 1087.0870           | 1087.0870         | 0.808       | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 07/08/2025 | 1,011.00 Call | GOVI                        | 673690.0000                | 67.3690              | 760870.0000         | 76.0870           | 12.941      | 0.0000     | 0.0000 |
| 2024/07/03 | GOVI             | 07/08/2025 | 1,011.00 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | GVIX             | 01/01/2029 |               | LIVE INDEX                  | 110.0000                   | 110.0000             | 110.0000            | 110.0000          | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | IGOV             | 01/08/2024 |               | Index Future                | 355.1010                   | 355.1010             | 355.7300            | 355.7300          | 0.177       | 0.0000     | 0.0000 |
| 2024/07/03 | IGOV             | 07/11/2024 |               | Index Future                | 363.5160                   | 363.5160             | 364.1600            | 364.1600          | 0.177       | 0.0000     | 0.0000 |
| 2024/07/03 | IGOV             | 06/02/2025 |               | Index Future                | 371.4670                   | 371.4670             | 372.1260            | 372.1260          | 0.177       | 0.0000     | 0.0000 |
| 2024/07/03 | IGOV             | 08/05/2025 |               | Index Future                | 379.5320                   | 379.5320             | 380.2070            | 380.2070          | 0.178       | 0.0000     | 0.0000 |
| 2024/07/03 | IGOV             | 07/08/2025 |               | Index Future                | 387.6280                   | 387.6280             | 388.3190            | 388.3190          | 0.178       | 0.0000     | 0.0000 |
| 2024/07/03 | IS10             | 17/12/2025 |               | Interest Rate Swap          | 80.2800                    | 80.2800              | 80.2800             | 80.2800           | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | IS10             | 16/03/2026 |               | Interest Rate Swap          | 76.8200                    | 76.8200              | 76.8200             | 76.8200           | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | IS10             | 15/06/2026 |               | Interest Rate Swap          | 75.2400                    | 75.2400              | 75.2400             | 75.2400           | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | IS10             | 21/09/2026 |               | Interest Rate Swap          | 77.2700                    | 77.2700              | 77.2700             | 77.2700           | 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 | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/07/03 | IS10             | 21/12/2026 |            | Interest Rate Swap          | 81.3000                    | 81.3000               | 81.3000              | 81.3000           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | IS10             | 15/03/2027 |            | Interest Rate Swap          | 79.8000                    | 79.8000               | 79.8000              | 79.8000           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | IS10             | 21/06/2027 |            | Interest Rate Swap          | 81.8600                    | 81.8600               | 81.8600              | 81.8600           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | IS10             | 20/09/2027 |            | Interest Rate Swap          | 87.6100                    | 87.6100               | 87.6100              | 87.6100           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | IS10             | 20/12/2027 |            | Interest Rate Swap          | 87.9400                    | 87.9400               | 87.9400              | 87.9400           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | IS10             | 22/03/2028 |            | Interest Rate Swap          | 80.8900                    | 80.8900               | 80.8900              | 80.8900           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | IS10             | 20/06/2028 |            | Interest Rate Swap          | 88.6800                    | 88.6800               | 88.6800              | 88.6800           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | IS10             | 19/09/2028 |            | Interest Rate Swap          | 92.0200                    | 92.0200               | 92.0200              | 92.0200           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | J186             | 21/12/2026 |            | Interest Rate Swap          | 8.6830                     | 8.6830                | 8.6830               | 8.6830            | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | JBAF             | 19/06/2024 |            | Jibar Tradeable Future      | 8.3500                     | 8.3500                | 8.3500               | 91.6500           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | JBAF             | 17/07/2024 |            | Jibar Tradeable Future      | 8.3300                     | 91.6700               | 8.3300               | 91.6700           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | JBAF             | 21/08/2024 |            | Jibar Tradeable Future      | 8.3350                     | 91.6650               | 8.3350               | 91.6650           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | JBAF             | 18/09/2024 |            | Jibar Tradeable Future      | 8.3300                     | 91.6700               | 8.3300               | 91.6700           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | JBAF             | 16/10/2024 |            | Jibar Tradeable Future      | 8.3600                     | 91.6400               | 8.3600               | 91.6400           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | JBAF             | 20/11/2024 |            | Jibar Tradeable Future      | 8.3570                     | 91.6430               | 8.3570               | 91.6430           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | JBAF             | 18/12/2024 |            | Jibar Tradeable Future      | 8.3770                     | 91.6230               | 8.3770               | 91.6230           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | JBAF             | 19/03/2025 |            | Jibar Tradeable Future      | 8.3670                     | 91.6330               | 8.3670               | 91.6330           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | JBAF             | 18/06/2025 |            | Jibar Tradeable Future      | 8.2950                     | 91.7050               | 8.2950               | 91.7050           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | JBAF             | 17/09/2025 |            | Jibar Tradeable Future      | 8.3400                     | 91.6600               | 8.3400               | 91.6600           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | JBAF             | 17/12/2025 |            | Jibar Tradeable Future      | 