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## INTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/11/2023 TO 21/11/2023

| Deal Date  | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|---------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2023/11/21 | 0904             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/21 | 0908             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/21 | 0957             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/21 | 0986             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/21 | 1386             | 28/02/2031 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/21 | 1409             | 28/02/2041 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/21 | 2025             | 01/02/2024 |         | Bond Future                 | 175.1968                   | 175.1968              | 175.1816             | 0.009             | 0.0000       | 0.0000      |
| 2023/11/21 | 2025             | 02/05/2024 |         | Bond Future                 | 179.1087                   | 179.1087              | 179.0933             | 0.009             | 0.0000       | 0.0000      |
| 2023/11/21 | 2025             | 01/08/2024 |         | Bond Future                 | 181.2465                   | 181.2465              | 181.2309             | 0.009             | 0.0000       | 0.0000      |
| 2023/11/21 | 2025             | 07/11/2024 |         | Bond Future                 | 185.6491                   | 185.6491              | 185.6335             | 0.008             | 0.0000       | 0.0000      |
| 2023/11/21 | 2029             | 01/02/2024 |         | Bond Future                 | 127.6491                   | 127.6491              | 127.8360             | 0.146             | 0.0000       | 0.0000      |
| 2023/11/21 | 2029             | 02/05/2024 |         | Bond Future                 | 129.1313                   | 129.1313              | 129.3224             | 0.148             | 0.0000       | 0.0000      |

Open Interest

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/21 | 2029             | 01/08/2024 |             | Bond Future                 | 131.9999                   | 131.9999             | 132.1956            | 132.1956          | 0.148       | 0.0000     | 0.0000 |
| 2023/11/21 | 2029             | 07/11/2024 |             | Bond Future                 | 133.8021                   | 133.8021             | 134.0026            | 134.0026          | 0.150       | 0.0000     | 0.0000 |
| 2023/11/21 | 2029             | 06/02/2025 |             | Bond Future                 | 136.6522                   | 136.6522             | 136.8576            | 136.8576          | 0.150       | 0.0000     | 0.0000 |
| 2023/11/21 | 2029             | 06/02/2025 | 132.40 Call | Bond Future                 | 4252.2400                  | 4.2522               | 4457.5800           | 4.4576            | 4.829       | 0.0000     | 0.0000 |
| 2023/11/21 | 2029             | 06/02/2025 | 132.40 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 11.85 Call  | Bond Future                 | 7027.9900                  | 7.0280               | 7678.7500           | 7.6788            | 9.260       | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 11.85 Put   | Bond Future                 | 79.3300                    | 0.0793               | 51.8200             | 0.0518            | 34.678      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 10.00 Put   | Bond Future                 | 1567.3300                  | 1.5673               | 1220.5600           | 1.2206            | 22.125      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 10.00 Call  | Bond Future                 | 1186.2300                  | 1.1862               | 1517.7300           | 1.5177            | 27.946      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 9.89 Put    | Bond Future                 | 1816.7800                  | 1.8168               | 1433.5100           | 1.4335            | 21.096      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 9.89 Call   | Bond Future                 | 975.0900                   | 0.9751               | 1270.0900           | 1.2701            | 30.254      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 10.39 Put   | Bond Future                 | 896.3700                   | 0.8964               | 668.0500            | 0.6681            | 25.472      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 10.39 Call  | Bond Future                 | 2125.1900                  | 2.1252               | 2575.1400           | 2.5751            | 21.172      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 11.86 Call  | Bond Future                 | 7064.1900                  | 7.0642               | 7715.3900           | 7.7154            | 9.218       | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 11.86 Put   | Bond Future                 | 77.9600                    | 0.0780               | 50.8900             | 0.0509            | 34.723      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 10.16 Put   | Bond Future                 | 1255.0700                  | 1.2551               | 959.6500            | 0.9597            | 23.538      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 10.16 Call  | Bond Future                 | 1538.7800                  | 1.5388               | 1921.6300           | 1.9216            | 24.880      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 11.00 Call  | Bond Future                 | 4016.7700                  | 4.0168               | 4593.1200           | 4.5931            | 14.349      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 11.00 Put   | Bond Future                 | 340.4600                   | 0.3405               | 238.5400            | 0.2385            | 29.936      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 11.75 Call  | Bond Future                 | 6666.2400                  | 6.6662               | 7312.2100           | 7.3122            | 9.690       | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 11.75 Put   | Bond Future                 | 94.4500                    | 0.0945               | 62.1500             | 0.0622            | 34.198      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 11.36 Call  | Bond Future                 | 5266.9300                  | 5.2669               | 5885.6000           | 5.8856            | 11.746      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 11.36 Put   | Bond Future                 | 185.4600                   | 0.1855               | 125.8600            | 0.1259            | 32.136      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 11.37 Call  | Bond Future                 | 5302.4300                  | 5.3024               | 5922.0000           | 5.9220            | 11.685      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 11.37 Put   | Bond Future                 | 182.3300                   | 0.1823               | 123.6300            | 0.1236            | 32.194      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 11.35 Call  | Bond Future                 | 5231.4800                  | 5.2315               | 5849.2300           | 5.8492            | 11.808      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 11.35 Put   | Bond Future                 | 188.6500                   | 0.1887               | 128.1300            | 0.1281            | 32.081      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 |             | Bond Future                 | 10.0915                    | 90.9024              | 9.9290              | 91.5806           | 1.611       | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 11.31 Call  | Bond Future                 | 5090.0300                  | 5.0900               | 5703.9600           | 5.7040            | 12.061      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 11.31 Put   | Bond Future                 | 202.0100                   | 0.2020               | 137.6700            | 0.1377            | 31.850      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 9.93 Put    | Bond Future                 | 1723.0600                  | 1.7231               | 1353.1200           | 1.3531            | 21.470      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 9.93 Call   | Bond Future                 | 1049.1900                  | 1.0492               | 1357.5200           | 1.3575            | 29.387      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 9.57 Put    | Bond Future                 | 2698.3500                  | 2.6984               | 2211.0500           | 2.2111            | 18.059      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 9.57 Call   | Bond Future                 | 500.1500                   | 0.5002               | 691.1200            | 0.6911            | 38.183      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 10.07 Put   | Bond Future                 | 1424.0300                  | 1.4240               | 1100.0700           | 1.1001            | 22.750      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 10.07 Call  | Bond Future                 | 1334.5300                  | 1.3345               | 1688.8400           | 1.6888            | 26.549      | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 12.10 Call  | Bond Future                 | 7929.6700                  | 7.9297               | 8590.5000           | 8.5905            | 8.334       | 0.0000     | 0.0000 |
| 2023/11/21 | 2030             | 01/02/2024 | 12.10 Put   | Bond Future                 | 48.0600                    | 0.0481               | 30.6200             | 0.0306            | 36.288      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield |            | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|------------|---------------------|-------------------|-------------|------------|
| 2023/11/21 | 2030             | 02/05/2024 |            | Bond Future                 | 10.1555                    | 92.9101              | 9.9838     | 93.6034             | 1.690             | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 9.82 Call  | Bond Future                 | 1403.0500                  | 1.4031               | 1695.7400  | 1.6957              | 20.861            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 9.82 Put   | Bond Future                 | 2764.0600                  | 2.7641               | 2363.4700  | 2.3635              | 14.493            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 9.83 Call  | Bond Future                 | 1419.7700                  | 1.4198               | 1714.6800  | 1.7147              | 20.772            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 9.83 Put   | Bond Future                 | 2739.8400                  | 2.7398               | 2341.4700  | 2.3415              | 14.540            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 9.81 Call  | Bond Future                 | 1386.6900                  | 1.3867               | 1677.1700  | 1.6772              | 20.948            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 9.81 Put   | Bond Future                 | 2788.6600                  | 2.7887               | 2385.8600  | 2.3859              | 14.444            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 10.62 Put  | Bond Future                 | 1294.6700                  | 1.2947               | 1061.6500  | 1.0617              | 17.998            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 10.62 Call | Bond Future                 | 3138.4800                  | 3.1385               | 3598.7400  | 3.5987              | 14.665            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 11.12 Put  | Bond Future                 | 779.9900                   | 0.7800               | 625.9300   | 0.6259              | 19.752            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 11.12 Call | Bond Future                 | 4556.5000                  | 4.5565               | 5095.7200  | 5.0957              | 11.834            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 13.15 Call | Bond Future                 | 11164.4100                 | 11.1644              | 11841.4000 | 11.8414             | 6.064             | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 13.15 Put  | Bond Future                 | 60.2600                    | 0.0603               | 43.9700    | 0.0440              | 27.033            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 9.66 Put   | Bond Future                 | 3178.9900                  | 3.1790               | 2743.5300  | 2.7435              | 13.698            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 9.66 Call  | Bond Future                 | 1159.9000                  | 1.1599               | 1417.7200  | 1.4177              | 22.228            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 10.16 Put  | Bond Future                 | 2023.5300                  | 2.0235               | 1697.9900  | 1.6980              | 16.088            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 10.16 Call | Bond Future                 | 2041.8200                  | 2.0418               | 2409.5600  | 2.4096              | 18.010            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 11.94 Call | Bond Future                 | 7166.1300                  | 7.1661               | 7786.3600  | 7.7864              | 8.655             | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 11.94 Put  | Bond Future                 | 332.0800                   | 0.3321               | 259.0300   | 0.2590              | 21.998            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 12.38 Call | Bond Future                 | 8618.6200                  | 8.6186               | 9265.4400  | 9.2654              | 7.505             | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 12.38 Put  | Bond Future                 | 199.3300                   | 0.1993               | 152.8700   | 0.1529              | 23.308            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 10.82 Put  | Bond Future                 | 1059.4600                  | 1.0595               | 860.9500   | 0.8610              | 18.737            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 02/05/2024 | 10.82 Call | Bond Future                 | 3682.7100                  | 3.6827               | 4177.4800  | 4.1775              | 13.435            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 01/08/2024 | 10.38 Call | Bond Future                 | 2771.6900                  | 2.7717               | 3173.4400  | 3.1734              | 14.495            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 01/08/2024 | 10.38 Put  | Bond Future                 | 2187.5000                  | 2.1875               | 1880.4700  | 1.8805              | 14.036            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 01/08/2024 | 10.39 Call | Bond Future                 | 2794.0100                  | 2.7940               | 3197.4600  | 3.1975              | 14.440            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 01/08/2024 | 10.39 Put  | Bond Future                 | 2171.3400                  | 2.1713               | 1866.0100  | 1.8660              | 14.062            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 01/08/2024 | 10.37 Call | Bond Future                 | 2749.7700                  | 2.7498               | 3149.7900  | 3.1498              | 14.547            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 01/08/2024 | 10.37 Put  | Bond Future                 | 2204.0700                  | 2.2041               | 1895.3100  | 1.8953              | 14.009            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 01/08/2024 |            | Bond Future                 | 10.2288                    | 90.9464              | 10.0470    | 91.6552             | 1.777             | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 07/11/2024 |            | Bond Future                 | 10.2990                    | 93.1324              | 10.1055    | 93.8583             | 1.878             | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 07/11/2024 | 10.75 Call | Bond Future                 | 3741.0600                  | 3.7411               | 4192.3200  | 4.1923              | 12.062            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 07/11/2024 | 10.75 Put  | Bond Future                 | 2076.0700                  | 2.0761               | 1801.3500  | 1.8014              | 13.233            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 07/11/2024 | 10.76 Call | Bond Future                 | 3764.6300                  | 3.7646               | 4217.2600  | 4.2173              | 12.023            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 07/11/2024 | 10.76 Put  | Bond Future                 | 2063.1600                  | 2.0632               | 1789.8100  | 1.7898              | 13.249            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 07/11/2024 | 10.74 Call | Bond Future                 | 3717.5400                  | 3.7175               | 4167.4200  | 4.1674              | 12.102            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 07/11/2024 | 10.74 Put  | Bond Future                 | 2089.0600                  | 2.0891               | 1812.9600  | 1.8130              | 13.216            | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 06/02/2025 |            | Bond Future                 | 10.4061                    | 91.0815              | 10.2003    | 91.8233             | 1.978             | 0.0000      | 0.0000     |
