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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/11/2024 TO 18/11/2024

| 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2024/11/18 | 0904             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/11/18 | 0908             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/11/18 | 0957             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/11/18 | 0986             | 31/03/2036 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/11/18 | 1386             | 28/02/2031 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/11/18 | 1409             | 28/02/2041 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2024/11/18 | 2029             | 06/02/2025 |             | Bond Future                 | 134.8071                   | 134.8071              | 134.9635             | 0.116             | 0.0000       | 0.0000      |
| 2024/11/18 | 2029             | 06/02/2025 | 132.40 Call | Bond Future                 | 2407.1400                  | 2.4071                | 2563.5000            | 6.496             | 0.0000       | 0.0000      |
| 2024/11/18 | 2029             | 06/02/2025 | 132.40 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/11/18 | 2029             | 08/05/2025 |             | Bond Future                 | 136.1878                   | 136.1878              | 136.3476             | 0.117             | 0.0000       | 0.0000      |
| 2024/11/18 | 2029             | 08/05/2025 | 137.85 Call | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/11/18 | 2029             | 08/05/2025 | 137.85 Put  | Bond Future                 | 1662.1600                  | 1.6622                | 1502.3700            | 9.613             | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/11/18 | 2029             | 07/08/2025 |             | Bond Future                 | 138.9293                   | 138.9293             | 139.0929            | 139.0929          | 0.118       | 0.0000     | 0.0000 |
| 2024/11/18 | 2029             | 07/08/2025 | 137.41 Call | Bond Future                 | 1519.2900                  | 1.5193               | 1682.8700           | 1.6829            | 10.767      | 0.0000     | 0.0000 |
| 2024/11/18 | 2029             | 07/08/2025 | 137.41 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | 2029             | 06/11/2025 |             | Bond Future                 | 140.2247                   | 140.2247             | 140.3920            | 140.3920          | 0.119       | 0.0000     | 0.0000 |
| 2024/11/18 | 2029             | 06/11/2025 | 139.79 Call | Bond Future                 | 434.7000                   | 0.4347               | 601.9700            | 0.6020            | 38.479      | 0.0000     | 0.0000 |
| 2024/11/18 | 2029             | 06/11/2025 | 139.79 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | 2029             | 05/02/2026 |             | Bond Future                 | 142.7358                   | 142.7358             | 142.9071            | 142.9071          | 0.120       | 0.0000     | 0.0000 |
| 2024/11/18 | 2029             | 05/02/2026 | 140.11 Call | Bond Future                 | 2625.8200                  | 2.6258               | 2797.1000           | 2.7971            | 6.523       | 0.0000     | 0.0000 |
| 2024/11/18 | 2029             | 05/02/2026 | 140.11 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 06/02/2025 | 8.68 Put    | Bond Future                 | 2299.8000                  | 2.2998               | 2161.2800           | 2.1613            | 6.023       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 06/02/2025 | 8.68 Call   | Bond Future                 | 354.4300                   | 0.3544               | 379.0800            | 0.3791            | 6.955       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 06/02/2025 | 9.18 Put    | Bond Future                 | 1063.5000                  | 1.0635               | 965.1600            | 0.9652            | 9.247       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 06/02/2025 | 9.18 Call   | Bond Future                 | 1045.5300                  | 1.0455               | 1110.3600           | 1.1104            | 6.201       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 06/02/2025 | 9.69 Call   | Bond Future                 | 2293.2300                  | 2.2932               | 2404.0000           | 2.4040            | 4.830       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 06/02/2025 | 9.69 Put    | Bond Future                 | 393.4500                   | 0.3935               | 341.0500            | 0.3411            | 13.318      | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 06/02/2025 |             | Bond Future                 | 9.1847                     | 95.5945              | 9.1419              | 95.7577           | 0.466       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 06/02/2025 | 10.68 Call  | Bond Future                 | 5528.3400                  | 5.5283               | 5682.9000           | 5.6829            | 2.796       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 06/02/2025 | 10.68 Put   | Bond Future                 | 39.8500                    | 0.0399               | 31.2400             | 0.0312            | 21.606      | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 |             | Bond Future                 | 9.2451                     | 97.5565              | 9.1994              | 97.7233           | 0.494       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 9.93 Call   | Bond Future                 | 3103.8300                  | 3.1038               | 3217.2700           | 3.2173            | 3.655       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 9.93 Put    | Bond Future                 | 644.8500                   | 0.6449               | 591.5700            | 0.5916            | 8.262       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 11.86 Call  | Bond Future                 | 9013.9500                  | 9.0140               | 9175.7000           | 9.1757            | 1.794       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 11.86 Put   | Bond Future                 | 34.6500                    | 0.0347               | 29.6800             | 0.0297            | 14.343      | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 10.31 Put   | Bond Future                 | 394.4800                   | 0.3945               | 357.7100            | 0.3577            | 9.321       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 10.31 Call  | Bond Future                 | 4184.0500                  | 4.1841               | 4314.0000           | 4.3140            | 3.106       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 12.28 Call  | Bond Future                 | 10336.2700                 | 10.3363              | 10500.7400          | 10.5007           | 1.591       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 12.28 Put   | Bond Future                 | 13.8200                    | 0.0138               | 11.5700             | 0.0116            | 16.281      | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 10.69 Put   | Bond Future                 | 239.5800                   | 0.2396               | 214.8400            | 0.2148            | 10.326      | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 10.69 Call  | Bond Future                 | 5336.3300                  | 5.3363               | 5478.3100           | 5.4783            | 2.661       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 8.68 Put    | Bond Future                 | 2737.1400                  | 2.7371               | 2609.1600           | 2.6092            | 4.676       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 8.68 Call   | Bond Future                 | 647.9300                   | 0.6479               | 686.6700            | 0.6867            | 5.979       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 9.18 Put    | Bond Future                 | 1604.8100                  | 1.6048               | 1507.1100           | 1.5071            | 6.088       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 9.18 Call   | Bond Future                 | 1367.0200                  | 1.3670               | 1436.0400           | 1.4360            | 5.049       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 9.99 Call   | Bond Future                 | 3268.0400                  | 3.2680               | 3384.3900           | 3.3844            | 3.560       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 9.99 Put    | Bond Future                 | 597.3900                   | 0.5974               | 547.0200            | 0.5470            | 8.432       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 8.95 Put    | Bond Future                 | 2071.9100                  | 2.0719               | 1959.5600           | 1.9596            | 5.423       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 8.95 Call   | Bond Future                 | 987.8900                   | 0.9879               | 1042.2600           | 1.0423            | 5.504       | 0.0000     | 0.0000 |
| 2024/11/18 | 2030             | 08/05/2025 | 9.45 Put    | Bond Future                 | 1169.9100                  | 1.1699               | 1089.4700           | 1.0895            | 6.876       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/11/18 | 2030             | 08/05/2025 | 9.45 Call  | Bond Future                 | 1913.9200                  | 1.9139                | 2000.2000            | 2.0002            | 4.508        | 0.0000      | 0.0000 |
| 2024/11/18 | 2030             | 07/08/2025 | 12.12 Call | Bond Future                 | 9221.6100                  | 9.2216                | 9382.9900            | 9.3830            | 1.750        | 0.0000      | 0.0000 |
| 2024/11/18 | 2030             | 07/08/2025 | 12.12 Put  | Bond Future                 | 91.1300                    | 0.0911                | 82.0200              | 0.0820            | 9.997        | 0.0000      | 0.0000 |
| 2024/11/18 | 2030             | 07/08/2025 | 10.48 Put  | Bond Future                 | 630.0100                   | 0.6300                | 586.6500             | 0.5867            | 6.882        | 0.0000      | 0.0000 |
| 2024/11/18 | 2030             | 07/08/2025 | 10.48 Call | Bond Future                 | 4531.9500                  | 4.5320                | 4659.0800            | 4.6591            | 2.805        | 0.0000      | 0.0000 |
| 2024/11/18 | 2030             | 07/08/2025 |            | Bond Future                 | 9.3298                     | 95.4862               | 9.2809               | 95.6567           | 0.524        | 0.0000      | 0.0000 |
| 2024/11/18 | 2030             | 07/08/2025 | 11.11 Call | Bond Future                 | 6305.2700                  | 6.3053                | 6448.7900            | 6.4488            | 2.276        | 0.0000      | 0.0000 |
| 2024/11/18 | 2030             | 07/08/2025 | 11.11 Put  | Bond Future                 | 349.6200                   | 0.3496                | 322.6500             | 0.3227            | 7.714        | 0.0000      | 0.0000 |
| 2024/11/18 | 2030             | 06/11/2025 |            | Bond Future                 | 9.4260                     | 97.3441               | 9.3735               | 97.5183           | 0.557        | 0.0000      | 0.0000 |
| 2024/11/18 | 2030             | 06/11/2025 | 9.54 Call  | Bond Future                 | 2205.0300                  | 2.2050                | 2291.8700            | 2.2919            | 3.938        | 0.0000      | 0.0000 |
| 2024/11/18 | 2030             | 06/11/2025 | 9.54 Put   | Bond Future                 | 1828.0800                  | 1.8281                | 1740.6900            | 1.7407            | 4.780        | 0.0000      | 0.0000 |
| 2024/11/18 | 2030             | 05/02/2026 |            | Bond Future                 | 9.5943                     | 95.0511               | 9.5376               | 95.2291           | 0.591        | 0.0000      | 0.0000 |
| 2024/11/18 | 2030             | 05/02/2026 | 9.49 Call  | Bond Future                 | 1993.7100                  | 1.9937                | 2074.3700            | 2.0744            | 4.046        | 0.0000      | 0.0000 |
| 2024/11/18 | 2030             | 05/02/2026 | 9.49 Put   | Bond Future                 | 2321.5200                  | 2.3215                | 2224.1300            | 2.2241            | 4.195        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 06/02/2025 | 9.42 Put   | Bond Future                 | 2494.0900                  | 2.4941                | 2399.9100            | 2.3999            | 3.776        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 06/02/2025 | 9.42 Call  | Bond Future                 | 582.2200                   | 0.5822                | 591.9400             | 0.5919            | 1.669        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 06/02/2025 | 9.92 Put   | Bond Future                 | 1157.4900                  | 1.1575                | 1087.7900            | 1.0878            | 6.022        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 06/02/2025 | 9.92 Call  | Bond Future                 | 1663.3100                  | 1.6633                | 1697.5100            | 1.6975            | 2.056        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 06/02/2025 | 10.61 Call | Bond Future                 | 4041.4700                  | 4.0415                | 4112.8100            | 4.1128            | 1.765        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 06/02/2025 | 10.61 Put  | Bond Future                 | 327.3400                   | 0.3273                | 294.7800             | 0.2948            | 9.947        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 06/02/2025 |            | Bond Future                 | 9.8140                     | 95.1285               | 9.7923               | 95.2324           | 0.221        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 06/02/2025 | 11.72 Call | Bond Future                 | 8614.4200                  | 8.6144                | 8712.6200            | 8.7126            | 1.140        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 06/02/2025 | 11.72 Put  | Bond Future                 | 33.7600                    | 0.0338                | 28.0600              | 0.0281            | 16.884       | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 08/05/2025 |            | Bond Future                 | 9.8870                     | 92.9161               | 9.8642               | 93.0223           | 0.231        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 08/05/2025 | 10.91 Call | Bond Future                 | 5164.9400                  | 5.1649                | 5239.8700            | 5.2399            | 1.451        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 08/05/2025 | 10.91 Put  | Bond Future                 | 553.6600                   | 0.5537                | 522.3400             | 0.5223            | 5.657        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 08/05/2025 | 9.42 Put   | Bond Future                 | 3193.6500                  | 3.1937                | 3108.0400            | 3.1080            | 2.681        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 08/05/2025 | 9.42 Call  | Bond Future                 | 986.1500                   | 0.9862                | 1006.7900            | 1.0068            | 2.093        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 08/05/2025 | 9.92 Put   | Bond Future                 | 1858.8300                  | 1.8588                | 1791.8800            | 1.7919            | 3.602        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 08/05/2025 | 9.92 Call  | Bond Future                 | 2012.2800                  | 2.0123                | 2051.5800            | 2.0516            | 1.953        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 08/05/2025 | 10.97 Call | Bond Future                 | 5385.3600                  | 5.3854                | 5461.9400            | 5.4619            | 1.422        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 08/05/2025 | 10.97 Put  | Bond Future                 | 512.8300                   | 0.5128                | 483.1600             | 0.4832            | 5.786        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 07/08/2025 |            | Bond Future                 | 9.9773                     | 94.7632               | 9.9533               | 94.8720           | 0.241        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 07/08/2025 | 12.01 Call | Bond Future                 | 8998.3000                  | 8.9983                | 9088.9400            | 9.0889            | 1.007        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 07/08/2025 | 12.01 Put  | Bond Future                 | 366.4700                   | 0.3665                | 348.3100             | 0.3483            | 4.955        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 06/11/2025 |            | Bond Future                 | 10.0853                    | 92.4459               | 10.0598              | 92.5572           | 0.252        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 06/11/2025 | 10.42 Call | Bond Future                 | 3771.6800                  | 3.7717                | 3825.6000            | 3.8256            | 1.430        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 06/11/2025 | 10.42 Put  | Bond Future                 | 2321.6800                  | 2.3217                | 2264.2900            | 2.2643            | 2.472        | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/11/18 | 2032             | 05/02/2026 |             | Bond Future                 | 10.2450                    | 94.0710               | 10.2180              | 94.1850           | 0.263        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 05/02/2026 | 10.16 Call  | Bond Future                 | 2923.5400                  | 2.9235                | 2970.2200            | 2.9702            | 1.597        | 0.0000      | 0.0000 |
| 2024/11/18 | 2032             | 05/02/2026 | 10.16 Put   | Bond Future                 | 3282.9500                  | 3.2830                | 3215.6600            | 3.2157            | 2.050        | 0.0000      | 0.0000 |
| 2024/11/18 | 2033             | 06/02/2025 |             | Bond Future                 | 127.8437                   | 127.8437              | 128.4041             | 128.4041          | 0.438        | 0.0000      | 0.0000 |
| 2024/11/18 | 2033             | 06/02/2025 | 124.94 Call | Bond Future                 | 2903.6900                  | 2.9037                | 3464.1000            | 3.4641            | 19.300       | 0.0000      | 0.0000 |
| 2024/11/18 | 2033             | 06/02/2025 | 124.94 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2024/11/18 | 2033             | 08/05/2025 |             | Bond Future                 | 128.9803                   | 128.9803              | 129.5526             | 129.5526          | 0.444        | 0.0000      | 0.0000 |
| 2024/11/18 | 2033             | 08/05/2025 | 130.62 Call | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2024/11/18 | 2033             | 08/05/2025 | 130.62 Put  | Bond Future                 | 1639.7400                  | 1.6397                | 1067.4300            | 1.0674            | 34.902       | 0.0000      | 0.0000 |
| 2024/11/18 | 2033             | 07/08/2025 |             | Bond Future                 | 131.5767                   | 131.5767              | 132.1611             | 132.1611          | 0.444        | 0.0000      | 0.0000 |
| 2024/11/18 | 2033             | 07/08/2025 | 128.65 Call | Bond Future                 | 2926.6700                  | 2.9267                | 3511.1400            | 3.5111            | 19.970       | 0.0000      | 0.0000 |
| 2024/11/18 | 2033             | 07/08/2025 | 128.65 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2024/11/18 | 2033             | 06/11/2025 |             | Bond Future                 | 132.6258                   | 132.6258              | 133.2222             | 133.2222          | 0.450        | 0.0000      | 0.0000 |
| 2024/11/18 | 2033             | 06/11/2025 | 133.14 Call | Bond Future                 | 0.0000                     | 0.0000                | 82.2200              | 0.0822            | 100.000      | 0.0000      | 0.0000 |
| 2024/11/18 | 2033             | 06/11/2025 | 133.14 Put  | Bond Future                 | 514.1700                   | 0.5142                | 0.0000               | 0.0000            | (100.000)    | 0.0000      | 0.0000 |
| 2024/11/18 | 2033             | 05/02/2026 |             | Bond Future                 | 135.0010                   | 135.0010              | 135.6090             | 135.6090          | 0.450        | 0.0000      | 0.0000 |
| 2024/11/18 | 2033             | 05/02/2026 | 132.88 Call | Bond Future                 | 2120.9900                  | 2.1210                | 2728.9900            | 2.7290            | 28.666       | 0.0000      | 0.0000 |
| 2024/11/18 | 2033             | 05/02/2026 | 132.88 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 06/02/2025 |             | Bond Future                 | 10.8796                    | 84.5342               | 10.8372              | 84.7829           | 0.389        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 06/02/2025 | 12.76 Call  | Bond Future                 | 10118.1700                 | 10.1182               | 10357.2500           | 10.3573           | 2.363        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 06/02/2025 | 12.76 Put   | Bond Future                 | 44.7100                    | 0.0447                | 35.0600              | 0.0351            | 21.584       | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 08/05/2025 |             | Bond Future                 | 10.9741                    | 86.2691               | 10.9301              | 86.5231           | 0.401        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 08/05/2025 | 12.25 Call  | Bond Future                 | 7529.3500                  | 7.5294                | 7730.8700            | 7.7309            | 2.676        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 08/05/2025 | 12.25 Put   | Bond Future                 | 612.0700                   | 0.6121                | 559.5700             | 0.5596            | 8.577        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 08/05/2025 | 12.55 Put   | Bond Future                 | 432.7800                   | 0.4328                | 392.8300             | 0.3928            | 9.231        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 08/05/2025 | 12.55 Call  | Bond Future                 | 8858.5500                  | 8.8586                | 9072.6200            | 9.0726            | 2.417        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 08/05/2025 | 13.30 Put   | Bond Future                 | 160.0000                   | 0.1600                | 142.1100             | 0.1421            | 11.181       | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 08/05/2025 | 13.30 Call  | Bond Future                 | 12176.4300                 | 12.1764               | 12412.5600           | 12.4126           | 1.939        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 08/05/2025 | 13.35 Put   | Bond Future                 | 147.3500                   | 0.1474                | 130.6200             | 0.1306            | 11.354       | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 08/05/2025 | 13.35 Call  | Bond Future                 | 12394.3400                 | 12.3943               | 12631.6300           | 12.6316           | 1.915        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 07/08/2025 |             | Bond Future                 | 11.0840                    | 83.7233               | 11.0382              | 83.9828           | 0.414        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 07/08/2025 | 13.01 Call  | Bond Future                 | 10573.3400                 | 10.5733               | 10790.5600           | 10.7906           | 2.054        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 07/08/2025 | 13.01 Put   | Bond Future                 | 622.6000                   | 0.6226                | 580.3200             | 0.5803            | 6.791        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 07/08/2025 | 12.17 Call  | Bond Future                 | 7108.0800                  | 7.1081                | 7293.1600            | 7.2932            | 2.604        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 07/08/2025 | 12.17 Put   | Bond Future                 | 1278.7500                  | 1.2788                | 1204.3300            | 1.2043            | 5.820        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 07/08/2025 | 11.42 Call  | Bond Future                 | 4282.4400                  | 4.2824                | 4424.1900            | 4.4242            | 3.310        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 07/08/2025 | 11.42 Put   | Bond Future                 | 2415.1900                  | 2.4152                | 2297.4400            | 2.2974            | 4.875        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 07/08/2025 | 10.55 Put   | Bond Future                 | 4874.9600                  | 4.8750                | 4694.5500            | 4.6946            | 3.701        | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/11/18 | 2037             | 07/08/2025 | 10.55 Call  | Bond Future                 | 1782.0500                  | 1.7821                | 1861.1400            | 1.8611            | 4.438        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 07/08/2025 | 11.82 Call  | Bond Future                 | 5738.7100                  | 5.7387                | 5905.3300            | 5.9053            | 2.903        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 07/08/2025 | 11.82 Put   | Bond Future                 | 1723.8000                  | 1.7238                | 1630.9200            | 1.6309            | 5.388        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 07/08/2025 | 11.07 Call  | Bond Future                 | 3145.7500                  | 3.1458                | 3263.0000            | 3.2630            | 3.727        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 07/08/2025 | 11.07 Put   | Bond Future                 | 3225.0700                  | 3.2251                | 3082.8200            | 3.0828            | 4.411        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 07/08/2025 | 10.34 Put   | Bond Future                 | 5716.2100                  | 5.7162                | 5521.2200            | 5.5212            | 3.411        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 07/08/2025 | 10.34 Call  | Bond Future                 | 1363.4600                  | 1.3635                | 1427.9700            | 1.4280            | 4.731        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 07/08/2025 | 10.64 Put   | Bond Future                 | 4547.4000                  | 4.5474                | 4373.5000            | 4.3735            | 3.824        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 07/08/2025 | 10.64 Call  | Bond Future                 | 1986.7600                  | 1.9868                | 2072.3600            | 2.0724            | 4.309        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 06/11/2025 |             | Bond Future                 | 11.1982                    | 85.3512               | 11.1505              | 85.6161           | 0.426        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 06/11/2025 | 11.63 Call  | Bond Future                 | 5259.0200                  | 5.2590                | 5407.2500            | 5.4073            | 2.819        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 06/11/2025 | 11.63 Put   | Bond Future                 | 2914.5500                  | 2.9146                | 2797.8300            | 2.7978            | 4.005        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 05/02/2026 |             | Bond Future                 | 11.3504                    | 82.5944               | 11.3006              | 82.8647           | 0.439        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 05/02/2026 | 11.20 Call  | Bond Future                 | 3871.9700                  | 3.8720                | 3992.8600            | 3.9929            | 3.122        | 0.0000      | 0.0000 |
| 2024/11/18 | 2037             | 05/02/2026 | 11.20 Put   | Bond Future                 | 4691.2400                  | 4.6912                | 4541.8300            | 4.5418            | 3.185        | 0.0000      | 0.0000 |
| 2024/11/18 | 2038             | 06/02/2025 |             | Bond Future                 | 137.3868                   | 137.3868              | 137.6787             | 137.6787          | 0.212        | 0.0000      | 0.0000 |
| 2024/11/18 | 2038             | 06/02/2025 | 135.23 Call | Bond Future                 | 2156.8400                  | 2.1568                | 2448.7200            | 2.4487            | 13.533       | 0.0000      | 0.0000 |
| 2024/11/18 | 2038             | 06/02/2025 | 135.23 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2024/11/18 | 2038             | 08/05/2025 |             | Bond Future                 | 140.2400                   | 140.2400              | 140.5383             | 140.5383          | 0.213        | 0.0000      | 0.0000 |