8.3720                     | 91.6280               | 8.3720               | 91.6280           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | JBAF             | 18/03/2026 |            | Jibar Tradeable Future      | 8.3720                     | 91.6280               | 8.3720               | 91.6280           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | JBAF             | 17/06/2026 |            | Jibar Tradeable Future      | 8.4000                     | 91.6000               | 8.4000               | 91.6000           | 0.000        | 0.0000      | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 13.23 Put  | Bond Future                 | 1.5000                     | 0.0015                | 0.4600               | 0.0005            | 69.333       | 0.0000      | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 13.23 Call | Bond Future                 | 9333.4200                  | 9.3334                | 10234.0200           | 10.2340           | 9.649        | 0.0000      | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 11.65 Call | Bond Future                 | 2031.5200                  | 2.0315                | 2711.3800            | 2.7114            | 33.466       | 0.0000      | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 11.65 Put  | Bond Future                 | 496.9500                   | 0.4970                | 275.1700             | 0.2752            | 44.628       | 0.0000      | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 13.20 Call | Bond Future                 | 9195.2900                  | 9.1953                | 10095.7600           | 10.0958           | 9.793        | 0.0000      | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 13.20 Put  | Bond Future                 | 1.7000                     | 0.0017                | 0.5300               | 0.0005            | 68.824       | 0.0000      | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 12.50 Call | Bond Future                 | 5890.4900                  | 5.8905                | 6775.0300            | 6.7750            | 15.016       | 0.0000      | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 12.50 Put  | Bond Future                 | 28.3300                    | 0.0283                | 11.2300              | 0.0112            | 60.360       | 0.0000      | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 12.45 Call | Bond Future                 | 5650.5500                  | 5.6506                | 6531.8200            | 6.5318            | 15.596       | 0.0000      | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 12.45 Put  | Bond Future                 | 34.1700                    | 0.0342                | 13.8000              | 0.0138            | 59.614       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/07/03 | R035             | 01/08/2024 | 13.08 Call | Bond Future                 | 8639.5100                  | 8.6395               | 9539.2500           | 9.5393            | 10.414      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 13.08 Put  | Bond Future                 | 2.8000                     | 0.0028               | 0.9000              | 0.0009            | 67.857      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 13.05 Call | Bond Future                 | 8499.7500                  | 8.4998               | 9399.2600           | 9.3993            | 10.583      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 13.05 Put  | Bond Future                 | 3.1600                     | 0.0032               | 1.0300              | 0.0010            | 67.405      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 12.20 Put  | Bond Future                 | 84.6800                    | 0.0847               | 37.6100             | 0.0376            | 55.586      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 12.20 Call | Bond Future                 | 4455.9900                  | 4.4560               | 5310.5600           | 5.3106            | 19.178      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 11.80 Call | Bond Future                 | 2640.0400                  | 2.6400               | 3389.2100           | 3.3892            | 28.377      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 11.80 Put  | Bond Future                 | 318.2200                   | 0.3182               | 165.7500            | 0.1658            | 47.913      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 11.81 Call | Bond Future                 | 2682.5200                  | 2.6825               | 3435.6600           | 3.4357            | 28.076      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 11.81 Put  | Bond Future                 | 308.5800                   | 0.3086               | 160.0800            | 0.1601            | 48.124      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 11.79 Call | Bond Future                 | 2597.8400                  | 2.5978               | 3342.9500           | 3.3430            | 28.682      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 | 11.79 Put  | Bond Future                 | 328.1800                   | 0.3282               | 171.6500            | 0.1717            | 47.696      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 01/08/2024 |            | Bond Future                 | 11.3632                    | 88.7367              | 11.1980             | 89.6383           | 1.454       | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 07/11/2024 |            | Bond Future                 | 11.4717                    | 86.3007              | 11.2990             | 87.2239           | 1.505       | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 07/11/2024 | 12.18 Call | Bond Future                 | 4646.9700                  | 4.6470               | 5344.6900           | 5.3447            | 15.015      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 07/11/2024 | 12.18 Put  | Bond Future                 | 999.8200                   | 0.9998               | 774.3600            | 0.7744            | 22.550      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 07/11/2024 | 12.19 Call | Bond Future                 | 4685.1100                  | 4.6851               | 5385.0600           | 5.3851            | 14.940      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 07/11/2024 | 12.19 Put  | Bond Future                 | 988.0400                   | 0.9880               | 764.8100            | 0.7648            | 22.593      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 07/11/2024 | 12.17 Call | Bond Future                 | 4608.9200                  | 4.6089               | 5304.3900           | 5.3044            | 15.090      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 07/11/2024 | 12.17 Put  | Bond Future                 | 1011.7300                  | 1.0117               | 784.0200            | 0.7840            | 22.507      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 07/11/2024 | 13.23 Call | Bond