| 2023/11/21 | 2030             | 06/02/2025 | 10.68 Call | Bond Future                 | 3476.0900                  | 3.4761               | 3908.7900  | 3.9088              | 12.448            | 0.0000      | 0.0000     |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/21 | 2030             | 06/02/2025 | 10.68 Put  | Bond Future                 | 2500.6200                  | 2.5006               | 2191.5700           | 2.1916            | 12.359      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 10.90 Put  | Bond Future                 | 1811.6600                  | 1.8117               | 1417.2500           | 1.4173            | 21.771      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 10.90 Call | Bond Future                 | 1404.8700                  | 1.4049               | 1788.5200           | 1.7885            | 27.309      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 12.00 Call | Bond Future                 | 5040.2700                  | 5.0403               | 5712.7200           | 5.7127            | 13.342      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 12.00 Put  | Bond Future                 | 359.1100                   | 0.3591               | 253.5000            | 0.2535            | 29.409      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 11.55 Call | Bond Future                 | 3366.0100                  | 3.3660               | 3952.7100           | 3.9527            | 17.430      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 11.55 Put  | Bond Future                 | 717.4000                   | 0.7174               | 526.0400            | 0.5260            | 26.674      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 11.33 Call | Bond Future                 | 2624.4800                  | 2.6245               | 3152.7000           | 3.1527            | 20.127      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 11.33 Put  | Bond Future                 | 993.9100                   | 0.9939               | 744.0700            | 0.7441            | 25.137      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 10.59 Put  | Bond Future                 | 2686.8800                  | 2.6869               | 2174.9400           | 2.1749            | 19.053      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 10.59 Call | Bond Future                 | 771.2200                   | 0.7712               | 1037.3400           | 1.0373            | 34.506      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 11.09 Put  | Bond Future                 | 1398.8300                  | 1.3988               | 1072.6200           | 1.0726            | 23.320      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 11.09 Call | Bond Future                 | 1900.1200                  | 1.9001               | 2351.9700           | 2.3520            | 23.780      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 12.73 Call | Bond Future                 | 7951.7300                  | 7.9517               | 8693.3100           | 8.6933            | 9.326       | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 12.73 Put  | Bond Future                 | 110.3200                   | 0.1103               | 73.8400             | 0.0738            | 33.067      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 10.78 Put  | Bond Future                 | 2119.3400                  | 2.1193               | 1679.6600           | 1.6797            | 20.746      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 10.78 Call | Bond Future                 | 1132.5100                  | 1.1325               | 1470.8900           | 1.4709            | 29.879      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 11.75 Call | Bond Future                 | 4089.4600                  | 4.0895               | 4719.5500           | 4.7196            | 15.408      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 11.75 Put  | Bond Future                 | 529.3300                   | 0.5293               | 381.3600            | 0.3814            | 27.954      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 12.50 Call | Bond Future                 | 7023.9600                  | 7.0240               | 7750.6300           | 7.7506            | 10.346      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 12.50 Put  | Bond Future                 | 160.4200                   | 0.1604               | 109.0300            | 0.1090            | 32.035      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 |            | Bond Future                 | 10.9848                    | 88.4056              | 10.8231             | 89.1837           | 1.472       | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 11.84 Call | Bond Future                 | 4426.7000                  | 4.4267               | 5073.4800           | 5.0735            | 14.611      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 11.84 Put  | Bond Future                 | 460.6700                   | 0.4607               | 329.3900            | 0.3294            | 28.498      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 11.85 Call | Bond Future                 | 4464.6000                  | 4.4646               | 5113.1200           | 5.1131            | 14.526      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 11.85 Put  | Bond Future                 | 453.6300                   | 0.4536               | 324.0900            | 0.3241            | 28.556      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 11.83 Call | Bond Future                 | 4388.9800                  | 4.3890               | 5033.9800           | 5.0340            | 14.696      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 11.83 Put  | Bond Future                 | 467.9200                   | 0.4679               | 334.8600            | 0.3349            | 28.436      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 10.01 Put  | Bond Future                 | 4994.8900                  | 4.9949               | 4303.5000           | 4.3035            | 13.842      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 10.01 Call | Bond Future                 | 162.7200                   | 0.1627               | 249.3900            | 0.2494            | 53.263      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 10.76 Put  | Bond Future                 | 2174.2000                  | 2.1742               | 1726.8900           | 1.7269            | 20.574      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 10.76 Call | Bond Future                 | 1090.2100                  | 1.0902               | 1420.9600           | 1.4210            | 30.338      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 12.62 Call | Bond Future                 | 7507.7000                  | 7.5077               | 8242.7600           | 8.2428            | 9.791       | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 01/02/2024 | 12.62 Put  | Bond Future                 | 131.9500                   | 0.1320               | 88.9500             | 0.0890            | 32.588      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 10.56 Put  | Bond Future                 | 3906.5300                  | 3.9065               | 3410.2600           | 3.4103            | 12.704      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 10.54 Call | Bond Future                 | 1421.8100                  | 1.4218               | 1716.0800           | 1.7161            | 20.697      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 10.54 Put  | Bond Future                 | 3968.1200                  | 3.9681               | 3467.0900           | 3.4671            | 12.626      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 10.55 Call | Bond Future                 | 1439.3400                  | 1.4393               | 1735.9800           | 1.7360            | 20.609      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2023/11/21 | 2032             | 02/05/2024 | 10.55 Put  | Bond Future                 | 3937.1300                  | 3.9371                | 3438.4700            | 3.4385            | 12.666       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 10.56 Call | Bond Future                 | 1457.2100                  | 1.4572                | 1756.2400            | 1.7562            | 20.521       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 |            | Bond Future                 | 11.0747                    | 86.1963               | 10.9055              | 86.9916           | 1.528        | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 10.59 Put  | Bond Future                 | 3815.4900                  | 3.8155                | 3326.3900            | 3.3264            | 12.819       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 10.59 Call | Bond Future                 | 1511.4000                  | 1.5114                | 1817.6000            | 1.8176            | 20.259       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 11.09 Put  | Bond Future                 | 2528.3700                  | 2.5284                | 2157.7300            | 2.1577            | 14.659       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 11.09 Call | Bond Future                 | 2599.6300                  | 2.5996                | 3024.2900            | 3.0243            | 16.335       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 13.18 Call | Bond Future                 | 9500.1000                  | 9.5001                | 10222.1300           | 10.2221           | 7.600        | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 13.18 Put  | Bond Future                 | 359.7000                   | 0.3597                | 286.4300             | 0.2864            | 20.370       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 13.35 Call | Bond Future                 | 10110.8300                 | 10.1108               | 10845.1300           | 10.8451           | 7.263        | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 13.35 Put  | Bond Future                 | 289.4900                   | 0.2895                | 228.4900             | 0.2285            | 21.072       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 11.35 Put  | Bond Future                 | 2019.7500                  | 2.0198                | 1706.1600            | 1.7062            | 15.526       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 11.35 Call | Bond Future                 | 3293.2700                  | 3.2933                | 3774.9800            | 3.7750            | 14.627       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 10.65 Put  | Bond Future                 | 3637.7100                  | 3.6377                | 3162.9600            | 3.1630            | 13.051       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 10.65 Call | Bond Future                 | 1623.1400                  | 1.6231                | 1943.6900            | 1.9437            | 19.749       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 10.36 Put  | Bond Future                 | 4561.6000                  | 4.5616                | 4018.9400            | 4.0189            | 11.896       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 10.36 Call | Bond Future                 | 1136.1400                  | 1.1361                | 1388.7800            | 1.3888            | 22.237       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 10.86 Put  | Bond Future                 | 3066.7100                  | 3.0667                | 2642.3100            | 2.6423            | 13.839       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 10.86 Call | Bond Future                 | 2055.7800                  | 2.0558                | 2426.6800            | 2.4267            | 18.042       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 12.90 Call | Bond Future                 | 8494.0700                  | 8.4941                | 9193.5400            | 9.1935            | 8.235        | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 12.90 Put  | Bond Future                 | 492.9600                   | 0.4930                | 397.1300             | 0.3971            | 19.440       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 11.81 Call | Bond Future                 | 4689.8000                  | 4.6898                | 5258.3300            | 5.2583            | 12.123       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 11.81 Put  | Bond Future                 | 1342.6000                  | 1.3426                | 1115.8300            | 1.1158            | 16.890       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 11.21 Call | Bond Future                 | 2909.6800                  | 2.9097                | 3361.2900            | 3.3613            | 15.521       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 11.21 Put  | Bond Future                 | 2280.7800                  | 2.2808                | 1937.0900            | 1.9371            | 15.069       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 10.57 Put  | Bond Future                 | 3875.8700                  | 3.8759                | 3381.9800            | 3.3820            | 12.743       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 02/05/2024 | 10.57 Call | Bond Future                 | 1475.0000                  | 1.4750                | 1776.4100            | 1.7764            | 20.435       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 01/08/2024 | 11.14 Call | Bond Future                 | 2949.9500                  | 2.9500                | 3375.4200            | 3.3754            | 14.423       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 01/08/2024 | 11.14 Put  | Bond Future                 | 3098.4300                  | 3.0984                | 2710.8900            | 2.7109            | 12.508       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 01/08/2024 | 11.15 Call | Bond Future                 | 2974.0500                  | 2.9741                | 3401.4700            | 3.4015            | 14.372       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 01/08/2024 | 11.15 Put  | Bond Future                 | 3076.8500                  | 3.0769                | 2691.2600            | 2.6913            | 12.532       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 01/08/2024 | 11.13 Call | Bond Future                 | 2925.6500                  | 2.9257                | 3349.1600            | 3.3492            | 14.476       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 01/08/2024 | 11.13 Put  | Bond Future                 | 3119.8400                  | 3.1198                | 2730.3400            | 2.7303            | 12.485       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 01/08/2024 |            | Bond Future                 | 11.1725                    | 88.0902               | 10.9953              | 88.9032           | 1.586        | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 07/11/2024 | 11.48 Call | Bond Future                 | 3708.9800                  | 3.7090                | 4188.8000            | 4.1888            | 12.937       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 07/11/2024 | 11.48 Put  | Bond Future                 | 2830.0300                  | 2.8300                | 2477.0800            | 2.4771            | 12.472       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 07/11/2024 | 11.49 Call | Bond Future                 | 3734.9500                  | 3.7350                | 4216.5000            | 4.2165            | 12.893       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 07/11/2024 | 11.49 Put  | Bond Future                 | 2812.2500                  | 2.8123                | 2461.0300            | 2.4610            | 12.489       | 0.0000      | 0.0000 |
| 2023/11/21 | 2032             | 07/11/2024 | 11.47 Call | Bond Future                 | 3683.4100                  | 3.6834                | 4161.5000            | 4.1615            | 12.980       | 0.0000      | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/21 | 2032             | 07/11/2024 | 11.47 Put   | Bond Future                 | 2848.2500                  | 2.8483               | 2493.5700           | 2.4936            | 12.453      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 07/11/2024 |             | Bond Future                 | 11.2805                    | 86.0393              | 11.0940             | 86.8721           | 1.654       | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 07/11/2024 | 13.36 Call  | Bond Future                 | 9450.7700                  | 9.4508               | 10157.3400          | 10.1573           | 7.476       | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 07/11/2024 | 13.36 Put   | Bond Future                 | 836.8700                   | 0.8369               | 710.6700            | 0.7107            | 15.080      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 07/11/2024 | 11.64 Put   | Bond Future                 | 2556.6000                  | 2.5566               | 2230.5700           | 2.2306            | 12.752      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 07/11/2024 | 11.64 Call  | Bond Future                 | 4132.1700                  | 4.1322               | 4638.9100           | 4.6389            | 12.263      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 06/02/2025 |             | Bond Future                 | 11.4157                    | 87.8472              | 11.2196             | 88.6979           | 1.717       | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 06/02/2025 | 11.72 Call  | Bond Future                 | 4282.6300                  | 4.2826               | 4785.5200           | 4.7855            | 11.743      | 0.0000     | 0.0000 |
| 2023/11/21 | 2032             | 06/02/2025 | 11.72 Put   | Bond Future                 | 2983.2200                  | 2.9832               | 2635.3800           | 2.6354            | 11.660      | 0.0000     | 0.0000 |
| 2023/11/21 | 2033             | 01/02/2024 |             | Bond Future                 | 123.0151                   | 123.0151             | 123.0630            | 123.0630          | 0.039       | 0.0000     | 0.0000 |
| 2023/11/21 | 2033             | 02/05/2024 |             | Bond Future                 | 124.2981                   | 124.2981             | 124.3471            | 124.3471          | 0.039       | 0.0000     | 0.0000 |
