



Johannesburg  
Stock Exchange

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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/11/2023 TO 01/11/2023

| 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 |
|------------|------------------|------------|---------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2023/11/01 | 0904             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/01 | 0908             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/01 | 0957             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/01 | 0986             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/01 | 1386             | 28/02/2031 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/01 | 1409             | 28/02/2041 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/01 | 2025             | 02/11/2023 |         | Bond Future                 | 172.3673                   | 172.3673              | 172.2884             | 0.046             | 0.0000       | 0.0000      |
| 2023/11/01 | 2025             | 01/02/2024 |         | Bond Future                 | 174.4114                   | 174.4114              | 174.3282             | 0.048             | 0.0000       | 0.0000      |
| 2023/11/01 | 2025             | 02/05/2024 |         | Bond Future                 | 178.3356                   | 178.3356              | 178.2512             | 0.047             | 0.0000       | 0.0000      |
| 2023/11/01 | 2025             | 01/08/2024 |         | Bond Future                 | 180.5176                   | 180.5176              | 180.4327             | 0.047             | 0.0000       | 0.0000      |
| 2023/11/01 | 2025             | 07/11/2024 |         | Bond Future                 | 184.8951                   | 184.8951              | 184.8096             | 0.046             | 0.0000       | 0.0000      |
| 2023/11/01 | 2029             | 02/11/2023 |         | Bond Future                 | 122.6130                   | 122.6130              | 122.6077             | 0.004             | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/01 | 2029             | 01/02/2024 |            | Bond Future                 | 125.3453                   | 125.3453             | 125.3380            | 125.3380          | 0.006       | 0.0000     | 0.0000 |
| 2023/11/01 | 2029             | 02/05/2024 |            | Bond Future                 | 126.7980                   | 126.7980             | 126.7911            | 126.7911          | 0.005       | 0.0000     | 0.0000 |
| 2023/11/01 | 2029             | 01/08/2024 |            | Bond Future                 | 129.6557                   | 129.6557             | 129.6495            | 129.6495          | 0.005       | 0.0000     | 0.0000 |
| 2023/11/01 | 2029             | 07/11/2024 |            | Bond Future                 | 131.3988                   | 131.3988             | 131.3939            | 131.3939          | 0.004       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 |            | Bond Future                 | 10.6544                    | 90.2605              | 10.5511             | 90.6888           | 0.970       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 10.81 Call | Bond Future                 | 679.1300                   | 0.6791               | 1068.6400           | 1.0686            | 57.354      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 10.81 Put  | Bond Future                 | 39.3900                    | 0.0394               | 0.6000              | 0.0006            | 98.477      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 10.82 Call | Bond Future                 | 715.1800                   | 0.7152               | 1109.4100           | 1.1094            | 55.123      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 10.82 Put  | Bond Future                 | 34.5200                    | 0.0345               | 0.4500              | 0.0005            | 98.696      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 10.80 Call | Bond Future                 | 643.6600                   | 0.6437               | 1027.9000           | 1.0279            | 59.696      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 10.80 Put  | Bond Future                 | 44.8600                    | 0.0449               | 0.8000              | 0.0008            | 98.217      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 9.57 Put   | Bond Future                 | 4625.6900                  | 4.6257               | 4197.3900           | 4.1974            | 9.259       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 9.57 Call  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 10.07 Put  | Bond Future                 | 2456.1000                  | 2.4561               | 2027.8000           | 2.0278            | 17.438      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 10.07 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 11.57 Call | Bond Future                 | 3682.3500                  | 3.6824               | 4110.6500           | 4.1107            | 11.631      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 11.57 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 9.89 Put   | Bond Future                 | 3229.7800                  | 3.2298               | 2801.4800           | 2.8015            | 13.261      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 9.89 Call  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 10.39 Put  | Bond Future                 | 1103.2900                  | 1.1033               | 676.5200            | 0.6765            | 38.682      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 10.39 Call | Bond Future                 | 2.4900                     | 0.0025               | 4.0200              | 0.0040            | 61.446      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 11.43 Call | Bond Future                 | 3131.9900                  | 3.1320               | 3560.2900           | 3.5603            | 13.675      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 11.43 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 10.62 Put  | Bond Future                 | 296.2200                   | 0.2962               | 51.6700             | 0.0517            | 82.557      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 10.62 Call | Bond Future                 | 153.9000                   | 0.1539               | 337.6500            | 0.3377            | 119.396     | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 11.12 Put  | Bond Future                 | 0.2200                     | 0.0002               | 0.0000              | 0.0000            | (100.000)   | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 11.12 Call | Bond Future                 | 1897.4000                  | 1.8974               | 2325.4800           | 2.3255            | 22.561      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 12.27 Call | Bond Future                 | 6367.7800                  | 6.3678               | 6796.0800           | 6.7961            | 6.726       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/11/2023 | 12.27 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 9.89 Put   | Bond Future                 | 3952.6400                  | 3.9526               | 3605.4800           | 3.6055            | 8.783       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 9.89 Call  | Bond Future                 | 452.1800                   | 0.4522               | 541.3100            | 0.5413            | 19.711      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 10.39 Put  | Bond Future                 | 2441.2700                  | 2.4413               | 2167.5400           | 2.1675            | 11.213      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 10.39 Call | Bond Future                 | 1011.3200                  | 1.0113               | 1173.8800           | 1.1739            | 16.074      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 11.86 Call | Bond Future                 | 4716.5800                  | 4.7166               | 5083.0900           | 5.0831            | 7.771       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 11.86 Put  | Bond Future                 | 389.1200                   | 0.3891               | 319.3400            | 0.3193            | 17.933      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 10.16 Put  | Bond Future                 | 3084.3200                  | 3.0843               | 2774.0800           | 2.7741            | 10.059      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 10.16 Call | Bond Future                 | 709.2600                   | 0.7093               | 835.3100            | 0.8353            | 17.772      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 11.00 Call | Bond Future                 | 2225.5800                  | 2.2256               | 2489.8200           | 2.4898            | 11.873      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/01 | 2030             | 01/02/2024 | 11.00 Put  | Bond Future                 | 1208.0400                  | 1.2080               | 1035.9900           | 1.0360            | 14.242      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 11.75 Call | Bond Future                 | 4365.3900                  | 4.3654               | 4722.4700           | 4.7225            | 8.180       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 11.75 Put  | Bond Future                 | 452.3700                   | 0.4524               | 373.1600            | 0.3732            | 17.510      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 9.57 Put   | Bond Future                 | 5118.3300                  | 5.1183               | 4738.4600           | 4.7385            | 7.422       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 9.57 Call  | Bond Future                 | 261.3600                   | 0.2614               | 317.7800            | 0.3178            | 21.587      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 10.07 Put  | Bond Future                 | 3362.0800                  | 3.3621               | 3038.7800           | 3.0388            | 9.616       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 10.07 Call | Bond Future                 | 613.8100                   | 0.6138               | 726.8000            | 0.7268            | 18.408      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 12.10 Call | Bond Future                 | 5501.5600                  | 5.5016               | 5885.4100           | 5.8854            | 6.977       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 12.10 Put  | Bond Future                 | 278.7200                   | 0.2787               | 226.2800            | 0.2263            | 18.815      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 11.31 Call | Bond Future                 | 3044.6100                  | 3.0446               | 3353.2100           | 3.3532            | 10.136      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 11.31 Put  | Bond Future                 | 815.3600                   | 0.8154               | 687.6700            | 0.6877            | 15.661      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 9.93 Put   | Bond Future                 | 3817.4500                  | 3.8175               | 3475.3100           | 3.4753            | 8.963       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 9.93 Call  | Bond Future                 | 484.8100                   | 0.4848               | 578.9600            | 0.5790            | 19.420      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 11.36 Call | Bond Future                 | 3186.7800                  | 3.1868               | 3501.7500           | 3.5018            | 9.884       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 11.36 Put  | Bond Future                 | 764.0800                   | 0.7641               | 642.7600            | 0.6428            | 15.878      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 11.37 Call | Bond Future                 | 3215.4400                  | 3.2154               | 3531.6600           | 3.5317            | 9.834       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 11.37 Put  | Bond Future                 | 754.1100                   | 0.7541               | 634.0400            | 0.6340            | 15.922      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 11.35 Call | Bond Future                 | 3158.0700                  | 3.1581               | 3471.8000           | 3.4718            | 9.934       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 11.35 Put  | Bond Future                 | 774.0100                   | 0.7740               | 651.4500            | 0.6515            | 15.834      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 |            | Bond Future                 | 10.7438                    | 88.2436              | 10.6351             | 88.6799           | 1.012       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 11.85 Call | Bond Future                 | 4684.4100                  | 4.6844               | 5050.1000           | 5.0501            | 7.807       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 11.85 Put  | Bond Future                 | 394.5200                   | 0.3945               | 323.9200            | 0.3239            | 17.895      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 10.00 Put  | Bond Future                 | 3586.2900                  | 3.5863               | 3253.3300           | 3.2533            | 9.284       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/02/2024 | 10.00 Call | Bond Future                 | 546.4200                   | 0.5464               | 649.7500            | 0.6498            | 18.910      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 |            | Bond Future                 | 10.8405                    | 90.2077              | 10.7255             | 90.6541           | 1.060       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 9.66 Put   | Bond Future                 | 5344.5600                  | 5.3446               | 4991.8400           | 4.9918            | 6.600       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 9.66 Call  | Bond Future                 | 623.0000                   | 0.6230               | 716.6800            | 0.7167            | 15.037      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 10.16 Put  | Bond Future                 | 3760.9800                  | 3.7610               | 3458.9800           | 3.4590            | 8.030       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 10.16 Call | Bond Future                 | 1076.8000                  | 1.0768               | 1221.2000           | 1.2212            | 13.410      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 11.94 Call | Bond Future                 | 4963.6200                  | 4.9636               | 5307.3900           | 5.3074            | 6.926       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 11.94 Put  | Bond Future                 | 832.0400                   | 0.8320               | 729.4100            | 0.7294            | 12.335      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 10.62 Put  | Bond Future                 | 2614.7100                  | 2.6147               | 2370.0900           | 2.3701            | 9.356       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 10.62 Call | Bond Future                 | 1756.0500                  | 1.7561               | 1957.8300           | 1.9578            | 11.491      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 11.12 Put  | Bond Future                 | 1711.7700                  | 1.7118               | 1529.4000           | 1.5294            | 10.654      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 11.12 Call | Bond Future                 | 2785.8100                  | 2.7858               | 3049.8400           | 3.0498            | 9.478       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 13.15 Call | Bond Future                 | 8672.9000                  | 8.6729               | 9080.5200           | 9.0805            | 4.700       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 13.15 Put  | Bond Future                 | 271.2200                   | 0.2712               | 232.4400            | 0.2324            | 14.298      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 12.38 Call | Bond Future                 | 6280.1800                  | 6.2802               | 6653.1300           | 6.6531            | 5.939       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 12.38 Put  | Bond Future                 | 563.3600                   | 0.5634               | 489.9100            | 0.4899            | 13.038      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/01 | 2030             | 02/05/2024 | 10.82 Put  | Bond Future                 | 2212.8600                  | 2.2129               | 1993.8000           | 1.9938            | 9.899       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 10.82 Call | Bond Future                 | 2133.6400                  | 2.1336               | 2360.9800           | 2.3610            | 10.655      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 9.82 Call  | Bond Future                 | 739.6900                   | 0.7397               | 847.7400            | 0.8477            | 14.607      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 9.82 Put   | Bond Future                 | 4803.1700                  | 4.8032               | 4464.8200           | 4.4648            | 7.044       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 9.83 Call  | Bond Future                 | 747.4100                   | 0.7474               | 856.3900            | 0.8564            | 14.581      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 9.83 Put   | Bond Future                 | 4769.9500                  | 4.7700               | 4432.5300           | 4.4325            | 7.074       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 9.81 Call  | Bond Future                 | 731.8400                   | 0.7318               | 838.9500            | 0.8390            | 14.636      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 02/05/2024 | 9.81 Put   | Bond Future                 | 4836.2800                  | 4.8363               | 4496.9900           | 4.4970            | 7.016       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/08/2024 | 10.38 Call | Bond Future                 | 1562.9200                  | 1.5629               | 1738.0300           | 1.7380            | 11.204      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/08/2024 | 10.38 Put  | Bond Future                 | 3711.3300                  | 3.7113               | 3429.5100           | 3.4295            | 7.594       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/08/2024 | 10.39 Call | Bond Future                 | 1577.1100                  | 1.5771               | 1753.2900           | 1.7533            | 11.171      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/08/2024 | 10.39 Put  | Bond Future                 | 3687.0400                  | 3.6870               | 3406.2900           | 3.4063            | 7.615       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/08/2024 | 10.37 Call | Bond Future                 | 1548.5300                  | 1.5485               | 1722.5600           | 1.7226            | 11.238      | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/08/2024 | 10.37 Put  | Bond Future                 | 3735.4300                  | 3.7354               | 3452.5300           | 3.4525            | 7.573       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 01/08/2024 |            | Bond Future                 | 10.9466                    | 88.2138              | 10.8247             | 88.6708           | 1.114       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 07/11/2024 | 10.75 Call | Bond Future                 | 2173.7500                  | 2.1738               | 2386.5600           | 2.3866            | 9.790       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 07/11/2024 | 10.75 Put  | Bond Future                 | 3311.7300                  | 3.3117               | 3055.9200           | 3.0559            | 7.724       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 07/11/2024 | 10.76 Call | Bond Future                 | 2190.8700                  | 2.1909               | 2404.7000           | 2.4047            | 9.760       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 07/11/2024 | 10.76 Put  | Bond Future                 | 3292.3700                  | 3.2924               | 3037.5800           | 3.0376            | 7.739       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 07/11/2024 | 10.74 Call | Bond Future                 | 2157.0500                  | 2.1571               | 2368.8600           | 2.3689            | 9.819       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 07/11/2024 | 10.74 Put  | Bond Future                 | 3331.5400                  | 3.3315               | 3074.7300           | 3.0747            | 7.708       | 0.0000     | 0.0000 |