Future                 | 8940.7100                  | 8.9407               | 9790.7200           | 9.7907            | 9.507       | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 07/11/2024 | 13.23 Put  | Bond Future                 | 277.5800                   | 0.2776               | 204.4100            | 0.2044            | 26.360      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 07/11/2024 | 12.20 Put  | Bond Future                 | 976.3900                   | 0.9764               | 755.3700            | 0.7554            | 22.636      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 07/11/2024 | 12.20 Call | Bond Future                 | 4723.3300                  | 4.7233               | 5425.4900           | 5.4255            | 14.866      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 06/02/2025 |            | Bond Future                 | 11.5843                    | 88.1668              | 11.4040             | 89.1108           | 1.556       | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 06/02/2025 | 12.41 Call | Bond Future                 | 5671.3400                  | 5.6713               | 6357.8900           | 6.3579            | 12.106      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 06/02/2025 | 12.41 Put  | Bond Future                 | 1525.6300                  | 1.5256               | 1268.2500           | 1.2683            | 16.870      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 08/05/2025 | 13.35 Call | Bond Future                 | 9081.7900                  | 9.0818               | 9863.9200           | 9.8639            | 8.612       | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 08/05/2025 | 13.35 Put  | Bond Future                 | 1217.3000                  | 1.2173               | 1034.3900           | 1.0344            | 15.026      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 08/05/2025 | 12.70 Call | Bond Future                 | 6767.7900                  | 6.7678               | 7467.9900           | 7.4680            | 10.346      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 08/05/2025 | 12.70 Put  | Bond Future                 | 1871.5000                  | 1.8715               | 1606.6600           | 1.6067            | 14.151      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 08/05/2025 | 11.46 Put  | Bond Future                 | 4219.4500                  | 4.2195               | 3719.3600           | 3.7194            | 11.852      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 08/05/2025 | 11.46 Call | Bond Future                 | 2994.3600                  | 2.9944               | 3459.3100           | 3.4593            | 15.528      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 08/05/2025 |            | Bond Future                 | 11.6982                    | 85.5423              | 11.5102             | 86.5073           | 1.607       | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 08/05/2025 | 11.78 Call | Bond Future                 | 3842.7400                  | 3.8427               | 4377.5400           | 4.3775            | 13.917      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 08/05/2025 | 11.78 Put  | Bond Future                 | 3427.5900                  | 3.4276               | 2997.3500           | 2.9974            | 12.552      | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 07/08/2025 |            | Bond Future                 | 11.8257                    | 87.3431              | 11.6292             | 88.3296           | 1.662       | 0.0000     | 0.0000 |
| 2024/07/03 | R035             | 07/08/2025 | 12.65 Call | Bond Future                 | 6649.7400                  | 6.6497               | 7316.1600           | 7.3162            | 10.022      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/07/03 | R035             | 07/08/2025 | 12.65 Put  | Bond Future                 | 2678.4000                  | 2.6784               | 2358.3500           | 2.3584            | 11.949      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 01/08/2024 |            | Bond Future                 | 11.9942                    | 101.0612             | 11.8392             | 102.2882          | 1.292       | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 01/08/2024 | 13.14 Call | Bond Future                 | 8314.1900                  | 8.3142               | 9512.5800           | 9.5126            | 14.414      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 01/08/2024 | 13.14 Put  | Bond Future                 | 50.7100                    | 0.0507               | 22.0800             | 0.0221            | 56.458      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 01/08/2024 | 13.15 Call | Bond Future                 | 8378.8300                  | 8.3788               | 9578.1200           | 9.5781            | 14.313      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 01/08/2024 | 13.15 Put  | Bond Future                 | 48.9900                    | 0.0490               | 21.2600             | 0.0213            | 56.603      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 01/08/2024 | 13.13 Call | Bond Future                 | 8249.5100                  | 8.2495               | 9446.9600           | 9.4470            | 14.515      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 01/08/2024 | 13.13 Put  | Bond Future                 | 52.4900                    | 0.0525               | 22.9200             | 0.0229            | 56.335      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 07/11/2024 | 12.80 Call | Bond Future                 | 6664.7900                  | 6.6648               | 7604.0400           | 7.6040            | 14.093      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 07/11/2024 | 12.80 Put  | Bond Future                 | 1540.6900                  | 1.5407               | 1223.8000           | 1.2238            | 20.568      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 07/11/2024 | 12.81 Call | Bond Future                 | 6717.3600                  | 6.7174               | 7659.5500           | 7.6596            | 14.026      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 07/11/2024 | 12.81 Put  | Bond Future                 | 1523.7000                  | 1.5237               | 1209.7500           | 1.2098            | 20.604      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 07/11/2024 | 12.79 Call | Bond Future                 | 6612.4900                  | 6.6125               | 7548.7800           | 7.5488            | 14.159      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 07/11/2024 | 12.79 Put  | Bond Future                 | 1558.0400                  | 1.5580               | 1238.1900           | 1.2382            | 20.529      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 07/11/2024 |            | Bond Future                 | 12.1000                    | 97.5567              | 11.9388             | 98.8128           | 1.333       | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 06/02/2025 |            | Bond Future                 | 12.2047                    | 99.6655              | 12.0372             | 100.9497          | 1.373       | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 06/02/2025 | 12.94 Call | Bond Future                 | 7666.0900                  | 7.6661               | 8579.3000           | 8.5793            | 11.912      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 06/02/2025 | 12.94 Put  | Bond Future                 | 2380.8400                  | 2.3808               | 2009.8600           | 2.0099            | 15.582      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 08/05/2025 |            | Bond Future                 | 12.3151                    | 95.9313              | 12.1410             | 97.2441           | 1.414       | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 08/05/2025 | 12.64 Call | Bond Future                 | 6565.1100                  | 6.5651               | 7366.2400           | 7.3662            | 12.203      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 08/05/2025 | 12.64 Put  | Bond Future                 | 4201.0800                  | 4.2011               | 3689.4000           | 3.6894            | 12.180      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 07/08/2025 |            | Bond Future                 | 12.4338                    | 97.9485              | 12.2528             | 99.2902           | 1.456       | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 07/08/2025 | 13.17 Call | Bond Future                 | 8929.6500                  | 8.9297               | 9831.4600           | 9.8315            | 10.099      | 0.0000     | 0.0000 |
| 2024/07/03 | R053             | 07/08/2025 | 13.17 Put  | Bond Future                 | 3815.2000                  | 3.8152               | 3375.3300           | 3.3753            | 11.529      | 0.0000     | 0.0000 |
| 2024/07/03 | R186             | 01/08/2024 |            | Bond Future                 | 8.7387                     | 105.0028             | 8.6091              | 105.2826          | 1.483       | 0.0000     | 0.0000 |
| 2024/07/03 | R186             | 01/08/2024 | 8.69 Call  | Bond Future                 | 288.1700                   | 0.2882               | 427.5200            | 0.4275            | 48.357      | 0.0000     | 0.0000 |
| 2024/07/03 | R186             | 01/08/2024 | 8.69 Put   | Bond Future                 | 393.2600                   | 0.3933               | 252.7800            | 0.2528            | 35.722      | 0.0000     | 0.0000 |
| 2024/07/03 | R186             | 01/08/2024 | 8.70 Call  | Bond Future                 | 298.6800                   | 0.2987               | 440.8600            | 0.4409            | 47.603      | 0.0000     | 0.0000 |
| 2024/07/03 | R186             | 01/08/2024 | 8.70 Put   | Bond Future                 | 382.1900                   | 0.3822               | 244.5400            | 0.2445            | 36.016      | 0.0000     | 0.0000 |
| 2024/07/03 | R186             | 01/08/2024 | 8.68 Call  | Bond Future                 | 277.7500                   | 0.2778               | 414.2700            | 0.4143            | 49.152      | 0.0000     | 0.0000 |
| 2024/07/03 | R186             | 01/08/2024 | 8.68 Put   | Bond Future                 | 404.4200                   | 0.4044               | 261.1100            | 0.2611            | 35.436      | 0.0000     | 0.0000 |
| 2024/07/03 | R186             | 07/11/2024 | 9.13 Call  | Bond Future                 | 1173.2100                  | 1.1732               | 1371.2300           | 1.3712            | 16.878      | 0.0000     | 0.0000 |
| 2024/07/03 | R186             | 07/11/2024 | 9.13 Put   | Bond Future                 | 394.1400                   | 0.3941               | 305.3500            | 0.3054            | 22.528      | 0.0000     | 0.0000 |
| 2024/07/03 | R186             | 07/11/2024 |            | Bond Future                 | 8.7244                     | 107.4631             | 8.5760              | 107.7499          | 1.700       | 0.0000     | 0.0000 |
| 2024/07/03 | R186             | 07/11/2024 | 9.14 Call  | Bond Future                 | 1187.0900                  | 1.1871               | 1386.0900           | 1.3861            | 16.764      | 0.0000     | 0.0000 |
| 2024/07/03 | R186             | 07/11/2024 | 9.14 Put   | Bond Future                 | 388.9100                   | 0.3889               | 301.1000            | 0.3011            | 22.578      | 0.0000     | 0.0000 |
| 2024/07/03 | R186             | 07/11/2024 | 9.15 Call  | Bond Future                 | 1200.8000                  | 1.2008               | 1400.8000           | 1.4008            | 16.656      | 0.0000     | 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 |
|------------|------------------|------------|-------------|-----------------------|---------------------|----------------------------|-----------------|---------------|----------------------|-------------------|--------------|-------------|
| 2024/07/03 | R186             | 07/11/2024 | 9.15 Put    | Bond Future           |                     | 383.5200                   | 0.3835          | 296.7100      | 0.2967               | 22.635            | 0.0000       | 0.0000      |
| 2024/07/03 | R186             | 06/02/2025 |             | Bond Future           |                     | 8.7187                     | 104.4717        | 8.5479        | 104.7656             | 1.960             | 0.0000       | 0.0000      |
| 2024/07/03 | R186             | 06/02/2025 | 9.03 Call   | Bond Future           |                     | 1149.6600                  | 1.1497          | 1332.3700     | 1.3324               | 15.893            | 0.0000       | 0.0000      |
| 2024/07/03 | R186             | 06/02/2025 | 9.03 Put    | Bond Future           |                     | 617.1000                   | 0.6171          | 505.8900      | 0.5059               | 18.021            | 0.0000       | 0.0000      |
| 2024/07/03 | R186             | 08/05/2025 |             | Bond Future           |                     | 8.7265                     | 106.7128        | 8.5258        | 107.0141             | 2.300             | 0.0000       | 0.0000      |
| 2024/07/03 | R186             | 08/05/2025 | 8.47 Call   | Bond Future           |                     | 630.4200                   | 0.6304          | 767.0100      | 0.7670               | 21.667            | 0.0000       | 0.0000      |
| 2024/07/03 | R186             | 08/05/2025 | 8.47 Put    | Bond Future           |                     | 1015.6700                  | 1.0157          | 851.0200      | 0.8510               | 16.211            | 0.0000       | 0.0000      |
| 2024/07/03 | R186             | 07/08/2025 |             | Bond Future           |                     | 8.7652                     | 103.6453        | 8.5238        | 103.9541             | 2.755             | 0.0000       | 0.0000      |