| 2024/11/18 | 2038             | 08/05/2025 | 139.68 Call | Bond Future                 | 560.0300                   | 0.5600                | 858.2600             | 0.8583            | 53.253       | 0.0000      | 0.0000 |
| 2024/11/18 | 2038             | 08/05/2025 | 139.68 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2024/11/18 | 2038             | 07/08/2025 |             | Bond Future                 | 140.9213                   | 140.9213              | 141.2258             | 141.2258          | 0.216        | 0.0000      | 0.0000 |
| 2024/11/18 | 2038             | 07/08/2025 | 139.56 Call | Bond Future                 | 1361.2700                  | 1.3613                | 1665.8200            | 1.6658            | 22.372       | 0.0000      | 0.0000 |
| 2024/11/18 | 2038             | 07/08/2025 | 139.56 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2024/11/18 | 2038             | 06/11/2025 |             | Bond Future                 | 143.6998                   | 143.6998              | 144.0110             | 144.0110          | 0.217        | 0.0000      | 0.0000 |
| 2024/11/18 | 2038             | 06/11/2025 | 143.88 Call | Bond Future                 | 0.0000                     | 0.0000                | 131.0200             | 0.1310            | 100.000      | 0.0000      | 0.0000 |
| 2024/11/18 | 2038             | 06/11/2025 | 143.88 Put  | Bond Future                 | 180.2500                   | 0.1803                | 0.0000               | 0.0000            | (100.000)    | 0.0000      | 0.0000 |
| 2024/11/18 | 2038             | 05/02/2026 |             | Bond Future                 | 144.0950                   | 144.0950              | 144.4124             | 144.4124          | 0.220        | 0.0000      | 0.0000 |
| 2024/11/18 | 2038             | 05/02/2026 | 143.20 Call | Bond Future                 | 894.9900                   | 0.8950                | 1212.4400            | 1.2124            | 35.470       | 0.0000      | 0.0000 |
| 2024/11/18 | 2038             | 05/02/2026 | 143.20 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 06/02/2025 | 11.00 Put   | Bond Future                 | 2533.9700                  | 2.5340                | 2325.0100            | 2.3250            | 8.246        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 06/02/2025 | 11.00 Call  | Bond Future                 | 1266.7600                  | 1.2668                | 1358.8100            | 1.3588            | 7.267        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 06/02/2025 | 11.70 Call  | Bond Future                 | 3879.4600                  | 3.8795                | 4077.8900            | 4.0779            | 5.115        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 06/02/2025 | 11.70 Put   | Bond Future                 | 797.9900                   | 0.7980                | 695.4100             | 0.6954            | 12.855       | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 06/02/2025 | 12.20 Call  | Bond Future                 | 6301.2000                  | 6.3012                | 6550.8400            | 6.5508            | 3.962        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 06/02/2025 | 12.20 Put   | Bond Future                 | 315.4900                   | 0.3155                | 264.1200             | 0.2641            | 16.283       | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 06/02/2025 |             | Bond Future                 | 11.1984                    | 84.4776               | 11.1508              | 84.7786           | 0.424        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 06/02/2025 | 12.95 Call  | Bond Future                 | 10124.6100                 | 10.1246               | 10410.2200           | 10.4102           | 2.821        | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2024/11/18 | 2040             | 06/02/2025 | 12.95 Put  | Bond Future                 | 72.3900                    | 0.0724                | 56.9900              | 0.0570            | 21.274       | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 08/05/2025 |            | Bond Future                 | 11.2963                    | 86.2113               | 11.2470              | 86.5186           | 0.436        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 08/05/2025 | 12.63 Call | Bond Future                 | 8368.0100                  | 8.3680                | 8615.0700            | 8.6151            | 2.952        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 08/05/2025 | 12.63 Put  | Bond Future                 | 656.2700                   | 0.6563                | 596.0000             | 0.5960            | 9.184        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 08/05/2025 | 13.43 Put  | Bond Future                 | 254.2400                   | 0.2542                | 226.1400             | 0.2261            | 11.053       | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 08/05/2025 | 13.43 Call | Bond Future                 | 12082.1300                 | 12.0821               | 12361.3600           | 12.3614           | 2.311        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 08/05/2025 | 12.75 Put  | Bond Future                 | 574.7800                   | 0.5748                | 520.5200             | 0.5205            | 9.440        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 08/05/2025 | 12.75 Call | Bond Future                 | 8926.8000                  | 8.9268                | 9179.8700            | 9.1799            | 2.835        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 08/05/2025 | 13.50 Put  | Bond Future                 | 228.4700                   | 0.2285                | 202.6800             | 0.2027            | 11.288       | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 08/05/2025 | 13.50 Call | Bond Future                 | 12400.0000                 | 12.4000               | 12681.5400           | 12.6815           | 2.270        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 07/08/2025 |            | Bond Future                 | 11.4087                    | 83.4136               | 11.3575              | 83.7275           | 0.449        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 07/08/2025 | 13.29 Call | Bond Future                 | 11089.0900                 | 11.0891               | 11351.8900           | 11.3519           | 2.370        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 07/08/2025 | 13.29 Put  | Bond Future                 | 697.7200                   | 0.6977                | 646.6600             | 0.6467            | 7.318        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 06/11/2025 |            | Bond Future                 | 11.5244                    | 85.0351               | 11.4712              | 85.3555           | 0.462        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 06/11/2025 | 11.84 Call | Bond Future                 | 5343.9500                  | 5.3440                | 5517.7200            | 5.5177            | 3.252        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 06/11/2025 | 11.84 Put  | Bond Future                 | 3482.3500                  | 3.4824                | 3335.7900            | 3.3358            | 4.209        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 05/02/2026 |            | Bond Future                 | 11.6753                    | 82.0216               | 11.6199              | 82.3483           | 0.475        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 05/02/2026 | 11.49 Call | Bond Future                 | 4083.3600                  | 4.0834                | 4229.8500            | 4.2299            | 3.587        | 0.0000      | 0.0000 |
| 2024/11/18 | 2040             | 05/02/2026 | 11.49 Put  | Bond Future                 | 5182.1800                  | 5.1822                | 5001.9700            | 5.0020            | 3.477        | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 06/02/2025 | 11.50 Call | Bond Future                 | 2673.6700                  | 2.6737                | 2831.7000            | 2.8317            | 5.911        | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 06/02/2025 | 11.50 Put  | Bond Future                 | 1423.4800                  | 1.4235                | 1272.3600            | 1.2724            | 10.616       | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 06/02/2025 | 11.15 Put  | Bond Future                 | 2471.3900                  | 2.4714                | 2263.7300            | 2.2637            | 8.403        | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 06/02/2025 | 11.15 Call | Bond Future                 | 1452.0000                  | 1.4520                | 1553.4900            | 1.5535            | 6.990        | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 06/02/2025 | 10.65 Put  | Bond Future                 | 4856.2900                  | 4.8563                | 4581.4600            | 4.5815            | 5.659        | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 06/02/2025 | 10.65 Call | Bond Future                 | 408.3400                   | 0.4083                | 442.6600             | 0.4427            | 8.405        | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 06/02/2025 | 13.75 Call | Bond Future                 | 13665.9200                 | 13.6659               | 13971.1000           | 13.9711           | 2.233        | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 06/02/2025 | 13.75 Put  | Bond Future                 | 14.9400                    | 0.0149                | 10.9700              | 0.0110            | 26.573       | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 06/02/2025 | 12.50 Put  | Bond Future                 | 237.4000                   | 0.2374                | 196.4600             | 0.1965            | 17.245       | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 06/02/2025 | 12.50 Call | Bond Future                 | 7434.7100                  | 7.4347                | 7702.9200            | 7.7029            | 3.608        | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 06/02/2025 | 12.00 Put  | Bond Future                 | 598.7500                   | 0.5988                | 515.3500             | 0.5154            | 13.929       | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 06/02/2025 | 12.00 Call | Bond Future                 | 4917.6600                  | 4.9177                | 5143.4100            | 5.1434            | 4.591        | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 06/02/2025 |            | Bond Future                 | 11.3052                    | 80.4633               | 11.2578              | 80.7725           | 0.419        | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 06/02/2025 | 13.02 Call | Bond Future                 | 10092.6300                 | 10.0926               | 10383.6000           | 10.3836           | 2.883        | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 06/02/2025 | 13.02 Put  | Bond Future                 | 88.4400                    | 0.0884                | 70.2600              | 0.0703            | 20.556       | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 08/05/2025 |            | Bond Future                 | 11.3990                    | 82.1146               | 11.3498              | 82.4302           | 0.431        | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 08/05/2025 | 12.72 Call | Bond Future                 | 8450.2900                  | 8.4503                | 8704.7000            | 8.7047            | 3.011        | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 08/05/2025 | 12.72 Put  | Bond Future                 | 660.5600                   | 0.6606                | 599.2800             | 0.5993            | 9.277        | 0.0000      | 0.0000 |
| 2024/11/18 | 2044             | 08/05/2025 | Call       | Bond Future                 | 13.5900                    | 0.0136                | 14.7000              | 0.0147            | 8.168        | 0.0000      | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing | Previous Days Yield | Previous Days ClosingPrice | Today's Closing | Today's Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|-------------|-----------------------|---------------------|----------------------------|-----------------|---------------|----------------------|-------------------|--------------|-------------|
| 2024/11/18 | 2044             | 08/05/2025 | Put         | Bond Future           |                     | 17899.0400                 | 17.8990         | 17584.4600    | 17.5845              | 1.758             | 0.0000       | 0.0000      |
| 2024/11/18 | 2044             | 08/05/2025 | 12.40 Call  | Bond Future           |                     | 6962.6800                  | 6.9627          | 7197.5900     | 7.1976               | 3.374             | 0.0000       | 0.0000      |
| 2024/11/18 | 2044             | 08/05/2025 | 12.40 Put   | Bond Future           |                     | 942.1500                   | 0.9422          | 861.3700      | 0.8614               | 8.574             | 0.0000       | 0.0000      |
| 2024/11/18 | 2044             | 08/05/2025 | 11.65 Call  | Bond Future           |                     | 3732.2100                  | 3.7322          | 3901.5200     | 3.9015               | 4.536             | 0.0000       | 0.0000      |
| 2024/11/18 | 2044             | 08/05/2025 | 11.65 Put   | Bond Future           |                     | 2149.2600                  | 2.1493          | 2002.8800     | 2.0029               | 6.811             | 0.0000       | 0.0000      |
| 2024/11/18 | 2044             | 08/05/2025 | 10.92 Put   | Bond Future           |                     | 4592.2100                  | 4.5922          | 4363.7200     | 4.3637               | 4.976             | 0.0000       | 0.0000      |
| 2024/11/18 | 2044             | 08/05/2025 | 10.92 Call  | Bond Future           |                     | 1425.8200                  | 1.4258          | 1513.0200     | 1.5130               | 6.116             | 0.0000       | 0.0000      |
| 2024/11/18 | 2044             | 07/08/2025 |             | Bond Future           |                     | 11.5059                    | 79.3607         | 11.4549       | 79.6830              | 0.443             | 0.0000       | 0.0000      |
| 2024/11/18 | 2044             | 07/08/2025 | 13.34 Call  | Bond Future           |                     | 11099.3700                 | 11.0994         | 11366.3500    | 11.3664              | 2.405             | 0.0000       | 0.0000      |