| 2023/11/01 | 2030             | 07/11/2024 |            | Bond Future                 | 11.0643                    | 90.3294              | 10.9343             | 90.7980           | 1.175       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 10.85 Put  | Bond Future                 | 3513.5900                  | 3.5136               | 3027.6200           | 3.0276            | 13.831      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 10.85 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.78 Call | Bond Future                 | 924.4500                   | 0.9245               | 1383.9400           | 1.3839            | 49.704      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.78 Put  | Bond Future                 | 26.7000                    | 0.0267               | 0.2200              | 0.0002            | 99.176      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.28 Call | Bond Future                 | 0.8400                     | 0.0008               | 1.0200              | 0.0010            | 21.429      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.28 Put  | Bond Future                 | 1436.8500                  | 1.4369               | 951.0600            | 0.9511            | 33.809      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 10.71 Put  | Bond Future                 | 4204.5200                  | 4.2045               | 3718.5500           | 3.7186            | 11.558      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 10.71 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.50 Call | Bond Future                 | 92.5500                    | 0.0926               | 218.3600            | 0.2184            | 135.937     | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.50 Put  | Bond Future                 | 491.0400                   | 0.4910               | 130.8800            | 0.1309            | 73.346      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.00 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.00 Put  | Bond Future                 | 2781.2800                  | 2.7813               | 2295.3100           | 2.2953            | 17.473      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 10.58 Put  | Bond Future                 | 4852.6000                  | 4.8526               | 4366.6300           | 4.3666            | 10.015      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 10.58 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.60 Call | Bond Future                 | 284.7200                   | 0.2847               | 576.0400            | 0.5760            | 102.318     | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.60 Put  | Bond Future                 | 217.1800                   | 0.2172               | 22.5300             | 0.0225            | 89.626      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/01 | 2032             | 02/11/2023 | 10.35 Put  | Bond Future                 | 6014.7600                  | 6.0148               | 5528.7900           | 5.5288            | 8.080       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 10.35 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.90 Put  | Bond Future                 | 4.3000                     | 0.0043               | 0.0000              | 0.0000            | (100.000)   | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.90 Call | Bond Future                 | 1449.4000                  | 1.4494               | 1931.0700           | 1.9311            | 33.232      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 |            | Bond Future                 | 11.5855                    | 83.2308              | 11.4813             | 83.7168           | 0.899       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.23 Call | Bond Future                 | 0.1500                     | 0.0002               | 0.1100              | 0.0001            | 26.667      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.23 Put  | Bond Future                 | 1674.3400                  | 1.6743               | 1188.3300           | 1.1883            | 29.027      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.24 Call | Bond Future                 | 0.2200                     | 0.0002               | 0.1700              | 0.0002            | 22.727      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.24 Put  | Bond Future                 | 1626.7000                  | 1.6267               | 1140.6800           | 1.1407            | 29.878      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.22 Call | Bond Future                 | 0.1000                     | 0.0001               | 0.0600              | 0.0001            | 40.000      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.22 Put  | Bond Future                 | 1722.0300                  | 1.7220               | 1236.0200           | 1.2360            | 28.223      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 10.59 Put  | Bond Future                 | 4802.5200                  | 4.8025               | 4316.5500           | 4.3166            | 10.119      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 10.59 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.09 Put  | Bond Future                 | 2345.8100                  | 2.3458               | 1859.8400           | 1.8598            | 20.717      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 11.09 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 12.26 Call | Bond Future                 | 3058.3600                  | 3.0584               | 3544.3300           | 3.5443            | 15.890      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/11/2023 | 12.26 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 10.59 Put  | Bond Future                 | 5573.9300                  | 5.5739               | 5147.5500           | 5.1476            | 7.650       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 10.59 Call | Bond Future                 | 317.5700                   | 0.3176               | 386.5100            | 0.3865            | 21.709      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 11.09 Put  | Bond Future                 | 3626.6400                  | 3.6266               | 3271.1700           | 3.2712            | 9.802       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 11.09 Call | Bond Future                 | 787.2300                   | 0.7872               | 927.0800            | 0.9271            | 17.765      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 12.73 Call | Bond Future                 | 5061.4200                  | 5.0614               | 5463.6200           | 5.4636            | 7.946       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 12.73 Put  | Bond Future                 | 560.7100                   | 0.5607               | 467.5900            | 0.4676            | 16.608      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 10.78 Put  | Bond Future                 | 4775.6900                  | 4.7757               | 4371.9100           | 4.3719            | 8.455       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 10.78 Call | Bond Future                 | 448.1600                   | 0.4482               | 539.7000            | 0.5397            | 20.426      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 11.75 Call | Bond Future                 | 2042.9100                  | 2.0429               | 2304.8300           | 2.3048            | 12.821      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 11.75 Put  | Bond Future                 | 1823.4800                  | 1.8235               | 1590.0800           | 1.5901            | 12.800      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 12.50 Call | Bond Future                 | 4271.2900                  | 4.2713               | 4648.4200           | 4.6484            | 8.829       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 12.50 Put  | Bond Future                 | 748.4500                   | 0.7485               | 630.2600            | 0.6303            | 15.791      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 10.01 Put  | Bond Future                 | 8273.7600                  | 8.2738               | 7803.8900           | 7.8039            | 5.679       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 10.01 Call | Bond Future                 | 100.8900                   | 0.1009               | 126.3400            | 0.1263            | 25.225      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 10.76 Put  | Bond Future                 | 4855.5200                  | 4.8555               | 4448.9900           | 4.4490            | 8.373       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 10.76 Call | Bond Future                 | 430.8300                   | 0.4308               | 519.6200            | 0.5196            | 20.609      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 12.62 Call | Bond Future                 | 4679.2500                  | 4.6793               | 5070.0600           | 5.0701            | 8.352       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 12.62 Put  | Bond Future                 | 644.2000                   | 0.6442               | 539.6900            | 0.5397            | 16.223      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 11.84 Call | Bond Future                 | 2272.9800                  | 2.2730               | 2551.1100           | 2.5511            | 12.236      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 11.84 Put  | Bond Future                 | 1647.6500                  | 1.6477               | 1430.4600           | 1.4305            | 13.182      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 11.85 Call | Bond Future                 | 2299.3400                  | 2.2993               | 2579.2400           | 2.5792            | 12.173      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 11.85 Put  | Bond Future                 | 1629.0700                  | 1.6291               | 1413.6500           | 1.4137            | 13.223      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/01 | 2032             | 01/02/2024 | 11.83 Call | Bond Future                 | 2246.9300                  | 2.2469               | 2523.2800           | 2.5233            | 12.299      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 | 11.83 Put  | Bond Future                 | 1666.5700                  | 1.6666               | 1447.6000           | 1.4476            | 13.139      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/02/2024 |            | Bond Future                 | 11.7016                    | 85.0649              | 11.5929             | 85.5602           | 0.929       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 |            | Bond Future                 | 11.8219                    | 82.7962              | 11.7081             | 83.3028           | 0.963       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 10.36 Put  | Bond Future                 | 7342.4200                  | 7.3424               | 6917.3400           | 6.9173            | 5.789       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 10.36 Call | Bond Future                 | 516.8700                   | 0.5169               | 598.4300            | 0.5984            | 15.780      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 10.86 Put  | Bond Future                 | 5357.1900                  | 5.3572               | 4982.7100           | 4.9827            | 6.990       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 10.86 Call | Bond Future                 | 946.1700                   | 0.9462               | 1078.3300           | 1.0783            | 13.968      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 12.90 Call | Bond Future                 | 5740.8500                  | 5.7409               | 6121.5400           | 6.1215            | 6.631       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 12.90 Put  | Bond Future                 | 1139.8300                  | 1.1398               | 1013.8800           | 1.0139            | 11.050      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 10.59 Put  | Bond Future                 | 6386.1700                  | 6.3862               | 5982.0000           | 5.9820            | 6.329       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 10.59 Call | Bond Future                 | 681.9900                   | 0.6820               | 784.4600            | 0.7845            | 15.025      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 11.09 Put  | Bond Future                 | 4579.2000                  | 4.5792               | 4234.0200           | 4.2340            | 7.538       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 11.09 Call | Bond Future                 | 1250.3700                  | 1.2504               | 1411.8300           | 1.4118            | 12.913      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 13.18 Call | Bond Future                 | 6650.4600                  | 6.6505               | 7052.9200           | 7.0529            | 6.052       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 13.18 Put  | Bond Future                 | 910.1500                   | 0.9102               | 805.9700            | 0.8060            | 11.446      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 13.35 Call | Bond Future                 | 7215.0200                  | 7.2150               | 7629.0300           | 7.6290            | 5.738       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 13.35 Put  | Bond Future                 | 793.7700                   | 0.7938               | 701.1400            | 0.7011            | 11.670      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 11.35 Put  | Bond Future                 | 3798.4200                  | 3.7984               | 3488.5500           | 3.4886            | 8.158       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 11.35 Call | Bond Future                 | 1671.8500                  | 1.6719               | 1868.6200           | 1.8686            | 11.770      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 10.65 Put  | Bond Future                 | 6146.2300                  | 6.1462               | 5748.0600           | 5.7481            | 6.478       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 10.65 Call | Bond Future                 | 731.5700                   | 0.7316               | 840.0400            | 0.8400            | 14.827      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 10.55 Call | Bond Future                 | 650.5400                   | 0.6505               | 749.1400            | 0.7491            | 15.157      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 10.55 Put  | Bond Future                 | 6548.4200                  | 6.5484               | 6140.3800           | 6.1404            | 6.231       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 10.56 Call | Bond Future                 | 658.3300                   | 0.6583               | 757.8900            | 0.7579            | 15.123      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 10.56 Put  | Bond Future                 | 6507.7400                  | 6.5077               | 6100.6600           | 6.1007            | 6.255       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 10.54 Call | Bond Future                 | 642.8200                   | 0.6428               | 740.4700            | 0.7405            | 15.191      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 02/05/2024 | 10.54 Put  | Bond Future                 | 6589.2200                  | 6.5892               | 6180.2300           | 6.1802            | 6.207       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/08/2024 | 11.14 Call | Bond Future                 | 1545.7200                  | 1.5457               | 1719.6900           | 1.7197            | 11.255      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/08/2024 | 11.14 Put  | Bond Future                 | 5142.0000                  | 5.1420               | 4797.5100           | 4.7975            | 6.700       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/08/2024 | 11.15 Call | Bond Future                 | 1560.8800                  | 1.5609               | 1736.0100           | 1.7360            | 11.220      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/08/2024 | 11.15 Put  | Bond Future                 | 5111.4800                  | 5.1115               | 4768.1500           | 4.7682            | 6.717       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/08/2024 | 11.13 Call | Bond Future                 | 1530.9300                  | 1.5309               | 1703.7400           | 1.7037            | 11.288      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/08/2024 | 11.13 Put  | Bond Future                 | 5172.9200                  | 5.1729               | 4827.2700           | 4.8273            | 6.682       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 01/08/2024 |            | Bond Future                 | 11.9492                    | 84.6424              | 11.8297             | 85.1609           | 1.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 07/11/2024 |            | Bond Future                 | 12.0994                    | 82.5045              | 11.9733             | 83.0361           | 1.042       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 07/11/2024 | 11.48 Call | Bond Future                 | 2076.4800                  | 2.0765               | 2286.4100           | 2.2864            | 10.110      | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 07/11/2024 | 11.48 Put  | Bond Future                 | 4732.3300                  | 4.7323               | 4410.6700           | 4.4107            | 6.797       | 0.0000     | 0.0000 |
| 2023/11/01 | 2032             | 07/11/2024 | 11.49 Call | Bond Future                 | 2093.5900                  | 2.0936               | 2304.6500           | 2.3047            | 10.081      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2023/11/01 | 2032             | 07/11/2024 | 11.49 Put  | Bond Future                 | 4705.6900                  | 4.7057                | 4385.1600            | 4.3852            | 6.812        | 0.0000      | 0.0000 |
| 2023/11/01 | 2032             | 07/11/2024 | 11.47 Call | Bond Future                 | 2059.4500                  | 2.0595                | 2268.2600            | 2.2683            | 10.139       | 0.0000      | 0.0000 |
| 2023/11/01 | 2032             | 07/11/2024 | 11.47 Put  | Bond Future                 | 4759.0900                  | 4.7591                | 4436.3100            | 4.4363            | 6.782        | 0.0000      | 0.0000 |
| 2023/11/01 | 2032             | 07/11/2024 | 13.36 Call | Bond Future                 | 6685.9300                  | 6.6859                | 7076.3100            | 7.0763            | 5.839        | 0.0000      | 0.0000 |
| 2023/11/01 | 2032             | 07/11/2024 | 13.36 Put  | Bond Future                 | 1606.8300                  | 1.6068                | 1465.6200            | 1.4656            | 8.788        | 0.0000      | 0.0000 |