| 2023/11/21 | 2033             | 01/08/2024 |             | Bond Future                 | 127.0593                   | 127.0593             | 127.1098            | 127.1098          | 0.040       | 0.0000     | 0.0000 |
| 2023/11/21 | 2033             | 07/11/2024 |             | Bond Future                 | 128.6437                   | 128.6437             | 128.6954            | 128.6954          | 0.040       | 0.0000     | 0.0000 |
| 2023/11/21 | 2033             | 06/02/2025 |             | Bond Future                 | 131.3840                   | 131.3840             | 131.4374            | 131.4374          | 0.041       | 0.0000     | 0.0000 |
| 2023/11/21 | 2033             | 06/02/2025 | 124.94 Call | Bond Future                 | 6444.0200                  | 6.4440               | 6497.3600           | 6.4974            | 0.828       | 0.0000     | 0.0000 |
| 2023/11/21 | 2033             | 06/02/2025 | 124.94 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/02/2024 | 13.93 Call  | Bond Future                 | 9515.0400                  | 9.5150               | 10245.0400          | 10.2450           | 7.672       | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/02/2024 | 13.93 Put   | Bond Future                 | 109.4900                   | 0.1095               | 77.5100             | 0.0775            | 29.208      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/02/2024 | 12.93 Call  | Bond Future                 | 5263.2500                  | 5.2633               | 5896.8200           | 5.8968            | 12.038      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/02/2024 | 12.93 Put   | Bond Future                 | 527.3400                   | 0.5273               | 398.9300            | 0.3989            | 24.351      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/02/2024 | 12.09 Put   | Bond Future                 | 1748.6200                  | 1.7486               | 1414.1100           | 1.4141            | 19.130      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/02/2024 | 12.09 Call  | Bond Future                 | 2183.7100                  | 2.1837               | 2611.1800           | 2.6112            | 19.575      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/02/2024 |             | Bond Future                 | 12.0089                    | 77.3452              | 11.8684             | 78.1072           | 1.170       | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/02/2024 | 12.32 Call  | Bond Future                 | 2929.0500                  | 2.9291               | 3426.4300           | 3.4264            | 16.981      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/02/2024 | 12.32 Put   | Bond Future                 | 1279.8200                  | 1.2798               | 1015.2200           | 1.0152            | 20.675      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/02/2024 | 12.33 Call  | Bond Future                 | 2963.5100                  | 2.9635               | 3463.7100           | 3.4637            | 16.879      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/02/2024 | 12.33 Put   | Bond Future                 | 1262.1300                  | 1.2621               | 1000.3500           | 1.0004            | 20.741      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/02/2024 | 12.31 Call  | Bond Future                 | 2894.7600                  | 2.8948               | 3389.2900           | 3.3893            | 17.084      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/02/2024 | 12.31 Put   | Bond Future                 | 1297.7300                  | 1.2977               | 1030.2800           | 1.0303            | 20.609      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 02/05/2024 |             | Bond Future                 | 12.1177                    | 79.0535              | 11.9718             | 79.8324           | 1.204       | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 02/05/2024 | 11.44 Call  | Bond Future                 | 1293.4200                  | 1.2934               | 1543.8000           | 1.5438            | 19.358      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 02/05/2024 | 11.44 Put   | Bond Future                 | 5009.5000                  | 5.0095               | 4481.0100           | 4.4810            | 10.550      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 02/05/2024 | 11.45 Call  | Bond Future                 | 1311.3200                  | 1.3113               | 1564.0500           | 1.5641            | 19.273      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 02/05/2024 | 11.45 Put   | Bond Future                 | 4970.7000                  | 4.9707               | 4444.5600           | 4.4446            | 10.585      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 02/05/2024 | 11.43 Call  | Bond Future                 | 1275.6700                  | 1.2757               | 1523.7100           | 1.5237            | 19.444      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 02/05/2024 | 11.43 Put   | Bond Future                 | 5048.5000                  | 5.0485               | 4517.6700           | 4.5177            | 10.515      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/08/2024 |             | Bond Future                 | 12.2359                    | 76.5347              | 12.0841             | 77.3309           | 1.241       | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/08/2024 | 12.10 Call  | Bond Future                 | 3217.1800                  | 3.2172               | 3615.5600           | 3.6156            | 12.383      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/21 | 2037             | 01/08/2024 | 12.10 Put   | Bond Future                 | 3929.1400                  | 3.9291               | 3531.3600           | 3.5314            | 10.124      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/08/2024 | 12.11 Call  | Bond Future                 | 3243.7800                  | 3.2438               | 3644.0400           | 3.6440            | 12.339      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/08/2024 | 12.11 Put   | Bond Future                 | 3903.0200                  | 3.9030               | 3507.1200           | 3.5071            | 10.143      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/08/2024 | 12.09 Call  | Bond Future                 | 3190.6900                  | 3.1907               | 3587.1800           | 3.5872            | 12.426      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/08/2024 | 12.09 Put   | Bond Future                 | 3955.4200                  | 3.9554               | 3555.7500           | 3.5558            | 10.104      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/08/2024 | 13.82 Call  | Bond Future                 | 8867.7300                  | 8.8677               | 9508.0900           | 9.5081            | 7.221       | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/08/2024 | 13.82 Put   | Bond Future                 | 1231.4600                  | 1.2315               | 1075.6600           | 1.0757            | 12.652      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/08/2024 | 13.17 Call  | Bond Future                 | 6554.2100                  | 6.5542               | 7123.8900           | 7.1239            | 8.692       | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 01/08/2024 | 13.17 Put   | Bond Future                 | 1909.3800                  | 1.9094               | 1682.9000           | 1.6829            | 11.861      | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 07/11/2024 |             | Bond Future                 | 12.3565                    | 78.3737              | 12.1982             | 79.1892           | 1.281       | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 07/11/2024 | 12.58 Call  | Bond Future                 | 4863.2400                  | 4.8632               | 5333.4200           | 5.3334            | 9.668       | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 07/11/2024 | 12.58 Put   | Bond Future                 | 3732.7500                  | 3.7328               | 3387.4600           | 3.3875            | 9.250       | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 07/11/2024 | 12.59 Call  | Bond Future                 | 4892.3500                  | 4.8924               | 5364.0000           | 5.3640            | 9.641       | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 07/11/2024 | 12.59 Put   | Bond Future                 | 3711.8500                  | 3.7119               | 3368.0300           | 3.3680            | 9.263       | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 07/11/2024 | 12.57 Call  | Bond Future                 | 4834.5000                  | 4.8345               | 5303.2000           | 5.3032            | 9.695       | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 07/11/2024 | 12.57 Put   | Bond Future                 | 3754.0600                  | 3.7541               | 3407.2900           | 3.4073            | 9.237       | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 06/02/2025 |             | Bond Future                 | 12.4975                    | 75.7602              | 12.3325             | 76.5933           | 1.320       | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 06/02/2025 | 12.76 Call  | Bond Future                 | 5258.6900                  | 5.2587               | 5744.3900           | 5.7444            | 9.236       | 0.0000     | 0.0000 |
| 2023/11/21 | 2037             | 06/02/2025 | 12.76 Put   | Bond Future                 | 3959.1600                  | 3.9592               | 3611.8000           | 3.6118            | 8.774       | 0.0000     | 0.0000 |
| 2023/11/21 | 2038             | 01/02/2024 |             | Bond Future                 | 132.7173                   | 132.7173             | 132.5611            | 132.5611          | 0.118       | 0.0000     | 0.0000 |
| 2023/11/21 | 2038             | 02/05/2024 |             | Bond Future                 | 135.6807                   | 135.6807             | 135.5211            | 135.5211          | 0.118       | 0.0000     | 0.0000 |
| 2023/11/21 | 2038             | 01/08/2024 |             | Bond Future                 | 136.6235                   | 136.6235             | 136.4604            | 136.4604          | 0.119       | 0.0000     | 0.0000 |
| 2023/11/21 | 2038             | 07/11/2024 |             | Bond Future                 | 139.9417                   | 139.9417             | 139.7749            | 139.7749          | 0.119       | 0.0000     | 0.0000 |
| 2023/11/21 | 2038             | 06/02/2025 |             | Bond Future                 | 140.8016                   | 140.8016             | 140.6314            | 140.6314          | 0.121       | 0.0000     | 0.0000 |
| 2023/11/21 | 2038             | 06/02/2025 | 135.23 Call | Bond Future                 | 5571.5900                  | 5.5716               | 5401.3600           | 5.4014            | 3.055       | 0.0000     | 0.0000 |
| 2023/11/21 | 2038             | 06/02/2025 | 135.23 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | 2040             | 01/02/2024 | 12.30 Put   | Bond Future                 | 1974.5600                  | 1.9746               | 1594.1700           | 1.5942            | 19.265      | 0.0000     | 0.0000 |
| 2023/11/21 | 2040             | 01/02/2024 | 12.30 Call  | Bond Future                 | 2194.0400                  | 2.1940               | 2649.3100           | 2.6493            | 20.750      | 0.0000     | 0.0000 |
| 2023/11/21 | 2040             | 01/02/2024 | 12.90 Put   | Bond Future                 | 867.2300                   | 0.8672               | 666.4800            | 0.6665            | 23.148      | 0.0000     | 0.0000 |
| 2023/11/21 | 2040             | 01/02/2024 | 12.90 Call  | Bond Future                 | 4372.1900                  | 4.3722               | 5007.1000           | 5.0071            | 14.522      | 0.0000     | 0.0000 |
| 2023/11/21 | 2040             | 01/02/2024 | 13.90 Call  | Bond Future                 | 8703.3600                  | 8.7034               | 9484.0100           | 9.4840            | 8.970       | 0.0000     | 0.0000 |
| 2023/11/21 | 2040             | 01/02/2024 | 13.90 Put   | Bond Future                 | 194.4300                   | 0.1944               | 139.4200            | 0.1394            | 28.293      | 0.0000     | 0.0000 |
| 2023/11/21 | 2040             | 01/02/2024 | 12.34 Call  | Bond Future                 | 2319.9600                  | 2.3200               | 2789.3500           | 2.7894            | 20.233      | 0.0000     | 0.0000 |
| 2023/11/21 | 2040             | 01/02/2024 | 12.34 Put   | Bond Future                 | 1874.3700                  | 1.8744               | 1508.1000           | 1.5081            | 19.541      | 0.0000     | 0.0000 |
| 2023/11/21 | 2040             | 01/02/2024 | 12.35 Call  | Bond Future                 | 2351.8800                  | 2.3519               | 2824.7700           | 2.8248            | 20.107      | 0.0000     | 0.0000 |
| 2023/11/21 | 2040             | 01/02/2024 | 12.35 Put   | Bond Future                 | 1849.9200                  | 1.8499               | 1487.1500           | 1.4872            | 19.610      | 0.0000     | 0.0000 |
| 2023/11/21 | 2040             | 01/02/2024 | 12.33 Call  | Bond Future                 | 2288.1000                  | 2.2881               | 2753.9900           | 2.7540            | 20.361      | 0.0000     | 0.0000 |
| 2023/11/21 | 2040             | 01/02/2024 | 12.33 Put   | Bond Future                 | 1898.9400                  | 1.8989               | 1529.1700           | 1.5292            | 19.472      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2023/11/21 | 2040             | 01/02/2024 |            | Bond Future                 | 12.2614                    | 77.5156               | 12.1157              | 78.3513           | 1.188        | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 02/05/2024 |            | Bond Future                 | 12.3728                    | 79.2277               | 12.2217              | 80.0818           | 1.221        | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 02/05/2024 | 11.61 Call | Bond Future                 | 1234.4500                  | 1.2345                | 1489.9500            | 1.4900            | 20.697       | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 02/05/2024 | 11.61 Put  | Bond Future                 | 5700.6500                  | 5.7007                | 5102.0000            | 5.1020            | 10.501       | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 02/05/2024 | 11.62 Call | Bond Future                 | 1252.2800                  | 1.2523                | 1510.3100            | 1.5103            | 20.605       | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 02/05/2024 | 11.62 Put  | Bond Future                 | 5657.3700                  | 5.6574                | 5061.2500            | 5.0613            | 10.537       | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 02/05/2024 | 11.60 Call | Bond Future                 | 1216.9500                  | 1.2170                | 1469.9400            | 1.4699            | 20.789       | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 02/05/2024 | 11.60 Put  | Bond Future                 | 5744.3400                  | 5.7443                | 5143.1800            | 5.1432            | 10.465       | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 01/08/2024 |            | Bond Future                 | 12.4934                    | 76.4623               | 12.3363              | 77.3354           | 1.258        | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 01/08/2024 | 12.33 Call | Bond Future                 | 3367.2100                  | 3.3672                | 3800.7000            | 3.8007            | 12.874       | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 01/08/2024 | 12.33 Put  | Bond Future                 | 4275.6600                  | 4.2757                | 3836.0300            | 3.8360            | 10.282       | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 01/08/2024 | 12.34 Call | Bond Future                 | 3395.1200                  | 3.3951                | 3830.6700            | 3.8307            | 12.829       | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 01/08/2024 | 12.34 Put  | Bond Future                 | 4247.5100                  | 4.2475                | 3809.9400            | 3.8099            | 10.302       | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 01/08/2024 | 12.32 Call | Bond Future                 | 3339.6600                  | 3.3397                | 3771.0800            | 3.7711            | 12.918       | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 01/08/2024 | 12.32 Put  | Bond Future                 | 4304.2400                  | 4.3042                | 3862.5400            | 3.8625            | 10.262       | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 07/11/2024 |            | Bond Future                 | 12.6165                    | 78.2994               | 12.4528              | 79.1937           | 1.297        | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 07/11/2024 | 12.85 Call | Bond Future                 | 5038.9400                  | 5.0389                | 5559.3300            | 5.5593            | 10.327       | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 07/11/2024 | 12.85 Put  | Bond Future                 | 3790.2800                  | 3.7903                | 3416.4000            | 3.4164            | 9.864        | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 07/11/2024 | 12.86 Call | Bond Future                 | 5069.8800                  | 5.0699                | 5591.9400            | 5.5919            | 10.297       | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 07/11/2024 | 12.86 Put  | Bond Future                 | 3768.4700                  | 3.7685                | 3396.2600            | 3.3963            | 9.877        | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 07/11/2024 | 12.84 Call | Bond Future                 | 5008.0600                  | 5.0081                | 5526.7900            | 5.5268            | 10.358       | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 07/11/2024 | 12.84 Put  | Bond Future                 | 3812.2100                  | 3.8122                | 3436.6700            | 3.4367            | 9.851        | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 06/02/2025 |            | Bond Future                 | 12.7583                    | 75.4333               | 12.5879              | 76.3469           | 1.335        | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 06/02/2025 | 12.95 Call | Bond Future                 | 5271.3400                  | 5.2713                | 5795.9300            | 5.7959            | 9.952        | 0.0000      | 0.0000 |
| 2023/11/21 | 2040             | 06/02/2025 | 12.95 Put  | Bond Future                 | 4263.4300                  | 4.2634                | 3874.4400            | 3.8744            | 9.124        | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/02/2024 | 13.00 Call | Bond Future                 | 4645.4600                  | 4.6455                | 5300.2000            | 5.3002            | 14.094       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/02/2024 | 13.00 Put  | Bond Future                 | 810.4200                   | 0.8104                | 620.8000             | 0.6208            | 23.398       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/02/2024 | 13.25 Call | Bond Future                 | 5693.0400                  | 5.6930                | 6397.4000            | 6.3974            | 12.372       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/02/2024 | 13.25 Put  | Bond Future                 | 564.9200                   | 0.5649                | 424.9200             | 0.4249            | 24.782       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/02/2024 |            | Bond Future                 | 12.3025                    | 73.9212               | 12.1570              | 74.7655           | 1.182        | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/02/2024 | 12.28 Call | Bond Future                 | 2032.9100                  | 2.0329                | 2471.3100            | 2.4713            | 21.565       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/02/2024 | 12.28 Put  | Bond Future                 | 2162.1800                  | 2.1622                | 1756.2200            | 1.7562            | 18.775       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/02/2024 | 12.29 Call | Bond Future                 | 2062.9800                  | 2.0630                | 2505.0400            | 2.5050            | 21.428       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/02/2024 | 12.29 Put  | Bond Future                 | 2134.6200                  | 2.1346                | 1732.3200            | 1.7323            | 18.846       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/02/2024 | 12.27 Call | Bond Future                 | 2002.9200                  | 2.0029                | 2437.6400            | 2.4376            | 21.704       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/02/2024 | 12.27 Put  | Bond Future                 | 2189.9000                  | 2.1899                | 1780.2600            | 1.7803            | 18.706       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 02/05/2024 | 11.66 Call | Bond Future                 | 1270.8700                  | 1.2709                | 1532.6400            | 1.5326            | 20.598       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 02/05/2024 | 11.66 Put  | Bond Future                 | 5727.3400                  | 5.7273                | 5126.1500            | 5.1262            | 10.497       | 0.0000      | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2023/11/21 | 2044             | 02/05/2024 | 11.67 Call  | Bond Future                 | 1289.1000                  | 1.2891                | 1553.4600            | 1.5535            | 20.507       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 02/05/2024 | 11.67 Put   | Bond Future                 | 5683.1300                  | 5.6831                | 5084.5300            | 5.0845            | 10.533       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 02/05/2024 | 11.65 Call  | Bond Future                 | 1252.8000                  | 1.2528                | 1511.9900            | 1.5120            | 20.689       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 02/05/2024 | 11.65 Put   | Bond Future                 | 5771.7900                  | 5.7718                | 5168.0200            | 5.1680            | 10.461       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 02/05/2024 |             | Bond Future                 | 12.4088                    | 75.5539               | 12.2580              | 76.4168           | 1.215        | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/08/2024 |             | Bond Future                 | 12.5236                    | 72.8329               | 12.3669              | 73.7151           | 1.251        | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/08/2024 | 12.29 Call  | Bond Future                 | 3218.5400                  | 3.2185                | 3643.1100            | 3.6431            | 13.191       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/08/2024 | 12.29 Put   | Bond Future                 | 4540.0800                  | 4.5401                | 4082.4600            | 4.0825            | 10.080       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/08/2024 | 12.30 Call  | Bond Future                 | 3246.1000                  | 3.2461                | 3672.7800            | 3.6728            | 13.144       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/08/2024 | 12.30 Put   | Bond Future                 | 4510.2300                  | 4.5102                | 4054.7200            | 4.0547            | 10.099       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/08/2024 | 12.28 Call  | Bond Future                 | 3191.3400                  | 3.1913                | 3613.7800            | 3.6138            | 13.237       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 01/08/2024 | 12.28 Put   | Bond Future                 | 4570.3500                  | 4.5704                | 4110.6000            | 4.1106            | 10.059       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 07/11/2024 |             | Bond Future                 | 12.6402                    | 74.5828               | 12.4772              | 75.4863           | 1.289        | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 07/11/2024 | 12.91 Call  | Bond Future                 | 5221.1400                  | 5.2211                | 5754.3900            | 5.7544            | 10.213       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 07/11/2024 | 12.91 Put   | Bond Future                 | 3765.4500                  | 3.7655                | 3395.1500            | 3.3952            | 9.834        | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 07/11/2024 | 12.92 Call  | Bond Future                 | 5252.2700                  | 5.2523                | 5787.1800            | 5.7872            | 10.184       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 07/11/2024 | 12.92 Put   | Bond Future                 | 3743.5800                  | 3.7436                | 3374.9400            | 3.3749            | 9.847        | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 07/11/2024 | 12.90 Call  | Bond Future                 | 5190.0600                  | 5.1901                | 5721.6500            | 5.7217            | 10.242       | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 07/11/2024 | 12.90 Put   | Bond Future                 | 3787.4400                  | 3.7874                | 3415.4800            | 3.4155            | 9.821        | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 06/02/2025 |             | Bond Future                 | 12.7741                    | 71.7637               | 12.6046              | 72.6867           | 1.327        | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 06/02/2025 | 13.02 Call  | Bond Future                 | 5516.5800                  | 5.5166                | 6056.7300            | 6.0567            | 9.791        | 0.0000      | 0.0000 |
| 2023/11/21 | 2044             | 06/02/2025 | 13.02 Put   | Bond Future                 | 4211.9800                  | 4.2120                | 3829.1700            | 3.8292            | 9.089        | 0.0000      | 0.0000 |
| 2023/11/21 | 2046             | 01/02/2024 |             | Bond Future                 | 116.2331                   | 116.2331              | 117.1347             | 117.1347          | 0.776        | 0.0000      | 0.0000 |
| 2023/11/21 | 2046             | 02/05/2024 |             | Bond Future                 | 116.6789                   | 116.6789              | 117.6005             | 117.6005          | 0.790        | 0.0000      | 0.0000 |
| 2023/11/21 | 2046             | 01/08/2024 |             | Bond Future                 | 119.2706                   | 119.2706              | 120.2128             | 120.2128          | 0.790        | 0.0000      | 0.0000 |
| 2023/11/21 | 2046             | 07/11/2024 |             | Bond Future                 | 119.9611                   | 119.9611              | 120.9259             | 120.9259          | 0.804        | 0.0000      | 0.0000 |
| 2023/11/21 | 2046             | 06/02/2025 |             | Bond Future                 | 122.5142                   | 122.5142              | 123.5003             | 123.5003          | 0.805        | 0.0000      | 0.0000 |
| 2023/11/21 | 2046             | 06/02/2025 | 114.01 Call | Bond Future                 | 8504.2400                  | 8.5042                | 9490.2900            | 9.4903            | 11.595       | 0.0000      | 0.0000 |
| 2023/11/21 | 2046             | 06/02/2025 | 114.01 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/21 | 2050             | 01/02/2024 |             | Bond Future                 | 116.5492                   | 116.5492              | 116.9539             | 116.9539          | 0.347        | 0.0000      | 0.0000 |
| 2023/11/21 | 2050             | 02/05/2024 |             | Bond Future                 | 119.1516                   | 119.1516              | 119.5653             | 119.5653          | 0.347        | 0.0000      | 0.0000 |
| 2023/11/21 | 2050             | 01/08/2024 |             | Bond Future                 | 119.4910                   | 119.4910              | 119.9141             | 119.9141          | 0.354        | 0.0000      | 0.0000 |
| 2023/11/21 | 2050             | 07/11/2024 |             | Bond Future                 | 122.3932                   | 122.3932              | 122.8265             | 122.8265          | 0.354        | 0.0000      | 0.0000 |
| 2023/11/21 | 2050             | 06/02/2025 |             | Bond Future                 | 122.6358                   | 122.6358              | 123.0783             | 123.0783          | 0.361        | 0.0000      | 0.0000 |
| 2023/11/21 | 2050             | 06/02/2025 | 115.60 Call | Bond Future                 | 7035.8000                  | 7.0358                | 7478.3300            | 7.4783            | 6.290        | 0.0000      | 0.0000 |
| 2023/11/21 | 2050             | 06/02/2025 | 115.60 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/21 | 8607             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.0000            | 0.000        | 0.0000      | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2023/11/21 | 8608             | 21/12/2026 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/21 | 8657             | 21/12/2026 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/21 | AL37             | 01/02/2024 |         | Index Future                | 937.6100                   | 937.6100             | 941.9960            | 0.468             | 0.0000      | 0.0000     |
| 2023/11/21 | AL37             | 02/05/2024 |         | Index Future                | 958.3220                   | 958.3220             | 962.8050            | 0.468             | 0.0000      | 0.0000     |
| 2023/11/21 | AL37             | 01/08/2024 |         | Index Future                | 979.3980                   | 979.3980             | 983.9820            | 0.468             | 0.0000      | 0.0000     |
| 2023/11/21 | AL37             | 07/11/2024 |         | Index Future                | 1002.9650                  | 1002.9650            | 1007.6620           | 0.468             | 0.0000      | 0.0000     |
| 2023/11/21 | AL37             | 06/02/2025 |         | Index Future                | 1024.1500                  | 1024.1500            | 1028.9500           | 0.469             | 0.0000      | 0.0000     |
| 2023/11/21 | AL7T             | 01/02/2024 |         | Index Future                | 1075.0670                  | 1075.0670            | 1084.6240           | 0.889             | 0.0000      | 0.0000     |
| 2023/11/21 | AL7T             | 02/05/2024 |         | Index Future                | 1098.8150                  | 1098.8150            | 1108.5830           | 0.889             | 0.0000      | 0.0000     |
| 2023/11/21 | AL7T             | 01/08/2024 |         | Index Future                | 1122.9810                  | 1122.9810            | 1132.9660           | 0.889             | 0.0000      | 0.0000     |
| 2023/11/21 | AL7T             | 07/11/2024 |         | Index Future                | 1150.0040                  | 1150.0040            | 1160.2310           | 0.889             | 0.0000      | 0.0000     |
| 2023/11/21 | AL7T             | 06/02/2025 |         | Index Future                | 1174.2940                  | 1174.2940            | 1184.7430           | 0.890             | 0.0000      | 0.0000     |
| 2023/11/21 | ALBI             | 01/02/2024 |         | Index Future                | 938.6730                   | 938.6730             | 946.1940            | 0.801             | 0.0000      | 0.0000     |
| 2023/11/21 | ALBI             | 02/05/2024 |         | Index Future                | 959.4080                   | 959.4080             | 967.0960            | 0.801             | 0.0000      | 0.0000     |
| 2023/11/21 | ALBI             | 01/08/2024 |         | Index Future                | 980.5070                   | 980.5070             | 988.3670            | 0.802             | 0.0000      | 0.0000     |
| 2023/11/21 | ALBI             | 07/11/2024 |         | Index Future                | 1004.1020                  | 1004.1020            | 1012.1520           | 0.802             | 0.0000      | 0.0000     |
| 2023/11/21 | ALBI             | 06/02/2025 |         | Index Future                | 1025.3100                  | 1025.3100            | 1033.5350           | 0.802             | 0.0000      | 0.0000     |
| 2023/11/21 | C002             | 31/03/2032 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/21 | C007             | 31/01/2037 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/21 | C025             | 31/01/2025 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/21 | C030             | 31/01/2030 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/21 | C035             | 28/02/2035 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/21 | C038             | 31/01/2038 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/21 | C040             | 06/10/2015 |         | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/21 | C040             | 31/01/2040 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/21 | C044             | 31/01/2044 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/21 | C048             | 28/02/2048 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/21 | C050             | 31/12/2050 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/21 | C186             | 21/12/2026 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/21 | C197             | 07/12/2023 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | C202             | 07/12/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | C209             | 31/03/2036 |            | Price Contribution          | 6.2500                     | 93.7500              | 6.2500              | 93.7500           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | C210             | 31/03/2028 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | C213             | 28/02/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | C214             | 28/02/2041 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | C253             | 31/03/2053 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | C219             | 31/03/2029 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | C303             | 14/08/2015 |            | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | C303             | 28/02/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | C333             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | C431             | 31/01/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | C442             | 25/04/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | C446             | 31/03/2046 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/21 | ES33             | 01/02/2024 |            | Bond Future                 | 12.5012                    | 75.4255              | 12.3547             | 76.0787           | 1.172       | 0.0000     | 0.0000 |
| 2023/11/21 | ES33             | 02/05/2024 |            | Bond Future                 | 12.6399                    | 73.3108              | 12.4870             | 73.9786           | 1.209       | 0.0000     | 0.0000 |
| 2023/11/21 | ES33             | 01/08/2024 |            | Bond Future                 | 12.7868                    | 74.9385              | 12.6272             | 75.6214           | 1.249       | 0.0000     | 0.0000 |
| 2023/11/21 | ES33             | 07/11/2024 |            | Bond Future                 | 12.9544                    | 72.9535              | 12.7869             | 73.6530           | 1.293       | 0.0000     | 0.0000 |
| 2023/11/21 | ES33             | 06/02/2025 |            | Bond Future                 | 13.1483                    | 74.5015              | 12.9728             | 75.2164           | 1.335       | 0.0000     | 0.0000 |
| 2023/11/21 | ES33             | 06/02/2025 | 13.34 Call | Bond Future                 | 769.9200                   | 0.7699               | 1484.7700           | 1.4848            | 92.847      | 0.0000     | 0.0000 |
| 2023/11/21 | ES33             | 06/02/2025 | 13.34 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | ES42             | 01/02/2024 |            | Bond Future                 | 12.9655                    | 71.4343              | 12.8352             | 72.1103           | 1.006       | 0.0000     | 0.0000 |
| 2023/11/21 | ES42             | 02/05/2024 |            | Bond Future                 | 13.0963                    | 68.7669              | 12.9607             | 69.4580           | 1.035       | 0.0000     | 0.0000 |
| 2023/11/21 | ES42             | 01/08/2024 |            | Bond Future                 | 13.2315                    | 70.2930              | 13.0905             | 70.9997           | 1.066       | 0.0000     | 0.0000 |
| 2023/11/21 | ES42             | 07/11/2024 |            | Bond Future                 | 13.3823                    | 67.7303              | 13.2350             | 68.4543           | 1.100       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/21 | ES42             | 06/02/2025 |             | Bond Future                 | 13.5471                    | 69.1644              | 13.3937             | 69.9041           | 1.133       | 0.0000     | 0.0000 |
| 2023/11/21 | ES42             | 06/02/2025 | 13.71 Call  | Bond Future                 | 770.8700                   | 0.7709               | 1510.6000           | 1.5106            | 95.960      | 0.0000     | 0.0000 |
| 2023/11/21 | ES42             | 06/02/2025 | 13.71 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 01/02/2024 |             | GOVI                        | 925.1090                   | 925.1090             | 932.5370            | 932.5370          | 0.803       | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 01/02/2024 | 879.99 Call | GOVI                        | 451190.0000                | 45.1190              | 525470.0000         | 52.5470           | 16.463      | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 01/02/2024 | 879.99 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 01/02/2024 | 880.00 Call | GOVI                        | 451090.0000                | 45.1090              | 525370.0000         | 52.5370           | 16.467      | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 01/02/2024 | 880.00 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 01/02/2024 | 879.98 Call | GOVI                        | 451290.0000                | 45.1290              | 525570.0000         | 52.5570           | 16.459      | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 01/02/2024 | 879.98 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 02/05/2024 |             | GOVI                        | 945.5440                   | 945.5440             | 953.1370            | 953.1370          | 0.803       | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 02/05/2024 | 950.98 Call | GOVI                        | 0.0000                     | 0.0000               | 21570.0000          | 2.1570            | 100.000     | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 02/05/2024 | 950.98 Put  | GOVI                        | 54360.0000                 | 5.4360               | 0.0000              | 0.0000            | (100.000)   | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 02/05/2024 | 950.99 Call | GOVI                        | 0.0000                     | 0.0000               | 21470.0000          | 2.1470            | 100.000     | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 02/05/2024 | 950.99 Put  | GOVI                        | 54460.0000                 | 5.4460               | 0.0000              | 0.0000            | (100.000)   | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 02/05/2024 | 950.97 Call | GOVI                        | 0.0000                     | 0.0000               | 21670.0000          | 2.1670            | 100.000     | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 02/05/2024 | 950.97 Put  | GOVI                        | 54260.0000                 | 5.4260               | 0.0000              | 0.0000            | (100.000)   | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 01/08/2024 |             | GOVI                        | 966.3390                   | 966.3390             | 974.1010            | 974.1010          | 0.803       | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 01/08/2024 | 943.38 Call | GOVI                        | 229590.0000                | 22.9590              | 307210.0000         | 30.7210           | 33.808      | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 01/08/2024 | 943.38 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 01/08/2024 | 943.39 Call | GOVI                        | 229490.0000                | 22.9490              | 307110.0000         | 30.7110           | 33.823      | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 01/08/2024 | 943.39 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 01/08/2024 | 943.37 Call | GOVI                        | 229690.0000                | 22.9690              | 307310.0000         | 30.7310           | 33.793      | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 01/08/2024 | 943.37 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 07/11/2024 |             | GOVI                        | 989.5920                   | 989.5920             | 997.5430            | 997.5430          | 0.803       | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 07/11/2024 | 948.79 Call | GOVI                        | 408020.0000                | 40.8020              | 487530.0000         | 48.7530           | 19.487      | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 07/11/2024 | 948.79 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 07/11/2024 | 948.80 Call | GOVI                        | 407920.0000                | 40.7920              | 487430.0000         | 48.7430           | 19.492      | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 07/11/2024 | 948.80 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 07/11/2024 | 948.78 Call | GOVI                        | 408120.0000                | 40.8120              | 487630.0000         | 48.7630           | 19.482      | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 07/11/2024 | 948.78 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 06/02/2025 |             | GOVI                        | 1010.4940                  | 1010.4940            | 1018.6170           | 1018.6170         | 0.804       | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 06/02/2025 | 972.00 Call | GOVI                        | 384940.0000                | 38.4940              | 466170.0000         | 46.6170           | 21.102      | 0.0000     | 0.0000 |
| 2023/11/21 | GOVI             | 06/02/2025 | 972.00 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | GVIX             | 01/01/2029 |             | LIVE INDEX                  | 110.0000                   | 110.0000             | 110.0000            | 110.0000          | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | IGOV             | 01/02/2024 |             | Index Future                | 347.3960                   | 347.3960             | 348.4030            | 348.4030          | 0.290       | 0.0000     | 0.0000 |
| 2023/11/21 | IGOV             | 02/05/2024 |             | Index Future                | 355.1530                   | 355.1530             | 356.1830            | 356.1830          | 0.290       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/21 | IGOV             | 01/08/2024 |            | Index Future                | 363.0460                   | 363.0460             | 364.0990            | 364.0990          | 0.290       | 0.0000     | 0.0000 |
| 2023/11/21 | IGOV             | 07/11/2024 |            | Index Future                | 371.8680                   | 371.8680             | 372.9480            | 372.9480          | 0.290       | 0.0000     | 0.0000 |
| 2023/11/21 | IGOV             | 06/02/2025 |            | Index Future                | 379.8000                   | 379.8000             | 380.9050            | 380.9050          | 0.291       | 0.0000     | 0.0000 |
| 2023/11/21 | IS10             | 17/12/2025 |            | Interest Rate Swap          | 80.2800                    | 80.2800              | 80.2800             | 80.2800           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | IS10             | 16/03/2026 |            | Interest Rate Swap          | 76.8200                    | 76.8200              | 76.8200             | 76.8200           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | IS10             | 15/06/2026 |            | Interest Rate Swap          | 75.2400                    | 75.2400              | 75.2400             | 75.2400           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | IS10             | 21/09/2026 |            | Interest Rate Swap          | 77.2700                    | 77.2700              | 77.2700             | 77.2700           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | IS10             | 21/12/2026 |            | Interest Rate Swap          | 81.3000                    | 81.3000              | 81.3000             | 81.3000           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | IS10             | 15/03/2027 |            | Interest Rate Swap          | 79.8000                    | 79.8000              | 79.8000             | 79.8000           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | IS10             | 21/06/2027 |            | Interest Rate Swap          | 81.8600                    | 81.8600              | 81.8600             | 81.8600           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | IS10             | 20/09/2027 |            | Interest Rate Swap          | 87.6100                    | 87.6100              | 87.6100             | 87.6100           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | IS10             | 20/12/2027 |            | Interest Rate Swap          | 87.9400                    | 87.9400              | 87.9400             | 87.9400           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | IS10             | 22/03/2028 |            | Interest Rate Swap          | 80.8900                    | 80.8900              | 80.8900             | 80.8900           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | IS10             | 20/06/2028 |            | Interest Rate Swap          | 88.6800                    | 88.6800              | 88.6800             | 88.6800           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | IS10             | 19/09/2028 |            | Interest Rate Swap          | 92.0200                    | 92.0200              | 92.0200             | 92.0200           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | J186             | 21/12/2026 |            | Interest Rate Swap          | 8.6830                     | 8.6830               | 8.6830              | 8.6830            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | JBAF             | 15/11/2023 |            | Jibar Tradeable Future      | 8.3580                     | 8.3580               | 8.3580              | 91.6420           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | JBAF             | 20/12/2023 |            | Jibar Tradeable Future      | 8.3400                     | 91.6600              | 8.3380              | 91.6620           | 0.024       | 0.0000     | 0.0000 |
| 2023/11/21 | JBAF             | 17/01/2024 |            | Jibar Tradeable Future      | 8.3200                     | 91.6800              | 8.3180              | 91.6820           | 0.024       | 0.0000     | 0.0000 |
| 2023/11/21 | JBAF             | 21/02/2024 |            | Jibar Tradeable Future      | 8.2700                     | 91.7300              | 8.2680              | 91.7320           | 0.024       | 0.0000     | 0.0000 |
| 2023/11/21 | JBAF             | 20/03/2024 |            | Jibar Tradeable Future      | 8.2400                     | 91.7600              | 8.2380              | 91.7620           | 0.024       | 0.0000     | 0.0000 |
| 2023/11/21 | JBAF             | 17/04/2024 |            | Jibar Tradeable Future      | 8.1800                     | 91.8200              | 8.1780              | 91.8220           | 0.024       | 0.0000     | 0.0000 |
| 2023/11/21 | JBAF             | 15/05/2024 |            | Jibar Tradeable Future      | 8.1600                     | 91.8400              | 8.1580              | 91.8420           | 0.025       | 0.0000     | 0.0000 |
| 2023/11/21 | JBAF             | 19/06/2024 |            | Jibar Tradeable Future      | 8.0500                     | 91.9500              | 8.0470              | 91.9530           | 0.037       | 0.0000     | 0.0000 |
| 2023/11/21 | JBAF             | 18/09/2024 |            | Jibar Tradeable Future      | 7.8700                     | 92.1300              | 7.8670              | 92.1330           | 0.038       | 0.0000     | 0.0000 |
| 2023/11/21 | JBAF             | 18/12/2024 |            | Jibar Tradeable Future      | 7.5700                     | 92.4300              | 7.5670              | 92.4330           | 0.040       | 0.0000     | 0.0000 |
| 2023/11/21 | JBAF             | 19/03/2025 |            | Jibar Tradeable Future      | 7.4700                     | 92.5300              | 7.4680              | 92.5320           | 0.027       | 0.0000     | 0.0000 |
| 2023/11/21 | JBAF             | 18/06/2025 |            | Jibar Tradeable Future      | 7.3800                     | 92.6200              | 7.3780              | 92.6220           | 0.027       | 0.0000     | 0.0000 |
| 2023/11/21 | JBAF             | 17/09/2025 |            | Jibar Tradeable Future      | 7.3600                     | 92.6400              | 7.3580              | 92.6420           | 0.027       | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/02/2024 | 10.62 Put  | Bond Future                 | 6194.4000                  | 6.1944               | 5462.8300           | 5.4628            | 11.810      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/02/2024 | 10.62 Call | Bond Future                 | 188.3800                   | 0.1884               | 273.2600            | 0.2733            | 45.058      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/21 | R035             | 01/02/2024 | 11.12 Put  | Bond Future                 | 3788.3800                  | 3.7884               | 3194.4600           | 3.1945            | 15.677      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/02/2024 | 11.12 Call | Bond Future                 | 672.6600                   | 0.6727               | 895.1900            | 0.8952            | 33.082      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/02/2024 | 13.46 Call | Bond Future                 | 8923.8900                  | 8.9239               | 9701.0300           | 9.7010            | 8.709       | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/02/2024 | 13.46 Put  | Bond Future                 | 126.8200                   | 0.1268               | 87.5100             | 0.0875            | 30.997      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/02/2024 |            | Bond Future                 | 11.6859                    | 86.6798              | 11.5348             | 87.4963           | 1.293       | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/02/2024 | 12.19 Call | Bond Future                 | 3584.8400                  | 3.5848               | 4177.0400           | 4.1770            | 16.520      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/02/2024 | 12.19 Put  | Bond Future                 | 940.9200                   | 0.9409               | 716.6700            | 0.7167            | 23.833      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/02/2024 | 12.20 Call | Bond Future                 | 3622.3500                  | 3.6224               | 4217.1900           | 4.2172            | 16.421      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/02/2024 | 12.20 Put  | Bond Future                 | 927.2000                   | 0.9272               | 705.5900            | 0.7056            | 23.901      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/02/2024 | 12.18 Call | Bond Future                 | 3547.4600                  | 3.5475               | 4136.9900           | 4.1370            | 16.618      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/02/2024 | 12.18 Put  | Bond Future                 | 954.8300                   | 0.9548               | 727.9100            | 0.7279            | 23.765      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 02/05/2024 |            | Bond Future                 | 11.7867                    | 84.0825              | 11.6294             | 84.9170           | 1.334       | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 02/05/2024 | 11.20 Call | Bond Future                 | 1418.8700                  | 1.4189               | 1709.7200           | 1.7097            | 20.499      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 02/05/2024 | 11.20 Put  | Bond Future                 | 4593.1600                  | 4.5932               | 4049.5200           | 4.0495            | 11.836      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 02/05/2024 | 11.21 Call | Bond Future                 | 1437.8100                  | 1.4378               | 1731.2400           | 1.7312            | 20.408      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 02/05/2024 | 11.21 Put  | Bond Future                 | 4556.5900                  | 4.5566               | 4015.5300           | 4.0155            | 11.874      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 02/05/2024 | 11.19 Call | Bond Future                 | 1400.0800                  | 1.4001               | 1688.3600           | 1.6884            | 20.590      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 02/05/2024 | 11.19 Put  | Bond Future                 | 4629.9400                  | 4.6299               | 4083.7300           | 4.0837            | 11.797      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/08/2024 |            | Bond Future                 | 11.8933                    | 85.9302              | 11.7296             | 86.7833           | 1.377       | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/08/2024 | 11.80 Call | Bond Future                 | 3248.1800                  | 3.2482               | 3682.8400           | 3.6828            | 13.382      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/08/2024 | 11.80 Put  | Bond Future                 | 3732.8100                  | 3.7328               | 3314.3900           | 3.3144            | 11.209      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/08/2024 | 11.81 Call | Bond Future                 | 3274.9700                  | 3.2750               | 3711.6600           | 3.7117            | 13.334      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/08/2024 | 11.81 Put  | Bond Future                 | 3707.4800                  | 3.7075               | 3291.0900           | 3.2911            | 11.231      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/08/2024 | 11.79 Call | Bond Future                 | 3221.2200                  | 3.2212               | 3653.8400           | 3.6538            | 13.430      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 01/08/2024 | 11.79 Put  | Bond Future                 | 3758.0100                  | 3.7580               | 3337.5500           | 3.3376            | 11.188      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 07/11/2024 |            | Bond Future                 | 12.0160                    | 83.4784              | 11.8447             | 84.3522           | 1.425       | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 07/11/2024 | 12.18 Call | Bond Future                 | 4321.7000                  | 4.3217               | 4818.1100           | 4.8181            | 11.486      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 07/11/2024 | 12.18 Put  | Bond Future                 | 3496.8600                  | 3.4969               | 3119.4900           | 3.1195            | 10.792      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 07/11/2024 | 12.19 Call | Bond Future                 | 4350.4600                  | 4.3505               | 4848.6100           | 4.8486            | 11.451      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 07/11/2024 | 12.19 Put  | Bond Future                 | 3475.7000                  | 3.4757               | 3100.0700           | 3.1001            | 10.807      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 07/11/2024 | 12.17 Call | Bond Future                 | 4293.0200                  | 4.2930               | 4787.6800           | 4.7877            | 11.522      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 07/11/2024 | 12.17 Put  | Bond Future                 | 3518.1400                  | 3.5181               | 3139.0200           | 3.1390            | 10.776      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 06/02/2025 |            | Bond Future                 | 12.1627                    | 85.2328              | 11.9837             | 86.1255           | 1.471       | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 06/02/2025 | 12.41 Call | Bond Future                 | 4815.2400                  | 4.8152               | 5334.4700           | 5.3345            | 10.783      | 0.0000     | 0.0000 |
| 2023/11/21 | R035             | 06/02/2025 | 12.41 Put  | Bond Future                 | 3603.5100                  | 3.6035               | 3230.1200           | 3.2301            | 10.362      | 0.0000     | 0.0000 |
| 2023/11/21 | R053             | 01/02/2024 | 12.93 Call | Bond Future                 | 6035.3200                  | 6.0353               | 6916.5800           | 6.9166            | 14.602      | 0.0000     | 0.0000 |
| 2023/11/21 | R053             | 01/02/2024 | 12.93 Put  | Bond Future                 | 1143.5100                  | 1.1435               | 874.8600            | 0.8749            | 23.493      | 0.0000     | 0.0000 |
| 2023/11/21 | R053             | 01/02/2024 | 12.94 Call | Bond Future                 | 6088.1300                  | 6.0881               | 6972.4200           | 6.9724            | 14.525      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2023/11/21 | R053             | 01/02/2024 | 12.94 Put  | Bond Future                 | 1127.8900                  | 1.1279                | 862.2700             | 0.8623            | 23.550       | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 01/02/2024 | 12.92 Call | Bond Future                 | 5982.4900                  | 5.9825                | 6860.7100            | 6.8607            | 14.680       | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 01/02/2024 | 12.92 Put  | Bond Future                 | 1159.2000                  | 1.1592                | 887.5100             | 0.8875            | 23.438       | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 01/02/2024 |            | Bond Future                 | 12.2498                    | 99.1201               | 12.0992              | 100.2700          | 1.229        | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 02/05/2024 |            | Bond Future                 | 12.3522                    | 95.4448               | 12.1958              | 96.6201           | 1.266        | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 02/05/2024 | 13.03 Call | Bond Future                 | 7156.0300                  | 7.1560                | 7978.3800            | 7.9784            | 11.492       | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 02/05/2024 | 13.03 Put  | Bond Future                 | 2355.0700                  | 2.3551                | 2002.1100            | 2.0021            | 14.987       | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 02/05/2024 | 13.04 Call | Bond Future                 | 7203.9100                  | 7.2039                | 8028.6600            | 8.0287            | 11.449       | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 02/05/2024 | 13.04 Put  | Bond Future                 | 2335.5300                  | 2.3355                | 1984.9700            | 1.9850            | 15.010       | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 02/05/2024 | 13.02 Call | Bond Future                 | 7108.0000                  | 7.1080                | 7927.9400            | 7.9279            | 11.535       | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 02/05/2024 | 13.02 Put  | Bond Future                 | 2374.5600                  | 2.3746                | 2019.1900            | 2.0192            | 14.966       | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 01/08/2024 | 13.14 Call | Bond Future                 | 8098.3800                  | 8.0984                | 8904.3300            | 8.9043            | 9.952        | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 01/08/2024 | 13.14 Put  | Bond Future                 | 3354.5600                  | 3.3546                | 2959.0000            | 2.9590            | 11.792       | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 01/08/2024 | 13.15 Call | Bond Future                 | 8143.6700                  | 8.1437                | 8951.6600            | 8.9517            | 9.922        | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 01/08/2024 | 13.15 Put  | Bond Future                 | 3333.4900                  | 3.3335                | 2939.9700            | 2.9400            | 11.805       | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 01/08/2024 | 13.13 Call | Bond Future                 | 8053.4400                  | 8.0534                | 8857.3200            | 8.8573            | 9.982        | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 01/08/2024 | 13.13 Put  | Bond Future                 | 3376.0800                  | 3.3761                | 2978.4500            | 2.9785            | 11.778       | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 01/08/2024 |            | Bond Future                 | 12.4594                    | 97.5415               | 12.2970              | 98.7430           | 1.303        | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 07/11/2024 | 12.80 Call | Bond Future                 | 6882.4400                  | 6.8824                | 7598.9300            | 7.5989            | 10.410       | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 07/11/2024 | 12.80 Put  | Bond Future                 | 5303.0200                  | 5.3030                | 4788.9200            | 4.7889            | 9.694        | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 07/11/2024 | 12.81 Call | Bond Future                 | 6922.9700                  | 6.9230                | 7641.6500            | 7.6417            | 10.381       | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 07/11/2024 | 12.81 Put  | Bond Future                 | 5273.9900                  | 5.2740                | 4762.0800            | 4.7621            | 9.706        | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 07/11/2024 | 12.79 Call | Bond Future                 | 6841.9800                  | 6.8420                | 7556.2800            | 7.5563            | 10.440       | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 07/11/2024 | 12.79 Put  | Bond Future                 | 5332.2100                  | 5.3322                | 4815.9200            | 4.8159            | 9.682        | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 07/11/2024 |            | Bond Future                 | 12.5767                    | 94.0120               | 12.4075              | 95.2426           | 1.345        | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 06/02/2025 |            | Bond Future                 | 12.7086                    | 95.9846               | 12.5324              | 97.2417           | 1.386        | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 06/02/2025 | 12.94 Call | Bond Future                 | 7291.4200                  | 7.2914                | 8023.3400            | 8.0233            | 10.038       | 0.0000      | 0.0000 |
| 2023/11/21 | R053             | 06/02/2025 | 12.94 Put  | Bond Future                 | 5687.0700                  | 5.6871                | 5161.9600            | 5.1620            | 9.233        | 0.0000      | 0.0000 |
| 2023/11/21 | R186             | 01/02/2024 |            | Bond Future                 | 8.8187                     | 105.5114              | 8.7051               | 105.8024          | 1.288        | 0.0000      | 0.0000 |
| 2023/11/21 | R186             | 01/02/2024 | 9.51 Call  | Bond Future                 | 1944.1800                  | 1.9442                | 2184.6000            | 2.1846            | 12.366       | 0.0000      | 0.0000 |
| 2023/11/21 | R186             | 01/02/2024 | 9.51 Put   | Bond Future                 | 195.6300                   | 0.1956                | 145.0800             | 0.1451            | 25.840       | 0.0000      | 0.0000 |
| 2023/11/21 | R186             | 01/02/2024 | 9.52 Call  | Bond Future                 | 1965.4300                  | 1.9654                | 2206.6900            | 2.2067            | 12.275       | 0.0000      | 0.0000 |
| 2023/11/21 | R186             | 01/02/2024 | 9.52 Put   | Bond Future                 | 191.8600                   | 0.1919                | 142.1500             | 0.1422            | 25.910       | 0.0000      | 0.0000 |
| 2023/11/21 | R186             | 01/02/2024 | 9.50 Call  | Bond Future                 | 1923.1100                  | 1.9231                | 2162.6700            | 2.1627            | 12.457       | 0.0000      | 0.0000 |
| 2023/11/21 | R186             | 01/02/2024 | 9.50 Put   | Bond Future                 | 199.5900                   | 0.1996                | 148.1800             | 0.1482            | 25.758       | 0.0000      | 0.0000 |
| 2023/11/21 | R186             | 02/05/2024 |            | Bond Future                 | 8.8008                     | 107.8420              | 8.6748               | 108.1394          | 1.432        | 0.0000      | 0.0000 |
| 2023/11/21 | R186             | 02/05/2024 | 8.00 Call  | Bond Future                 | 259.2400                   | 0.2592                | 323.8300             | 0.3238            | 24.915       | 0.0000      | 0.0000 |
| 2023/11/21 | R186             | 02/05/2024 | 8.00 Put   | Bond Future                 | 2168.4300                  | 2.1684                | 1935.5800            | 1.9356            | 10.738       | 0.0000      | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/21 | R186             | 02/05/2024 | 8.01 Call   | Bond Future                 | 264.7100                   | 0.2647               | 330.2700            | 0.3303            | 24.767      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 02/05/2024 | 8.01 Put    | Bond Future                 | 2149.7800                  | 2.1498               | 1917.9000           | 1.9179            | 10.786      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 02/05/2024 | 7.99 Call   | Bond Future                 | 253.8600                   | 0.2539               | 317.4700            | 0.3175            | 25.057      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 02/05/2024 | 7.99 Put    | Bond Future                 | 2187.1700                  | 2.1872               | 1953.3400           | 1.9533            | 10.691      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 02/05/2024 | 10.40 Call  | Bond Future                 | 3868.1000                  | 3.8681               | 4131.6600           | 4.1317            | 6.814       | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 02/05/2024 | 10.40 Put   | Bond Future                 | 184.8800                   | 0.1849               | 151.0000            | 0.1510            | 18.325      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 02/05/2024 | 9.73 Put    | Bond Future                 | 382.6600                   | 0.3827               | 318.0200            | 0.3180            | 16.892      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 02/05/2024 | 9.73 Call   | Bond Future                 | 2543.2800                  | 2.5433               | 2776.0800           | 2.7761            | 9.154       | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 01/08/2024 | 8.69 Call   | Bond Future                 | 1075.6200                  | 1.0756               | 1224.9900           | 1.2250            | 13.887      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 01/08/2024 | 8.69 Put    | Bond Future                 | 1280.1300                  | 1.2801               | 1125.2300           | 1.1252            | 12.100      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 01/08/2024 | 8.70 Call   | Bond Future                 | 1087.8200                  | 1.0878               | 1238.0800           | 1.2381            | 13.813      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 01/08/2024 | 8.70 Put    | Bond Future                 | 1270.7500                  | 1.2708               | 1116.7400           | 1.1167            | 12.120      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 01/08/2024 | 8.68 Call   | Bond Future                 | 1063.8300                  | 1.0638               | 1212.3200           | 1.2123            | 13.958      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 01/08/2024 | 8.68 Put    | Bond Future                 | 1289.9200                  | 1.2899               | 1134.1400           | 1.1341            | 12.077      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 01/08/2024 |             | Bond Future                 | 8.7849                     | 104.9034             | 8.6438              | 105.2077          | 1.606       | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 07/11/2024 |             | Bond Future                 | 8.7440                     | 107.4252             | 8.5827              | 107.7369          | 1.845       | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 07/11/2024 | 9.14 Call   | Bond Future                 | 1767.0800                  | 1.7671               | 1956.1900           | 1.9562            | 10.702      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 07/11/2024 | 9.14 Put    | Bond Future                 | 1006.7800                  | 1.0068               | 884.1200            | 0.8841            | 12.183      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 07/11/2024 | 9.15 Call   | Bond Future                 | 1779.8600                  | 1.7799               | 1969.6100           | 1.9696            | 10.661      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 07/11/2024 | 9.15 Put    | Bond Future                 | 1000.4600                  | 1.0005               | 878.4400            | 0.8784            | 12.196      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 07/11/2024 | 9.13 Call   | Bond Future                 | 1753.9200                  | 1.7539               | 1942.4000           | 1.9424            | 10.746      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 07/11/2024 | 9.13 Put    | Bond Future                 | 1012.7300                  | 1.0127               | 889.4400            | 0.8894            | 12.174      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 06/02/2025 |             | Bond Future                 | 8.7787                     | 104.3688             | 8.5931              | 104.6877          | 2.114       | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 06/02/2025 | 9.03 Call   | Bond Future                 | 1546.6700                  | 1.5467               | 1729.1300           | 1.7291            | 11.797      | 0.0000     | 0.0000 |
| 2023/11/21 | R186             | 06/02/2025 | 9.03 Put    | Bond Future                 | 1116.9500                  | 1.1170               | 980.5400            | 0.9805            | 12.213      | 0.0000     | 0.0000 |
| 2023/11/21 | R202             | 01/02/2024 |             | Bond Future                 | 260.1436                   | 260.1436             | 261.6528            | 261.6528          | 0.580       | 0.0000     | 0.0000 |
| 2023/11/21 | R202             | 02/05/2024 |             | Bond Future                 | 265.9523                   | 265.9523             | 267.4954            | 267.4954          | 0.580       | 0.0000     | 0.0000 |
| 2023/11/21 | R202             | 01/08/2024 |             | Bond Future                 | 266.7598                   | 266.7598             | 268.3372            | 268.3372          | 0.591       | 0.0000     | 0.0000 |
| 2023/11/21 | R202             | 07/11/2024 |             | Bond Future                 | 273.2390                   | 273.2390             | 274.8554            | 274.8554          | 0.592       | 0.0000     | 0.0000 |
| 2023/11/21 | R202             | 06/02/2025 |             | Bond Future                 | 273.8294                   | 273.8294             | 275.4803            | 275.4803          | 0.603       | 0.0000     | 0.0000 |
| 2023/11/21 | R202             | 06/02/2025 | 266.79 Call | Bond Future                 | 7039.4000                  | 7.0394               | 8690.3400           | 8.6903            | 23.453      | 0.0000     | 0.0000 |
| 2023/11/21 | R202             | 06/02/2025 | 266.79 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 01/02/2024 |             | Bond Future                 | 11.7635                    | 67.0058              | 11.6183             | 67.6980           | 1.234       | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 01/02/2024 | 12.13 Call  | Bond Future                 | 2718.7700                  | 2.7188               | 3187.5200           | 3.1875            | 17.241      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 01/02/2024 | 12.13 Put   | Bond Future                 | 1015.9600                  | 1.0160               | 792.5400            | 0.7925            | 21.991      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 01/02/2024 | 12.14 Call  | Bond Future                 | 2749.8800                  | 2.7499               | 3221.1300           | 3.2211            | 17.137      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 01/02/2024 | 12.14 Put   | Bond Future                 | 1001.4900                  | 1.0015               | 780.5700            | 0.7806            | 22.059      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 01/02/2024 | 12.12 Call  | Bond Future                 | 2687.7900                  | 2.6878               | 3154.0200           | 3.1540            | 17.346      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/21 | R209             | 01/02/2024 | 12.12 Put   | Bond Future                 | 1030.6200                  | 1.0306               | 804.6800            | 0.8047            | 21.923      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 02/05/2024 |             | Bond Future                 | 11.8581                    | 65.3327              | 11.7076             | 66.0403           | 1.269       | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 02/05/2024 | 11.18 Call  | Bond Future                 | 1106.1100                  | 1.1061               | 1332.9200           | 1.3329            | 20.505      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 02/05/2024 | 11.18 Put   | Bond Future                 | 4379.6200                  | 4.3796               | 3898.9200           | 3.8989            | 10.976      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 02/05/2024 | 11.19 Call  | Bond Future                 | 1121.7300                  | 1.1217               | 1350.7100           | 1.3507            | 20.413      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 02/05/2024 | 11.19 Put   | Bond Future                 | 4345.3400                  | 4.3453               | 3866.8100           | 3.8668            | 11.012      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 02/05/2024 | 11.17 Call  | Bond Future                 | 1090.7700                  | 1.0908               | 1315.4300           | 1.3154            | 20.596      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 02/05/2024 | 11.17 Put   | Bond Future                 | 4414.2400                  | 4.4142               | 3931.3900           | 3.9314            | 10.938      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 01/08/2024 |             | Bond Future                 | 11.9582                    | 66.7683              | 11.8022             | 67.4915           | 1.305       | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 01/08/2024 | 11.79 Call  | Bond Future                 | 2709.3800                  | 2.7094               | 3065.9400           | 3.0659            | 13.160      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 01/08/2024 | 11.79 Put   | Bond Future                 | 3489.4400                  | 3.4894               | 3122.8000           | 3.1228            | 10.507      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 01/08/2024 | 11.80 Call  | Bond Future                 | 2732.5200                  | 2.7325               | 3090.8500           | 3.0909            | 13.114      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 01/08/2024 | 11.80 Put   | Bond Future                 | 3465.8500                  | 3.4659               | 3100.9800           | 3.1010            | 10.528      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 01/08/2024 | 11.78 Call  | Bond Future                 | 2686.3200                  | 2.6863               | 3041.1300           | 3.0411            | 13.208      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 01/08/2024 | 11.78 Put   | Bond Future                 | 3513.1500                  | 3.5132               | 3144.7600           | 3.1448            | 10.486      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 07/11/2024 |             | Bond Future                 | 12.0679                    | 65.2154              | 11.9055             | 65.9561           | 1.346       | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 07/11/2024 | 12.22 Call  | Bond Future                 | 3950.5300                  | 3.9505               | 4370.4400           | 4.3704            | 10.629      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 07/11/2024 | 12.22 Put   | Bond Future                 | 3267.1200                  | 3.2671               | 2946.3100           | 2.9463            | 9.819       | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 07/11/2024 | 12.23 Call  | Bond Future                 | 3975.5000                  | 3.9755               | 4396.8500           | 4.3969            | 10.599      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 07/11/2024 | 12.23 Put   | Bond Future                 | 3247.5100                  | 3.2475               | 2928.1400           | 2.9281            | 9.834       | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 07/11/2024 | 12.21 Call  | Bond Future                 | 3925.6200                  | 3.9256               | 4344.0900           | 4.3441            | 10.660      | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 07/11/2024 | 12.21 Put   | Bond Future                 | 3286.8400                  | 3.2868               | 2964.5900           | 2.9646            | 9.804       | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 06/02/2025 |             | Bond Future                 | 12.1949                    | 66.5858              | 12.0262             | 67.3424           | 1.384       | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 06/02/2025 | 12.44 Call  | Bond Future                 | 4432.4100                  | 4.4324               | 4873.1900           | 4.8732            | 9.944       | 0.0000     | 0.0000 |
| 2023/11/21 | R209             | 06/02/2025 | 12.44 Put   | Bond Future                 | 3354.6000                  | 3.3546               | 3038.7300           | 3.0387            | 9.416       | 0.0000     | 0.0000 |
| 2023/11/21 | R210             | 01/02/2024 |             | Bond Future                 | 231.7985                   | 231.7985             | 232.0254            | 232.0254          | 0.098       | 0.0000     | 0.0000 |
| 2023/11/21 | R210             | 02/05/2024 |             | Bond Future                 | 233.7156                   | 233.7156             | 233.9476            | 233.9476          | 0.099       | 0.0000     | 0.0000 |
| 2023/11/21 | R210             | 01/08/2024 |             | Bond Future                 | 238.9072                   | 238.9072             | 239.1449            | 239.1449          | 0.100       | 0.0000     | 0.0000 |
| 2023/11/21 | R210             | 07/11/2024 |             | Bond Future                 | 241.3655                   | 241.3655             | 241.6088            | 241.6088          | 0.101       | 0.0000     | 0.0000 |
| 2023/11/21 | R210             | 06/02/2025 |             | Bond Future                 | 246.5050                   | 246.5050             | 246.7546            | 246.7546          | 0.101       | 0.0000     | 0.0000 |
| 2023/11/21 | R210             | 06/02/2025 | 239.61 Call | Bond Future                 | 6895.0000                  | 6.8950               | 7144.6400           | 7.1446            | 3.621       | 0.0000     | 0.0000 |
| 2023/11/21 | R210             | 06/02/2025 | 239.61 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 01/02/2024 | 11.71 Call  | Bond Future                 | 4670.3500                  | 4.6704               | 5285.2600           | 5.2853            | 13.166      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 01/02/2024 | 11.71 Put   | Bond Future                 | 287.4200                   | 0.2874               | 200.1500            | 0.2002            | 30.363      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 01/02/2024 | 11.72 Call  | Bond Future                 | 4705.9100                  | 4.7059               | 5322.0700           | 5.3221            | 13.093      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 01/02/2024 | 11.72 Put   | Bond Future                 | 282.7800                   | 0.2828               | 196.7600            | 0.1968            | 30.419      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 01/02/2024 | 11.70 Call  | Bond Future                 | 4634.8300                  | 4.6348               | 5248.4900           | 5.2485            | 13.240      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 01/02/2024 | 11.70 Put   | Bond Future                 | 292.1300                   | 0.2921               | 203.6100            | 0.2036            | 30.302      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/21 | R213             | 01/02/2024 |            | Bond Future                 | 10.6572                    | 85.2343              | 10.4951             | 85.9364           | 1.521       | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 02/05/2024 |            | Bond Future                 | 10.7342                    | 83.5582              | 10.5642             | 84.2760           | 1.583       | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 02/05/2024 | 10.29 Call | Bond Future                 | 1368.5000                  | 1.3685               | 1650.8800           | 1.6509            | 20.634      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 02/05/2024 | 10.29 Put  | Bond Future                 | 3261.0100                  | 3.2610               | 2825.6600           | 2.8257            | 13.350      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 02/05/2024 | 10.30 Call | Bond Future                 | 1385.0900                  | 1.3851               | 1669.6700           | 1.6697            | 20.546      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 02/05/2024 | 10.30 Put  | Bond Future                 | 3234.3900                  | 3.2344               | 2801.2400           | 2.8012            | 13.392      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 02/05/2024 | 10.28 Call | Bond Future                 | 1352.0400                  | 1.3520               | 1632.2100           | 1.6322            | 20.722      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 02/05/2024 | 10.28 Put  | Bond Future                 | 3287.7800                  | 3.2878               | 2850.2200           | 2.8502            | 13.309      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 01/08/2024 |            | Bond Future                 | 10.8171                    | 85.3947              | 10.6387             | 86.1284           | 1.650       | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 01/08/2024 | 10.87 Call | Bond Future                 | 2769.3800                  | 2.7694               | 3167.8600           | 3.1679            | 14.389      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 01/08/2024 | 10.87 Put  | Bond Future                 | 2553.5800                  | 2.5536               | 2218.3600           | 2.2184            | 13.127      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 01/08/2024 | 10.88 Call | Bond Future                 | 2791.6800                  | 2.7917               | 3191.9200           | 3.1919            | 14.337      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 01/08/2024 | 10.88 Put  | Bond Future                 | 2535.1400                  | 2.5351               | 2201.6800           | 2.2017            | 13.154      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 01/08/2024 | 10.86 Call | Bond Future                 | 2747.1700                  | 2.7472               | 3143.8800           | 3.1439            | 14.441      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 01/08/2024 | 10.86 Put  | Bond Future                 | 2572.1400                  | 2.5721               | 2235.1500           | 2.2352            | 13.102      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 07/11/2024 |            | Bond Future                 | 10.9156                    | 83.8848              | 10.7271             | 84.6363           | 1.726       | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 07/11/2024 | 11.22 Call | Bond Future                 | 3565.7700                  | 3.5658               | 4013.8900           | 4.0139            | 12.567      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 07/11/2024 | 11.22 Put  | Bond Future                 | 2369.2700                  | 2.3693               | 2065.8500           | 2.0659            | 12.806      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 07/11/2024 | 11.23 Call | Bond Future                 | 3589.6900                  | 3.5897               | 4039.3200           | 4.0393            | 12.526      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 07/11/2024 | 11.23 Put  | Bond Future                 | 2354.2600                  | 2.3543               | 2052.3500           | 2.0524            | 12.824      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 07/11/2024 | 11.21 Call | Bond Future                 | 3541.9000                  | 3.5419               | 3988.5200           | 3.9885            | 12.610      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 07/11/2024 | 11.21 Put  | Bond Future                 | 2384.3600                  | 2.3844               | 2079.4400           | 2.0794            | 12.788      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 06/02/2025 |            | Bond Future                 | 11.0470                    | 85.6495              | 10.8482             | 86.4173           | 1.800       | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 06/02/2025 | 11.35 Call | Bond Future                 | 3855.3000                  | 3.8553               | 4307.2700           | 4.3073            | 11.723      | 0.0000     | 0.0000 |