| 2024/11/18 | 2044             | 07/08/2025 | 13.34 Put   | Bond Future           |                     | 776.6200                   | 0.7766          | 721.3000      | 0.7213               | 7.123             | 0.0000       | 0.0000      |
| 2024/11/18 | 2044             | 06/11/2025 |             | Bond Future           |                     | 11.6153                    | 80.9033         | 11.5624       | 81.2323              | 0.455             | 0.0000       | 0.0000      |
| 2024/11/18 | 2044             | 06/11/2025 | 11.88 Call  | Bond Future           |                     | 5266.9800                  | 5.2670          | 5443.0100     | 5.4430               | 3.342             | 0.0000       | 0.0000      |
| 2024/11/18 | 2044             | 06/11/2025 | 11.88 Put   | Bond Future           |                     | 3652.4100                  | 3.6524          | 3499.4300     | 3.4994               | 4.188             | 0.0000       | 0.0000      |
| 2024/11/18 | 2044             | 05/02/2026 |             | Bond Future           |                     | 11.7568                    | 77.9421         | 11.7018       | 78.2776              | 0.468             | 0.0000       | 0.0000      |
| 2024/11/18 | 2044             | 05/02/2026 | 11.56 Call  | Bond Future           |                     | 4207.7500                  | 4.2078          | 4358.0700     | 4.3581               | 3.572             | 0.0000       | 0.0000      |
| 2024/11/18 | 2044             | 05/02/2026 | 11.56 Put   | Bond Future           |                     | 5418.3600                  | 5.4184          | 5233.1900     | 5.2332               | 3.417             | 0.0000       | 0.0000      |
| 2024/11/18 | 2046             | 06/02/2025 |             | Bond Future           |                     | 119.6481                   | 119.6481        | 119.8201      | 119.8201             | 0.144             | 0.0000       | 0.0000      |
| 2024/11/18 | 2046             | 06/02/2025 | 114.01 Call | Bond Future           |                     | 5638.0500                  | 5.6381          | 5810.0500     | 5.8101               | 3.051             | 0.0000       | 0.0000      |
| 2024/11/18 | 2046             | 06/02/2025 | 114.01 Put  | Bond Future           |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/11/18 | 2046             | 08/05/2025 |             | Bond Future           |                     | 119.9029                   | 119.9029        | 120.0788      | 120.0788             | 0.147             | 0.0000       | 0.0000      |
| 2024/11/18 | 2046             | 08/05/2025 | 121.97 Call | Bond Future           |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/11/18 | 2046             | 08/05/2025 | 121.97 Put  | Bond Future           |                     | 2067.0600                  | 2.0671          | 1891.2200     | 1.8912               | 8.507             | 0.0000       | 0.0000      |
| 2024/11/18 | 2046             | 07/08/2025 |             | Bond Future           |                     | 122.3160                   | 122.3160        | 122.4958      | 122.4958             | 0.147             | 0.0000       | 0.0000      |
| 2024/11/18 | 2046             | 07/08/2025 | 118.69 Call | Bond Future           |                     | 3626.0400                  | 3.6260          | 3805.8000     | 3.8058               | 4.957             | 0.0000       | 0.0000      |
| 2024/11/18 | 2046             | 07/08/2025 | 118.69 Put  | Bond Future           |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/11/18 | 2046             | 06/11/2025 |             | Bond Future           |                     | 122.4570                   | 122.4570        | 122.6406      | 122.6406             | 0.150             | 0.0000       | 0.0000      |
| 2024/11/18 | 2046             | 06/11/2025 | 125.41 Call | Bond Future           |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/11/18 | 2046             | 06/11/2025 | 125.41 Put  | Bond Future           |                     | 2952.9600                  | 2.9530          | 2769.3600     | 2.7694               | 6.217             | 0.0000       | 0.0000      |
| 2024/11/18 | 2046             | 05/02/2026 |             | Bond Future           |                     | 124.6465                   | 124.6465        | 124.8343      | 124.8343             | 0.151             | 0.0000       | 0.0000      |
| 2024/11/18 | 2046             | 05/02/2026 | 121.65 Call | Bond Future           |                     | 2996.4800                  | 2.9965          | 3184.3000     | 3.1843               | 6.268             | 0.0000       | 0.0000      |
| 2024/11/18 | 2046             | 05/02/2026 | 121.65 Put  | Bond Future           |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/11/18 | 2050             | 06/02/2025 |             | Bond Future           |                     | 118.6155                   | 118.6155        | 119.1103      | 119.1103             | 0.417             | 0.0000       | 0.0000      |
| 2024/11/18 | 2050             | 06/02/2025 | 115.60 Call | Bond Future           |                     | 3015.5200                  | 3.0155          | 3510.2800     | 3.5103               | 16.407            | 0.0000       | 0.0000      |
| 2024/11/18 | 2050             | 06/02/2025 | 115.60 Put  | Bond Future           |                     | 0.0000                     | 0.0000          | 0.0000        | 0.0000               | 0.000             | 0.0000       | 0.0000      |
| 2024/11/18 | 2050             | 08/05/2025 |             | Bond Future           |                     | 121.0791                   | 121.0791        | 121.5843      | 121.5843             | 0.417             | 0.0000       | 0.0000      |
| 2024/11/18 | 2050             | 08/05/2025 | 121.16 Call | Bond Future           |                     | 0.0000                     | 0.0000          | 424.2900      | 0.4243               | 100.000           | 0.0000       | 0.0000      |
| 2024/11/18 | 2050             | 08/05/2025 | 121.16 Put  | Bond Future           |                     | 80.9500                    | 0.0810          | 0.0000        | 0.0000               | (100.000)         | 0.0000       | 0.0000      |
| 2024/11/18 | 2050             | 07/08/2025 |             | Bond Future           |                     | 121.1294                   | 121.1294        | 121.6449      | 121.6449             | 0.426             | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/11/18 | 2050             | 07/08/2025 | 119.89 Call | Bond Future                 | 1239.3900                  | 1.2394               | 1754.9200           | 1.7549            | 41.595      | 0.0000     | 0.0000 |
| 2024/11/18 | 2050             | 07/08/2025 | 119.89 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | 2050             | 06/11/2025 |             | Bond Future                 | 123.5176                   | 123.5176             | 124.0439            | 124.0439          | 0.426       | 0.0000     | 0.0000 |
| 2024/11/18 | 2050             | 06/11/2025 | 124.42 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | 2050             | 06/11/2025 | 124.42 Put  | Bond Future                 | 902.4500                   | 0.9025               | 376.0800            | 0.3761            | 58.327      | 0.0000     | 0.0000 |
| 2024/11/18 | 2050             | 05/02/2026 |             | Bond Future                 | 123.3015                   | 123.3015             | 123.8377            | 123.8377          | 0.435       | 0.0000     | 0.0000 |
| 2024/11/18 | 2050             | 05/02/2026 | 122.82 Call | Bond Future                 | 481.4800                   | 0.4815               | 1017.6600           | 1.0177            | 111.361     | 0.0000     | 0.0000 |
| 2024/11/18 | 2050             | 05/02/2026 | 122.82 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | 8607             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | 8608             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | 8657             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | AL37             | 07/11/2024 |             | Index Future                | 1041.9020                  | 1041.9020            | 1041.9020           | 1041.9020         | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | AL37             | 06/02/2025 |             | Index Future                | 1069.3190                  | 1069.3190            | 1071.2540           | 1071.2540         | 0.181       | 0.0000     | 0.0000 |
| 2024/11/18 | AL37             | 08/05/2025 |             | Index Future                | 1091.2720                  | 1091.2720            | 1093.2530           | 1093.2530         | 0.182       | 0.0000     | 0.0000 |
| 2024/11/18 | AL37             | 07/08/2025 |             | Index Future                | 1112.9940                  | 1112.9940            | 1115.0290           | 1115.0290         | 0.183       | 0.0000     | 0.0000 |
| 2024/11/18 | AL37             | 06/11/2025 |             | Index Future                | 1134.7160                  | 1134.7160            | 1136.8050           | 1136.8050         | 0.184       | 0.0000     | 0.0000 |
| 2024/11/18 | AL37             | 05/02/2026 |             | Index Future                | 1154.8320                  | 1154.8320            | 1156.9810           | 1156.9810         | 0.186       | 0.0000     | 0.0000 |
| 2024/11/18 | AL7T             | 07/11/2024 |             | Index Future                | 1250.0920                  | 1250.0920            | 1250.0920           | 1250.0920         | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | AL7T             | 06/02/2025 |             | Index Future                | 1284.8900                  | 1284.8900            | 1287.9210           | 1287.9210         | 0.236       | 0.0000     | 0.0000 |
| 2024/11/18 | AL7T             | 08/05/2025 |             | Index Future                | 1311.2680                  | 1311.2680            | 1314.3690           | 1314.3690         | 0.236       | 0.0000     | 0.0000 |
| 2024/11/18 | AL7T             | 07/08/2025 |             | Index Future                | 1337.3700                  | 1337.3700            | 1340.5500           | 1340.5500         | 0.238       | 0.0000     | 0.0000 |
| 2024/11/18 | AL7T             | 06/11/2025 |             | Index Future                | 1363.4710                  | 1363.4710            | 1366.7300           | 1366.7300         | 0.239       | 0.0000     | 0.0000 |
| 2024/11/18 | AL7T             | 05/02/2026 |             | Index Future                | 1387.6420                  | 1387.6420            | 1390.9870           | 1390.9870         | 0.241       | 0.0000     | 0.0000 |
| 2024/11/18 | ALBI             | 07/11/2024 |             | Index Future                | 1076.7180                  | 1076.7180            | 1076.7180           | 1076.7180         | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | ALBI             | 06/02/2025 |             | Index Future                | 1105.3100                  | 1105.3100            | 1108.0190           | 1108.0190         | 0.245       | 0.0000     | 0.0000 |
| 2024/11/18 | ALBI             | 08/05/2025 |             | Index Future                | 1128.0010                  | 1128.0010            | 1130.7730           | 1130.7730         | 0.246       | 0.0000     | 0.0000 |
| 2024/11/18 | ALBI             | 07/08/2025 |             | Index Future                | 1150.4550                  | 1150.4550            | 1153.2970           | 1153.2970         | 0.247       | 0.0000     | 0.0000 |
| 2024/11/18 | ALBI             | 06/11/2025 |             | Index Future                | 1172.9080                  | 1172.9080            | 1175.8200           | 1175.8200         | 0.248       | 0.0000     | 0.0000 |
| 2024/11/18 | ALBI             | 05/02/2026 |             | Index Future                | 1193.7010                  | 1193.7010            | 1196.6890           | 1196.6890         | 0.250       | 0.0000     | 0.0000 |
| 2024/11/18 | C002             | 31/03/2032 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | C007             | 31/01/2037 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | C025             | 31/01/2025 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | C030             | 31/01/2030 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 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 |        |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/11/18 | C035             | 28/02/2035 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C038             | 31/01/2038 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C040             | 06/10/2015 |         | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C040             | 31/01/2040 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C044             | 31/01/2044 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C048             | 28/02/2048 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C050             | 31/12/2050 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C186             | 21/12/2026 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C202             | 07/12/2033 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C209             | 31/03/2036 |         | Price Contribution          | 6.2500                     | 93.7500              | 6.2500              | 93.7500           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | C210             | 31/03/2028 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C213             | 28/02/2031 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C214             | 28/02/2041 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C253             | 31/03/2053 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C219             | 31/03/2029 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C303             | 14/08/2015 |         | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C303             | 28/02/2033 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C333             | 15/09/2033 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C431             | 31/01/2031 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C442             | 25/04/2042 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | C446             | 31/03/2046 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | CI43             | 31/01/2043 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | CI58             | 31/01/2058 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | CR33             | 31/03/2033 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | CR38             | 31/03/2038 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2024/11/18 | CS26             | 02/04/2026 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |



| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2024/11/18 | CS33             | 15/09/2033 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2024/11/18 | ES33             | 06/02/2025 |             | Bond Future                 | 11.1032                    | 83.4493              | 11.0603             | 0.386             | 0.0000      | 0.0000     |
| 2024/11/18 | ES33             | 06/02/2025 | 13.34 Call  | Bond Future                 | 9717.7400                  | 9.7177               | 9920.6300           | 2.088             | 0.0000      | 0.0000     |
| 2024/11/18 | ES33             | 06/02/2025 | 13.34 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2024/11/18 | ES33             | 08/05/2025 |             | Bond Future                 | 11.2165                    | 81.3817              | 11.1717             | 0.400             | 0.0000      | 0.0000     |
| 2024/11/18 | ES33             | 08/05/2025 | 12.73 Call  | Bond Future                 | 6609.6600                  | 6.6097               | 6816.9400           | 3.136             | 0.0000      | 0.0000     |
| 2024/11/18 | ES33             | 08/05/2025 | 12.73 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2024/11/18 | ES33             | 07/08/2025 |             | Bond Future                 | 11.3467                    | 83.0184              | 11.2998             | 0.414             | 0.0000      | 0.0000     |
| 2024/11/18 | ES33             | 07/08/2025 | 13.56 Call  | Bond Future                 | 9213.7600                  | 9.2138               | 9425.5800           | 2.299             | 0.0000      | 0.0000     |
| 2024/11/18 | ES33             | 07/08/2025 | 13.56 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2024/11/18 | ES33             | 06/11/2025 |             | Bond Future                 | 11.4981                    | 80.8559              | 11.4489             | 0.428             | 0.0000      | 0.0000     |
| 2024/11/18 | ES33             | 06/11/2025 | 12.01 Call  | Bond Future                 | 2205.6500                  | 2.2057               | 2422.0100           | 2.4220            | 9.809       | 0.0000     |
| 2024/11/18 | ES33             | 06/11/2025 | 12.01 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2024/11/18 | ES33             | 05/02/2026 |             | Bond Future                 | 11.7001                    | 82.2949              | 11.6483             | 0.443             | 0.0000      | 0.0000     |
| 2024/11/18 | ES33             | 05/02/2026 | 11.49 Call  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2024/11/18 | ES33             | 05/02/2026 | 11.49 Put   | Bond Future                 | 900.6000                   | 0.9006               | 679.7500            | 0.6798            | 24.523      | 0.0000     |
| 2024/11/18 | ES42             | 06/02/2025 |             | Bond Future                 | 11.6152                    | 79.5429              | 11.5676             | 0.410             | 0.0000      | 0.0000     |
| 2024/11/18 | ES42             | 06/02/2025 | 13.71 Call  | Bond Future                 | 11149.4600                 | 11.1495              | 11436.8800          | 11.4369           | 2.578       | 0.0000     |
| 2024/11/18 | ES42             | 06/02/2025 | 13.71 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2024/11/18 | ES42             | 08/05/2025 |             | Bond Future                 | 11.7185                    | 76.9274              | 11.6691             | 0.421             | 0.0000      | 0.0000     |
| 2024/11/18 | ES42             | 08/05/2025 | 13.25 Call  | Bond Future                 | 8296.5500                  | 8.2966               | 8590.1100           | 8.5901            | 3.538       | 0.0000     |
| 2024/11/18 | ES42             | 08/05/2025 | 13.25 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2024/11/18 | ES42             | 07/08/2025 |             | Bond Future                 | 11.8314                    | 78.4734              | 11.7802             | 0.433             | 0.0000      | 0.0000     |
| 2024/11/18 | ES42             | 07/08/2025 | 13.79 Call  | Bond Future                 | 10201.2000                 | 10.2012              | 10501.0700          | 10.5011           | 2.940       | 0.0000     |
| 2024/11/18 | ES42             | 07/08/2025 | 13.79 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2024/11/18 | ES42             | 06/11/2025 |             | Bond Future                 | 11.9570                    | 75.7527              | 11.9038             | 0.445             | 0.0000      | 0.0000     |
| 2024/11/18 | ES42             | 06/11/2025 | 12.39 Call  | Bond Future                 | 2418.8400                  | 2.4188               | 2724.9000           | 2.7249            | 12.653      | 0.0000     |
| 2024/11/18 | ES42             | 06/11/2025 | 12.39 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2024/11/18 | ES42             | 05/02/2026 |             | Bond Future                 | 12.1139                    | 77.0959              | 12.0584             | 0.458             | 0.0000      | 0.0000     |
| 2024/11/18 | ES42             | 05/02/2026 | 11.85 Call  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2024/11/18 | ES42             | 05/02/2026 | 11.85 Put   | Bond Future                 | 1503.7900                  | 1.5038               | 1191.5800           | 1.1916            | 20.762      | 0.0000     |
| 2024/11/18 | GOVI             | 07/11/2024 |             | GOVI                        | 1060.1460                  | 1060.1460            | 1060.1460           | 0.000             | 0.0000      | 0.0000     |
| 2024/11/18 | GOVI             | 06/02/2025 |             | GOVI                        | 1088.3460                  | 1088.3460            | 1090.9750           | 0.242             | 0.0000      | 0.0000     |
| 2024/11/18 | GOVI             | 06/02/2025 | 972.00 Call | GOVI                        | 1163460.0000               | 116.3460             | 1189750.0000        | 118.9750          | 2.260       | 0.0000     |
| 2024/11/18 | GOVI             | 06/02/2025 | 972.00 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2024/11/18 | GOVI             | 08/05/2025 |             | GOVI                        | 1110.6890                  | 1110.6890            | 1113.3790           | 0.242             | 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 |        |
|------------|------------------|------------|----------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/11/18 | GOVI             | 08/05/2025 | 1,022. Call 00 | GOVI                        | 886890.0000                | 88.6890              | 913790.0000         | 91.3790           | 3.033       | 0.0000     | 0.0000 |
| 2024/11/18 | GOVI             | 08/05/2025 | 1,022. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | GOVI             | 07/08/2025 |                | GOVI                        | 1132.7980                  | 1132.7980            | 1135.5560           | 1135.5560         | 0.243       | 0.0000     | 0.0000 |
| 2024/11/18 | GOVI             | 07/08/2025 | 1,011. Call 00 | GOVI                        | 1217980.0000               | 121.7980             | 1245560.0000        | 124.5560          | 2.264       | 0.0000     | 0.0000 |
| 2024/11/18 | GOVI             | 07/08/2025 | 1,011. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | GOVI             | 06/11/2025 |                | GOVI                        | 1154.9070                  | 1154.9070            | 1157.7330           | 1157.7330         | 0.245       | 0.0000     | 0.0000 |
| 2024/11/18 | GOVI             | 06/11/2025 | 1,112. Call 00 | GOVI                        | 429070.0000                | 42.9070              | 457330.0000         | 45.7330           | 6.586       | 0.0000     | 0.0000 |
| 2024/11/18 | GOVI             | 06/11/2025 | 1,112. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | GOVI             | 05/02/2026 |                | GOVI                        | 1175.3800                  | 1175.3800            | 1178.2800           | 1178.2800         | 0.247       | 0.0000     | 0.0000 |
| 2024/11/18 | GOVI             | 05/02/2026 | 1,150. Call 00 | GOVI                        | 253800.0000                | 25.3800              | 282800.0000         | 28.2800           | 11.426      | 0.0000     | 0.0000 |
| 2024/11/18 | GOVI             | 05/02/2026 | 1,150. Put 00  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | GVIX             | 01/01/2029 |                | LIVE INDEX                  | 110.0000                   | 110.0000             | 110.0000            | 110.0000          | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | IGOV             | 07/11/2024 |                | Index Future                | 362.6780                   | 362.6780             | 362.6780            | 362.6780          | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | IGOV             | 06/02/2025 |                | Index Future                | 371.1860                   | 371.1860             | 371.9910            | 371.9910          | 0.217       | 0.0000     | 0.0000 |
| 2024/11/18 | IGOV             | 08/05/2025 |                | Index Future                | 378.8960                   | 378.8960             | 379.7200            | 379.7200          | 0.217       | 0.0000     | 0.0000 |
| 2024/11/18 | IGOV             | 07/08/2025 |                | Index Future                | 386.5250                   | 386.5250             | 387.3710            | 387.3710          | 0.219       | 0.0000     | 0.0000 |
| 2024/11/18 | IGOV             | 06/11/2025 |                | Index Future                | 394.1550                   | 394.1550             | 395.0220            | 395.0220          | 0.220       | 0.0000     | 0.0000 |
| 2024/11/18 | IGOV             | 05/02/2026 |                | Index Future                | 401.2270                   | 401.2270             | 402.1180            | 402.1180          | 0.222       | 0.0000     | 0.0000 |
| 2024/11/18 | IS10             | 17/12/2025 |                | Interest Rate Swap          | 80.2800                    | 80.2800              | 80.2800             | 80.2800           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | IS10             | 16/03/2026 |                | Interest Rate Swap          | 76.8200                    | 76.8200              | 76.8200             | 76.8200           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | IS10             | 15/06/2026 |                | Interest Rate Swap          | 75.2400                    | 75.2400              | 75.2400             | 75.2400           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | IS10             | 21/09/2026 |                | Interest Rate Swap          | 77.2700                    | 77.2700              | 77.2700             | 77.2700           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | IS10             | 21/12/2026 |                | Interest Rate Swap          | 81.3000                    | 81.3000              | 81.3000             | 81.3000           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | IS10             | 15/03/2027 |                | Interest Rate Swap          | 79.8000                    | 79.8000              | 79.8000             | 79.8000           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | IS10             | 21/06/2027 |                | Interest Rate Swap          | 81.8600                    | 81.8600              | 81.8600             | 81.8600           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | IS10             | 20/09/2027 |                | Interest Rate Swap          | 87.6100                    | 87.6100              | 87.6100             | 87.6100           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | IS10             | 20/12/2027 |                | Interest Rate Swap          | 87.9400                    | 87.9400              | 87.9400             | 87.9400           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | IS10             | 22/03/2028 |                | Interest Rate Swap          | 80.8900                    | 80.8900              | 80.8900             | 80.8900           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | IS10             | 20/06/2028 |                | Interest Rate Swap          | 88.6800                    | 88.6800              | 88.6800             | 88.6800           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | IS10             | 19/09/2028 |                | Interest Rate Swap          | 92.0200                    | 92.0200              | 92.0200             | 92.0200           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | J186             | 21/12/2026 |                | Interest Rate Swap          | 8.6830                     | 8.6830               | 8.6830              | 8.6830            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | JBAF             | 20/11/2024 |                | Jibar Tradeable Future      | 8.3600                     | 91.6400              | 8.3600              | 91.6400           | 0.000       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/11/18 | JBAF             | 18/12/2024 |            | Jibar Tradeable Future      | 8.3570                     | 91.6430              | 8.3570              | 91.6430           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | JBAF             | 15/01/2025 |            | Jibar Tradeable Future      | 8.3770                     | 91.6230              | 8.3770              | 91.6230           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | JBAF             | 19/03/2025 |            | Jibar Tradeable Future      | 8.3670                     | 91.6330              | 8.3670              | 91.6330           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | JBAF             | 18/06/2025 |            | Jibar Tradeable Future      | 8.2950                     | 91.7050              | 8.2950              | 91.7050           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | JBAF             | 17/09/2025 |            | Jibar Tradeable Future      | 8.3400                     | 91.6600              | 8.3400              | 91.6600           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | JBAF             | 17/12/2025 |            | Jibar Tradeable Future      | 8.3720                     | 91.6280              | 8.3720              | 91.6280           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | JBAF             | 18/03/2026 |            | Jibar Tradeable Future      | 8.3720                     | 91.6280              | 8.3720              | 91.6280           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | JBAF             | 17/06/2026 |            | Jibar Tradeable Future      | 8.4000                     | 91.6000              | 8.4000              | 91.6000           | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | R033             | 06/02/2025 |            | Bond Future                 | 10.1443                    | 102.8709             | 10.1069             | 103.0740          | 0.369       | 0.0000     | 0.0000 |