| 2023/11/01 | 2032             | 07/11/2024 | 11.64 Put  | Bond Future                 | 4319.1500                  | 4.3192                | 4015.4800            | 4.0155            | 7.031        | 0.0000      | 0.0000 |
| 2023/11/01 | 2032             | 07/11/2024 | 11.64 Call | Bond Future                 | 2359.9200                  | 2.3599                | 2587.8400            | 2.5878            | 9.658        | 0.0000      | 0.0000 |
| 2023/11/01 | 2033             | 02/11/2023 |            | Bond Future                 | 115.7527                   | 115.7527              | 115.5614             | 115.5614          | 0.165        | 0.0000      | 0.0000 |
| 2023/11/01 | 2033             | 01/02/2024 |            | Bond Future                 | 118.3322                   | 118.3322              | 118.1347             | 118.1347          | 0.167        | 0.0000      | 0.0000 |
| 2023/11/01 | 2033             | 02/05/2024 |            | Bond Future                 | 119.5309                   | 119.5309              | 119.3297             | 119.3297          | 0.168        | 0.0000      | 0.0000 |
| 2023/11/01 | 2033             | 01/08/2024 |            | Bond Future                 | 122.2249                   | 122.2249              | 122.0200             | 122.0200          | 0.168        | 0.0000      | 0.0000 |
| 2023/11/01 | 2033             | 07/11/2024 |            | Bond Future                 | 123.6899                   | 123.6899              | 123.4811             | 123.4811          | 0.169        | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 02/11/2023 |            | Bond Future                 | 12.5810                    | 76.2727               | 12.4664              | 76.8611           | 0.910        | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 02/11/2023 | 11.56 Call | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 02/11/2023 | 11.56 Put  | Bond Future                 | 5497.7900                  | 5.4978                | 4909.3900            | 4.9094            | 10.702       | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 02/11/2023 | 11.57 Call | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 02/11/2023 | 11.57 Put  | Bond Future                 | 5441.0800                  | 5.4411                | 4852.6800            | 4.8527            | 10.814       | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 02/11/2023 | 11.55 Call | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 02/11/2023 | 11.55 Put  | Bond Future                 | 5554.5600                  | 5.5546                | 4966.1600            | 4.9662            | 10.593       | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 02/11/2023 | 13.89 Call | Bond Future                 | 6261.2700                  | 6.2613                | 6849.6700            | 6.8497            | 9.397        | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 02/11/2023 | 13.89 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 02/11/2023 | 12.52 Put  | Bond Future                 | 483.6500                   | 0.4837                | 104.1100             | 0.1041            | 78.474       | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 02/11/2023 | 12.52 Call | Bond Future                 | 171.2800                   | 0.1713                | 380.1400             | 0.3801            | 121.941      | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 02/11/2023 | 12.02 Put  | Bond Future                 | 2949.0700                  | 2.9491                | 2360.6700            | 2.3607            | 19.952       | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 02/11/2023 | 12.02 Call | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 01/02/2024 | 13.93 Call | Bond Future                 | 6274.2800                  | 6.2743                | 6781.0700            | 6.7811            | 8.077        | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 01/02/2024 | 13.93 Put  | Bond Future                 | 516.7300                   | 0.5167                | 423.3600             | 0.4234            | 18.069       | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 01/02/2024 | 12.93 Call | Bond Future                 | 2764.8200                  | 2.7648                | 3122.3300            | 3.1223            | 12.931       | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 01/02/2024 | 12.93 Put  | Bond Future                 | 1676.9100                  | 1.6769                | 1434.2600            | 1.4343            | 14.470       | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 01/02/2024 | 12.09 Put  | Bond Future                 | 4037.2200                  | 4.0372                | 3605.4500            | 3.6055            | 10.695       | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 01/02/2024 | 12.09 Call | Bond Future                 | 824.3100                   | 0.8243                | 992.7000             | 0.9927            | 20.428       | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 01/02/2024 |            | Bond Future                 | 12.7107                    | 73.6972               | 12.5918              | 74.2974           | 0.936        | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 01/02/2024 | 12.32 Call | Bond Future                 | 1222.8800                  | 1.2229                | 1443.2900            | 1.4433            | 18.024       | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 01/02/2024 | 12.32 Put  | Bond Future                 | 3221.6500                  | 3.2217                | 2841.9000            | 2.8419            | 11.787       | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 01/02/2024 | 12.33 Call | Bond Future                 | 1242.8100                  | 1.2428                | 1465.5500            | 1.4656            | 17.922       | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 01/02/2024 | 12.33 Put  | Bond Future                 | 3189.4300                  | 3.1894                | 2812.0100            | 2.8120            | 11.833       | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 01/02/2024 | 12.31 Call | Bond Future                 | 1203.1400                  | 1.2031                | 1421.2200            | 1.4212            | 18.126       | 0.0000      | 0.0000 |
| 2023/11/01 | 2037             | 01/02/2024 | 12.31 Put  | Bond Future                 | 3254.1100                  | 3.2541                | 2872.0300            | 2.8720            | 11.741       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/01 | 2037             | 02/05/2024 |            | Bond Future                 | 12.8449                    | 75.3374              | 12.7211             | 75.9512           | 0.964       | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 02/05/2024 | 11.44 Call | Bond Future                 | 557.9600                   | 0.5580               | 658.7300            | 0.6587            | 18.060      | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 02/05/2024 | 11.44 Put  | Bond Future                 | 7990.1000                  | 7.9901               | 7477.0700           | 7.4771            | 6.421       | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 02/05/2024 | 11.45 Call | Bond Future                 | 565.9400                   | 0.5659               | 667.8600            | 0.6679            | 18.009      | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 02/05/2024 | 11.45 Put  | Bond Future                 | 7941.3800                  | 7.9414               | 7429.5000           | 7.4295            | 6.446       | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 02/05/2024 | 11.43 Call | Bond Future                 | 550.0700                   | 0.5501               | 649.7000            | 0.6497            | 18.112      | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 02/05/2024 | 11.43 Put  | Bond Future                 | 8038.9600                  | 8.0390               | 7524.7900           | 7.5248            | 6.396       | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 01/08/2024 | 12.10 Call | Bond Future                 | 1698.8000                  | 1.6988               | 1905.5500           | 1.9056            | 12.170      | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 01/08/2024 | 12.10 Put  | Bond Future                 | 6184.1300                  | 6.1841               | 5762.9000           | 5.7629            | 6.811       | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 01/08/2024 | 12.11 Call | Bond Future                 | 1715.6600                  | 1.7157               | 1923.8100           | 1.9238            | 12.132      | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 01/08/2024 | 12.11 Put  | Bond Future                 | 6148.2700                  | 6.1483               | 5728.4400           | 5.7284            | 6.828       | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 01/08/2024 | 12.09 Call | Bond Future                 | 1682.0400                  | 1.6820               | 1887.4000           | 1.8874            | 12.209      | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 01/08/2024 | 12.09 Put  | Bond Future                 | 6220.1400                  | 6.2201               | 5797.5200           | 5.7975            | 6.794       | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 01/08/2024 |            | Bond Future                 | 12.9881                    | 72.7614              | 12.8590             | 73.3894           | 0.994       | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 01/08/2024 | 13.82 Call | Bond Future                 | 6026.9800                  | 6.0270               | 6456.3000           | 6.4563            | 7.123       | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 01/08/2024 | 13.82 Put  | Bond Future                 | 2164.0800                  | 2.1641               | 1965.4200           | 1.9654            | 9.180       | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 01/08/2024 | 13.17 Call | Bond Future                 | 4098.3800                  | 4.0984               | 4453.7300           | 4.4537            | 8.670       | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 01/08/2024 | 13.17 Put  | Bond Future                 | 3226.9200                  | 3.2269               | 2954.2900           | 2.9543            | 8.449       | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 07/11/2024 |            | Bond Future                 | 13.1422                    | 74.5054              | 13.0072             | 75.1491           | 1.027       | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 07/11/2024 | 12.58 Call | Bond Future                 | 2615.1100                  | 2.6151               | 2884.0000           | 2.8840            | 10.282      | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 07/11/2024 | 12.58 Put  | Bond Future                 | 5352.9200                  | 5.3529               | 4978.1300           | 4.9781            | 7.002       | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 07/11/2024 | 12.59 Call | Bond Future                 | 2635.4000                  | 2.6354               | 2905.6200           | 2.9056            | 10.253      | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 07/11/2024 | 12.59 Put  | Bond Future                 | 5323.2000                  | 5.3232               | 4949.7400           | 4.9497            | 7.016       | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 07/11/2024 | 12.57 Call | Bond Future                 | 2595.1900                  | 2.5952               | 2862.7600           | 2.8628            | 10.310      | 0.0000     | 0.0000 |
| 2023/11/01 | 2037             | 07/11/2024 | 12.57 Put  | Bond Future                 | 5383.0500                  | 5.3831               | 5006.9400           | 5.0069            | 6.987       | 0.0000     | 0.0000 |
| 2023/11/01 | 2038             | 02/11/2023 |            | Bond Future                 | 123.4408                   | 123.4408             | 123.4411            | 123.4411          | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2038             | 01/02/2024 |            | Bond Future                 | 124.1701                   | 124.1701             | 124.1686            | 124.1686          | 0.001       | 0.0000     | 0.0000 |
| 2023/11/01 | 2038             | 02/05/2024 |            | Bond Future                 | 126.9637                   | 126.9637             | 126.9627            | 126.9627          | 0.001       | 0.0000     | 0.0000 |
| 2023/11/01 | 2038             | 01/08/2024 |            | Bond Future                 | 127.7581                   | 127.7581             | 127.7580            | 127.7580          | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2038             | 07/11/2024 |            | Bond Future                 | 130.8553                   | 130.8553             | 130.8564            | 130.8564          | 0.001       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 11.50 Put  | Bond Future                 | 7427.3800                  | 7.4274               | 6779.9200           | 6.7799            | 8.717       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 11.50 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 12.10 Put  | Bond Future                 | 3810.5200                  | 3.8105               | 3163.0600           | 3.1631            | 16.991      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 12.10 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 12.97 Call | Bond Future                 | 1048.6800                  | 1.0487               | 1653.5000           | 1.6535            | 57.674      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 12.97 Put  | Bond Future                 | 43.0100                    | 0.0430               | 0.3700              | 0.0004            | 99.140      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 13.10 Call | Bond Future                 | 1691.2700                  | 1.6913               | 2332.3600           | 2.3324            | 37.906      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 13.10 Put  | Bond Future                 | 6.3700                     | 0.0064               | 0.0000              | 0.0000            | (100.000)   | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/01 | 2040             | 02/11/2023 | 13.90 Call | Bond Future                 | 5651.7100                  | 5.6517               | 6299.1700           | 6.2992            | 11.456      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 13.90 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 11.59 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 11.59 Put  | Bond Future                 | 6868.4800                  | 6.8685               | 6221.0200           | 6.2210            | 9.427       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 11.60 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 11.60 Put  | Bond Future                 | 6806.7500                  | 6.8068               | 6159.2900           | 6.1593            | 9.512       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 11.58 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 11.58 Put  | Bond Future                 | 6930.2900                  | 6.9303               | 6282.8300           | 6.2828            | 9.342       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 11.80 Put  | Bond Future                 | 5587.1600                  | 5.5872               | 4939.7000           | 4.9397            | 11.588      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 11.80 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 12.60 Put  | Bond Future                 | 1023.7800                  | 1.0238               | 430.5700            | 0.4306            | 57.943      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 12.60 Call | Bond Future                 | 40.0400                    | 0.0400               | 94.2900             | 0.0943            | 135.490     | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 13.64 Call | Bond Future                 | 4401.5000                  | 4.4015               | 5048.9600           | 5.0490            | 14.710      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 | 13.64 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/11/2023 |            | Bond Future                 | 12.7810                    | 76.7638              | 12.6615             | 77.4113           | 0.935       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/02/2024 | 12.34 Call | Bond Future                 | 950.1900                   | 0.9502               | 1148.6500           | 1.1487            | 20.886      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/02/2024 | 12.34 Put  | Bond Future                 | 4071.4200                  | 4.0714               | 3609.3600           | 3.6094            | 11.349      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/02/2024 | 12.35 Call | Bond Future                 | 967.2100                   | 0.9672               | 1168.1300           | 1.1681            | 20.773      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/02/2024 | 12.35 Put  | Bond Future                 | 4032.0700                  | 4.0321               | 3572.4700           | 3.5725            | 11.399      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/02/2024 | 12.33 Call | Bond Future                 | 933.3600                   | 0.9334               | 1129.3800           | 1.1294            | 21.002      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/02/2024 | 12.33 Put  | Bond Future                 | 4111.0200                  | 4.1110               | 3646.5200           | 3.6465            | 11.299      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/02/2024 |            | Bond Future                 | 12.9117                    | 73.9488              | 12.7876             | 74.6093           | 0.961       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/02/2024 | 12.30 Put  | Bond Future                 | 4231.3800                  | 4.2314               | 3759.5700           | 3.7596            | 11.150      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/02/2024 | 12.30 Call | Bond Future                 | 884.0400                   | 0.8840               | 1072.7500           | 1.0728            | 21.346      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/02/2024 | 12.90 Put  | Bond Future                 | 2281.5600                  | 2.2816               | 1961.6800           | 1.9617            | 14.020      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/02/2024 | 12.90 Call | Bond Future                 | 2219.7000                  | 2.2197               | 2560.3400           | 2.5603            | 15.346      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/02/2024 | 13.90 Call | Bond Future                 | 5667.8200                  | 5.6678               | 6198.3800           | 6.1984            | 9.361       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/02/2024 | 13.90 Put  | Bond Future                 | 725.7100                   | 0.7257               | 595.7500            | 0.5958            | 17.908      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/05/2024 |            | Bond Future                 | 13.0462                    | 75.5946              | 12.9171             | 76.2701           | 0.990       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/05/2024 | 11.61 Call | Bond Future                 | 566.4900                   | 0.5665               | 674.2300            | 0.6742            | 19.019      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/05/2024 | 11.61 Put  | Bond Future                 | 8665.7400                  | 8.6657               | 8098.0100           | 8.0980            | 6.551       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/05/2024 | 11.62 Call | Bond Future                 | 574.7200                   | 0.5747               | 683.7200            | 0.6837            | 18.966      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/05/2024 | 11.62 Put  | Bond