| 2024/07/03 | R186             | 07/08/2025 | 9.68 Call   | Bond Future           |                     | 1492.0900                  | 1.4921          | 1723.4600     | 1.7235               | 15.506            | 0.0000       | 0.0000      |
| 2024/07/03 | R186             | 07/08/2025 | 9.68 Put    | Bond Future           |                     | 333.9400                   | 0.3339          | 256.5000      | 0.2565               | 23.190            | 0.0000       | 0.0000      |
| 2024/07/03 | R186             | 07/08/2025 | 10.25 Call  | Bond Future           |                     | 2045.6000                  | 2.0456          | 2308.3100     | 2.3083               | 12.843            | 0.0000       | 0.0000      |
| 2024/07/03 | R186             | 07/08/2025 | 10.25 Put   | Bond Future           |                     | 175.1000                   | 0.1751          | 129.0000      | 0.1290               | 26.328            | 0.0000       | 0.0000      |
| 2024/07/03 | R186             | 07/08/2025 | 9.22 Put    | Bond Future           |                     | 526.9600                   | 0.5270          | 417.6500      | 0.4177               | 20.744            | 0.0000       | 0.0000      |
| 2024/07/03 | R186             | 07/08/2025 | 9.22 Call   | Bond Future           |                     | 1105.0400                  | 1.1050          | 1304.5400     | 1.3045               | 18.054            | 0.0000       | 0.0000      |
| 2024/07/03 | R202             | 01/08/2024 |             | Bond Future           |                     | 261.4306                   | 261.4306        | 260.8076      | 260.8076             | 0.238             | 0.0000       | 0.0000      |
| 2024/07/03 | R202             | 07/11/2024 |             | Bond Future           |                     | 267.6252                   | 267.6252        | 266.9884      | 266.9884             | 0.238             | 0.0000       | 0.0000      |
| 2024/07/03 | R202             | 06/02/2025 |             | Bond Future           |                     | 268.2566                   | 268.2566        | 267.6083      | 267.6083             | 0.242             | 0.0000       | 0.0000      |
| 2024/07/03 | R202             | 06/02/2025 | 266.79 Call | Bond Future           |                     | 1466.5500                  | 1.4666          | 818.3000      | 0.8183               | 44.202            | 0.0000       | 0.0000      |
| 2024/07/03 | R202             | 06/02/2025 | 266.79 Put  | Bond Future           |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/07/03 | R202             | 08/05/2025 |             | Bond Future           |                     | 274.0761                   | 274.0761        | 273.4164      | 273.4164             | 0.241             | 0.0000       | 0.0000      |
| 2024/07/03 | R202             | 08/05/2025 | 272.31 Call | Bond Future           |                     | 1766.1000                  | 1.7661          | 1106.3600     | 1.1064               | 37.356            | 0.0000       | 0.0000      |
| 2024/07/03 | R202             | 08/05/2025 | 272.31 Put  | Bond Future           |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/07/03 | R202             | 07/08/2025 |             | Bond Future           |                     | 274.5814                   | 274.5814        | 273.9103      | 273.9103             | 0.244             | 0.0000       | 0.0000      |
| 2024/07/03 | R202             | 07/08/2025 | 271.60 Call | Bond Future           |                     | 2981.4000                  | 2.9814          | 2310.2500     | 2.3103               | 22.511            | 0.0000       | 0.0000      |
| 2024/07/03 | R202             | 07/08/2025 | 271.60 Put  | Bond Future           |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/07/03 | R209             | 01/08/2024 |             | Bond Future           |                     | 11.4617                    | 69.1083         | 11.2968       | 69.9107              | 1.438             | 0.0000       | 0.0000      |
| 2024/07/03 | R209             | 01/08/2024 | 11.79 Call  | Bond Future           |                     | 1955.4900                  | 1.9555          | 2578.7900     | 2.5788               | 31.874            | 0.0000       | 0.0000      |
| 2024/07/03 | R209             | 01/08/2024 | 11.79 Put   | Bond Future           |                     | 395.5000                   | 0.3955          | 216.4500      | 0.2165               | 45.272            | 0.0000       | 0.0000      |
| 2024/07/03 | R209             | 01/08/2024 | 11.80 Call  | Bond Future           |                     | 1990.8300                  | 1.9908          | 2618.4500     | 2.6185               | 31.526            | 0.0000       | 0.0000      |
| 2024/07/03 | R209             | 01/08/2024 | 11.80 Put   | Bond Future           |                     | 384.1100                   | 0.3841          | 209.3800      | 0.2094               | 45.490            | 0.0000       | 0.0000      |
| 2024/07/03 | R209             | 01/08/2024 | 11.78 Call  | Bond Future           |                     | 1920.3800                  | 1.9204          | 2539.3100     | 2.5393               | 32.230            | 0.0000       | 0.0000      |
| 2024/07/03 | R209             | 01/08/2024 | 11.78 Put   | Bond Future           |                     | 407.1600                   | 0.4072          | 223.7400      | 0.2237               | 45.049            | 0.0000       | 0.0000      |
| 2024/07/03 | R209             | 07/11/2024 |             | Bond Future           |                     | 11.5601                    | 67.5704         | 11.3887       | 68.3918              | 1.483             | 0.0000       | 0.0000      |
| 2024/07/03 | R209             | 07/11/2024 | 12.22 Call  | Bond Future           |                     | 3985.2000                  | 3.9852          | 4597.1500     | 4.5972               | 15.356            | 0.0000       | 0.0000      |
| 2024/07/03 | R209             | 07/11/2024 | 12.22 Put   | Bond Future           |                     | 946.8300                   | 0.9468          | 737.3500      | 0.7374               | 22.124            | 0.0000       | 0.0000      |
| 2024/07/03 | R209             | 07/11/2024 | 12.23 Call  | Bond Future           |                     | 4018.6400                  | 4.0186          | 4632.6500     | 4.6327               | 15.279            | 0.0000       | 0.0000      |
| 2024/07/03 | R209             | 07/11/2024 | 12.23 Put   | Bond Future           |                     | 935.6900                   | 0.9357          | 728.2700      | 0.7283               | 22.168            | 0.0000       | 0.0000      |
| 2024/07/03 | R209             | 07/11/2024 | 12.21 Call  | Bond Future           |                     | 3951.8300                  | 3.9518          | 4561.7100     | 4.5617               | 15.433            | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/07/03 | R209             | 07/11/2024 | 12.21 Put   | Bond Future                 | 958.0900                   | 0.9581               | 746.5400            | 0.7465            | 22.080      | 0.0000     | 0.0000 |
| 2024/07/03 | R209             | 06/02/2025 |             | Bond Future                 | 11.6589                    | 69.0313              | 11.4810             | 69.8711           | 1.526       | 0.0000     | 0.0000 |
| 2024/07/03 | R209             | 06/02/2025 | 12.44 Call  | Bond Future                 | 4936.2400                  | 4.9362               | 5541.9600           | 5.5420            | 12.271      | 0.0000     | 0.0000 |
| 2024/07/03 | R209             | 06/02/2025 | 12.44 Put   | Bond Future                 | 1412.9200                  | 1.4129               | 1178.8100           | 1.1788            | 16.569      | 0.0000     | 0.0000 |
| 2024/07/03 | R209             | 08/05/2025 |             | Bond Future                 | 11.7643                    | 67.3554              | 11.5794             | 68.2139           | 1.571       | 0.0000     | 0.0000 |
| 2024/07/03 | R209             | 08/05/2025 | 11.89 Call  | Bond Future                 | 3574.9800                  | 3.5750               | 4061.3200           | 4.0613            | 13.604      | 0.0000     | 0.0000 |
| 2024/07/03 | R209             | 08/05/2025 | 11.89 Put   | Bond Future                 | 2999.4100                  | 2.9994               | 2627.2100           | 2.6272            | 12.409      | 0.0000     | 0.0000 |
| 2024/07/03 | R209             | 07/08/2025 |             | Bond Future                 | 11.8795                    | 68.7731              | 11.6873             | 69.6505           | 1.618       | 0.0000     | 0.0000 |
| 2024/07/03 | R209             | 07/08/2025 | 12.68 Call  | Bond Future                 | 5939.4600                  | 5.9395               | 6532.2300           | 6.5322            | 9.980       | 0.0000     | 0.0000 |
| 2024/07/03 | R209             | 07/08/2025 | 12.68 Put   | Bond Future                 | 2444.6700                  | 2.4447               | 2159.9700           | 2.1600            | 11.646      | 0.0000     | 0.0000 |
| 2024/07/03 | R210             | 01/08/2024 |             | Bond Future                 | 238.3672                   | 238.3672             | 238.4308            | 238.4308          | 0.027       | 0.0000     | 0.0000 |
| 2024/07/03 | R210             | 07/11/2024 |             | Bond Future                 | 240.6758                   | 240.6758             | 240.7419            | 240.7419          | 0.027       | 0.0000     | 0.0000 |
| 2024/07/03 | R210             | 06/02/2025 |             | Bond Future                 | 245.9375                   | 245.9375             | 246.0073            | 246.0073          | 0.028       | 0.0000     | 0.0000 |
| 2024/07/03 | R210             | 06/02/2025 | 239.61 Call | Bond Future                 | 6327.5200                  | 6.3275               | 6397.2700           | 6.3973            | 1.102       | 0.0000     | 0.0000 |
| 2024/07/03 | R210             | 06/02/2025 | 239.61 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | R210             | 08/05/2025 |             | Bond Future                 | 247.8598                   | 247.8598             | 247.9333            | 247.9333          | 0.030       | 0.0000     | 0.0000 |
| 2024/07/03 | R210             | 08/05/2025 | 248.03 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | R210             | 08/05/2025 | 248.03 Put  | Bond Future                 | 170.1600                   | 0.1702               | 96.7300             | 0.0967            | 43.154      | 0.0000     | 0.0000 |
| 2024/07/03 | R210             | 07/08/2025 |             | Bond Future                 | 253.1409                   | 253.1409             | 253.2187            | 253.2187          | 0.031       | 0.0000     | 0.0000 |
| 2024/07/03 | R210             | 07/08/2025 | 248.44 Call | Bond Future                 | 4700.9100                  | 4.7009               | 4778.7000           | 4.7787            | 1.655       | 0.0000     | 0.0000 |
| 2024/07/03 | R210             | 07/08/2025 | 248.44 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 01/08/2024 |             | Bond Future                 | 10.4008                    | 87.1193              | 10.2612             | 87.7075           | 1.342       | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 01/08/2024 | 10.87 Call  | Bond Future                 | 2224.0100                  | 2.2240               | 2701.2400           | 2.7012            | 21.458      | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 01/08/2024 | 10.87 Put   | Bond Future                 | 283.6300                   | 0.2836               | 172.5700            | 0.1726            | 39.157      | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 01/08/2024 | 10.88 Call  | Bond Future                 | 2257.8500                  | 2.2579               | 2737.4200           | 2.7374            | 21.240      | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 01/08/2024 | 10.88 Put   | Bond Future                 | 276.7300                   | 0.2767               | 168.0100            | 0.1680            | 39.287      | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 01/08/2024 | 10.86 Call  | Bond Future                 | 2190.3800                  | 2.1904               | 2665.2000           | 2.6652            | 21.678      | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 01/08/2024 | 10.86 Put   | Bond Future                 | 290.7700                   | 0.2908               | 177.3000            | 0.1773            | 39.024      | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 07/11/2024 | 11.22 Call  | Bond Future                 | 3573.4600                  | 3.5735               | 4035.9000           | 4.0359            | 12.941      | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 07/11/2024 | 11.22 Put   | Bond Future                 | 662.4300                   | 0.6624               | 522.4300            | 0.5224            | 21.134      | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 07/11/2024 | 11.23 Call  | Bond Future                 | 3603.8500                  | 3.6039               | 4067.8100           | 4.0678            | 12.874      | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 07/11/2024 | 11.23 Put   | Bond Future                 | 653.8900                   | 0.6539               | 515.4100            | 0.5154            | 21.178      | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 07/11/2024 | 11.21 Call  | Bond Future                 | 3543.2900                  | 3.5433               | 4004.2000           | 4.0042            | 13.008      | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 07/11/2024 | 11.21 Put   | Bond Future                 | 671.2200                   | 0.6712               | 529.6900            | 0.5297            | 21.085      | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 07/11/2024 |             | Bond