| 2024/11/18 | R033             | 06/02/2025 | 10.33 Call | Bond Future                 | 2123.8100                  | 2.1238               | 2221.8000           | 2.2218            | 4.614       | 0.0000     | 0.0000 |
| 2024/11/18 | R033             | 06/02/2025 | 10.33 Put  | Bond Future                 | 1123.4400                  | 1.1234               | 1018.3300           | 1.0183            | 9.356       | 0.0000     | 0.0000 |
| 2024/11/18 | R033             | 08/05/2025 |            | Bond Future                 | 10.2292                    | 99.9328              | 10.1899             | 100.1403          | 0.384       | 0.0000     | 0.0000 |
| 2024/11/18 | R033             | 08/05/2025 | 10.33 Call | Bond Future                 | 2554.6500                  | 2.5547               | 2650.3400           | 2.6503            | 3.746       | 0.0000     | 0.0000 |
| 2024/11/18 | R033             | 08/05/2025 | 10.33 Put  | Bond Future                 | 2023.7900                  | 2.0238               | 1911.9600           | 1.9120            | 5.526       | 0.0000     | 0.0000 |
| 2024/11/18 | R033             | 07/08/2025 |            | Bond Future                 | 10.3307                    | 101.9191             | 10.2895             | 102.1311          | 0.399       | 0.0000     | 0.0000 |
| 2024/11/18 | R033             | 07/08/2025 | 10.33 Call | Bond Future                 | 2802.9400                  | 2.8029               | 2897.1900           | 2.8972            | 3.363       | 0.0000     | 0.0000 |
| 2024/11/18 | R033             | 07/08/2025 | 10.33 Put  | Bond Future                 | 2806.4900                  | 2.8065               | 2688.6900           | 2.6887            | 4.197       | 0.0000     | 0.0000 |
| 2024/11/18 | R033             | 06/11/2025 |            | Bond Future                 | 10.4494                    | 98.8576              | 10.4060             | 99.0743           | 0.415       | 0.0000     | 0.0000 |
| 2024/11/18 | R033             | 06/11/2025 | 10.33 Call | Bond Future                 | 2997.4200                  | 2.9974               | 3090.3500           | 3.0904            | 3.100       | 0.0000     | 0.0000 |
| 2024/11/18 | R033             | 06/11/2025 | 10.33 Put  | Bond Future                 | 3595.2700                  | 3.5953               | 3471.5400           | 3.4715            | 3.441       | 0.0000     | 0.0000 |
| 2024/11/18 | R033             | 05/02/2026 |            | Bond Future                 | 10.6173                    | 100.5935             | 10.5715             | 100.8148          | 0.432       | 0.0000     | 0.0000 |
| 2024/11/18 | R033             | 05/02/2026 | 10.49 Call | Bond Future                 | 3344.1500                  | 3.3442               | 3441.6600           | 3.4417            | 2.916       | 0.0000     | 0.0000 |
| 2024/11/18 | R033             | 05/02/2026 | 10.49 Put  | Bond Future                 | 3960.4400                  | 3.9604               | 3836.6800           | 3.8367            | 3.125       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/02/2025 | 10.10 Put  | Bond Future                 | 2974.7700                  | 2.9748               | 2739.5500           | 2.7396            | 7.907       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/02/2025 | 10.10 Call | Bond Future                 | 718.6600                   | 0.7187               | 785.6600            | 0.7857            | 9.323       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/02/2025 | 11.10 Call | Bond Future                 | 3970.7600                  | 3.9708               | 4187.6600           | 4.1877            | 5.462       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/02/2025 | 11.10 Put  | Bond Future                 | 573.4500                   | 0.5735               | 488.1300            | 0.4881            | 14.878      | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/02/2025 | 11.30 Call | Bond Future                 | 4863.0100                  | 4.8630               | 5101.1500           | 5.1012            | 4.897       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/02/2025 | 11.30 Put  | Bond Future                 | 391.7600                   | 0.3918               | 327.6800            | 0.3277            | 16.357      | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/02/2025 | 10.65 Call | Bond Future                 | 2191.5200                  | 2.1915               | 2345.3900           | 2.3454            | 7.021       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/02/2025 | 10.65 Put  | Bond Future                 | 1278.5100                  | 1.2785               | 1130.1600           | 1.1302            | 11.603      | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/02/2025 | 10.34 Put  | Bond Future                 | 2103.5600                  | 2.1036               | 1904.8400           | 1.9048            | 9.447       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/02/2025 | 10.34 Call | Bond Future                 | 1248.7400                  | 1.2487               | 1352.2400           | 1.3522            | 8.288       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/02/2025 | 10.26 Put  | Bond Future                 | 2370.5100                  | 2.3705               | 2159.0800           | 2.1591            | 8.919       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/11/18 | R035             | 06/02/2025 | 10.26 Call | Bond Future                 | 1051.8000                  | 1.0518               | 1142.5900           | 1.1426            | 8.632       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/02/2025 |            | Bond Future                 | 10.4889                    | 94.1335              | 10.4360             | 94.4357           | 0.504       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/02/2025 | 12.41 Call | Bond Future                 | 10152.3900                 | 10.1524              | 10444.8800          | 10.4449           | 2.881       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/02/2025 | 12.41 Put  | Bond Future                 | 40.0100                    | 0.0400               | 30.2800             | 0.0303            | 24.319      | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 08/05/2025 |            | Bond Future                 | 10.5722                    | 91.5539              | 10.5171             | 91.8625           | 0.521       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 08/05/2025 | 11.78 Call | Bond Future                 | 7064.6500                  | 7.0647               | 7309.8200           | 7.3098            | 3.470       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 08/05/2025 | 11.78 Put  | Bond Future                 | 637.9000                   | 0.6379               | 574.4200            | 0.5744            | 9.951       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 08/05/2025 | 13.35 Call | Bond Future                 | 13939.9800                 | 13.9400              | 14239.0400          | 14.2390           | 2.145       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 08/05/2025 | 13.35 Put  | Bond Future                 | 63.8900                    | 0.0639               | 54.3000             | 0.0543            | 15.010      | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 08/05/2025 | 12.70 Call | Bond Future                 | 11106.4700                 | 11.1065              | 11390.4900          | 11.3905           | 2.557       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 08/05/2025 | 12.70 Put  | Bond Future                 | 198.5800                   | 0.1986               | 173.9500            | 0.1740            | 12.403      | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 08/05/2025 | 11.46 Put  | Bond Future                 | 925.2700                   | 0.9253               | 840.6100            | 0.8406            | 9.150       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 08/05/2025 | 11.46 Call | Bond Future                 | 5711.7800                  | 5.7118               | 5935.7700           | 5.9358            | 3.922       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 08/05/2025 | 11.70 Call | Bond Future                 | 6721.1500                  | 6.7212               | 6961.4800           | 6.9615            | 3.576       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 08/05/2025 | 11.70 Put  | Bond Future                 | 700.3900                   | 0.7004               | 632.0700            | 0.6321            | 9.755       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 08/05/2025 | 10.95 Call | Bond Future                 | 3721.1700                  | 3.7212               | 3901.1700           | 3.9012            | 4.837       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 08/05/2025 | 10.95 Put  | Bond Future                 | 1640.7000                  | 1.6407               | 1512.0500           | 1.5121            | 7.841       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 08/05/2025 | 10.44 Put  | Bond Future                 | 2823.3600                  | 2.8234               | 2640.2000           | 2.6402            | 6.487       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 08/05/2025 | 10.44 Call | Bond Future                 | 2079.9600                  | 2.0800               | 2205.4500           | 2.2055            | 6.033       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 07/08/2025 |            | Bond Future                 | 10.6708                    | 93.3743              | 10.6133             | 93.6895           | 0.538       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 07/08/2025 | 12.65 Call | Bond Future                 | 10527.0100                 | 10.5270              | 10797.9900          | 10.7980           | 2.574       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 07/08/2025 | 12.65 Put  | Bond Future                 | 524.4900                   | 0.5245               | 480.2400            | 0.4802            | 8.437       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/11/2025 |            | Bond Future                 | 10.7868                    | 90.6845              | 10.7268             | 91.0063           | 0.556       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/11/2025 | 11.20 Call | Bond Future                 | 4976.2800                  | 4.9763               | 5159.4200           | 5.1594            | 3.680       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 06/11/2025 | 11.20 Put  | Bond Future                 | 2802.7200                  | 2.8027               | 2664.1100           | 2.6641            | 4.946       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 05/02/2026 |            | Bond Future                 | 10.9457                    | 92.2794              | 10.8828             | 92.6076           | 0.575       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 05/02/2026 | 10.79 Call | Bond Future                 | 3564.5200                  | 3.5645               | 3713.7400           | 3.7137            | 4.186       | 0.0000     | 0.0000 |
| 2024/11/18 | R035             | 05/02/2026 | 10.79 Put  | Bond Future                 | 4379.6400                  | 4.3796               | 4200.6900           | 4.2007            | 4.086       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 06/02/2025 |            | Bond Future                 | 11.0981                    | 102.4510             | 11.0577             | 102.7250          | 0.365       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 06/02/2025 | 11.24 Call | Bond Future                 | 2587.0300                  | 2.5870               | 2712.5200           | 2.7125            | 4.851       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 06/02/2025 | 11.24 Put  | Bond Future                 | 1635.5500                  | 1.6356               | 1487.1100           | 1.4871            | 9.076       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 08/05/2025 |            | Bond Future                 | 11.2000                    | 99.0624              | 11.1579             | 99.3422           | 0.376       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 08/05/2025 | 11.24 Call | Bond Future                 | 3084.2900                  | 3.0843               | 3208.9100           | 3.2089            | 4.040       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 08/05/2025 | 11.24 Put  | Bond Future                 | 2819.3900                  | 2.8194               | 2664.2700           | 2.6643            | 5.502       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 07/08/2025 |            | Bond Future                 | 11.3151                    | 101.0312             | 11.2712             | 101.3169          | 0.388       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 07/08/2025 | 11.24 Call | Bond Future                 | 3439.3700                  | 3.4394               | 3562.2600           | 3.5623            | 3.573       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 07/08/2025 | 11.24 Put  | Bond Future                 | 3928.8300                  | 3.9288               | 3765.9800           | 3.7660            | 4.145       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 06/11/2025 |            | Bond Future                 | 11.4438                    | 97.5104              | 11.3980             | 97.8022           | 0.400       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/11/18 | R038             | 06/11/2025 | 11.24 Call | Bond Future                 | 3856.7200                  | 3.8567               | 3978.3700           | 3.9784            | 3.154       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 06/11/2025 | 11.24 Put  | Bond Future                 | 5165.7500                  | 5.1658               | 4995.6500           | 4.9957            | 3.293       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 06/11/2025 | 12.33 Call | Bond Future                 | 7912.7900                  | 7.9128               | 8099.8100           | 8.0998            | 2.364       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 06/11/2025 | 12.33 Put  | Bond Future                 | 2509.3900                  | 2.5094               | 2404.6600           | 2.4047            | 4.174       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 06/11/2025 | 10.98 Put  | Bond Future                 | 6111.0700                  | 6.1111               | 5923.7100           | 5.9237            | 3.066       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 06/11/2025 | 10.98 Call | Bond Future                 | 3094.1300                  | 3.0941               | 3198.5200           | 3.1985            | 3.374       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 05/02/2026 |            | Bond Future                 | 11.6102                    | 99.2210              | 11.5623             | 99.5187           | 0.412       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 05/02/2026 | 11.44 Call | Bond Future                 | 4437.2800                  | 4.4373               | 4568.1400           | 4.5681            | 2.949       | 0.0000     | 0.0000 |