Future                 | 8612.8600                  | 8.6129               | 8046.3900           | 8.0464            | 6.577       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/05/2024 | 11.60 Call | Bond Future                 | 558.3400                   | 0.5583               | 664.8400            | 0.6648            | 19.074      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 02/05/2024 | 11.60 Put  | Bond Future                 | 8718.7800                  | 8.7188               | 8149.8100           | 8.1498            | 6.526       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/08/2024 | 12.33 Call | Bond Future                 | 1856.2800                  | 1.8563               | 2089.8100           | 2.0898            | 12.581      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/08/2024 | 12.33 Put  | Bond Future                 | 6453.1800                  | 6.4532               | 5995.6500           | 5.9957            | 7.090       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/08/2024 | 12.34 Call | Bond Future                 | 1874.6200                  | 1.8746               | 2109.7100           | 2.1097            | 12.541      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/08/2024 | 12.34 Put  | Bond Future                 | 6415.4600                  | 6.4155               | 5959.4900           | 5.9595            | 7.107       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/01 | 2040             | 01/08/2024 | 12.32 Call | Bond Future                 | 1838.2800                  | 1.8383               | 2070.2600           | 2.0703            | 12.619      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/08/2024 | 12.32 Put  | Bond Future                 | 6491.3100                  | 6.4913               | 6032.2300           | 6.0322            | 7.072       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 01/08/2024 |            | Bond Future                 | 13.1895                    | 72.7739              | 13.0550             | 73.4649           | 1.020       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 07/11/2024 |            | Bond Future                 | 13.3430                    | 74.5180              | 13.2024             | 75.2263           | 1.054       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 07/11/2024 | 12.85 Call | Bond Future                 | 3050.5900                  | 3.0506               | 3360.5600           | 3.3606            | 10.161      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 07/11/2024 | 12.85 Put  | Bond Future                 | 5583.4000                  | 5.5834               | 5185.0900           | 5.1851            | 7.134       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 07/11/2024 | 12.86 Call | Bond Future                 | 3072.3700                  | 3.0724               | 3383.7500           | 3.3838            | 10.135      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 07/11/2024 | 12.86 Put  | Bond Future                 | 5552.4300                  | 5.5524               | 5155.5300           | 5.1555            | 7.148       | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 07/11/2024 | 12.84 Call | Bond Future                 | 3028.5900                  | 3.0286               | 3337.1500           | 3.3372            | 10.188      | 0.0000     | 0.0000 |
| 2023/11/01 | 2040             | 07/11/2024 | 12.84 Put  | Bond Future                 | 5614.2100                  | 5.6142               | 5214.4900           | 5.2145            | 7.120       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/11/2023 | 12.00 Put  | Bond Future                 | 4958.8200                  | 4.9588               | 4261.0400           | 4.2610            | 14.071      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/11/2023 | 12.00 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/11/2023 | 12.75 Call | Bond Future                 | 80.7400                    | 0.0807               | 228.8300            | 0.2288            | 183.416     | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/11/2023 | 12.75 Put  | Bond Future                 | 759.0100                   | 0.7590               | 209.3200            | 0.2093            | 72.422      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/11/2023 | 13.00 Call | Bond Future                 | 748.1700                   | 0.7482               | 1357.5700           | 1.3576            | 81.452      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/11/2023 | 13.00 Put  | Bond Future                 | 89.8500                    | 0.0899               | 1.4700              | 0.0015            | 98.364      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/11/2023 |            | Bond Future                 | 12.8759                    | 72.8433              | 12.7464             | 73.5410           | 1.005       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/11/2023 | 11.56 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/11/2023 | 11.56 Put  | Bond Future                 | 7674.4100                  | 7.6744               | 6976.6300           | 6.9766            | 9.092       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/11/2023 | 11.57 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/11/2023 | 11.57 Put  | Bond Future                 | 7610.9100                  | 7.6109               | 6913.1300           | 6.9131            | 9.168       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/11/2023 | 11.55 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/11/2023 | 11.55 Put  | Bond Future                 | 7738.0000                  | 7.7380               | 7040.2200           | 7.0402            | 9.018       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 01/02/2024 | 12.28 Call | Bond Future                 | 723.2600                   | 0.7233               | 901.2800            | 0.9013            | 24.614      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 01/02/2024 | 12.28 Put  | Bond Future                 | 4706.6400                  | 4.7066               | 4172.6600           | 4.1727            | 11.345      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 01/02/2024 | 12.29 Call | Bond Future                 | 737.5400                   | 0.7375               | 918.0600            | 0.9181            | 24.476      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 01/02/2024 | 12.29 Put  | Bond Future                 | 4663.2900                  | 4.6633               | 4131.8100           | 4.1318            | 11.397      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 01/02/2024 | 12.27 Call | Bond Future                 | 709.1700                   | 0.7092               | 884.6900            | 0.8847            | 24.750      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 01/02/2024 | 12.27 Put  | Bond Future                 | 4750.2600                  | 4.7503               | 4213.7800           | 4.2138            | 11.294      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 01/02/2024 |            | Bond Future                 | 13.0036                    | 70.0670              | 12.8692             | 70.7790           | 1.033       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 01/02/2024 | 13.25 Call | Bond Future                 | 3004.5800                  | 3.0046               | 3438.6800           | 3.4387            | 14.448      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 01/02/2024 | 13.25 Put  | Bond Future                 | 1730.5700                  | 1.7306               | 1452.6700           | 1.4527            | 16.058      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/05/2024 |            | Bond Future                 | 13.1347                    | 71.6264              | 12.9950             | 72.3546           | 1.064       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/05/2024 | 11.66 Call | Bond Future                 | 527.3400                   | 0.5273               | 638.5800            | 0.6386            | 21.095      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/05/2024 | 11.66 Put  | Bond Future                 | 8911.2600                  | 8.9113               | 8294.3300           | 8.2943            | 6.923       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/05/2024 | 11.67 Call | Bond Future                 | 535.2400                   | 0.5352               | 647.8200            | 0.6478            | 21.034      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/05/2024 | 11.67 Put  | Bond Future                 | 8856.7200                  | 8.8567               | 8241.1300           | 8.2411            | 6.951       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 02/05/2024 | 11.65 Call | Bond Future                 | 519.5300                   | 0.5195               | 629.4500            | 0.6295            | 21.158      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/01 | 2044             | 02/05/2024 | 11.65 Put  | Bond Future                 | 8965.9700                  | 8.9660               | 8347.7200           | 8.3477            | 6.896       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 01/08/2024 | 12.29 Call | Bond Future                 | 1648.2900                  | 1.6483               | 1881.7900           | 1.8818            | 14.166      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 01/08/2024 | 12.29 Put  | Bond Future                 | 6960.3800                  | 6.9604               | 6449.0700           | 6.4491            | 7.346       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 01/08/2024 | 12.30 Call | Bond Future                 | 1665.3200                  | 1.6653               | 1900.4900           | 1.9005            | 14.122      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 01/08/2024 | 12.30 Put  | Bond Future                 | 6920.0000                  | 6.9200               | 6410.3600           | 6.4104            | 7.365       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 01/08/2024 | 12.28 Call | Bond Future                 | 1631.3700                  | 1.6314               | 1863.2100           | 1.8632            | 14.211      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 01/08/2024 | 12.28 Put  | Bond Future                 | 7000.9300                  | 7.0009               | 6487.9600           | 6.4880            | 7.327       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 01/08/2024 |            | Bond Future                 | 13.2741                    | 68.8424              | 13.1285             | 69.5872           | 1.097       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 07/11/2024 | 12.91 Call | Bond Future                 | 3024.4900                  | 3.0245               | 3358.3400           | 3.3583            | 11.038      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 07/11/2024 | 12.91 Put  | Bond Future                 | 5659.4300                  | 5.6594               | 5229.9700           | 5.2300            | 7.588       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 07/11/2024 | 12.92 Call | Bond Future                 | 3046.2900                  | 3.0463               | 3381.6600           | 3.3817            | 11.009      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 07/11/2024 | 12.92 Put  | Bond Future                 | 5628.2300                  | 5.6282               | 5200.2900           | 5.2003            | 7.603       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 07/11/2024 | 12.90 Call | Bond Future                 | 3002.7700                  | 3.0028               | 3335.0900           | 3.3351            | 11.067      | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 07/11/2024 | 12.90 Put  | Bond Future                 | 5690.7800                  | 5.6908               | 5259.7900           | 5.2598            | 7.573       | 0.0000     | 0.0000 |
| 2023/11/01 | 2044             | 07/11/2024 |            | Bond Future                 | 13.4229                    | 70.4922              | 13.2709             | 71.2555           | 1.132       | 0.0000     | 0.0000 |
| 2023/11/01 | 2046             | 02/11/2023 |            | Bond Future                 | 104.4094                   | 104.4094             | 104.8857            | 104.8857          | 0.456       | 0.0000     | 0.0000 |
| 2023/11/01 | 2046             | 01/02/2024 |            | Bond Future                 | 106.7361                   | 106.7361             | 107.2213            | 107.2213          | 0.455       | 0.0000     | 0.0000 |
| 2023/11/01 | 2046             | 02/05/2024 |            | Bond Future                 | 106.9885                   | 106.9885             | 107.4854            | 107.4854          | 0.464       | 0.0000     | 0.0000 |
| 2023/11/01 | 2046             | 01/08/2024 |            | Bond Future                 | 109.3996                   | 109.3996             | 109.9083            | 109.9083          | 0.465       | 0.0000     | 0.0000 |
| 2023/11/01 | 2046             | 07/11/2024 |            | Bond Future                 | 109.8500                   | 109.8500             | 110.3726            | 110.3726          | 0.476       | 0.0000     | 0.0000 |
| 2023/11/01 | 2050             | 02/11/2023 |            | Bond Future                 | 106.0001                   | 106.0001             | 105.4759            | 105.4759          | 0.495       | 0.0000     | 0.0000 |
| 2023/11/01 | 2050             | 01/02/2024 |            | Bond Future                 | 106.1086                   | 106.1086             | 105.5710            | 105.5710          | 0.507       | 0.0000     | 0.0000 |
| 2023/11/01 | 2050             | 02/05/2024 |            | Bond Future                 | 108.4959                   | 108.4959             | 107.9468            | 107.9468          | 0.506       | 0.0000     | 0.0000 |
| 2023/11/01 | 2050             | 01/08/2024 |            | Bond Future                 | 108.6377                   | 108.6377             | 108.0771            | 108.0771          | 0.516       | 0.0000     | 0.0000 |
| 2023/11/01 | 2050             | 07/11/2024 |            | Bond Future                 | 111.2713                   | 111.2713             | 110.6981            | 110.6981          | 0.515       | 0.0000     | 0.0000 |
| 2023/11/01 | 8607             | 21/12/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 8608             | 21/12/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | 8657             | 21/12/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | AL37             | 02/11/2023 |            | Index Future                | 899.5500                   | 899.5500             | 902.8250            | 902.8250          | 0.364       | 0.0000     | 0.0000 |
| 2023/11/01 | AL37             | 01/02/2024 |            | Index Future                | 919.3630                   | 919.3630             | 922.7050            | 922.7050          | 0.364       | 0.0000     | 0.0000 |
| 2023/11/01 | AL37             | 02/05/2024 |            | Index Future                | 939.8330                   | 939.8330             | 943.2500            | 943.2500          | 0.364       | 0.0000     | 0.0000 |
| 2023/11/01 | AL37             | 01/08/2024 |            | Index Future                | 960.8080                   | 960.8080             | 964.3040            | 964.3040          | 0.364       | 0.0000     | 0.0000 |
| 2023/11/01 | AL37             | 07/11/2024 |            | Index Future                | 983.8970                   | 983.8970             | 987.4790            | 987.4790          | 0.364       | 0.0000     | 0.0000 |
| 2023/11/01 | AL7T             | 02/11/2023 |            | Index Future                | 1011.7280                  | 1011.7280            | 1017.6080           | 1017.6080         | 0.581       | 0.0000     | 0.0000 |
| 2023/11/01 | AL7T             | 01/02/2024 |            | Index Future                | 1034.0110                  | 1034.0110            | 1040.0150           | 1040.0150         | 0.581       | 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 |
|------------|------------------|------------|--------------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2023/11/01 | AL7T             | 02/05/2024 | Index Future       | 1057.0340                   | 1057.0340                  | 1063.1730            | 1063.1730           | 0.581             | 0.0000      | 0.0000     |
| 2023/11/01 | AL7T             | 01/08/2024 | Index Future       | 1080.6250                   | 1080.6250                  | 1086.9020            | 1086.9020           | 0.581             | 0.0000      | 0.0000     |
| 2023/11/01 | AL7T             | 07/11/2024 | Index Future       | 1106.5930                   | 1106.5930                  | 1113.0240            | 1113.0240           | 0.581             | 0.0000      | 0.0000     |
| 2023/11/01 | ALBI             | 02/11/2023 | Index Future       | 885.6550                    | 885.6550                   | 891.0890             | 891.0890            | 0.614             | 0.0000      | 0.0000     |
| 2023/11/01 | ALBI             | 01/02/2024 | Index Future       | 905.1610                    | 905.1610                   | 910.7110             | 910.7110            | 0.613             | 0.0000      | 0.0000     |
| 2023/11/01 | ALBI             | 02/05/2024 | Index Future       | 925.3150                    | 925.3150                   | 930.9890             | 930.9890            | 0.613             | 0.0000      | 0.0000     |
| 2023/11/01 | ALBI             | 01/08/2024 | Index Future       | 945.9660                    | 945.9660                   | 951.7690             | 951.7690            | 0.613             | 0.0000      | 0.0000     |
| 2023/11/01 | ALBI             | 07/11/2024 | Index Future       | 968.6990                    | 968.6990                   | 974.6430             | 974.6430            | 0.614             | 0.0000      | 0.0000     |
| 2023/11/01 | C002             | 31/03/2032 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C007             | 31/01/2037 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C025             | 31/01/2025 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C030             | 31/01/2030 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C035             | 28/02/2035 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C038             | 31/01/2038 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C040             | 06/10/2015 | Price Contribution | 100.0000                    | 100.0000                   | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C040             | 31/01/2040 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C044             | 31/01/2044 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C048             | 28/02/2048 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C050             | 31/12/2050 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C186             | 21/12/2026 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C197             | 07/12/2023 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C202             | 07/12/2033 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C209             | 31/03/2036 | Price Contribution | 6.2500                      | 93.7500                    | 6.2500               | 93.7500             | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C210             | 31/03/2028 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C213             | 28/02/2031 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C214             | 28/02/2041 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C253             | 31/03/2053 | Price Contribution | 100.0000                    | 0.0000                     | 100.0000             | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | C219             | 31/03/2029 | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/01 | C303             | 14/08/2015 |             | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2023/11/01 | C303             | 28/02/2033 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2023/11/01 | C333             | 15/09/2033 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2023/11/01 | C431             | 31/01/2031 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2023/11/01 | C442             | 25/04/2042 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2023/11/01 | C446             | 31/03/2046 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2023/11/01 | CI43             | 31/01/2043 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2023/11/01 | CI58             | 31/01/2058 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2023/11/01 | CS26             | 02/04/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2023/11/01 | CS33             | 15/09/2033 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |        |