Future                 | 10.4887                    | 85.5993              | 10.3413             | 86.2017           | 1.406       | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 06/02/2025 |             | Bond Future                 | 10.5841                    | 87.4504              | 10.4285             | 88.0666           | 1.470       | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 06/02/2025 | 11.35 Call  | Bond Future                 | 4047.0500                  | 4.0471               | 4490.9500           | 4.4910            | 10.968      | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 06/02/2025 | 11.35 Put   | Bond Future                 | 1093.2900                  | 1.0933               | 920.9600            | 0.9210            | 15.763      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/07/03 | R213             | 08/05/2025 |            | Bond Future                 | 10.6829                    | 85.7650              | 10.5186             | 86.3953           | 1.538       | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 08/05/2025 | 10.52 Call | Bond Future                 | 2267.2500                  | 2.2673               | 2575.5700           | 2.5756            | 13.599      | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 08/05/2025 | 10.52 Put  | Bond Future                 | 2892.0300                  | 2.8920               | 2570.0600           | 2.5701            | 11.133      | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 07/08/2025 |            | Bond Future                 | 10.7988                    | 87.5716              | 10.6249             | 88.2162           | 1.611       | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 07/08/2025 | 11.66 Call | Bond Future                 | 4863.2000                  | 4.8632               | 5303.1700           | 5.3032            | 9.047       | 0.0000     | 0.0000 |
| 2024/07/03 | R213             | 07/08/2025 | 11.66 Put  | Bond Future                 | 1758.6600                  | 1.7587               | 1554.0300           | 1.5540            | 11.636      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 01/08/2024 | 12.17 Call | Bond Future                 | 1919.3300                  | 1.9193               | 2447.5300           | 2.4475            | 27.520      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 01/08/2024 | 12.17 Put  | Bond Future                 | 435.4500                   | 0.4355               | 263.0800            | 0.2631            | 39.584      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 01/08/2024 | 12.18 Call | Bond Future                 | 1954.8900                  | 1.9549               | 2487.0900           | 2.4871            | 27.224      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 01/08/2024 | 12.18 Put  | Bond Future                 | 423.0700                   | 0.4231               | 254.7000            | 0.2547            | 39.797      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 01/08/2024 | 12.16 Call | Bond Future                 | 1884.0000                  | 1.8840               | 2408.1400           | 2.4081            | 27.821      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 01/08/2024 | 12.16 Put  | Bond Future                 | 448.1200                   | 0.4481               | 271.6900            | 0.2717            | 39.371      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 01/08/2024 |            | Bond Future                 | 11.8665                    | 64.2737              | 11.7270             | 64.9743           | 1.175       | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 07/11/2024 |            | Bond Future                 | 11.9677                    | 62.4728              | 11.8230             | 63.1901           | 1.209       | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 07/11/2024 | 12.61 Call | Bond Future                 | 4033.9900                  | 4.0340               | 4562.0800           | 4.5621            | 13.091      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 07/11/2024 | 12.61 Put  | Bond Future                 | 997.8500                   | 0.9979               | 808.6500            | 0.8087            | 18.961      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 07/11/2024 | 12.62 Call | Bond Future                 | 4067.8100                  | 4.0678               | 4597.7200           | 4.5977            | 13.027      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 07/11/2024 | 12.62 Put  | Bond Future                 | 986.2400                   | 0.9862               | 798.8600            | 0.7989            | 18.999      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 07/11/2024 | 12.60 Call | Bond Future                 | 4000.2500                  | 4.0003               | 4526.5200           | 4.5265            | 13.156      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 07/11/2024 | 12.60 Put  | Bond Future                 | 1009.5800                  | 1.0096               | 818.5600            | 0.8186            | 18.921      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 06/02/2025 |            | Bond Future                 | 12.0705                    | 63.8237              | 11.9206             | 64.5570           | 1.242       | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 06/02/2025 | 12.71 Call | Bond Future                 | 4560.2300                  | 4.5602               | 5068.9400           | 5.0689            | 11.155      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 06/02/2025 | 12.71 Put  | Bond Future                 | 1577.1500                  | 1.5772               | 1352.5600           | 1.3526            | 14.240      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 06/02/2025 | 13.63 Call | Bond Future                 | 7624.7600                  | 7.6248               | 8241.9700           | 8.2420            | 8.095       | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 06/02/2025 | 13.63 Put  | Bond Future                 | 730.3600                   | 0.7304               | 614.2700            | 0.6143            | 15.895      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 06/02/2025 | 12.25 Put  | Bond Future                 | 2324.5400                  | 2.3245               | 2019.1700           | 2.0192            | 13.137      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 06/02/2025 | 12.25 Call | Bond Future                 | 3185.2400                  | 3.1852               | 3613.1700           | 3.6132            | 13.435      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 06/02/2025 | 11.75 Put  | Bond Future                 | 3517.2700                  | 3.5173               | 3106.3200           | 3.1063            | 11.684      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 06/02/2025 | 11.75 Call | Bond Future                 | 1933.4200                  | 1.9334               | 2255.7700           | 