| 2024/11/18 | R038             | 05/02/2026 | 11.44 Put  | Bond Future                 | 5501.5400                  | 5.5015               | 5334.7500           | 5.3348            | 3.032       | 0.0000     | 0.0000 |
| 2024/11/18 | R053             | 06/02/2025 |            | Bond Future                 | 11.2577                    | 107.3615             | 11.2155             | 107.7306          | 0.375       | 0.0000     | 0.0000 |
| 2024/11/18 | R053             | 06/02/2025 | 12.94 Call | Bond Future                 | 13111.3100                 | 13.1113              | 13455.5900          | 13.4556           | 2.626       | 0.0000     | 0.0000 |
| 2024/11/18 | R053             | 06/02/2025 | 12.94 Put  | Bond Future                 | 130.1500                   | 0.1302               | 105.2400            | 0.1052            | 19.139      | 0.0000     | 0.0000 |
| 2024/11/18 | R053             | 08/05/2025 |            | Bond Future                 | 11.3444                    | 103.6963             | 11.3007             | 104.0732          | 0.386       | 0.0000     | 0.0000 |
| 2024/11/18 | R053             | 08/05/2025 | 12.64 Call | Bond Future                 | 11103.6400                 | 11.1036              | 11400.0300          | 11.4000           | 2.669       | 0.0000     | 0.0000 |
| 2024/11/18 | R053             | 08/05/2025 | 12.64 Put  | Bond Future                 | 974.6100                   | 0.9746               | 894.0900            | 0.8941            | 8.262       | 0.0000     | 0.0000 |
| 2024/11/18 | R053             | 07/08/2025 |            | Bond Future                 | 11.4412                    | 105.7569             | 11.3958             | 106.1418          | 0.397       | 0.0000     | 0.0000 |
| 2024/11/18 | R053             | 07/08/2025 | 13.17 Call | Bond Future                 | 14066.3800                 | 14.0664              | 14377.5900          | 14.3776           | 2.212       | 0.0000     | 0.0000 |
| 2024/11/18 | R053             | 07/08/2025 | 13.17 Put  | Bond Future                 | 1143.5700                  | 1.1436               | 1069.8500           | 1.0699            | 6.446       | 0.0000     | 0.0000 |
| 2024/11/18 | R053             | 06/11/2025 |            | Bond Future                 | 11.5479                    | 101.9496             | 11.5008             | 102.3425          | 0.408       | 0.0000     | 0.0000 |
| 2024/11/18 | R053             | 06/11/2025 | 11.76 Call | Bond Future                 | 6463.0800                  | 6.4631               | 6668.6200           | 6.6686            | 3.180       | 0.0000     | 0.0000 |
| 2024/11/18 | R053             | 06/11/2025 | 11.76 Put  | Bond Future                 | 4727.7800                  | 4.7278               | 4540.4300           | 4.5404            | 3.963       | 0.0000     | 0.0000 |
| 2024/11/18 | R053             | 05/02/2026 |            | Bond Future                 | 11.6835                    | 103.7376             | 11.6344             | 104.1383          | 0.420       | 0.0000     | 0.0000 |
| 2024/11/18 | R053             | 05/02/2026 | 11.49 Call | Bond Future                 | 5312.9100                  | 5.3129               | 5489.9100           | 5.4899            | 3.332       | 0.0000     | 0.0000 |
| 2024/11/18 | R053             | 05/02/2026 | 11.49 Put  | Bond Future                 | 6909.0800                  | 6.9091               | 6685.4300           | 6.6854            | 3.237       | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 06/02/2025 |            | Bond Future                 | 8.3015                     | 105.1913             | 8.2504              | 105.2799          | 0.616       | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 06/02/2025 | 9.03 Call  | Bond Future                 | 1338.3600                  | 1.3384               | 1410.7100           | 1.4107            | 5.406       | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 06/02/2025 | 9.03 Put   | Bond Future                 | 86.2000                    | 0.0862               | 69.9400             | 0.0699            | 18.863      | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 08/05/2025 |            | Bond Future                 | 8.3026                     | 107.3505             | 8.2426              | 107.4411          | 0.722       | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 08/05/2025 | 8.47 Call  | Bond Future                 | 686.5000                   | 0.6865               | 735.1500            | 0.7352            | 7.087       | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 08/05/2025 | 8.47 Put   | Bond Future                 | 434.0700                   | 0.4341               | 392.0800            | 0.3921            | 9.674       | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 07/08/2025 | 10.25 Call | Bond Future                 | 2489.3000                  | 2.4893               | 2571.6500           | 2.5717            | 3.308       | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 07/08/2025 | 10.25 Put  | Bond Future                 | 89.5400                    | 0.0895               | 78.9700             | 0.0790            | 11.805      | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 07/08/2025 | 9.22 Put   | Bond Future                 | 258.0000                   | 0.2580               | 232.3700            | 0.2324            | 9.934       | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 07/08/2025 | 9.22 Call  | Bond Future                 | 1365.3400                  | 1.3653               | 1432.6300           | 1.4326            | 4.928       | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 07/08/2025 |            | Bond Future                 | 8.3520                     | 104.1746             | 8.2798              | 104.2675          | 0.865       | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 07/08/2025 | 9.68 Call  | Bond Future                 | 1856.0000                  | 1.8560               | 1931.0500           | 1.9311            | 4.044       | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 07/08/2025 | 9.68 Put   | Bond Future                 | 168.5900                   | 0.1686               | 150.7200            | 0.1507            | 10.600      | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 06/11/2025 |            | Bond Future                 | 8.4594                     | 106.2021             | 8.3693              | 106.2973          | 1.065       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/11/18 | R186             | 06/11/2025 | 8.13 Call   | Bond Future                 | 382.4200                   | 0.3824               | 419.6300            | 0.4196            | 9.730       | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 06/11/2025 | 8.13 Put    | Bond Future                 | 731.2700                   | 0.7313               | 673.2600            | 0.6733            | 7.933       | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 05/02/2026 |             | Bond Future                 | 8.8756                     | 102.7652             | 8.7567              | 102.8629          | 1.339       | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 05/02/2026 | 8.43 Call   | Bond Future                 | 332.8800                   | 0.3329               | 370.4500            | 0.3705            | 11.286      | 0.0000     | 0.0000 |
| 2024/11/18 | R186             | 05/02/2026 | 8.43 Put    | Bond Future                 | 700.0700                   | 0.7001               | 639.9100            | 0.6399            | 8.593       | 0.0000     | 0.0000 |
| 2024/11/18 | R202             | 06/02/2025 |             | Bond Future                 | 267.4169                   | 267.4169             | 267.6033            | 267.6033          | 0.070       | 0.0000     | 0.0000 |
| 2024/11/18 | R202             | 06/02/2025 | 266.79 Call | Bond Future                 | 626.8700                   | 0.6269               | 813.2900            | 0.8133            | 29.738      | 0.0000     | 0.0000 |
| 2024/11/18 | R202             | 06/02/2025 | 266.79 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | R202             | 08/05/2025 |             | Bond Future                 | 272.9708                   | 272.9708             | 273.1617            | 273.1617          | 0.070       | 0.0000     | 0.0000 |
| 2024/11/18 | R202             | 08/05/2025 | 272.31 Call | Bond Future                 | 660.8400                   | 0.6608               | 851.7100            | 0.8517            | 28.883      | 0.0000     | 0.0000 |
| 2024/11/18 | R202             | 08/05/2025 | 272.31 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | R202             | 07/08/2025 |             | Bond Future                 | 273.1880                   | 273.1880             | 273.3836            | 273.3836          | 0.072       | 0.0000     | 0.0000 |
| 2024/11/18 | R202             | 07/08/2025 | 271.60 Call | Bond Future                 | 1588.0400                  | 1.5880               | 1783.6000           | 1.7836            | 12.315      | 0.0000     | 0.0000 |
| 2024/11/18 | R202             | 07/08/2025 | 271.60 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | R202             | 06/11/2025 |             | Bond Future                 | 278.5754                   | 278.5754             | 278.7758            | 278.7758          | 0.072       | 0.0000     | 0.0000 |
| 2024/11/18 | R202             | 06/11/2025 | 275.64 Call | Bond Future                 | 2935.3800                  | 2.9354               | 3135.8300           | 3.1358            | 6.829       | 0.0000     | 0.0000 |
| 2024/11/18 | R202             | 06/11/2025 | 275.64 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | R202             | 05/02/2026 |             | Bond Future                 | 278.1945                   | 278.1945             | 278.3998            | 278.3998          | 0.074       | 0.0000     | 0.0000 |
| 2024/11/18 | R202             | 05/02/2026 | 277.82 Call | Bond Future                 | 374.4600                   | 0.3745               | 579.7500            | 0.5798            | 54.823      | 0.0000     | 0.0000 |
| 2024/11/18 | R202             | 05/02/2026 | 277.82 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | R209             | 06/02/2025 |             | Bond Future                 | 10.6418                    | 74.0285              | 10.5996             | 74.2465           | 0.397       | 0.0000     | 0.0000 |
| 2024/11/18 | R209             | 06/02/2025 | 12.44 Call  | Bond Future                 | 8564.3700                  | 8.5644               | 8773.0600           | 8.7731            | 2.437       | 0.0000     | 0.0000 |
| 2024/11/18 | R209             | 06/02/2025 | 12.44 Put   | Bond Future                 | 43.8100                    | 0.0438               | 34.4900             | 0.0345            | 21.274      | 0.0000     | 0.0000 |
| 2024/11/18 | R209             | 08/05/2025 |             | Bond Future                 | 10.7225                    | 72.3928              | 10.6788             | 72.6153           | 0.408       | 0.0000     | 0.0000 |
| 2024/11/18 | R209             | 08/05/2025 | 11.89 Call  | Bond Future                 | 6201.0100                  | 6.2010               | 6374.0300           | 6.3740            | 2.790       | 0.0000     | 0.0000 |
| 2024/11/18 | R209             | 08/05/2025 | 11.89 Put   | Bond Future                 | 588.0300                   | 0.5880               | 538.4900            | 0.5385            | 8.425       | 0.0000     | 0.0000 |
| 2024/11/18 | R209             | 07/08/2025 |             | Bond Future                 | 10.8154                    | 73.8319              | 10.7699             | 74.0593           | 0.420       | 0.0000     | 0.0000 |
| 2024/11/18 | R209             | 07/08/2025 | 12.68 Call  | Bond Future                 | 9104.4800                  | 9.1045               | 9294.2800           | 9.2943            | 2.085       | 0.0000     | 0.0000 |
| 2024/11/18 | R209             | 07/08/2025 | 12.68 Put   | Bond Future                 | 550.8100                   | 0.5508               | 513.2600            | 0.5133            | 6.817       | 0.0000     | 0.0000 |
| 2024/11/18 | R209             | 06/11/2025 |             | Bond Future                 | 10.9203                    | 72.1162              | 10.8730             | 72.3484           | 0.433       | 0.0000     | 0.0000 |
| 2024/11/18 | R209             | 06/11/2025 | 11.27 Call  | Bond Future                 | 4349.8400                  | 4.3498               | 4476.4000           | 4.4764            | 2.910       | 0.0000     | 0.0000 |
| 2024/11/18 | R209             | 06/11/2025 | 11.27 Put   | Bond Future                 | 2662.8500                  | 2.6629               | 2557.2400           | 2.5572            | 3.966       | 0.0000     | 0.0000 |
| 2024/11/18 | R209             | 05/02/2026 |             | Bond Future                 | 11.0601                    | 73.3843              | 11.0108             | 73.6211           | 0.445       | 0.0000     | 0.0000 |
| 2024/11/18 | R209             | 05/02/2026 | 10.93 Call  | Bond Future                 | 3408.1900                  | 3.4082               | 3514.9000           | 3.5149            | 3.131       | 0.0000     | 0.0000 |
| 2024/11/18 | R209             | 05/02/2026 | 10.93 Put   | Bond Future                 | 4035.7200                  | 4.0357               | 3905.6900           | 3.9057            | 3.222       | 0.0000     | 0.0000 |
| 2024/11/18 | R210             | 06/02/2025 |             | Bond Future                 | 244.6424                   | 244.6424             | 244.8179            | 244.8179          | 0.072       | 0.0000     | 0.0000 |
| 2024/11/18 | R210             | 06/02/2025 | 239.61 Call | Bond Future                 | 5032.3900                  | 5.0324               | 5207.9400           | 5.2079            | 3.488       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/11/18 | R210             | 06/02/2025 | 239.61 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | R210             | 08/05/2025 |             | Bond Future                 | 246.3429                   | 246.3429             | 246.5224            | 246.5224          | 0.073       | 0.0000     | 0.0000 |