| 2023/11/01 | ES33             | 02/11/2023 |             | Bond Future                 | 13.0224                    | 70.8930              | 12.9068             | 71.3903           | 0.888       | 0.0000     | 0.0000 |
| 2023/11/01 | ES33             | 01/02/2024 |             | Bond Future                 | 13.1865                    | 72.4728              | 13.0660             | 72.9801           | 0.914       | 0.0000     | 0.0000 |
| 2023/11/01 | ES33             | 02/05/2024 |             | Bond Future                 | 13.3524                    | 70.3040              | 13.2265             | 70.8231           | 0.943       | 0.0000     | 0.0000 |
| 2023/11/01 | ES33             | 01/08/2024 |             | Bond Future                 | 13.5257                    | 71.8877              | 13.3940             | 72.4189           | 0.974       | 0.0000     | 0.0000 |
| 2023/11/01 | ES33             | 07/11/2024 |             | Bond Future                 | 13.7309                    | 69.8247              | 13.5924             | 70.3694           | 1.009       | 0.0000     | 0.0000 |
| 2023/11/01 | ES42             | 02/11/2023 |             | Bond Future                 | 13.4567                    | 66.7843              | 13.3366             | 67.3706           | 0.892       | 0.0000     | 0.0000 |
| 2023/11/01 | ES42             | 01/02/2024 |             | Bond Future                 | 13.6045                    | 68.2726              | 13.4797             | 68.8708           | 0.917       | 0.0000     | 0.0000 |
| 2023/11/01 | ES42             | 02/05/2024 |             | Bond Future                 | 13.7593                    | 65.5461              | 13.6292             | 66.1581           | 0.945       | 0.0000     | 0.0000 |
| 2023/11/01 | ES42             | 01/08/2024 |             | Bond Future                 | 13.9169                    | 67.0220              | 13.7813             | 67.6482           | 0.974       | 0.0000     | 0.0000 |
| 2023/11/01 | ES42             | 07/11/2024 |             | Bond Future                 | 14.0998                    | 64.3763              | 13.9577             | 65.0183           | 1.008       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 02/11/2023 |             | GOVI                        | 872.7350                   | 872.7350             | 878.0920            | 878.0920          | 0.614       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 02/11/2023 | 885.81 Call | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 02/11/2023 | 885.81 Put  | GOVI                        | 130750.0000                | 13.0750              | 77180.0000          | 7.7180            | 40.971      | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 02/11/2023 | 885.82 Call | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 02/11/2023 | 885.82 Put  | GOVI                        | 130850.0000                | 13.0850              | 77280.0000          | 7.7280            | 40.940      | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 02/11/2023 | 885.80 Call | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 02/11/2023 | 885.80 Put  | GOVI                        | 130650.0000                | 13.0650              | 77080.0000          | 7.7080            | 41.003      | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 01/02/2024 | 879.99 Call | GOVI                        | 119670.0000                | 11.9670              | 174370.0000         | 17.4370           | 45.709      | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 01/02/2024 | 879.99 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 01/02/2024 | 880.00 Call | GOVI                        | 119570.0000                | 11.9570              | 174270.0000         | 17.4270           | 45.747      | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 01/02/2024 | 880.00 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 01/02/2024 | 879.98 Call | GOVI                        | 119770.0000                | 11.9770              | 174470.0000         | 17.4470           | 45.671      | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 01/02/2024 | 879.98 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/01 | GOVI             | 01/02/2024 |             | GOVI                        | 891.9570                   | 891.9570             | 897.4270            | 897.4270          | 0.613       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 02/05/2024 |             | GOVI                        | 911.8170                   | 911.8170             | 917.4100            | 917.4100          | 0.613       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 02/05/2024 | 950.98 Call | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 02/05/2024 | 950.98 Put  | GOVI                        | 391630.0000                | 39.1630              | 335700.0000         | 33.5700           | 14.281      | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 02/05/2024 | 950.99 Call | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 02/05/2024 | 950.99 Put  | GOVI                        | 391730.0000                | 39.1730              | 335800.0000         | 33.5800           | 14.278      | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 02/05/2024 | 950.97 Call | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 02/05/2024 | 950.97 Put  | GOVI                        | 391530.0000                | 39.1530              | 335600.0000         | 33.5600           | 14.285      | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 01/08/2024 | 943.38 Call | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 01/08/2024 | 943.38 Put  | GOVI                        | 112140.0000                | 11.2140              | 54930.0000          | 5.4930            | 51.017      | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 01/08/2024 | 943.39 Call | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 01/08/2024 | 943.39 Put  | GOVI                        | 112240.0000                | 11.2240              | 55030.0000          | 5.5030            | 50.971      | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 01/08/2024 | 943.37 Call | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 01/08/2024 | 943.37 Put  | GOVI                        | 112040.0000                | 11.2040              | 54830.0000          | 5.4830            | 51.062      | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 01/08/2024 |             | GOVI                        | 932.1660                   | 932.1660             | 937.8870            | 937.8870          | 0.614       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 07/11/2024 |             | GOVI                        | 954.5670                   | 954.5670             | 960.4270            | 960.4270          | 0.614       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 07/11/2024 | 948.79 Call | GOVI                        | 57770.0000                 | 5.7770               | 116370.0000         | 11.6370           | 101.437     | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 07/11/2024 | 948.79 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 07/11/2024 | 948.80 Call | GOVI                        | 57670.0000                 | 5.7670               | 116270.0000         | 11.6270           | 101.613     | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 07/11/2024 | 948.80 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 07/11/2024 | 948.78 Call | GOVI                        | 57870.0000                 | 5.7870               | 116470.0000         | 11.6470           | 101.261     | 0.0000     | 0.0000 |
| 2023/11/01 | GOVI             | 07/11/2024 | 948.78 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | GVIX             | 01/01/2029 |             | LIVE INDEX                  | 110.0000                   | 110.0000             | 110.0000            | 110.0000          | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | IGOV             | 02/11/2023 |             | Index Future                | 322.5460                   | 322.5460             | 322.2270            | 322.2270          | 0.099       | 0.0000     | 0.0000 |
| 2023/11/01 | IGOV             | 01/02/2024 |             | Index Future                | 329.7310                   | 329.7310             | 329.4030            | 329.4030          | 0.099       | 0.0000     | 0.0000 |
| 2023/11/01 | IGOV             | 02/05/2024 |             | Index Future                | 337.1510                   | 337.1510             | 336.8160            | 336.8160          | 0.099       | 0.0000     | 0.0000 |
| 2023/11/01 | IGOV             | 01/08/2024 |             | Index Future                | 344.7520                   | 344.7520             | 344.4110            | 344.4110          | 0.099       | 0.0000     | 0.0000 |
| 2023/11/01 | IGOV             | 07/11/2024 |             | Index Future                | 353.1170                   | 353.1170             | 352.7690            | 352.7690          | 0.099       | 0.0000     | 0.0000 |
| 2023/11/01 | IS10             | 17/12/2025 |             | Interest Rate Swap          | 80.2800                    | 80.2800              | 80.2800             | 80.2800           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | IS10             | 16/03/2026 |             | Interest Rate Swap          | 76.8200                    | 76.8200              | 76.8200             | 76.8200           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | IS10             | 15/06/2026 |             | Interest Rate Swap          | 75.2400                    | 75.2400              | 75.2400             | 75.2400           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | IS10             | 21/09/2026 |             | Interest Rate Swap          | 77.2700                    | 77.2700              | 77.2700             | 77.2700           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | IS10             | 21/12/2026 |             | Interest Rate Swap          | 81.3000                    | 81.3000              | 81.3000             | 81.3000           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | IS10             | 15/03/2027 |             | Interest Rate Swap          | 79.8000                    | 79.8000              | 79.8000             | 79.8000           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | IS10             | 21/06/2027 |             | Interest Rate Swap          | 81.8600                    | 81.8600              | 81.8600             | 81.8600           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | IS10             | 20/09/2027 |             | Interest Rate Swap          | 87.6100                    | 87.6100              | 87.6100             | 87.6100           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | IS10             | 20/12/2027 |             | Interest Rate Swap          | 87.9400                    | 87.9400              | 87.9400             | 87.9400           | 0.000       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2023/11/01 | IS10             | 22/03/2028 |            | Interest Rate Swap          | 80.8900                    | 80.8900               | 80.8900              | 80.8900           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | IS10             | 20/06/2028 |            | Interest Rate Swap          | 88.6800                    | 88.6800               | 88.6800              | 88.6800           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | IS10             | 19/09/2028 |            | Interest Rate Swap          | 92.0200                    | 92.0200               | 92.0200              | 92.0200           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | J186             | 21/12/2026 |            | Interest Rate Swap          | 8.6830                     | 8.6830                | 8.6830               | 8.6830            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | JBAF             | 18/10/2023 |            | Jibar Tradeable Future      | 8.3420                     | 8.3420                | 8.3420               | 91.6580           | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | JBAF             | 15/11/2023 |            | Jibar Tradeable Future      | 8.3600                     | 91.6400               | 8.3550               | 91.6450           | 0.060        | 0.0000      | 0.0000 |
| 2023/11/01 | JBAF             | 20/12/2023 |            | Jibar Tradeable Future      | 8.4500                     | 91.5500               | 8.4250               | 91.5750           | 0.296        | 0.0000      | 0.0000 |
| 2023/11/01 | JBAF             | 17/01/2024 |            | Jibar Tradeable Future      | 8.4500                     | 91.5500               | 8.4100               | 91.5900           | 0.473        | 0.0000      | 0.0000 |
| 2023/11/01 | JBAF             | 21/02/2024 |            | Jibar Tradeable Future      | 8.4700                     | 91.5300               | 8.4300               | 91.5700           | 0.472        | 0.0000      | 0.0000 |
| 2023/11/01 | JBAF             | 20/03/2024 |            | Jibar Tradeable Future      | 8.4600                     | 91.5400               | 8.4250               | 91.5750           | 0.414        | 0.0000      | 0.0000 |
| 2023/11/01 | JBAF             | 17/04/2024 |            | Jibar Tradeable Future      | 8.4300                     | 91.5700               | 8.3700               | 91.6300           | 0.712        | 0.0000      | 0.0000 |
| 2023/11/01 | JBAF             | 19/06/2024 |            | Jibar Tradeable Future      | 8.3500                     | 91.6500               | 8.2900               | 91.7100           | 0.719        | 0.0000      | 0.0000 |
| 2023/11/01 | JBAF             | 18/09/2024 |            | Jibar Tradeable Future      | 8.2500                     | 91.7500               | 8.2000               | 91.8000           | 0.606        | 0.0000      | 0.0000 |
| 2023/11/01 | JBAF             | 18/12/2024 |            | Jibar Tradeable Future      | 8.1000                     | 91.9000               | 8.0000               | 92.0000           | 1.235        | 0.0000      | 0.0000 |
| 2023/11/01 | JBAF             | 19/03/2025 |            | Jibar Tradeable Future      | 8.0400                     | 91.9600               | 7.9750               | 92.0250           | 0.808        | 0.0000      | 0.0000 |
| 2023/11/01 | JBAF             | 18/06/2025 |            | Jibar Tradeable Future      | 7.9700                     | 92.0300               | 7.8600               | 92.1400           | 1.380        | 0.0000      | 0.0000 |
| 2023/11/01 | JBAF             | 17/09/2025 |            | Jibar Tradeable Future      | 7.9600                     | 92.0400               | 7.8850               | 92.1150           | 0.942        | 0.0000      | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 11.70 Put  | Bond Future                 | 2828.5600                  | 2.8286                | 2261.4500            | 2.2615            | 20.049       | 0.0000      | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 11.70 Call | Bond Future                 | 0.0100                     | 0.0000                | 0.0000               | 0.0000            | (100.000)    | 0.0000      | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 13.59 Call | Bond Future                 | 6556.7900                  | 6.5568                | 7123.8900            | 7.1239            | 8.649        | 0.0000      | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 13.59 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 12.24 Put  | Bond Future                 | 288.6800                   | 0.2887                | 36.0500              | 0.0361            | 87.512       | 0.0000      | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 12.24 Call | Bond Future                 | 308.7600                   | 0.3088                | 623.2300             | 0.6232            | 101.849      | 0.0000      | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 11.74 Put  | Bond Future                 | 2612.6700                  | 2.6127                | 2045.5500            | 2.0456            | 21.707       | 0.0000      | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 11.74 Call | Bond Future                 | 0.0200                     | 0.0000                | 0.0000               | 0.0000            | (100.000)    | 0.0000      | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 |            | Bond Future                 | 12.2361                    | 81.3352               | 12.1265              | 81.9023           | 0.896        | 0.0000      | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 11.42 Call | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 11.42 Put  | Bond Future                 | 4362.3600                  | 4.3624                | 3795.2600            | 3.7953            | 13.000       | 0.0000      | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 11.43 Call | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 11.43 Put  | Bond Future                 | 4306.8900                  | 4.3069                | 3739.7900            | 3.7398            | 13.167       | 0.0000      | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 11.41 Call | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 11.41 Put  | Bond Future                 | 4417.8700                  | 4.4179                | 3850.7700            | 3.8508            | 12.837       | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/01 | R035             | 02/11/2023 | 10.62 Put  | Bond Future                 | 8970.7700                  | 8.9708               | 8403.6700           | 8.4037            | 6.322       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 10.62 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 11.12 Put  | Bond Future                 | 6050.4500                  | 6.0505               | 5483.3500           | 5.4834            | 9.373       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 11.12 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 12.85 Call | Bond Future                 | 3073.0600                  | 3.0731               | 3640.1500           | 3.6402            | 18.454      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 02/11/2023 | 12.85 Put  | Bond Future                 | 0.0100                     | 0.0000               | 0.0000              | 0.0000            | (100.000)   | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/02/2024 | 10.62 Put  | Bond Future                 | 9617.4000                  | 9.6174               | 9057.9800           | 9.0580            | 5.817       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/02/2024 | 10.62 Call | Bond Future                 | 59.0100                    | 0.0590               | 77.9100             | 0.0779            | 32.028      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/02/2024 | 11.12 Put  | Bond Future                 | 6881.4500                  | 6.8815               | 6359.9800           | 6.3600            | 7.578       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/02/2024 | 11.12 Call | Bond Future                 | 213.3600                   | 0.2134               | 270.2100            | 0.2702            | 26.645      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/02/2024 | 13.46 Call | Bond Future                 | 5815.9000                  | 5.8159               | 6293.8400           | 6.2938            | 8.218       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/02/2024 | 13.46 Put  | Bond Future                 | 571.2000                   | 0.5712               | 470.8200            | 0.4708            | 17.574      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/02/2024 | 12.19 Call | Bond Future                 | 1645.3200                  | 1.6453               | 1903.0000           | 1.9030            | 15.661      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/02/2024 | 12.19 Put  | Bond Future                 | 2553.7700                  | 2.5538               | 2233.1300           | 2.2331            | 12.556      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/02/2024 | 12.20 Call | Bond Future                 | 1669.1700                  | 1.6692               | 1929.1300           | 1.9291            | 15.574      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/02/2024 | 12.20 Put  | Bond Future                 | 2526.3900                  | 2.5264               | 2208.0300           | 2.2080            | 12.601      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/02/2024 | 12.18 Call | Bond Future                 | 1621.8100                  | 1.6218               | 1877.2100           | 1.8772            | 15.748      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/02/2024 | 12.18 Put  | Bond Future                 | 2581.5500                  | 2.5816               | 2258.6300           | 2.2586            | 12.509      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/02/2024 |            | Bond Future                 | 12.3687                    | 83.1274              | 12.2546             | 83.7058           | 0.922       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 02/05/2024 |            | Bond Future                 | 12.4948                    | 80.4653              | 12.3759             | 81.0568           | 0.952       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 02/05/2024 | 11.20 Call | Bond Future                 | 636.3500                   | 0.6364               | 744.2000            | 0.7442            | 16.948      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 02/05/2024 | 11.20 Put  | Bond Future                 | 7427.8900                  | 7.4279               | 6944.2200           | 6.9442            | 6.512       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 02/05/2024 | 11.21 Call | Bond Future                 | 645.1900                   | 0.6452               | 754.2200            | 0.7542            | 16.899      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 02/05/2024 | 11.21 Put  | Bond Future                 | 7381.2200                  | 7.3812               | 6898.7300           | 6.8987            | 6.537       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 02/05/2024 | 11.19 Call | Bond Future                 | 627.6100                   | 0.6276               | 734.2800            | 0.7343            | 16.996      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 02/05/2024 | 11.19 Put  | Bond Future                 | 7474.7200                  | 7.4747               | 6989.8700           | 6.9899            | 6.487       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/08/2024 | 11.80 Call | Bond Future                 | 1743.5000                  | 1.7435               | 1947.1100           | 1.9471            | 11.678      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/08/2024 | 11.80 Put  | Bond Future                 | 5898.6400                  | 5.8986               | 5497.0600           | 5.4971            | 6.808       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/08/2024 | 11.81 Call | Bond Future                 | 1760.8300                  | 1.7608               | 1965.8100           | 1.9658            | 11.641      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/08/2024 | 11.81 Put  | Bond Future                 | 5863.8500                  | 5.8639               | 5463.6400           | 5.4636            | 6.825       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/08/2024 | 11.79 Call | Bond Future                 | 1726.2700                  | 1.7263               | 1928.5100           | 1.9285            | 11.715      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/08/2024 | 11.79 Put  | Bond Future                 | 5933.5700                  | 5.9336               | 5530.6200           | 5.5306            | 6.791       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 01/08/2024 |            | Bond Future                 | 12.6260                    | 82.2597              | 12.5020             | 82.8649           | 0.983       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 07/11/2024 |            | Bond Future                 | 12.7836                    | 79.7153              | 12.6536             | 80.3357           | 1.017       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 07/11/2024 | 12.18 Call | Bond Future                 | 2415.8900                  | 2.4159               | 2665.9400           | 2.6659            | 10.350      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 07/11/2024 | 12.18 Put  | Bond Future                 | 5354.1200                  | 5.3541               | 4983.7600           | 4.9838            | 6.917       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 07/11/2024 | 12.19 Call | Bond Future                 | 2435.1800                  | 2.4352               | 2686.5400           | 2.6865            | 10.322      | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 07/11/2024 | 12.19 Put  | Bond Future                 | 5323.4900                  | 5.3235               | 4954.4400           | 4.9544            | 6.932       | 0.0000     | 0.0000 |
| 2023/11/01 | R035             | 07/11/2024 | 12.17 Call | Bond Future                 | 2396.3700                  | 2.3964               | 2645.1200           | 2.6451            | 10.380      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/01 | R035             | 07/11/2024 | 12.17 Put  | Bond Future                 | 5384.5600                  | 5.3846               | 5012.9000           | 5.0129            | 6.902       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 02/11/2023 | 12.82 Call | Bond Future                 | 536.9000                   | 0.5369               | 1074.7500           | 1.0748            | 100.177     | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 02/11/2023 | 12.82 Put  | Bond Future                 | 332.3000                   | 0.3323               | 29.4000             | 0.0294            | 91.153      | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 02/11/2023 | 12.83 Call | Bond Future                 | 578.1900                   | 0.5782               | 1138.9800           | 1.1390            | 96.991      | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 02/11/2023 | 12.83 Put  | Bond Future                 | 304.0500                   | 0.3041               | 24.0900             | 0.0241            | 92.077      | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 02/11/2023 | 12.81 Call | Bond Future                 | 497.2900                   | 0.4973               | 1011.3900           | 1.0114            | 103.380     | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 02/11/2023 | 12.81 Put  | Bond Future                 | 362.3200                   | 0.3623               | 35.6700             | 0.0357            | 90.155      | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 02/11/2023 |            | Bond Future                 | 12.7907                    | 92.3023              | 12.6714             | 93.1430           | 0.933       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 01/02/2024 |            | Bond Future                 | 12.9143                    | 94.3362              | 12.7904             | 95.1940           | 0.959       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 01/02/2024 | 12.93 Call | Bond Future                 | 3052.1400                  | 3.0521               | 3502.8500           | 3.5029            | 14.767      | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 01/02/2024 | 12.93 Put  | Bond Future                 | 2944.2400                  | 2.9442               | 2537.1300           | 2.5371            | 13.827      | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 01/02/2024 | 12.94 Call | Bond Future                 | 3089.1900                  | 3.0892               | 3542.9900           | 3.5430            | 14.690      | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 01/02/2024 | 12.94 Put  | Bond Future                 | 2912.8600                  | 2.9129               | 2508.8400           | 2.5088            | 13.870      | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 01/02/2024 | 12.92 Call | Bond Future                 | 3015.2800                  | 3.0153               | 3462.9000           | 3.4629            | 14.845      | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 01/02/2024 | 12.92 Put  | Bond Future                 | 2975.9000                  | 2.9759               | 2565.7000           | 2.5657            | 13.784      | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 02/05/2024 | 13.03 Call | Bond Future                 | 4170.8600                  | 4.1709               | 4630.4400           | 4.6304            | 11.019      | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 02/05/2024 | 13.03 Put  | Bond Future                 | 4243.6700                  | 4.2437               | 3825.9800           | 3.8260            | 9.843       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 02/05/2024 | 13.04 Call | Bond Future                 | 4207.2500                  | 4.2073               | 4669.0600           | 4.6691            | 10.977      | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 02/05/2024 | 13.04 Put  | Bond Future                 | 4212.6400                  | 4.2126               | 3797.1800           | 3.7972            | 9.862       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 02/05/2024 | 13.02 Call | Bond Future                 | 4134.3200                  | 4.1343               | 4591.6700           | 4.5917            | 11.062      | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 02/05/2024 | 13.02 Put  | Bond Future                 | 4274.6500                  | 4.2747               | 3854.7300           | 3.8547            | 9.823       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 02/05/2024 |            | Bond Future                 | 13.0408                    | 90.5710              | 12.9118             | 91.4483           | 0.990       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 01/08/2024 |            | Bond Future                 | 13.1713                    | 92.5902              | 13.0369             | 93.4877           | 1.021       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 01/08/2024 | 13.14 Call | Bond Future                 | 4962.9000                  | 4.9629               | 5433.6500           | 5.4337            | 9.485       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 01/08/2024 | 13.14 Put  | Bond Future                 | 5170.3700                  | 5.1704               | 4743.6700           | 4.7437            | 8.253       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 01/08/2024 | 13.15 Call | Bond Future                 | 4998.0700                  | 4.9981               | 5470.6900           | 5.4707            | 9.456       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 01/08/2024 | 13.15 Put  | Bond Future                 | 5139.1800                  | 5.1392               | 4714.3500           | 4.7144            | 8.266       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 01/08/2024 | 13.13 Call | Bond Future                 | 4927.8200                  | 4.9278               | 5396.7000           | 5.3967            | 9.515       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 01/08/2024 | 13.13 Put  | Bond Future                 | 5201.7500                  | 5.2018               | 4773.1800           | 4.7732            | 8.239       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 07/11/2024 |            | Bond Future                 | 13.3208                    | 88.9368              | 13.1801             | 89.8565           | 1.056       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 07/11/2024 | 12.80 Call | Bond Future                 | 4010.9300                  | 4.0109               | 4412.6600           | 4.4127            | 10.016      | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 07/11/2024 | 12.80 Put  | Bond Future                 | 7506.7700                  | 7.5068               | 6988.7300           | 6.9887            | 6.901       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 07/11/2024 | 12.81 Call | Bond Future                 | 4039.3400                  | 4.0393               | 4442.8800           | 4.4429            | 9.990       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 07/11/2024 | 12.81 Put  | Bond Future                 | 7465.6200                  | 7.4656               | 6949.3900           | 6.9494            | 6.915       | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 07/11/2024 | 12.79 Call | Bond Future                 | 3982.6200                  | 3.9826               | 4382.5300           | 4.3825            | 10.041      | 0.0000     | 0.0000 |
| 2023/11/01 | R053             | 07/11/2024 | 12.79 Put  | Bond Future                 | 7548.1100                  | 7.5481               | 7028.2500           | 7.0283            | 6.887       | 0.0000     | 0.0000 |
| 2023/11/01 | R186             | 02/11/2023 | 9.39 Call  | Bond Future                 | 238.0500                   | 0.2381               | 487.6100            | 0.4876            | 104.835     | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|-----------|---------------------|-------------------|-------------|------------|
| 2023/11/01 | R186             | 02/11/2023 | 9.39 Put   | Bond Future                 | 56.1500                    | 0.0562               | 1.2300    | 0.0012              | 97.809            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/11/2023 | 9.40 Call  | Bond Future                 | 258.1300                   | 0.2581               | 514.3000  | 0.5143              | 99.241            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/11/2023 | 9.40 Put   | Bond Future                 | 49.2100                    | 0.0492               | 0.9000    | 0.0009              | 98.171            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/11/2023 | 9.38 Call  | Bond Future                 | 218.7100                   | 0.2187               | 461.0300  | 0.4610              | 110.795           | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/11/2023 | 9.38 Put   | Bond Future                 | 63.8400                    | 0.0638               | 1.6800    | 0.0017              | 97.368            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/11/2023 |            | Bond Future                 | 9.3228                     | 107.0907             | 9.2106    | 107.3952            | 1.204             | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/11/2023 | 10.42 Call | Bond Future                 | 2918.9100                  | 2.9189               | 3223.3900 | 3.2234              | 10.431            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/11/2023 | 10.42 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000    | 0.0000              | 0.000             | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/11/2023 | 9.15 Put   | Bond Future                 | 475.8900                   | 0.4759               | 189.6300  | 0.1896              | 60.153            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/11/2023 | 9.15 Call  | Bond Future                 | 6.5700                     | 0.0066               | 24.7900   | 0.0248              | 277.321           | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 01/02/2024 | 9.51 Call  | Bond Future                 | 1017.9800                  | 1.0180               | 1201.5100 | 1.2015              | 18.029            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 01/02/2024 | 9.51 Put   | Bond Future                 | 640.0700                   | 0.6401               | 514.1200  | 0.5141              | 19.678            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 01/02/2024 | 9.52 Call  | Bond Future                 | 1033.3200                  | 1.0333               | 1218.2700 | 1.2183              | 17.899            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 01/02/2024 | 9.52 Put   | Bond Future                 | 630.3900                   | 0.6304               | 505.8600  | 0.5059              | 19.754            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 01/02/2024 | 9.50 Call  | Bond Future                 | 1002.9600                  | 1.0030               | 1185.0400 | 1.1850              | 18.154            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 01/02/2024 | 9.50 Put   | Bond Future                 | 650.0800                   | 0.6501               | 522.6800  | 0.5227              | 19.598            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 01/02/2024 |            | Bond Future                 | 9.3593                     | 104.1408             | 9.2365    | 104.4503            | 1.313             | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/05/2024 |            | Bond Future                 | 9.3927                     | 106.4590             | 9.2563    | 106.7757            | 1.453             | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/05/2024 | 10.40 Call | Bond Future                 | 2726.4800                  | 2.7265               | 2973.3000 | 2.9733              | 9.053             | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/05/2024 | 10.40 Put  | Bond Future                 | 426.2800                   | 0.4263               | 356.3400  | 0.3563              | 16.407            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/05/2024 | 9.73 Put   | Bond Future                 | 791.2700                   | 0.7913               | 672.2900  | 0.6723              | 15.037            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/05/2024 | 9.73 Call  | Bond Future                 | 1568.8700                  | 1.5689               | 1766.6500 | 1.7667              | 12.607            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/05/2024 | 8.00 Call  | Bond Future                 | 119.3100                   | 0.1193               | 153.5700  | 0.1536              | 28.715            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/05/2024 | 8.00 Put   | Bond Future                 | 3411.5200                  | 3.4115               | 3129.0200 | 3.1290              | 8.281             | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/05/2024 | 8.01 Call  | Bond Future                 | 121.2600                   | 0.1213               | 156.0100  | 0.1560              | 28.657            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/05/2024 | 8.01 Put   | Bond Future                 | 3389.3500                  | 3.3894               | 3107.3400 | 3.1073              | 8.320             | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/05/2024 | 7.99 Call  | Bond Future                 | 117.3900                   | 0.1174               | 151.1700  | 0.1512              | 28.776            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 02/05/2024 | 7.99 Put   | Bond Future                 | 3433.7200                  | 3.4337               | 3150.7400 | 3.1507              | 8.241             | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 01/08/2024 | 8.69 Call  | Bond Future                 | 504.5100                   | 0.5045               | 603.8300  | 0.6038              | 19.686            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 01/08/2024 | 8.69 Put   | Bond Future                 | 2088.6900                  | 2.0887               | 1863.5100 | 1.8635              | 10.781            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 01/08/2024 | 8.70 Call  | Bond Future                 | 511.8600                   | 0.5119               | 612.1200  | 0.6121              | 19.587            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 01/08/2024 | 8.70 Put   | Bond Future                 | 2074.4600                  | 2.0745               | 1850.2200 | 1.8502              | 10.810            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 01/08/2024 | 8.68 Call  | Bond Future                 | 497.2100                   | 0.4972               | 595.6000  | 0.5956              | 19.788            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 01/08/2024 | 8.68 Put   | Bond Future                 | 2102.9700                  | 2.1030               | 1876.8600 | 1.8769              | 10.752            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 01/08/2024 |            | Bond Future                 | 9.4314                     | 103.5237             | 9.2783    | 103.8482            | 1.623             | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 07/11/2024 | 9.14 Call  | Bond Future                 | 974.1700                   | 0.9742               | 1120.7100 | 1.1207              | 15.043            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 07/11/2024 | 9.14 Put   | Bond Future                 | 1631.9700                  | 1.6320               | 1445.3600 | 1.4454              | 11.435            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 07/11/2024 | 9.15 Call  | Bond Future                 | 983.7500                   | 0.9838               | 1131.1100 | 1.1311              | 14.979            | 0.0000      | 0.0000     |
| 2023/11/01 | R186             | 07/11/2024 | 9.15 Put   | Bond Future                 | 1622.4500                  | 1.6225               | 1436.6600 | 1.4367              | 11.451            | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2023/11/01 | R186             | 07/11/2024 | 9.13 Call  | Bond Future                 | 964.6300                   | 0.9646                | 1110.3600            | 1.1104            | 15.107       | 0.0000      | 0.0000 |
| 2023/11/01 | R186             | 07/11/2024 | 9.13 Put   | Bond Future                 | 1641.5400                  | 1.6415                | 1454.1200            | 1.4541            | 11.417       | 0.0000      | 0.0000 |
| 2023/11/01 | R186             | 07/11/2024 |            | Bond Future                 | 9.4857                     | 106.0071              | 9.3103               | 106.3402          | 1.850        | 0.0000      | 0.0000 |
| 2023/11/01 | R197             | 02/11/2023 |            | Bond Future                 | 342.8224                   | 342.8224              | 342.7615             | 342.7615          | 0.018        | 0.0000      | 0.0000 |
| 2023/11/01 | R202             | 02/11/2023 |            | Bond Future                 | 251.2891                   | 251.2891              | 249.7569             | 249.7569          | 0.610        | 0.0000      | 0.0000 |
| 2023/11/01 | R202             | 01/02/2024 |            | Bond Future                 | 251.9145                   | 251.9145              | 250.3444             | 250.3444          | 0.623        | 0.0000      | 0.0000 |
| 2023/11/01 | R202             | 02/05/2024 |            | Bond Future                 | 257.5827                   | 257.5827              | 255.9782             | 255.9782          | 0.623        | 0.0000      | 0.0000 |
| 2023/11/01 | R202             | 01/08/2024 |            | Bond Future                 | 258.2941                   | 258.2941              | 256.6556             | 256.6556          | 0.634        | 0.0000      | 0.0000 |
| 2023/11/01 | R202             | 07/11/2024 |            | Bond Future                 | 264.5567                   | 264.5567              | 262.8806             | 262.8806          | 0.634        | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 02/11/2023 |            | Bond Future                 | 12.3203                    | 62.5558               | 12.2063              | 63.0708           | 0.925        | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 02/11/2023 | 11.34 Call | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 02/11/2023 | 11.34 Put  | Bond Future                 | 4629.9600                  | 4.6300                | 4114.9900            | 4.1150            | 11.123       | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 02/11/2023 | 11.35 Call | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 02/11/2023 | 11.35 Put  | Bond Future                 | 4580.3400                  | 4.5803                | 4065.3700            | 4.0654            | 11.243       | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 02/11/2023 | 11.33 Call | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 02/11/2023 | 11.33 Put  | Bond Future                 | 4679.6300                  | 4.6796                | 4164.6600            | 4.1647            | 11.005       | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 01/02/2024 | 12.13 Call | Bond Future                 | 1198.6800                  | 1.1987                | 1408.1700            | 1.4082            | 17.477       | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 01/02/2024 | 12.13 Put  | Bond Future                 | 2567.4300                  | 2.5674                | 2251.6300            | 2.2516            | 12.300       | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 01/02/2024 | 12.14 Call | Bond Future                 | 1217.3900                  | 1.2174                | 1428.9600            | 1.4290            | 17.379       | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 01/02/2024 | 12.14 Put  | Bond Future                 | 2540.5600                  | 2.5406                | 2226.8400            | 2.2268            | 12.348       | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 01/02/2024 | 12.12 Call | Bond Future                 | 1180.0000                  | 1.1800                | 1387.4000            | 1.3874            | 17.576       | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 01/02/2024 | 12.12 Put  | Bond Future                 | 2594.3900                  | 2.5944                | 2276.5000            | 2.2765            | 12.253       | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 01/02/2024 |            | Bond Future                 | 12.4347                    | 63.9342               | 12.3167              | 64.4595           | 0.949        | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 02/05/2024 |            | Bond Future                 | 12.5519                    | 62.2042               | 12.4293              | 62.7414           | 0.977        | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 02/05/2024 | 11.18 Call | Bond Future                 | 494.3400                   | 0.4943                | 584.2400             | 0.5842            | 18.186       | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 02/05/2024 | 11.18 Put  | Bond Future                 | 6896.4200                  | 6.8964                | 6449.0700            | 6.4491            | 6.487        | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 02/05/2024 | 11.19 Call | Bond Future                 | 501.3300                   | 0.5013                | 592.2600             | 0.5923            | 18.138       | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 02/05/2024 | 11.19 Put  | Bond Future                 | 6853.5100                  | 6.8535                | 6407.1900            | 6.4072            | 6.512        | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 02/05/2024 | 11.17 Call | Bond Future                 | 487.3100                   | 0.4873                | 576.1900             | 0.5762            | 18.239       | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 02/05/2024 | 11.17 Put  | Bond Future                 | 6939.3500                  | 6.9394                | 6490.9800            | 6.4910            | 6.461        | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 01/08/2024 | 11.79 Call | Bond Future                 | 1452.5900                  | 1.4526                | 1631.8100            | 1.6318            | 12.338       | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 01/08/2024 | 11.79 Put  | Bond Future                 | 5409.7400                  | 5.4097                | 5039.3100            | 5.0393            | 6.847        | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 01/08/2024 | 11.80 Call | Bond Future                 | 1467.3700                  | 1.4674                | 1647.8400            | 1.6478            | 12.299       | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 01/08/2024 | 11.80 Put  | Bond Future                 | 5377.7900                  | 5.3778                | 5008.6100            | 5.0086            | 6.865        | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 01/08/2024 | 11.78 Call | Bond Future                 | 1437.9000                  | 1.4379                | 1615.8800            | 1.6159            | 12.378       | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 01/08/2024 | 11.78 Put  | Bond Future                 | 5441.8200                  | 5.4418                | 5070.1500            | 5.0702            | 6.830        | 0.0000      | 0.0000 |
| 2023/11/01 | R209             | 01/08/2024 |            | Bond Future                 | 12.6734                    | 63.5912               | 12.5461              | 64.1409           | 1.005        | 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 |        |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|--------|
| 2023/11/01 | R209             | 07/11/2024 |            | Bond Future                 | 12.8134                    | 61.9588              | 12.6806             | 62.5222           | 1.036       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R209             | 07/11/2024 | 12.22 Call | Bond Future                 |                            | 2201.4000            | 2.2014              | 2432.4000         | 2.4324      | 10.493     | 0.0000 | 0.0000 |
| 2023/11/01 | R209             | 07/11/2024 | 12.22 Put  | Bond Future                 | 4774.5600                  | 4.7746               | 4442.2300           | 4.4422            | 6.960       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R209             | 07/11/2024 | 12.23 Call | Bond Future                 | 2218.6900                  | 2.2187               | 2450.8700           | 2.4509            | 10.465      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R209             | 07/11/2024 | 12.23 Put  | Bond Future                 | 4747.2700                  | 4.7473               | 4416.1200           | 4.4161            | 6.976       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R209             | 07/11/2024 | 12.21 Call | Bond Future                 | 2183.9400                  | 2.1839               | 2413.7500           | 2.4138            | 10.523      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R209             | 07/11/2024 | 12.21 Put  | Bond Future                 | 4801.7300                  | 4.8017               | 4468.2100           | 4.4682            | 6.946       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R210             | 02/11/2023 |            | Bond Future                 | 223.3177                   | 223.3177             | 223.3081            | 223.3081          | 0.004       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R210             | 01/02/2024 |            | Bond Future                 | 228.2942                   | 228.2942             | 228.2810            | 228.2810          | 0.006       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R210             | 02/05/2024 |            | Bond Future                 | 230.1731                   | 230.1731             | 230.1607            | 230.1607          | 0.005       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R210             | 01/08/2024 |            | Bond Future                 | 235.3604                   | 235.3604             | 235.3492            | 235.3492          | 0.005       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R210             | 07/11/2024 |            | Bond Future                 | 237.7299                   | 237.7299             | 237.7212            | 237.7212          | 0.004       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/11/2023 |            | Bond Future                 | 11.2354                    | 80.5459              | 11.1513             | 80.9023           | 0.748       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/11/2023 | 11.12 Call | Bond Future                 | 63.1200                    | 0.0631               | 104.6200            | 0.1046            | 65.748      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/11/2023 | 11.12 Put  | Bond Future                 | 552.7200                   | 0.5527               | 237.8200            | 0.2378            | 56.973      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/11/2023 | 11.13 Call | Bond Future                 | 72.5300                    | 0.0725               | 121.8300            | 0.1218            | 67.972      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/11/2023 | 11.13 Put  | Bond Future                 | 519.5400                   | 0.5195               | 212.4400            | 0.2124            | 59.110      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/11/2023 | 11.11 Call | Bond Future                 | 54.6500                    | 0.0547               | 89.1200             | 0.0891            | 63.074      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/11/2023 | 11.11 Put  | Bond Future                 | 586.8700                   | 0.5869               | 264.9400            | 0.2649            | 54.855      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/11/2023 | 12.70 Call | Bond Future                 | 5896.8300                  | 5.8968               | 6253.2300           | 6.2532            | 6.044       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/11/2023 | 12.70 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/11/2023 | 11.44 Put  | Bond Future                 | 25.3700                    | 0.0254               | 0.4600              | 0.0005            | 98.187      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/11/2023 | 11.44 Call | Bond Future                 | 884.4700                   | 0.8845               | 1215.9600           | 1.2160            | 37.479      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/11/2023 | 10.94 Put  | Bond Future                 | 1262.9100                  | 1.2629               | 905.8900            | 0.9059            | 28.270      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/11/2023 | 10.94 Call | Bond Future                 | 1.7800                     | 0.0018               | 1.1600              | 0.0012            | 34.831      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 01/02/2024 | 11.71 Call | Bond Future                 | 2586.7800                  | 2.5868               | 2816.1900           | 2.8162            | 8.869       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 01/02/2024 | 11.71 Put  | Bond Future                 | 1117.3400                  | 1.1173               | 983.8000            | 0.9838            | 11.952      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 01/02/2024 | 11.72 Call | Bond Future                 | 2613.1900                  | 2.6132               | 2843.8200           | 2.8438            | 8.826       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 01/02/2024 | 11.72 Put  | Bond Future                 | 1103.5500                  | 1.1036               | 971.2300            | 0.9712            | 11.990      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 01/02/2024 | 11.70 Call | Bond Future                 | 2560.3300                  | 2.5603               | 2788.5200           | 2.7885            | 8.913       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 01/02/2024 | 11.70 Put  | Bond Future                 | 1131.1200                  | 1.1311               | 996.3600            | 0.9964            | 11.914      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 01/02/2024 |            | Bond Future                 | 11.3489                    | 82.3208              | 11.2610             | 82.6837           | 0.775       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/05/2024 |            | Bond Future                 | 11.4561                    | 80.5940              | 11.3638             | 80.9654           | 0.806       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/05/2024 | 10.29 Call | Bond Future                 | 560.5700                   | 0.5606               | 632.8200            | 0.6328            | 12.889      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/05/2024 | 10.29 Put  | Bond Future                 | 5417.2800                  | 5.4173               | 5118.2000           | 5.1182            | 5.521       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/05/2024 | 10.30 Call | Bond Future                 | 567.5200                   | 0.5675               | 640.5200            | 0.6405            | 12.863      | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/05/2024 | 10.30 Put  | Bond Future                 | 5381.0200                  | 5.3810               | 5082.6900           | 5.0827            | 5.544       | 0.0000     | 0.0000 |        |
| 2023/11/01 | R213             | 02/05/2024 | 10.28 Call | Bond Future                 | 553.8400                   | 0.5538               | 625.3600            | 0.6254            | 12.913      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/01 | R213             | 02/05/2024 | 10.28 Put  | Bond Future                 | 5453.7800                  | 5.4538               | 5153.9700           | 5.1540            | 5.497       | 0.0000     | 0.0000 |
| 2023/11/01 | R213             | 01/08/2024 | 10.87 Call | Bond Future                 | 1514.4500                  | 1.5145               | 1648.5200           | 1.6485            | 8.853       | 0.0000     | 0.0000 |
| 2023/11/01 | R213             | 01/08/2024 | 10.87 Put  | Bond Future                 | 4301.7800                  | 4.3018               | 4055.7000           | 4.0557            | 5.720       | 0.0000     | 0.0000 |
| 2023/11/01 | R213             | 01/08/2024 | 10.88 Call | Bond Future                 | 1528.7800                  | 1.5288               | 1663.7200           | 1.6637            | 8.827       | 0.0000     | 0.0000 |
| 2023/11/01 | R213             | 01/08/2024 | 10.88 Put  | Bond Future                 | 4275.3700                  | 4.2754               | 4030.1600           | 4.0302            | 5.735       | 0.0000     | 0.0000 |
| 2023/11/01 | R213             | 01/08/2024 | 10.86 Call | Bond Future                 | 1500.4600                  | 1.5005               | 1633.6700           | 1.6337            | 8.878       | 0.0000     | 0.0000 |
| 2023/11/01 | R213             | 01/08/2024 | 10.86 Put  | Bond Future                 | 4328.5600                  | 4.3286               | 4081.6200           | 4.0816            | 5.705       | 0.0000     | 0.0000 |
| 2023/11/01 | R213             | 01/08/2024 |            | Bond Future                 | 11.5687                    | 82.3915              | 11.4717             | 82.7717           | 0.839       | 0.0000     | 0.0000 |
| 2023/11/01 | R213             | 07/11/2024 |            | Bond Future                 | 11.7106                    | 80.8054              | 11.6078             | 81.1954           | 0.878       | 0.0000     | 0.0000 |
| 2023/11/01 | R213             | 07/11/2024 | 11.22 Call | Bond Future                 | 2137.0000                  | 2.1370               | 2300.2600           | 2.3003            | 7.640       | 0.0000     | 0.0000 |
| 2023/11/01 | R213             | 07/11/2024 | 11.22 Put  | Bond Future                 | 4019.8200                  | 4.0198               | 3793.1600           | 3.7932            | 5.639       | 0.0000     | 0.0000 |