2.2558            | 16.673      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 08/05/2025 |            | Bond Future                 | 12.1730                    | 61.8854              | 12.0177             | 62.6351           | 1.276       | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 08/05/2025 | 12.40 Call | Bond Future                 | 3985.0500                  | 3.9851               | 4424.9200           | 4.4249            | 11.038      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 08/05/2025 | 12.40 Put  | Bond Future                 | 2914.0000                  | 2.9140               | 2604.1500           | 2.6042            | 10.633      | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 07/08/2025 |            | Bond Future                 | 12.2852                    | 63.1881              | 12.1242             | 63.9544           | 1.311       | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 07/08/2025 | 12.97 Call | Bond Future                 | 5743.8000                  | 5.7438               | 6249.0000           | 6.2490            | 8.796       | 0.0000     | 0.0000 |
| 2024/07/03 | R214             | 07/08/2025 | 12.97 Put  | Bond Future                 | 2642.6900                  | 2.6427               | 2381.6100           | 2.3816            | 9.879       | 0.0000     | 0.0000 |
| 2024/07/03 | R248             | 01/08/2024 |            | Bond Future                 | 11.9725                    | 78.5902              | 11.8228             | 79.5130           | 1.251       | 0.0000     | 0.0000 |
| 2024/07/03 | R248             | 01/08/2024 | 12.31 Call | Bond Future                 | 2508.3300                  | 2.5083               | 3221.8900           | 3.2219            | 28.448      | 0.0000     | 0.0000 |
| 2024/07/03 | R248             | 01/08/2024 | 12.31 Put  | Bond Future                 | 498.7300                   | 0.4987               | 289.4600            | 0.2895            | 41.961      | 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 |        |
|--------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/07/03   | R248             | 01/08/2024 | 12.32 Call | Bond Future                 | 2552.3800                  | 2.5524               | 3270.8300           | 3.2708            | 28.148      | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 01/08/2024 | 12.32 Put  | Bond Future                 | 484.6800                   | 0.4847               | 280.3000            | 0.2803            | 42.168      | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 01/08/2024 | 12.30 Call | Bond Future                 | 2464.4700                  | 2.4645               | 3173.0900           | 3.1731            | 28.753      | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 01/08/2024 | 12.30 Put  | Bond Future                 | 513.0500                   | 0.5131               | 298.8400            | 0.2988            | 41.752      | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 07/11/2024 |            | Bond Future                 | 12.0767                    | 75.9801              | 11.9211             | 76.9248           | 1.288       | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 07/11/2024 | 12.79 Call | Bond Future                 | 5170.4400                  | 5.1704               | 5886.7800           | 5.8868            | 13.855      | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 07/11/2024 | 12.79 Put  | Bond Future                 | 1093.3400                  | 1.0933               | 864.9200            | 0.8649            | 20.892      | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 07/11/2024 | 12.80 Call | Bond Future                 | 5211.9900                  | 5.2120               | 5930.5700           | 5.9306            | 13.787      | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 07/11/2024 | 12.80 Put  | Bond Future                 | 1080.5400                  | 1.0805               | 854.3600            | 0.8544            | 20.932      | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 07/11/2024 | 12.78 Call | Bond Future                 | 5128.9700                  | 5.1290               | 5843.0400           | 5.8430            | 13.922      | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 07/11/2024 | 12.78 Put  | Bond Future                 | 1106.3000                  | 1.1063               | 875.6100            | 0.8756            | 20.852      | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 06/02/2025 |            | Bond Future                 | 12.1825                    | 77.6230              | 12.0210             | 78.5888           | 1.326       | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 06/02/2025 | 12.71 Call | Bond Future                 | 5168.8700                  | 5.1689               | 5815.0000           | 5.8150            | 12.500      | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 06/02/2025 | 12.71 Put  | Bond Future                 | 2162.2800                  | 2.1623               | 1842.5600           | 1.8426            | 14.786      | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 08/05/2025 |            | Bond Future                 | 12.2879                    | 74.8355              | 12.1203             | 75.8229           | 1.364       | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 08/05/2025 | 12.60 Call | Bond Future                 | 5108.5700                  | 5.1086               | 5707.4700           | 5.7075            | 11.723      | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 08/05/2025 | 12.60 Put  | Bond Future                 | 3329.5700                  | 3.3296               | 2941.0700           | 2.9411            | 11.668      | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 07/08/2025 |            | Bond Future                 | 12.4031                    | 76.4104              | 12.2289             | 77.4196           | 1.404       | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 07/08/2025 | 13.21 Call | Bond Future                 | 7320.1600                  | 7.3202               | 8006.6500           | 8.0067            | 9.378       | 0.0000     | 0.0000 |
| 2024/07/03   | R248             | 07/08/2025 | 13.21 Put  | Bond Future                 | 2943.7500                  | 2.9438               | 2621.0600           | 2.6211            | 10.962      | 0.0000     | 0.0000 |
| 2024/07/03   | X038             | 31/01/2038 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03   | X210             | 31/03/2028 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03   | X213             | 28/02/2031 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/07/03   | X214             | 28/02/2041 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| <b>Total</b> |                  |            |            |                             |                            |                      |                     |                   |             |            |        |