| 2023/11/21 | R213             | 06/02/2025 | 11.35 Put  | Bond Future                 | 2702.4200                  | 2.7024               | 2386.6100           | 2.3866            | 11.686      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 01/02/2024 | 12.15 Call | Bond Future                 | 1907.0100                  | 1.9070               | 2254.6000           | 2.2546            | 18.227      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 01/02/2024 | 12.15 Put  | Bond Future                 | 1633.2200                  | 1.6332               | 1346.4700           | 1.3465            | 17.557      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 01/02/2024 | 12.16 Call | Bond Future                 | 1933.9200                  | 1.9339               | 2284.2000           | 2.2842            | 18.112      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 01/02/2024 | 12.16 Put  | Bond Future                 | 1612.0000                  | 1.6120               | 1327.9400           | 1.3279            | 17.622      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 01/02/2024 | 12.14 Call | Bond Future                 | 1880.4000                  | 1.8804               | 2225.2700           | 2.2253            | 18.340      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 01/02/2024 | 12.14 Put  | Bond Future                 | 1654.7900                  | 1.6548               | 1365.3200           | 1.3653            | 17.493      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 01/02/2024 |            | Bond Future                 | 12.0933                    | 62.8325              | 11.9636             | 63.4668           | 1.073       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 02/05/2024 |            | Bond Future                 | 12.1858                    | 60.9158              | 12.0516             | 61.5642           | 1.101       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 02/05/2024 | 11.47 Call | Bond Future                 | 1104.4500                  | 1.1045               | 1304.7100           | 1.3047            | 18.132      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 02/05/2024 | 11.47 Put  | Bond Future                 | 4692.5700                  | 4.6926               | 4244.4400           | 4.2444            | 9.550       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 02/05/2024 | 11.48 Call | Bond Future                 | 1120.0700                  | 1.1201               | 1322.2800           | 1.3223            | 18.053      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 02/05/2024 | 11.48 Put  | Bond Future                 | 4655.8100                  | 4.6558               | 4209.6300           | 4.2096            | 9.583       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 02/05/2024 | 11.46 Call | Bond Future                 | 1088.8300                  | 1.0888               | 1287.1400           | 1.2871            | 18.213      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
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| 2023/11/21 | R214             | 02/05/2024 | 11.46 Put  | Bond Future                 | 4729.3900                  | 4.7294               | 4279.3100           | 4.2793            | 9.517       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 02/05/2024 | 13.52 Call | Bond Future                 | 6699.9900                  | 6.7000               | 7229.5000           | 7.2295            | 7.903       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 02/05/2024 | 13.52 Put  | Bond Future                 | 803.7100                   | 0.8037               | 684.8300            | 0.6848            | 14.791      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 02/05/2024 | 12.87 Call | Bond Future                 | 4570.4700                  | 4.5705               | 5026.3300           | 5.0263            | 9.974       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 02/05/2024 | 12.87 Put  | Bond Future                 | 1426.6300                  | 1.4266               | 1234.1000           | 1.2341            | 13.495      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 02/05/2024 | 12.12 Put  | Bond Future                 | 2741.8100                  | 2.7418               | 2423.6900           | 2.4237            | 11.603      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 02/05/2024 | 12.12 Call | Bond Future                 | 2425.2000                  | 2.4252               | 2755.4700           | 2.7555            | 13.618      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 02/05/2024 | 12.14 Put  | Bond Future                 | 2695.3000                  | 2.6953               | 2381.0300           | 2.3810            | 11.660      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 02/05/2024 | 12.14 Call | Bond Future                 | 2475.2000                  | 2.4752               | 2809.3200           | 2.8093            | 13.499      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 01/08/2024 | 12.17 Call | Bond Future                 | 2968.7700                  | 2.9688               | 3304.2900           | 3.3043            | 11.302      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 01/08/2024 | 12.17 Put  | Bond Future                 | 3504.1400                  | 3.5041               | 3176.8500           | 3.1769            | 9.340       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 01/08/2024 | 12.18 Call | Bond Future                 | 2993.2100                  | 2.9932               | 3330.3000           | 3.3303            | 11.262      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 01/08/2024 | 12.18 Put  | Bond Future                 | 3480.6400                  | 3.4806               | 3154.9200           | 3.1549            | 9.358       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 01/08/2024 | 12.16 Call | Bond Future                 | 2944.6300                  | 2.9446               | 3278.5700           | 3.2786            | 11.341      | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 01/08/2024 | 12.16 Put  | Bond Future                 | 3528.0000                  | 3.5280               | 3199.1300           | 3.1991            | 9.322       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 01/08/2024 |            | Bond Future                 | 12.2824                    | 62.2545              | 12.1435             | 62.9173           | 1.131       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 07/11/2024 |            | Bond Future                 | 12.3916                    | 60.4424              | 12.2474             | 61.1213           | 1.164       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 07/11/2024 | 12.61 Call | Bond Future                 | 4235.3100                  | 4.2353               | 4629.0900           | 4.6291            | 9.298       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 07/11/2024 | 12.61 Put  | Bond Future                 | 3229.5700                  | 3.2296               | 2944.4800           | 2.9445            | 8.827       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 07/11/2024 | 12.62 Call | Bond Future                 | 4261.6500                  | 4.2617               | 4656.7200           | 4.6567            | 9.270       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 07/11/2024 | 12.62 Put  | Bond Future                 | 3210.4800                  | 3.2105               | 2926.6800           | 2.9267            | 8.840       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 07/11/2024 | 12.60 Call | Bond Future                 | 4209.2700                  | 4.2093               | 4601.7600           | 4.6018            | 9.324       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 07/11/2024 | 12.60 Put  | Bond Future                 | 3249.0000                  | 3.2490               | 2962.6200           | 2.9626            | 8.814       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 06/02/2025 |            | Bond Future                 | 12.5179                    | 61.7126              | 12.3683             | 62.4061           | 1.196       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 06/02/2025 | 12.71 Call | Bond Future                 | 4480.9400                  | 4.4809               | 4878.8500           | 4.8789            | 8.880       | 0.0000     | 0.0000 |
| 2023/11/21 | R214             | 06/02/2025 | 12.71 Put  | Bond Future                 | 3608.9300                  | 3.6089               | 3313.3600           | 3.3134            | 8.190       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/02/2024 | 13.10 Call | Bond Future                 | 5581.8200                  | 5.5818               | 6216.6800           | 6.2167            | 11.374      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/02/2024 | 13.10 Put  | Bond Future                 | 624.4400                   | 0.6244               | 484.4300            | 0.4844            | 22.422      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/02/2024 | 13.90 Call | Bond Future                 | 9103.7600                  | 9.1038               | 9828.1500           | 9.8282            | 7.957       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/02/2024 | 13.90 Put  | Bond Future                 | 194.1200                   | 0.1941               | 143.6400            | 0.1436            | 26.005      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/02/2024 | 11.50 Put  | Bond Future                 | 4948.8400                  | 4.9488               | 4339.4200           | 4.3394            | 12.314      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/02/2024 | 11.50 Call | Bond Future                 | 556.5600                   | 0.5566               | 722.0100            | 0.7220            | 29.727      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/02/2024 | 12.30 Put  | Bond Future                 | 1897.8000                  | 1.8978               | 1559.4400           | 1.5594            | 17.829      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/02/2024 | 12.30 Call | Bond Future                 | 2444.7100                  | 2.4447               | 2881.2200           | 2.8812            | 17.855      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/02/2024 | 13.37 Call | Bond Future                 | 6761.3200                  | 6.7613               | 7436.0200           | 7.4360            | 9.979       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/02/2024 | 13.37 Put  | Bond Future                 | 422.0200                   | 0.4220               | 321.8500            | 0.3219            | 23.736      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/02/2024 |            | Bond Future                 | 12.2068                    | 77.1474              | 12.0768             | 77.9223           | 1.065       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/02/2024 | 12.15 Call | Bond Future                 | 1970.2700                  | 1.9703               | 2356.6100           | 2.3566            | 19.608      | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/21 | R248             | 01/02/2024 | 12.15 Put  | Bond Future                 | 2306.8600                  | 2.3069               | 1918.3300           | 1.9183            | 16.842      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/02/2024 | 12.16 Call | Bond Future                 | 2000.3200                  | 2.0003               | 2390.0800           | 2.3901            | 19.485      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/02/2024 | 12.16 Put  | Bond Future                 | 2277.4200                  | 2.2774               | 1892.3100           | 1.8923            | 16.910      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/02/2024 | 12.14 Call | Bond Future                 | 1940.4500                  | 1.9405               | 2323.3500           | 2.3234            | 19.733      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/02/2024 | 12.14 Put  | Bond Future                 | 2336.6100                  | 2.3366               | 1944.6400           | 1.9446            | 16.775      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 02/05/2024 |            | Bond Future                 | 12.3032                    | 74.4031              | 12.1685             | 75.1951           | 1.095       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 02/05/2024 | 11.47 Call | Bond Future                 | 1190.4300                  | 1.1904               | 1410.9400           | 1.4109            | 18.524      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 02/05/2024 | 11.47 Put  | Bond Future                 | 6342.0300                  | 6.3420               | 5770.5300           | 5.7705            | 9.011       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 02/05/2024 | 11.48 Call | Bond Future                 | 1207.9800                  | 1.2080               | 1430.7800           | 1.4308            | 18.444      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 02/05/2024 | 11.48 Put  | Bond Future                 | 6294.0200                  | 6.2940               | 5724.8100           | 5.7248            | 9.044       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 02/05/2024 | 11.46 Call | Bond Future                 | 1172.8800                  | 1.1729               | 1391.1000           | 1.3911            | 18.605      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 02/05/2024 | 11.46 Put  | Bond Future                 | 6390.1400                  | 6.3901               | 5816.3500           | 5.8164            | 8.979       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 02/05/2024 | 11.40 Put  | Bond Future                 | 6684.6900                  | 6.6847               | 6097.3100           | 6.0973            | 8.787       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 02/05/2024 | 11.40 Call | Bond Future                 | 1071.4500                  | 1.0715               | 1276.0800           | 1.2761            | 19.098      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 02/05/2024 | 12.40 Put  | Bond Future                 | 2997.2400                  | 2.9972               | 2645.2600           | 2.6453            | 11.743      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 02/05/2024 | 12.40 Call | Bond Future                 | 3557.3800                  | 3.5574               | 3997.4100           | 3.9974            | 12.369      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 02/05/2024 | 13.16 Call | Bond Future                 | 6290.6400                  | 6.2906               | 6869.6200           | 6.8696            | 9.204       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 02/05/2024 | 13.16 Put  | Bond Future                 | 1587.0300                  | 1.5870               | 1374.0000           | 1.3740            | 13.423      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/08/2024 | 12.31 Call | Bond Future                 | 3686.6100                  | 3.6866               | 4100.1200           | 4.1001            | 11.217      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/08/2024 | 12.31 Put  | Bond Future                 | 4229.1500                  | 4.2292               | 3833.0400           | 3.8330            | 9.366       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/08/2024 | 12.32 Call | Bond Future                 | 3716.2500                  | 3.7163               | 4131.6600           | 4.1317            | 11.178      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/08/2024 | 12.32 Put  | Bond Future                 | 4200.6900                  | 4.2007               | 3806.4800           | 3.8065            | 9.384       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/08/2024 | 12.30 Call | Bond Future                 | 3656.8000                  | 3.6568               | 4068.4100           | 4.0684            | 11.256      | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/08/2024 | 12.30 Put  | Bond Future                 | 4257.5200                  | 4.2575               | 3859.5100           | 3.8595            | 9.348       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 01/08/2024 |            | Bond Future                 | 12.4039                    | 76.0380              | 12.2642             | 76.8477           | 1.126       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 07/11/2024 |            | Bond Future                 | 12.5177                    | 73.4119              | 12.3723             | 74.2411           | 1.161       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 07/11/2024 | 12.79 Call | Bond Future                 | 5435.5700                  | 5.4356               | 5923.8800           | 5.9239            | 8.984       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 07/11/2024 | 12.79 Put  | Bond Future                 | 3926.6400                  | 3.9266               | 3585.7100           | 3.5857            | 8.682       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 07/11/2024 | 12.80 Call | Bond Future                 | 5467.5300                  | 5.4675               | 5957.3300           | 5.9573            | 8.958       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 07/11/2024 | 12.80 Put  | Bond Future                 | 3904.2500                  | 3.9043               | 3564.8100           | 3.5648            | 8.694       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 07/11/2024 | 12.78 Call | Bond Future                 | 5403.6700                  | 5.4037               | 5890.4800           | 5.8905            | 9.009       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 07/11/2024 | 12.78 Put  | Bond Future                 | 3949.1700                  | 3.9492               | 3606.7400           | 3.6067            | 8.671       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 06/02/2025 |            | Bond Future                 | 12.6488                    | 74.9539              | 12.4976             | 75.8010           | 1.196       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 06/02/2025 | 12.71 Call | Bond Future                 | 5073.6100                  | 5.0736               | 5540.1000           | 5.5401            | 9.194       | 0.0000     | 0.0000 |
| 2023/11/21 | R248             | 06/02/2025 | 12.71 Put  | Bond Future                 | 4736.1000                  | 4.7361               | 4355.4600           | 4.3555            | 8.037       | 0.0000     | 0.0000 |
| 2023/11/21 | X038             | 31/01/2038 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/21 | X210             | 31/03/2028 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |

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| Deal Date    | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|--------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2023/11/21   | X213             | 28/02/2031 |         | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| 2023/11/21   | X214             | 28/02/2041 |         | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |
| <b>Total</b> |                  |            |         |                             |                            |                      |                     |                   |             |            |

Open Interest

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