| 2023/11/01 | R213             | 07/11/2024 | 11.23 Call | Bond Future                 | 2153.5500                  | 2.1536               | 2317.6100           | 2.3176            | 7.618       | 0.0000     | 0.0000 |
| 2023/11/01 | R213             | 07/11/2024 | 11.23 Put  | Bond Future                 | 3997.4400                  | 3.9974               | 3771.5800           | 3.7716            | 5.650       | 0.0000     | 0.0000 |
| 2023/11/01 | R213             | 07/11/2024 | 11.21 Call | Bond Future                 | 2120.8400                  | 2.1208               | 2283.2900           | 2.2833            | 7.660       | 0.0000     | 0.0000 |
| 2023/11/01 | R213             | 07/11/2024 | 11.21 Put  | Bond Future                 | 4042.6200                  | 4.0426               | 3815.1500           | 3.8152            | 5.627       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/11/2023 | 11.46 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/11/2023 | 11.46 Put  | Bond Future                 | 5607.7600                  | 5.6078               | 5061.5700           | 5.0616            | 9.740       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/11/2023 | 11.47 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/11/2023 | 11.47 Put  | Bond Future                 | 5555.1700                  | 5.5552               | 5008.9800           | 5.0090            | 9.832       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/11/2023 | 11.45 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/11/2023 | 11.45 Put  | Bond Future                 | 5660.4100                  | 5.6604               | 5114.2200           | 5.1142            | 9.649       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/11/2023 |            | Bond Future                 | 12.6055                    | 58.5982              | 12.4863             | 59.1444           | 0.945       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 01/02/2024 |            | Bond Future                 | 12.7245                    | 59.8894              | 12.6011             | 60.4467           | 0.970       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 01/02/2024 | 12.15 Call | Bond Future                 | 785.0200                   | 0.7850               | 950.8100            | 0.9508            | 21.119      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 01/02/2024 | 12.15 Put  | Bond Future                 | 3454.2600                  | 3.4543               | 3062.8100           | 3.0628            | 11.332      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 01/02/2024 | 12.16 Call | Bond Future                 | 799.2900                   | 0.7993               | 967.1700            | 0.9672            | 21.004      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 01/02/2024 | 12.16 Put  | Bond Future                 | 3420.4000                  | 3.4204               | 3031.0400           | 3.0310            | 11.383      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 01/02/2024 | 12.14 Call | Bond Future                 | 770.8200                   | 0.7708               | 934.5100            | 0.9345            | 21.236      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 01/02/2024 | 12.14 Put  | Bond Future                 | 3488.2400                  | 3.4882               | 3094.6900           | 3.0947            | 11.282      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/05/2024 |            | Bond Future                 | 12.8370                    | 57.9176              | 12.7092             | 58.4875           | 0.996       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/05/2024 | 11.47 Call | Bond Future                 | 506.1200                   | 0.5061               | 602.3300            | 0.6023            | 19.009      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/05/2024 | 11.47 Put  | Bond Future                 | 7092.4900                  | 7.0925               | 6618.8300           | 6.6188            | 6.678       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/05/2024 | 11.48 Call | Bond Future                 | 513.5000                   | 0.5135               | 610.8300            | 0.6108            | 18.954      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/05/2024 | 11.48 Put  | Bond Future                 | 7047.4900                  | 7.0475               | 6574.9500           | 6.5750            | 6.705       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/05/2024 | 11.46 Call | Bond Future                 | 498.8200                   | 0.4988               | 593.9200            | 0.5939            | 19.065      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/05/2024 | 11.46 Put  | Bond Future                 | 7137.6300                  | 7.1376               | 6662.8600           | 6.6629            | 6.652       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/05/2024 | 13.52 Call | Bond Future                 | 4407.5100                  | 4.4075               | 4800.2600           | 4.8003            | 8.911       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/05/2024 | 13.52 Put  | Bond Future                 | 1509.4800                  | 1.5095               | 1332.3600           | 1.3324            | 11.734      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/01 | R214             | 02/05/2024 | 12.87 Call | Bond Future                 | 2674.2800                  | 2.6743               | 2979.8400           | 2.9798            | 11.426      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/05/2024 | 12.87 Put  | Bond Future                 | 2528.6900                  | 2.5287               | 2264.3800           | 2.2644            | 10.452      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/05/2024 | 12.12 Put  | Bond Future                 | 4509.2800                  | 4.5093               | 4123.9100           | 4.1239            | 8.546       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/05/2024 | 12.12 Call | Bond Future                 | 1194.4200                  | 1.1944               | 1378.9200           | 1.3789            | 15.447      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/05/2024 | 12.14 Put  | Bond Future                 | 4443.5500                  | 4.4436               | 4061.4100           | 4.0614            | 8.600       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 02/05/2024 | 12.14 Call | Bond Future                 | 1225.2000                  | 1.2252               | 1412.9300           | 1.4129            | 15.322      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 01/08/2024 | 12.17 Call | Bond Future                 | 1655.8400                  | 1.6558               | 1861.3200           | 1.8613            | 12.409      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 01/08/2024 | 12.17 Put  | Bond Future                 | 5236.5000                  | 5.2365               | 4859.0100           | 4.8590            | 7.209       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 01/08/2024 | 12.18 Call | Bond Future                 | 1671.8500                  | 1.6719               | 1878.6700           | 1.8787            | 12.371      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 01/08/2024 | 12.18 Put  | Bond Future                 | 5204.5700                  | 5.2046               | 4828.4200           | 4.8284            | 7.227       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 01/08/2024 | 12.16 Call | Bond Future                 | 1639.7300                  | 1.6397               | 1843.8600           | 1.8439            | 12.449      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 01/08/2024 | 12.16 Put  | Bond Future                 | 5268.3900                  | 5.2684               | 4889.5500           | 4.8896            | 7.191       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 01/08/2024 |            | Bond Future                 | 12.9527                    | 59.2092              | 12.8201             | 59.7921           | 1.024       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 07/11/2024 | 12.61 Call | Bond Future                 | 2579.2100                  | 2.5792               | 2842.7800           | 2.8428            | 10.219      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 07/11/2024 | 12.61 Put  | Bond Future                 | 4695.1400                  | 4.6951               | 4361.2200           | 4.3612            | 7.112       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 07/11/2024 | 12.62 Call | Bond Future                 | 2597.9600                  | 2.5980               | 2862.7500           | 2.8628            | 10.192      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 07/11/2024 | 12.62 Put  | Bond Future                 | 4668.4600                  | 4.6685               | 4335.7600           | 4.3358            | 7.127       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 07/11/2024 | 12.60 Call | Bond Future                 | 2560.5400                  | 2.5605               | 2822.8900           | 2.8229            | 10.246      | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 07/11/2024 | 12.60 Put  | Bond Future                 | 4721.9400                  | 4.7219               | 4386.8000           | 4.3868            | 7.098       | 0.0000     | 0.0000 |
| 2023/11/01 | R214             | 07/11/2024 |            | Bond Future                 | 13.0891                    | 57.3207              | 12.9510             | 57.9182           | 1.055       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/11/2023 |            | Bond Future                 | 12.7758                    | 71.6526              | 12.6564             | 72.3093           | 0.935       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/11/2023 | 11.48 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/11/2023 | 11.48 Put  | Bond Future                 | 7758.1500                  | 7.7582               | 7101.4500           | 7.1015            | 8.465       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/11/2023 | 11.49 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/11/2023 | 11.49 Put  | Bond Future                 | 7692.5500                  | 7.6926               | 7035.8500           | 7.0359            | 8.537       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/11/2023 | 11.47 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/11/2023 | 11.47 Put  | Bond Future                 | 7823.8400                  | 7.8238               | 7167.1400           | 7.1671            | 8.394       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/11/2023 | 11.80 Put  | Bond Future                 | 5705.9700                  | 5.7060               | 5049.2700           | 5.0493            | 11.509      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/11/2023 | 11.80 Call | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/11/2023 | 12.50 Put  | Bond Future                 | 1541.8300                  | 1.5418               | 891.6600            | 0.8917            | 42.169      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/11/2023 | 12.50 Call | Bond Future                 | 8.2100                     | 0.0082               | 14.7400             | 0.0147            | 79.537      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/11/2023 | 13.60 Call | Bond Future                 | 4249.1100                  | 4.2491               | 4905.8100           | 4.9058            | 15.455      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/11/2023 | 13.60 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/02/2024 |            | Bond Future                 | 12.9029                    | 73.2315              | 12.7789             | 73.9015           | 0.961       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/02/2024 | 12.15 Call | Bond Future                 | 684.5400                   | 0.6845               | 841.8600            | 0.8419            | 22.982      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/02/2024 | 12.15 Put  | Bond Future                 | 4937.0000                  | 4.9370               | 4424.3300           | 4.4243            | 10.384      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/02/2024 | 12.16 Call | Bond Future                 | 698.4800                   | 0.6985               | 858.1200            | 0.8581            | 22.855      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/02/2024 | 12.16 Put  | Bond Future                 | 4891.4500                  | 4.8915               | 4381.1000           | 4.3811            | 10.434      | 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/01 | R248             | 01/02/2024 | 12.14 Call | Bond Future                 | 670.6900                   | 0.6707               | 825.6900            | 0.8257            | 23.111      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/02/2024 | 12.14 Put  | Bond Future                 | 4982.7200                  | 4.9827               | 4467.7300           | 4.4677            | 10.336      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/02/2024 | 11.50 Put  | Bond Future                 | 8468.9100                  | 8.4689               | 7848.1700           | 7.8482            | 7.330       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/02/2024 | 11.50 Call | Bond Future                 | 160.7600                   | 0.1608               | 210.0100            | 0.2100            | 30.636      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/02/2024 | 12.30 Put  | Bond Future                 | 4283.1400                  | 4.2831               | 3806.5800           | 3.8066            | 11.126      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/02/2024 | 12.30 Call | Bond Future                 | 914.1800                   | 0.9142               | 1107.6100           | 1.1076            | 21.159      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/02/2024 | 13.37 Call | Bond Future                 | 3789.2100                  | 3.7892               | 4241.5700           | 4.2416            | 11.938      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/02/2024 | 13.37 Put  | Bond Future                 | 1365.7800                  | 1.3658               | 1148.1500           | 1.1482            | 15.934      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/02/2024 | 13.10 Call | Bond Future                 | 2889.2000                  | 2.8892               | 3284.6800           | 3.2847            | 13.688      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/02/2024 | 13.10 Put  | Bond Future                 | 1847.6900                  | 1.8477               | 1573.1800           | 1.5732            | 14.857      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/02/2024 | 13.90 Call | Bond Future                 | 5741.2600                  | 5.7413               | 6278.3800           | 6.2784            | 9.355       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/02/2024 | 13.90 Put  | Bond Future                 | 747.4900                   | 0.7475               | 614.6200            | 0.6146            | 17.775      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/05/2024 |            | Bond Future                 | 13.0234                    | 70.4126              | 12.8945             | 71.0978           | 0.990       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/05/2024 | 11.47 Call | Bond Future                 | 479.3900                   | 0.4794               | 573.5100            | 0.5735            | 19.633      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/05/2024 | 11.47 Put  | Bond Future                 | 9621.5100                  | 9.6215               | 9030.4400           | 9.0304            | 6.143       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/05/2024 | 11.48 Call | Bond Future                 | 486.8300                   | 0.4868               | 582.1400            | 0.5821            | 19.578      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/05/2024 | 11.48 Put  | Bond Future                 | 9563.3900                  | 9.5634               | 8973.5100           | 8.9735            | 6.168       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/05/2024 | 11.46 Call | Bond Future                 | 472.0400                   | 0.4720               | 564.9900            | 0.5650            | 19.691      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 02/05/2024 | 11.46 Put  | Bond Future                 | 9679.8200                  | 9.6798               | 9087.5800           | 9.0876            | 6.118       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/08/2024 | 12.31 Call | Bond Future                 | 1925.1200                  | 1.9251               | 2164.9800           | 2.1650            | 12.459      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/08/2024 | 12.31 Put  | Bond Future                 | 6522.9600                  | 6.5230               | 6061.9100           | 6.0619            | 7.068       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/08/2024 | 12.32 Call | Bond Future                 | 1944.2000                  | 1.9442               | 2185.6600           | 2.1857            | 12.420      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/08/2024 | 12.32 Put  | Bond Future                 | 6483.9400                  | 6.4839               | 6024.4900           | 6.0245            | 7.086       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/08/2024 | 12.30 Call | Bond Future                 | 1906.1500                  | 1.9062               | 2144.4000           | 2.1444            | 12.499      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/08/2024 | 12.30 Put  | Bond Future                 | 6562.1700                  | 6.5622               | 6099.5100           | 6.0995            | 7.050       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 01/08/2024 |            | Bond Future                 | 13.1477                    | 71.9827              | 13.0136             | 72.6837           | 1.020       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 07/11/2024 |            | Bond Future                 | 13.2938                    | 69.2551              | 13.1537             | 69.9735           | 1.054       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 07/11/2024 | 12.79 Call | Bond Future                 | 3148.2900                  | 3.1483               | 3463.9600           | 3.4640            | 10.027      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 07/11/2024 | 12.79 Put  | Bond Future                 | 5796.1800                  | 5.7962               | 5393.4600           | 5.3935            | 6.948       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 07/11/2024 | 12.80 Call | Bond Future                 | 3171.4500                  | 3.1715               | 3488.5500           | 3.4886            | 9.999       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 07/11/2024 | 12.80 Put  | Bond Future                 | 5764.9900                  | 5.7650               | 5363.7000           | 5.3637            | 6.961       | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 07/11/2024 | 12.78 Call | Bond Future                 | 3125.2100                  | 3.1252               | 3439.4400           | 3.4394            | 10.055      | 0.0000     | 0.0000 |
| 2023/11/01 | R248             | 07/11/2024 | 12.78 Put  | Bond Future                 | 5827.5300                  | 5.8275               | 5423.3700           | 5.4234            | 6.935       | 0.0000     | 0.0000 |
| 2023/11/01 | X038             | 31/01/2038 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | X210             | 31/03/2028 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/01 | X213             | 28/02/2031 |            | 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 |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2023/11/01 | X214             | 28/02/2041 |         | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.0000      | 0.0000     |

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