| 2024/11/18 | R210             | 08/05/2025 | 248.03 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | R210             | 08/05/2025 | 248.03 Put  | Bond Future                 | 1687.1000                  | 1.6871               | 1507.5600           | 1.5076            | 10.642      | 0.0000     | 0.0000 |
| 2024/11/18 | R210             | 07/08/2025 |             | Bond Future                 | 251.3012                   | 251.3012             | 251.4855            | 251.4855          | 0.073       | 0.0000     | 0.0000 |
| 2024/11/18 | R210             | 07/08/2025 | 248.44 Call | Bond Future                 | 2861.2300                  | 2.8612               | 3045.4900           | 3.0455            | 6.440       | 0.0000     | 0.0000 |
| 2024/11/18 | R210             | 07/08/2025 | 248.44 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | R210             | 06/11/2025 |             | Bond Future                 | 252.8153                   | 252.8153             | 253.0039            | 253.0039          | 0.075       | 0.0000     | 0.0000 |
| 2024/11/18 | R210             | 06/11/2025 | 252.14 Call | Bond Future                 | 675.3000                   | 0.6753               | 863.8500            | 0.8639            | 27.921      | 0.0000     | 0.0000 |
| 2024/11/18 | R210             | 06/11/2025 | 252.14 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | R210             | 05/02/2026 |             | Bond Future                 | 257.3398                   | 257.3398             | 257.5336            | 257.5336          | 0.075       | 0.0000     | 0.0000 |
| 2024/11/18 | R210             | 05/02/2026 | 253.10 Call | Bond Future                 | 4239.8300                  | 4.2398               | 4433.5800           | 4.4336            | 4.570       | 0.0000     | 0.0000 |
| 2024/11/18 | R210             | 05/02/2026 | 253.10 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | R213             | 06/02/2025 |             | Bond Future                 | 9.5612                     | 91.6051              | 9.5185              | 91.7840           | 0.447       | 0.0000     | 0.0000 |
| 2024/11/18 | R213             | 06/02/2025 | 11.35 Call  | Bond Future                 | 7143.3400                  | 7.1433               | 7314.7300           | 7.3147            | 2.399       | 0.0000     | 0.0000 |
| 2024/11/18 | R213             | 06/02/2025 | 11.35 Put   | Bond Future                 | 34.8200                    | 0.0348               | 27.3000             | 0.0273            | 21.597      | 0.0000     | 0.0000 |
| 2024/11/18 | R213             | 08/05/2025 |             | Bond Future                 | 9.6250                     | 89.9269              | 9.5800              | 90.1096           | 0.468       | 0.0000     | 0.0000 |
| 2024/11/18 | R213             | 08/05/2025 | 10.52 Call  | Bond Future                 | 4089.0100                  | 4.0890               | 4223.7900           | 4.2238            | 3.296       | 0.0000     | 0.0000 |
| 2024/11/18 | R213             | 08/05/2025 | 10.52 Put   | Bond Future                 | 551.9300                   | 0.5519               | 503.9300            | 0.5039            | 8.697       | 0.0000     | 0.0000 |
| 2024/11/18 | R213             | 07/08/2025 |             | Bond Future                 | 9.7083                     | 91.7153              | 9.6606              | 91.9021           | 0.491       | 0.0000     | 0.0000 |
| 2024/11/18 | R213             | 07/08/2025 | 11.66 Call  | Bond Future                 | 7580.8400                  | 7.5808               | 7741.7600           | 7.7418            | 2.123       | 0.0000     | 0.0000 |
| 2024/11/18 | R213             | 07/08/2025 | 11.66 Put   | Bond Future                 | 332.5900                   | 0.3326               | 306.7200            | 0.3067            | 7.778       | 0.0000     | 0.0000 |
| 2024/11/18 | R213             | 06/11/2025 |             | Bond Future                 | 9.8159                     | 89.9465              | 9.7653              | 90.1373           | 0.515       | 0.0000     | 0.0000 |
| 2024/11/18 | R213             | 06/11/2025 | 10.05 Call  | Bond Future                 | 2929.8500                  | 2.9299               | 3029.5200           | 3.0295            | 3.402       | 0.0000     | 0.0000 |
| 2024/11/18 | R213             | 06/11/2025 | 10.05 Put   | Bond Future                 | 2053.0000                  | 2.0530               | 1961.8000           | 1.9618            | 4.442       | 0.0000     | 0.0000 |
| 2024/11/18 | R213             | 05/02/2026 |             | Bond Future                 | 9.9838                     | 91.5310              | 9.9299              | 91.7259           | 0.540       | 0.0000     | 0.0000 |
| 2024/11/18 | R213             | 05/02/2026 | 9.89 Call   | Bond Future                 | 2391.2500                  | 2.3913               | 2479.9000           | 2.4799            | 3.707       | 0.0000     | 0.0000 |
| 2024/11/18 | R213             | 05/02/2026 | 9.89 Put    | Bond Future                 | 2730.4900                  | 2.7305               | 2624.2300           | 2.6242            | 3.892       | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 06/02/2025 | 13.63 Call  | Bond Future                 | 12277.9100                 | 12.2779              | 12537.1100          | 12.5371           | 2.111       | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 06/02/2025 | 13.63 Put   | Bond Future                 | 6.5200                     | 0.0065               | 4.6400              | 0.0046            | 28.834      | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 06/02/2025 | 12.25 Put   | Bond Future                 | 175.1500                   | 0.1752               | 143.8500            | 0.1439            | 17.870      | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 06/02/2025 | 12.25 Call  | Bond Future                 | 6412.8400                  | 6.4128               | 6642.6200           | 6.6426            | 3.583       | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 06/02/2025 | 11.75 Put   | Bond Future                 | 458.0500                   | 0.4581               | 392.0000            | 0.3920            | 14.420      | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 06/02/2025 | 11.75 Call  | Bond Future                 | 4251.1900                  | 4.2512               | 4446.2200           | 4.4462            | 4.588       | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 06/02/2025 |             | Bond Future                 | 11.0300                    | 69.2007              | 10.9827             | 69.4618           | 0.429       | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 06/02/2025 | 12.71 Call  | Bond Future                 | 8430.4200                  | 8.4304               | 8676.7700           | 8.6768            | 2.922       | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 06/02/2025 | 12.71 Put   | Bond Future                 | 70.3500                    | 0.0704               | 55.6200             | 0.0556            | 20.938      | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 08/05/2025 |             | Bond Future                 | 11.1088                    | 67.3167              | 11.0599             | 67.5833           | 0.440       | 0.0000     | 0.0000 |

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|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2024/11/18 | R214             | 08/05/2025 | 12.40 Call | Bond Future                 | 7078.5700                  | 7.0786               | 7292.2800           | 7.2923            | 3.019       | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 08/05/2025 | 12.40 Put  | Bond Future                 | 576.1700                   | 0.5762               | 523.3400            | 0.5233            | 9.169       | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 07/08/2025 |            | Bond Future                 | 11.1987                    | 68.6552              | 11.1482             | 68.9274           | 0.451       | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 07/08/2025 | 12.97 Call | Bond Future                 | 9206.1200                  | 9.2061               | 9431.8900           | 9.4319            | 2.452       | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 07/08/2025 | 12.97 Put  | Bond Future                 | 637.9600                   | 0.6380               | 591.5600            | 0.5916            | 7.273       | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 06/11/2025 |            | Bond Future                 | 11.3009                    | 66.6905              | 11.2485             | 66.9683           | 0.463       | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 06/11/2025 | 11.64 Call | Bond Future                 | 4692.5400                  | 4.6925               | 4845.8600           | 4.8459            | 3.267       | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 06/11/2025 | 11.64 Put  | Bond Future                 | 2934.3900                  | 2.9344               | 2809.9000           | 2.8099            | 4.242       | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 05/02/2026 |            | Bond Future                 | 11.4338                    | 67.8634              | 11.3794             | 68.1467           | 0.476       | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 05/02/2026 | 11.26 Call | Bond Future                 | 3538.5700                  | 3.5386               | 3666.3800           | 3.6664            | 3.612       | 0.0000     | 0.0000 |
| 2024/11/18 | R214             | 05/02/2026 | 11.26 Put  | Bond Future                 | 4450.2500                  | 4.4503               | 4294.8400           | 4.2948            | 3.492       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 06/02/2025 | 10.30 Put  | Bond Future                 | 6884.3400                  | 6.8843               | 6640.5200           | 6.6405            | 3.542       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 06/02/2025 | 10.30 Call | Bond Future                 | 149.7000                   | 0.1497               | 157.5700            | 0.1576            | 5.257       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 06/02/2025 | 11.00 Put  | Bond Future                 | 2833.3200                  | 2.8333               | 2646.6600           | 2.6467            | 6.588       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 06/02/2025 | 11.00 Call | Bond Future                 | 1258.2200                  | 1.2582               | 1323.2500           | 1.3233            | 5.168       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 06/02/2025 | 11.70 Call | Bond Future                 | 3980.8300                  | 3.9808               | 4136.2300           | 4.1362            | 3.904       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 06/02/2025 | 11.70 Put  | Bond Future                 | 896.9800                   | 0.8970               | 800.6900            | 0.8007            | 10.735      | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 06/02/2025 |            | Bond Future                 | 11.2288                    | 83.6582              | 11.1918             | 83.9099           | 0.330       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 06/02/2025 | 12.71 Call | Bond Future                 | 9179.1400                  | 9.1791               | 9407.3500           | 9.4074            | 2.486       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 06/02/2025 | 12.71 Put  | Bond Future                 | 137.3400                   | 0.1373               | 113.8600            | 0.1139            | 17.096      | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 08/05/2025 |            | Bond Future                 | 11.3117                    | 80.9271              | 11.2734             | 81.1841           | 0.339       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 08/05/2025 | 12.60 Call | Bond Future                 | 8606.7700                  | 8.6068               | 8807.4000           | 8.8074            | 2.331       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 08/05/2025 | 12.60 Put  | Bond Future                 | 736.2300                   | 0.7362               | 679.8900            | 0.6799            | 7.652       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 07/08/2025 |            | Bond Future                 | 11.4058                    | 82.5360              | 11.3660             | 82.7985           | 0.349       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 07/08/2025 | 13.21 Call | Bond Future                 | 11306.1500                 | 11.3062              | 11520.1600          | 11.5202           | 1.893       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 07/08/2025 | 13.21 Put  | Bond Future                 | 804.1400                   | 0.8041               | 755.6700            | 0.7557            | 6.028       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 06/11/2025 |            | Bond Future                 | 11.5116                    | 79.6983              | 11.4704             | 79.9663           | 0.358       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 06/11/2025 | 11.74 Call | Bond Future                 | 5223.3600                  | 5.2234               | 5361.3500           | 5.3614            | 2.642       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 06/11/2025 | 11.74 Put  | Bond Future                 | 3767.3100                  | 3.7673               | 3637.3000           | 3.6373            | 3.451       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 05/02/2026 |            | Bond Future                 | 11.6480                    | 81.0986              | 11.6051             | 81.3719           | 0.369       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 05/02/2026 | 11.46 Call | Bond Future                 | 4239.6300                  | 4.2396               | 4358.5500           | 4.3586            | 2.805       | 0.0000     | 0.0000 |
| 2024/11/18 | R248             | 05/02/2026 | 11.46 Put  | Bond Future                 | 5448.5400                  | 5.4485               | 5294.1500           | 5.2942            | 2.834       | 0.0000     | 0.0000 |
| 2024/11/18 | X038             | 31/01/2038 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | X210             | 31/03/2028 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | X213             | 28/02/2031 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2024/11/18 | X214             | 28/02/2041 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |





