



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## IIINTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/11/2023 TO 16/11/2023

| 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 |
|------------|------------------|------------|---------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2023/11/16 | 0904             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/16 | 0908             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/16 | 0957             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/16 | 0986             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/16 | 1386             | 28/02/2031 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/16 | 1409             | 28/02/2041 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/11/16 | 2025             | 01/02/2024 |         | Bond Future                 | 175.1465                   | 175.1465              | 175.0904             | 0.032             | 0.0000       | 0.0000      |
| 2023/11/16 | 2025             | 02/05/2024 |         | Bond Future                 | 179.0611                   | 179.0611              | 179.0041             | 0.032             | 0.0000       | 0.0000      |
| 2023/11/16 | 2025             | 01/08/2024 |         | Bond Future                 | 181.2321                   | 181.2321              | 181.1741             | 0.032             | 0.0000       | 0.0000      |
| 2023/11/16 | 2025             | 07/11/2024 |         | Bond Future                 | 185.6683                   | 185.6683              | 185.6092             | 0.032             | 0.0000       | 0.0000      |
| 2023/11/16 | 2029             | 01/02/2024 |         | Bond Future                 | 127.3611                   | 127.3611              | 127.3576             | 0.003             | 0.0000       | 0.0000      |
| 2023/11/16 | 2029             | 02/05/2024 |         | Bond Future                 | 128.8399                   | 128.8399              | 128.8365             | 0.003             | 0.0000       | 0.0000      |

Open Interest

0

0

0

0

0

0

11,560

0

0

0

7,296

0

| 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/16 | 2029             | 01/08/2024 |             | Bond Future                 | 131.7262                   | 131.7262             | 131.7229            | 131.7229          | 0.002       | 0.0000     | 0.0000 |
| 2023/11/16 | 2029             | 07/11/2024 |             | Bond Future                 | 133.5466                   | 133.5466             | 133.5435            | 133.5435          | 0.002       | 0.0000     | 0.0000 |
| 2023/11/16 | 2029             | 06/02/2025 |             | Bond Future                 | 136.3891                   | 136.3891             | 136.3866            | 136.3866          | 0.002       | 0.0000     | 0.0000 |
| 2023/11/16 | 2029             | 06/02/2025 | 132.40 Call | Bond Future                 | 3989.0600                  | 3.9891               | 3986.5600           | 3.9866            | 0.063       | 0.0000     | 0.0000 |
| 2023/11/16 | 2029             | 06/02/2025 | 132.40 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 11.85 Call  | Bond Future                 | 6377.7900                  | 6.3778               | 6934.9700           | 6.9350            | 8.736       | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 11.85 Put   | Bond Future                 | 94.7200                    | 0.0947               | 65.2000             | 0.0652            | 31.166      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 10.00 Put   | Bond Future                 | 1939.6500                  | 1.9397               | 1590.4700           | 1.5905            | 18.002      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 10.00 Call  | Bond Future                 | 892.9600                   | 0.8930               | 1130.4800           | 1.1305            | 26.599      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 9.89 Put    | Bond Future                 | 2237.2600                  | 2.2373               | 1857.7500           | 1.8578            | 16.963      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 9.89 Call   | Bond Future                 | 729.9800                   | 0.7300               | 937.1700            | 0.9372            | 28.383      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 10.39 Put   | Bond Future                 | 1119.4200                  | 1.1194               | 879.0800            | 0.8791            | 21.470      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 10.39 Call  | Bond Future                 | 1682.6500                  | 1.6827               | 2029.0100           | 2.0290            | 20.584      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 11.86 Call  | Bond Future                 | 6413.6600                  | 6.4137               | 6971.3200           | 6.9713            | 8.695       | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 11.86 Put   | Bond Future                 | 93.0200                    | 0.0930               | 63.9800             | 0.0640            | 31.219      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 10.16 Put   | Bond Future                 | 1562.8500                  | 1.5629               | 1259.0900           | 1.2591            | 19.436      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 10.16 Call  | Bond Future                 | 1180.9700                  | 1.1810               | 1463.9100           | 1.4639            | 23.958      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 11.00 Call  | Bond Future                 | 3430.5900                  | 3.4306               | 3907.1100           | 3.9071            | 13.890      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 11.00 Put   | Bond Future                 | 419.8700                   | 0.4199               | 309.6900            | 0.3097            | 26.241      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 11.75 Call  | Bond Future                 | 6019.6200                  | 6.0196               | 6571.5400           | 6.5715            | 9.169       | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 11.75 Put   | Bond Future                 | 113.4200                   | 0.1134               | 78.6400             | 0.0786            | 30.665      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 11.36 Call  | Bond Future                 | 4642.5000                  | 4.6425               | 5164.5800           | 5.1646            | 11.246      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 11.36 Put   | Bond Future                 | 226.6200                   | 0.2266               | 162.0000            | 0.1620            | 28.515      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 11.37 Call  | Bond Future                 | 4677.2100                  | 4.6772               | 5200.2700           | 5.2003            | 11.183      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 11.37 Put   | Bond Future                 | 222.7000                   | 0.2227               | 159.0600            | 0.1591            | 28.577      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 11.35 Call  | Bond Future                 | 4607.8600                  | 4.6079               | 5128.9300           | 5.1289            | 11.308      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 11.35 Put   | Bond Future                 | 230.6200                   | 0.2306               | 164.9900            | 0.1650            | 28.458      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 |             | Bond Future                 | 10.2526                    | 90.2368              | 10.1106             | 90.8235           | 1.385       | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 11.31 Call  | Bond Future                 | 4469.7000                  | 4.4697               | 4986.6300           | 4.9866            | 11.565      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 11.31 Put   | Bond Future                 | 247.2700                   | 0.2473               | 177.5000            | 0.1775            | 28.216      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 9.93 Put    | Bond Future                 | 2126.1400                  | 2.1261               | 1757.5200           | 1.7575            | 17.338      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 9.93 Call   | Bond Future                 | 786.6800                   | 0.7867               | 1004.7600           | 1.0048            | 27.722      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 9.57 Put    | Bond Future                 | 3239.2900                  | 3.2393               | 2780.6900           | 2.7807            | 14.157      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 9.57 Call   | Bond Future                 | 375.5000                   | 0.3755               | 503.6000            | 0.5036            | 34.115      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 10.07 Put   | Bond Future                 | 1768.0300                  | 1.7680               | 1438.7100           | 1.4387            | 18.626      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 10.07 Call  | Bond Future                 | 1012.9400                  | 1.0129               | 1270.3200           | 1.2703            | 25.409      | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 12.10 Call  | Bond Future                 | 7276.2200                  | 7.2762               | 7843.4500           | 7.8435            | 7.796       | 0.0000     | 0.0000 |
| 2023/11/16 | 2030             | 01/02/2024 | 12.10 Put   | Bond Future                 | 60.2000                    | 0.0602               | 40.7300             | 0.0407            | 32.342      | 0.0000     | 0.0000 |

---

0  
0  
0  
0  
0  
0  
500  
0  
500  
0  
500  
0  
500  
0  
500  
0  
200  
0  
700  
0  
200  
0  
0  
0  
0  
0  
0  
65,253  
0  
1,360  
0  
1,360  
0  
400  
0  
400  
0  
400

| 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|------------|---------------------|-------------------|-------------|------------|
| 2023/11/16 | 2030             | 02/05/2024 |            | Bond Future                 | 10.3250                    | 92.2317              | 10.1750    | 92.8315             | 1.453             | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 9.82 Call  | Bond Future                 | 1139.7800                  | 1.1398               | 1358.6900  | 1.3587              | 19.206            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 9.82 Put   | Bond Future                 | 3179.2800                  | 3.1793               | 2798.3700  | 2.7984              | 11.981            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 9.83 Call  | Bond Future                 | 1153.4300                  | 1.1534               | 1374.1700  | 1.3742              | 19.138            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 9.83 Put   | Bond Future                 | 3151.9900                  | 3.1520               | 2772.9100  | 2.7729              | 12.027            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 9.81 Call  | Bond Future                 | 1126.0100                  | 1.1260               | 1343.0800  | 1.3431              | 19.278            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 9.81 Put   | Bond Future                 | 3206.4700                  | 3.2065               | 2823.7200  | 2.8237              | 11.937            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 10.62 Put  | Bond Future                 | 1515.2100                  | 1.5152               | 1283.2900  | 1.2833              | 15.306            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 10.62 Call | Bond Future                 | 2680.5300                  | 2.6805               | 3048.4300  | 3.0484              | 13.725            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 11.12 Put  | Bond Future                 | 919.0900                   | 0.9191               | 762.9600   | 0.7630              | 16.987            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 11.12 Call | Bond Future                 | 4017.1100                  | 4.0171               | 4460.8000  | 4.4608              | 11.045            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 13.15 Call | Bond Future                 | 10509.9700                 | 10.5100              | 11090.3900 | 11.0904             | 5.523             | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 13.15 Put  | Bond Future                 | 84.3100                    | 0.0843               | 64.9100    | 0.0649              | 23.010            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 9.66 Put   | Bond Future                 | 3631.2300                  | 3.6312               | 3221.6100  | 3.2216              | 11.280            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 9.66 Call  | Bond Future                 | 933.6500                   | 0.9337               | 1123.8500  | 1.1239              | 20.372            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 10.16 Put  | Bond Future                 | 2348.2600                  | 2.3483               | 2031.7400  | 2.0317              | 13.479            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 10.16 Call | Bond Future                 | 1688.0600                  | 1.6881               | 1971.3600  | 1.9714              | 16.783            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 11.94 Call | Bond Future                 | 6552.3600                  | 6.5524               | 7076.4100  | 7.0764              | 7.998             | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 11.94 Put  | Bond Future                 | 396.8000                   | 0.3968               | 321.0300   | 0.3210              | 19.095            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 12.38 Call | Bond Future                 | 7992.7000                  | 7.9927               | 8542.1700  | 8.5422              | 6.875             | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 12.38 Put  | Bond Future                 | 251.9000                   | 0.2519               | 201.5500   | 0.2016              | 19.988            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 10.82 Put  | Bond Future                 | 1242.6800                  | 1.2427               | 1043.5600  | 1.0436              | 16.023            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 02/05/2024 | 10.82 Call | Bond Future                 | 3187.4400                  | 3.1874               | 3588.1400  | 3.5881              | 12.571            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 01/08/2024 | 10.38 Call | Bond Future                 | 2352.6600                  | 2.3527               | 2671.5200  | 2.6715              | 13.553            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 01/08/2024 | 10.38 Put  | Bond Future                 | 2444.5100                  | 2.4445               | 2150.0800  | 2.1501              | 12.045            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 01/08/2024 | 10.39 Call | Bond Future                 | 2373.0300                  | 2.3730               | 2693.4500  | 2.6935              | 13.503            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 01/08/2024 | 10.39 Put  | Bond Future                 | 2426.4000                  | 2.4264               | 2133.5300  | 2.1335              | 12.070            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 01/08/2024 | 10.37 Call | Bond Future                 | 2332.3900                  | 2.3324               | 2649.6900  | 2.6497              | 13.604            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 01/08/2024 | 10.37 Put  | Bond Future                 | 2462.7300                  | 2.4627               | 2166.7400  | 2.1667              | 12.019            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 01/08/2024 |            | Bond Future                 | 10.4039                    | 90.2704              | 10.2450    | 90.8837             | 1.527             | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 07/11/2024 |            | Bond Future                 | 10.4807                    | 92.4571              | 10.3116    | 93.0854             | 1.613             | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 07/11/2024 | 10.75 Call | Bond Future                 | 3201.1500                  | 3.2012               | 3568.8700  | 3.5689              | 11.487            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 07/11/2024 | 10.75 Put  | Bond Future                 | 2211.3900                  | 2.2114               | 1950.8100  | 1.9508              | 11.784            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 07/11/2024 | 10.76 Call | Bond Future                 | 3223.5500                  | 3.2236               | 3592.5700  | 3.5926              | 11.448            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 07/11/2024 | 10.76 Put  | Bond Future                 | 2197.3100                  | 2.1973               | 1938.0300  | 1.9380              | 11.800            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 07/11/2024 | 10.74 Call | Bond Future                 | 3179.1600                  | 3.1792               | 3545.5800  | 3.5456              | 11.526            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 07/11/2024 | 10.74 Put  | Bond Future                 | 2225.9100                  | 2.2259               | 1964.0300  | 1.9640              | 11.765            | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 06/02/2025 |            | Bond Future                 | 10.5999                    | 90.3901              | 10.4199    | 91.0322             | 1.698             | 0.0000      | 0.0000     |
| 2023/11/16 | 2030             | 06/02/2025 | 10.68 Call | Bond Future                 | 3009.8600                  | 3.0099               | 3359.3300  | 3.3593              | 11.611            | 0.0000      | 0.0000     |

---

19,773

0

0

0

0

0

0

0

500

0

500

0

500

0

1,000

0

1,000

0

1,000

0

1,080

0

1,080

0

0

0

0

0

0

0

221

0

0

0

0

0

0

0

0

| 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/16 | 2030             | 06/02/2025 | 10.68 Put  | Bond Future                 | 2725.8000                  | 2.7258               | 2433.2200           | 2.4332            | 10.734      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 10.90 Put  | Bond Future                 | 2410.1900                  | 2.4102               | 1931.3200           | 1.9313            | 19.869      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 10.90 Call | Bond Future                 | 991.0200                   | 0.9910               | 1304.5900           | 1.3046            | 31.641      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 12.00 Call | Bond Future                 | 4190.1500                  | 4.1902               | 4835.8800           | 4.8359            | 15.411      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 12.00 Put  | Bond Future                 | 521.3700                   | 0.5214               | 374.6600            | 0.3747            | 28.139      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 11.55 Call | Bond Future                 | 2648.3200                  | 2.6483               | 3186.2800           | 3.1863            | 20.313      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 11.55 Put  | Bond Future                 | 1012.0900                  | 1.0121               | 757.6100            | 0.7576            | 25.144      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 10.59 Put  | Bond Future                 | 3448.1800                  | 3.4482               | 2859.2100           | 2.8592            | 17.081      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 10.59 Call | Bond Future                 | 520.1400                   | 0.5201               | 723.6100            | 0.7236            | 39.118      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 11.09 Put  | Bond Future                 | 1898.2900                  | 1.8983               | 1490.0600           | 1.4901            | 21.505      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 11.09 Call | Bond Future                 | 1387.2000                  | 1.3872               | 1771.4100           | 1.7714            | 27.697      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 12.73 Call | Bond Future                 | 6994.9700                  | 6.9950               | 7734.1400           | 7.7341            | 10.567      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 12.73 Put  | Bond Future                 | 165.9400                   | 0.1659               | 112.6700            | 0.1127            | 32.102      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 10.78 Put  | Bond Future                 | 2780.9700                  | 2.7810               | 2257.8000           | 2.2578            | 18.813      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 10.78 Call | Bond Future                 | 781.7600                   | 0.7818               | 1051.0300           | 1.0510            | 34.444      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 11.75 Call | Bond Future                 | 3305.7100                  | 3.3057               | 3897.0800           | 3.8971            | 17.889      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 11.75 Put  | Bond Future                 | 757.9600                   | 0.7580               | 556.8900            | 0.5569            | 26.528      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 12.50 Call | Bond Future                 | 6090.6600                  | 6.0907               | 6808.9400           | 6.8089            | 11.793      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 12.50 Put  | Bond Future                 | 239.5000                   | 0.2395               | 165.3400            | 0.1653            | 30.965      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 |            | Bond Future                 | 11.1981                    | 87.3932              | 11.0309             | 88.1857           | 1.494       | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 11.84 Call | Bond Future                 | 3616.9200                  | 3.6169               | 4229.4400           | 4.2294            | 16.935      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 11.84 Put  | Bond Future                 | 663.2700                   | 0.6633               | 483.3500            | 0.4834            | 27.126      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 11.85 Call | Bond Future                 | 3652.1400                  | 3.6521               | 4266.8900           | 4.2669            | 16.833      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 11.85 Put  | Bond Future                 | 653.5500                   | 0.6536               | 475.8600            | 0.4759            | 27.188      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 11.83 Call | Bond Future                 | 3581.9300                  | 3.5819               | 4192.1800           | 4.1922            | 17.037      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 11.83 Put  | Bond Future                 | 673.2500                   | 0.6733               | 491.0600            | 0.4911            | 27.061      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 10.01 Put  | Bond Future                 | 5962.5300                  | 5.9625               | 5234.4500           | 5.2345            | 12.211      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 10.01 Call | Bond Future                 | 117.9800                   | 0.1180               | 182.3400            | 0.1823            | 54.552      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 10.76 Put  | Bond Future                 | 2846.3100                  | 2.8463               | 2315.8700           | 2.3159            | 18.636      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 10.76 Call | Bond Future                 | 749.9400                   | 0.7499               | 1011.9400           | 1.0119            | 34.936      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 12.62 Call | Bond Future                 | 6561.2500                  | 6.5613               | 7291.2300           | 7.2912            | 11.126      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/02/2024 | 12.62 Put  | Bond Future                 | 197.8800                   | 0.1979               | 135.4200            | 0.1354            | 31.565      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 10.55 Put  | Bond Future                 | 4590.7100                  | 4.5907               | 4030.6100           | 4.0306            | 12.201      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 10.56 Call | Bond Future                 | 1074.1200                  | 1.0741               | 1326.4400           | 1.3264            | 23.491      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 10.56 Put  | Bond Future                 | 4556.3500                  | 4.5564               | 3998.5600           | 3.9986            | 12.242      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 10.54 Call | Bond Future                 | 1046.2100                  | 1.0462               | 1293.9400           | 1.2939            | 23.679      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 10.54 Put  | Bond Future                 | 4625.4300                  | 4.6254               | 4063.0500           | 4.0631            | 12.158      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 10.55 Call | Bond Future                 | 1060.0100                  | 1.0600               | 1310.0200           | 1.3100            | 23.586      | 0.0000     | 0.0000 |

0  
0  
8,500  
0  
17,000  
0  
8,500  
0  
500  
0  
500  
0  
500  
0  
200  
0  
200  
0  
200  
85,717  
0  
0  
0  
0  
0  
0  
0  
1,200  
0  
1,200  
0  
1,200  
0  
0  
0  
0  
0  
0



| 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/16 | 2032             | 02/05/2024 |            | Bond Future                 | 11.2976                    | 85.1633              | 11.1225             | 85.9735           | 1.550       | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 10.59 Put  | Bond Future                 | 4453.8100                  | 4.4538               | 3902.9500           | 3.9030            | 12.368      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 10.59 Call | Bond Future                 | 1116.8100                  | 1.1168               | 1376.0600           | 1.3761            | 23.213      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 11.09 Put  | Bond Future                 | 2964.8200                  | 2.9648               | 2534.9300           | 2.5349            | 14.500      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 11.09 Call | Bond Future                 | 2003.1700                  | 2.0032               | 2383.3900           | 2.3834            | 18.981      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 13.18 Call | Bond Future                 | 8548.4500                  | 8.5485               | 9268.3600           | 9.2684            | 8.422       | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 13.18 Put  | Bond Future                 | 440.9600                   | 0.4410               | 350.7600            | 0.3508            | 20.455      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 10.36 Put  | Bond Future                 | 5297.4000                  | 5.2974               | 4697.2000           | 4.6972            | 11.330      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 10.36 Call | Bond Future                 | 839.0300                   | 0.8390               | 1048.9400           | 1.0489            | 25.018      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 10.86 Put  | Bond Future                 | 3596.2700                  | 3.5963               | 3109.8700           | 3.1099            | 13.525      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 10.86 Call | Bond Future                 | 1552.4300                  | 1.5524               | 1876.1400           | 1.8761            | 20.852      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 12.90 Call | Bond Future                 | 7540.5900                  | 7.5406               | 8236.7900           | 8.2368            | 9.233       | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 12.90 Put  | Bond Future                 | 572.3900                   | 0.5724               | 458.4800            | 0.4585            | 19.901      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 13.35 Call | Bond Future                 | 9164.9600                  | 9.1650               | 9896.8800           | 9.8969            | 7.986       | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 13.35 Put  | Bond Future                 | 376.5300                   | 0.3765               | 298.3400            | 0.2983            | 20.766      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 11.35 Put  | Bond Future                 | 2367.8000                  | 2.3678               | 2000.4900           | 2.0005            | 15.513      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 11.35 Call | Bond Future                 | 2608.4100                  | 2.6084               | 3051.2100           | 3.0512            | 16.976      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 10.65 Put  | Bond Future                 | 4253.0400                  | 4.2530               | 3716.2000           | 3.7162            | 12.623      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 10.65 Call | Bond Future                 | 1205.5600                  | 1.2056               | 1478.8300           | 1.4788            | 22.667      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 11.81 Call | Bond Future                 | 3883.7000                  | 3.8837               | 4425.6300           | 4.4256            | 13.954      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 11.81 Put  | Bond Future                 | 1569.4100                  | 1.5694               | 1301.2300           | 1.3012            | 17.088      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 11.21 Call | Bond Future                 | 2270.4400                  | 2.2704               | 2679.9100           | 2.6799            | 18.035      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 11.21 Put  | Bond Future                 | 2674.4500                  | 2.6745               | 2273.8100           | 2.2738            | 14.980      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 10.57 Put  | Bond Future                 | 4521.9400                  | 4.5219               | 3966.4500           | 3.9665            | 12.284      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 02/05/2024 | 10.57 Call | Bond Future                 | 1088.1600                  | 1.0882               | 1342.7800           | 1.3428            | 23.399      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/08/2024 | 11.14 Call | Bond Future                 | 2359.5200                  | 2.3595               | 2746.8900           | 2.7469            | 16.417      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/08/2024 | 11.14 Put  | Bond Future                 | 3547.4200                  | 3.5474               | 3106.5900           | 3.1066            | 12.427      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/08/2024 | 11.15 Call | Bond Future                 | 2380.7600                  | 2.3808               | 2770.2100           | 2.7702            | 16.358      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/08/2024 | 11.15 Put  | Bond Future                 | 3522.9800                  | 3.5230               | 3084.2300           | 3.0842            | 12.454      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/08/2024 | 11.13 Call | Bond Future                 | 2338.3800                  | 2.3384               | 2723.6800           | 2.7237            | 16.477      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/08/2024 | 11.13 Put  | Bond Future                 | 3571.9900                  | 3.5720               | 3129.0900           | 3.1291            | 12.399      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 01/08/2024 |            | Bond Future                 | 11.4023                    | 87.0508              | 11.2189             | 87.8790           | 1.608       | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 07/11/2024 |            | Bond Future                 | 11.5187                    | 84.9910              | 11.3257             | 85.8395           | 1.676       | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 07/11/2024 | 11.48 Call | Bond Future                 | 2932.5600                  | 2.9326               | 3378.9200           | 3.3789            | 15.221      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 07/11/2024 | 11.48 Put  | Bond Future                 | 3101.9100                  | 3.1019               | 2699.8200           | 2.6998            | 12.963      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 07/11/2024 | 11.49 Call | Bond Future                 | 2955.3300                  | 2.9553               | 3403.6500           | 3.4037            | 15.170      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 07/11/2024 | 11.49 Put  | Bond Future                 | 3080.9300                  | 3.0809               | 2680.8000           | 2.6808            | 12.987      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 07/11/2024 | 11.47 Call | Bond Future                 | 2909.5300                  | 2.9095               | 3353.9400           | 3.3539            | 15.274      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 07/11/2024 | 11.47 Put  | Bond Future                 | 3122.6700                  | 3.1227               | 2718.6300           | 2.7186            | 12.939      | 0.0000     | 0.0000 |

---

61,107

0

500

0

500

0

500

0

1,000

0

1,000

0

1,000

0

1,550

0

1,550

0

1,550

0

500

0

500

0

500

0

0

0

0

0

0

0

1,345

0

0

0

0

0

0

0

| 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/16 | 2032             | 07/11/2024 | 13.36 Call  | Bond Future                 | 8458.4300                  | 8.4584               | 9165.1800           | 9.1652            | 8.356       | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 07/11/2024 | 13.36 Put   | Bond Future                 | 892.8300                   | 0.8928               | 751.1300            | 0.7511            | 15.871      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 07/11/2024 | 11.64 Put   | Bond Future                 | 2789.5400                  | 2.7895               | 2418.1000           | 2.4181            | 13.315      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 07/11/2024 | 11.64 Call  | Bond Future                 | 3316.8100                  | 3.3168               | 3793.8200           | 3.7938            | 14.382      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 06/02/2025 |             | Bond Future                 | 11.6664                    | 86.7748              | 11.4634             | 87.6416           | 1.740       | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 06/02/2025 | 11.72 Call  | Bond Future                 | 3567.0200                  | 3.5670               | 4040.0200           | 4.0400            | 13.260      | 0.0000     | 0.0000 |
| 2023/11/16 | 2032             | 06/02/2025 | 11.72 Put   | Bond Future                 | 3340.0200                  | 3.3400               | 2946.2000           | 2.9462            | 11.791      | 0.0000     | 0.0000 |
| 2023/11/16 | 2033             | 01/02/2024 |             | Bond Future                 | 122.0353                   | 122.0353             | 122.0831            | 122.0831          | 0.039       | 0.0000     | 0.0000 |
| 2023/11/16 | 2033             | 02/05/2024 |             | Bond Future                 | 123.2992                   | 123.2992             | 123.3482            | 123.3482          | 0.040       | 0.0000     | 0.0000 |
| 2023/11/16 | 2033             | 01/08/2024 |             | Bond Future                 | 126.0614                   | 126.0614             | 126.1118            | 126.1118          | 0.040       | 0.0000     | 0.0000 |
| 2023/11/16 | 2033             | 07/11/2024 |             | Bond Future                 | 127.6453                   | 127.6453             | 127.6971            | 127.6971          | 0.041       | 0.0000     | 0.0000 |
| 2023/11/16 | 2033             | 06/02/2025 |             | Bond Future                 | 130.3623                   | 130.3623             | 130.4158            | 130.4158          | 0.041       | 0.0000     | 0.0000 |
| 2023/11/16 | 2033             | 06/02/2025 | 124.94 Call | Bond Future                 | 5422.3300                  | 5.4223               | 5475.8000           | 5.4758            | 0.986       | 0.0000     | 0.0000 |
| 2023/11/16 | 2033             | 06/02/2025 | 124.94 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/02/2024 | 13.93 Call  | Bond Future                 | 8537.9800                  | 8.5380               | 9348.4400           | 9.3484            | 9.492       | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/02/2024 | 13.93 Put   | Bond Future                 | 159.6000                   | 0.1596               | 110.5800            | 0.1106            | 30.714      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/02/2024 | 12.93 Call  | Bond Future                 | 4422.6400                  | 4.4226               | 5099.2300           | 5.0992            | 15.298      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/02/2024 | 12.93 Put   | Bond Future                 | 713.9000                   | 0.7139               | 531.0100            | 0.5310            | 25.618      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/02/2024 | 12.09 Put   | Bond Future                 | 2223.5200                  | 2.2235               | 1780.5700           | 1.7806            | 19.921      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/02/2024 | 12.09 Call  | Bond Future                 | 1631.4400                  | 1.6314               | 2047.9700           | 2.0480            | 25.531      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/02/2024 |             | Bond Future                 | 12.2015                    | 76.3180              | 12.0401             | 77.1775           | 1.323       | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/02/2024 | 12.32 Call  | Bond Future                 | 2279.0400                  | 2.2790               | 2780.2600           | 2.7803            | 21.993      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/02/2024 | 12.32 Put   | Bond Future                 | 1656.9800                  | 1.6570               | 1298.7200           | 1.2987            | 21.621      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/02/2024 | 12.33 Call  | Bond Future                 | 2309.6900                  | 2.3097               | 2814.4100           | 2.8144            | 21.852      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/02/2024 | 12.33 Put   | Bond Future                 | 1635.4800                  | 1.6355               | 1280.7200           | 1.2807            | 21.691      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/02/2024 | 12.31 Call  | Bond Future                 | 2248.7100                  | 2.2487               | 2746.4200           | 2.7464            | 22.133      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/02/2024 | 12.31 Put   | Bond Future                 | 1678.8500                  | 1.6789               | 1317.0800           | 1.3171            | 21.549      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 02/05/2024 |             | Bond Future                 | 12.3176                    | 78.0051              | 12.1498             | 78.8837           | 1.362       | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 02/05/2024 | 11.44 Call  | Bond Future                 | 948.7600                   | 0.9488               | 1183.3900           | 1.1834            | 24.730      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 02/05/2024 | 11.44 Put   | Bond Future                 | 5713.1900                  | 5.7132               | 5069.2800           | 5.0693            | 11.271      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 02/05/2024 | 11.45 Call  | Bond Future                 | 961.6900                   | 0.9617               | 1198.6900           | 1.1987            | 24.644      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 02/05/2024 | 11.45 Put   | Bond Future                 | 5669.4200                  | 5.6694               | 5027.8800           | 5.0279            | 11.316      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 02/05/2024 | 11.43 Call  | Bond Future                 | 935.9600                   | 0.9360               | 1168.2300           | 1.1682            | 24.816      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 02/05/2024 | 11.43 Put   | Bond Future                 | 5757.1400                  | 5.7571               | 5110.8700           | 5.1109            | 11.226      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/08/2024 |             | Bond Future                 | 12.4410                    | 75.4780              | 12.2664             | 76.3762           | 1.404       | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/08/2024 | 12.10 Call  | Bond Future                 | 2605.4200                  | 2.6054               | 3013.1000           | 3.0131            | 15.647      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/08/2024 | 12.10 Put   | Bond Future                 | 4374.1300                  | 4.3741               | 3883.6000           | 3.8836            | 11.214      | 0.0000     | 0.0000 |
| 2023/11/16 | 2037             | 01/08/2024 | 12.11 Call  | Bond Future                 | 2629.1500                  | 2.6292               | 3039.0500           | 3.0391            | 15.591      | 0.0000     | 0.0000 |



| 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2023/11/16 | 2037             | 01/08/2024 | 12.11 Put   | Bond Future                 | 4345.1400                  | 4.3451                | 3856.8300            | 3.8568            | 11.238       | 0.0000      | 0.0000 |
| 2023/11/16 | 2037             | 01/08/2024 | 12.09 Call  | Bond Future                 | 2581.8000                  | 2.5818                | 2987.2500            | 2.9873            | 15.704       | 0.0000      | 0.0000 |
| 2023/11/16 | 2037             | 01/08/2024 | 12.09 Put   | Bond Future                 | 4403.2800                  | 4.4033                | 3910.5200            | 3.9105            | 11.191       | 0.0000      | 0.0000 |
| 2023/11/16 | 2037             | 01/08/2024 | 13.82 Call  | Bond Future                 | 7942.6500                  | 7.9427                | 8646.5700            | 8.6466            | 8.863        | 0.0000      | 0.0000 |
| 2023/11/16 | 2037             | 01/08/2024 | 13.82 Put   | Bond Future                 | 1363.1300                  | 1.3631                | 1168.8400            | 1.1688            | 14.253       | 0.0000      | 0.0000 |
| 2023/11/16 | 2037             | 01/08/2024 | 13.17 Call  | Bond Future                 | 5707.5900                  | 5.7076                | 6323.4100            | 6.3234            | 10.789       | 0.0000      | 0.0000 |
| 2023/11/16 | 2037             | 01/08/2024 | 13.17 Put   | Bond Future                 | 2119.5100                  | 2.1195                | 1837.1200            | 1.8371            | 13.323       | 0.0000      | 0.0000 |
| 2023/11/16 | 2037             | 07/11/2024 |             | Bond Future                 | 12.5675                    | 77.3059               | 12.3854              | 78.2260           | 1.449        | 0.0000      | 0.0000 |
| 2023/11/16 | 2037             | 07/11/2024 | 12.58 Call  | Bond Future                 | 4130.8300                  | 4.1308                | 4628.0700            | 4.6281            | 12.037       | 0.0000      | 0.0000 |
| 2023/11/16 | 2037             | 07/11/2024 | 12.58 Put   | Bond Future                 | 4068.2000                  | 4.0682                | 3645.2900            | 3.6453            | 10.396       | 0.0000      | 0.0000 |
| 2023/11/16 | 2037             | 07/11/2024 | 12.59 Call  | Bond Future                 | 4157.4200                  | 4.1574                | 4656.4300            | 4.6564            | 12.003       | 0.0000      | 0.0000 |
| 2023/11/16 | 2037             | 07/11/2024 | 12.59 Put   | Bond Future                 | 4044.7800                  | 4.0448                | 3623.6400            | 3.6236            | 10.412       | 0.0000      | 0.0000 |
| 2023/11/16 | 2037             | 07/11/2024 | 12.57 Call  | Bond Future                 | 4104.0200                  | 4.1040                | 4599.4700            | 4.5995            | 12.072       | 0.0000      | 0.0000 |
| 2023/11/16 | 2037             | 07/11/2024 | 12.57 Put   | Bond Future                 | 4091.4400                  | 4.0914                | 3666.7400            | 3.6667            | 10.380       | 0.0000      | 0.0000 |
| 2023/11/16 | 2037             | 06/02/2025 |             | Bond Future                 | 12.7177                    | 74.6681               | 12.5279              | 75.6080           | 1.492        | 0.0000      | 0.0000 |
| 2023/11/16 | 2037             | 06/02/2025 | 12.76 Call  | Bond Future                 | 4468.7900                  | 4.4688                | 4984.3800            | 4.9844            | 11.538       | 0.0000      | 0.0000 |
| 2023/11/16 | 2037             | 06/02/2025 | 12.76 Put   | Bond Future                 | 4261.4200                  | 4.2614                | 3837.0400            | 3.8370            | 9.959        | 0.0000      | 0.0000 |
| 2023/11/16 | 2038             | 01/02/2024 |             | Bond Future                 | 131.5181                   | 131.5181              | 131.4396             | 131.4396          | 0.060        | 0.0000      | 0.0000 |
| 2023/11/16 | 2038             | 02/05/2024 |             | Bond Future                 | 134.4575                   | 134.4575              | 134.3776             | 134.3776          | 0.059        | 0.0000      | 0.0000 |
| 2023/11/16 | 2038             | 01/08/2024 |             | Bond Future                 | 135.3989                   | 135.3989              | 135.3174             | 135.3174          | 0.060        | 0.0000      | 0.0000 |
| 2023/11/16 | 2038             | 07/11/2024 |             | Bond Future                 | 138.7130                   | 138.7130              | 138.6297             | 138.6297          | 0.060        | 0.0000      | 0.0000 |
| 2023/11/16 | 2038             | 06/02/2025 |             | Bond Future                 | 139.5436                   | 139.5436              | 139.4592             | 139.4592          | 0.060        | 0.0000      | 0.0000 |
| 2023/11/16 | 2038             | 06/02/2025 | 135.23 Call | Bond Future                 | 4313.5700                  | 4.3136                | 4229.2200            | 4.2292            | 1.955        | 0.0000      | 0.0000 |
| 2023/11/16 | 2038             | 06/02/2025 | 135.23 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/02/2024 | 12.30 Put   | Bond Future                 | 2405.1500                  | 2.4052                | 1986.2700            | 1.9863            | 17.416       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/02/2024 | 12.30 Call  | Bond Future                 | 1683.7700                  | 1.6838                | 2056.9200            | 2.0569            | 22.162       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/02/2024 | 12.90 Put   | Bond Future                 | 1091.1500                  | 1.0912                | 859.2100             | 0.8592            | 21.256       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/02/2024 | 12.90 Call  | Bond Future                 | 3655.2500                  | 3.6553                | 4215.3400            | 4.2153            | 15.323       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/02/2024 | 13.90 Call  | Bond Future                 | 7825.2800                  | 7.8253                | 8549.7100            | 8.5497            | 9.258        | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/02/2024 | 13.90 Put   | Bond Future                 | 257.2100                   | 0.2572                | 189.6100             | 0.1896            | 26.282       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/02/2024 | 12.34 Call  | Bond Future                 | 1792.9500                  | 1.7930                | 2180.1700            | 2.1802            | 21.597       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/02/2024 | 12.34 Put   | Bond Future                 | 2288.2200                  | 2.2882                | 1883.4100            | 1.8834            | 17.691       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/02/2024 | 12.35 Call  | Bond Future                 | 1820.8700                  | 1.8209                | 2211.5900            | 2.2116            | 21.458       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/02/2024 | 12.35 Put   | Bond Future                 | 2259.7700                  | 2.2598                | 1858.4600            | 1.8585            | 17.759       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/02/2024 | 12.33 Call  | Bond Future                 | 1765.3900                  | 1.7654                | 2149.1100            | 2.1491            | 21.736       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/02/2024 | 12.33 Put   | Bond Future                 | 2317.0900                  | 2.3171                | 1908.7800            | 1.9088            | 17.622       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/02/2024 |             | Bond Future                 | 12.4283                    | 76.5748               | 12.2875              | 77.3668           | 1.132        | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 02/05/2024 |             | Bond Future                 | 12.5459                    | 78.2675               | 12.3998              | 79.0771           | 1.165        | 0.0000      | 0.0000 |

---

0  
0  
0  
0  
1,383  
0  
1,383  
9,101  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
3,549  
1,706  
0  
0  
0  
0  
0  
0  
1,000  
0  
1,000  
0  
1,000  
0  
0  
0  
0  
0  
0  
0  
0  
129,667  
0

| 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2023/11/16 | 2040             | 02/05/2024 | 11.61 Call | Bond Future                 | 951.4200                   | 0.9514                | 1154.1400            | 1.1541            | 21.307       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 02/05/2024 | 11.61 Put  | Bond Future                 | 6377.8300                  | 6.3778                | 5770.9000            | 5.7709            | 9.516        | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 02/05/2024 | 11.62 Call | Bond Future                 | 966.3800                   | 0.9664                | 1171.3700            | 1.1714            | 21.212       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 02/05/2024 | 11.62 Put  | Bond Future                 | 6331.6800                  | 6.3317                | 5727.0200            | 5.7270            | 9.550        | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 02/05/2024 | 11.60 Call | Bond Future                 | 936.7700                   | 0.9368                | 1137.2500            | 1.1373            | 21.401       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 02/05/2024 | 11.60 Put  | Bond Future                 | 6424.3700                  | 6.4244                | 5815.2000            | 5.8152            | 9.482        | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/08/2024 |            | Bond Future                 | 12.6707                    | 75.4958               | 12.5187              | 76.3235           | 1.200        | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/08/2024 | 12.33 Call | Bond Future                 | 2771.5400                  | 2.7715                | 3145.3500            | 3.1454            | 13.487       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/08/2024 | 12.33 Put  | Bond Future                 | 4646.5400                  | 4.6465                | 4192.6100            | 4.1926            | 9.769        | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/08/2024 | 12.34 Call | Bond Future                 | 2796.5300                  | 2.7965                | 3172.3900            | 3.1724            | 13.440       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/08/2024 | 12.34 Put  | Bond Future                 | 4615.4700                  | 4.6155                | 4163.5900            | 4.1636            | 9.791        | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/08/2024 | 12.32 Call | Bond Future                 | 2746.4000                  | 2.7464                | 3118.1500            | 3.1182            | 13.536       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 01/08/2024 | 12.32 Put  | Bond Future                 | 4677.5300                  | 4.6775                | 4221.5400            | 4.2215            | 9.749        | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 07/11/2024 |            | Bond Future                 | 12.7984                    | 77.3240               | 12.6400              | 78.1719           | 1.237        | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 07/11/2024 | 12.85 Call | Bond Future                 | 4298.8500                  | 4.2989                | 4762.2500            | 4.7623            | 10.780       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 07/11/2024 | 12.85 Put  | Bond Future                 | 4025.6800                  | 4.0257                | 3641.1300            | 3.6411            | 9.552        | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 07/11/2024 | 12.86 Call | Bond Future                 | 4327.4500                  | 4.3275                | 4792.5400            | 4.7925            | 10.747       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 07/11/2024 | 12.86 Put  | Bond Future                 | 4001.5300                  | 4.0015                | 3618.6700            | 3.6187            | 9.568        | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 07/11/2024 | 12.84 Call | Bond Future                 | 4270.0300                  | 4.2700                | 4731.7300            | 4.7317            | 10.813       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 07/11/2024 | 12.84 Put  | Bond Future                 | 4049.6700                  | 4.0497                | 3663.4200            | 3.6634            | 9.538        | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 06/02/2025 |            | Bond Future                 | 12.9481                    | 74.4354               | 12.7831              | 75.3017           | 1.274        | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 06/02/2025 | 12.95 Call | Bond Future                 | 4511.9200                  | 4.5119                | 4979.6800            | 4.9797            | 10.367       | 0.0000      | 0.0000 |
| 2023/11/16 | 2040             | 06/02/2025 | 12.95 Put  | Bond Future                 | 4501.8800                  | 4.5019                | 4103.3400            | 4.1033            | 8.853        | 0.0000      | 0.0000 |
| 2023/11/16 | 2044             | 01/02/2024 | 13.00 Call | Bond Future                 | 3861.6900                  | 3.8617                | 4459.9100            | 4.4599            | 15.491       | 0.0000      | 0.0000 |
| 2023/11/16 | 2044             | 01/02/2024 | 13.00 Put  | Bond Future                 | 1033.1900                  | 1.0332                | 804.7000             | 0.8047            | 22.115       | 0.0000      | 0.0000 |
| 2023/11/16 | 2044             | 01/02/2024 | 13.25 Call | Bond Future                 | 4851.1000                  | 4.8511                | 5506.3400            | 5.5063            | 13.507       | 0.0000      | 0.0000 |
| 2023/11/16 | 2044             | 01/02/2024 | 13.25 Put  | Bond Future                 | 729.5200                   | 0.7295                | 558.0500             | 0.5581            | 23.504       | 0.0000      | 0.0000 |
| 2023/11/16 | 2044             | 01/02/2024 |            | Bond Future                 | 12.4795                    | 72.9146               | 12.3338              | 73.7413           | 1.168        | 0.0000      | 0.0000 |
| 2023/11/16 | 2044             | 01/02/2024 | 12.28 Call | Bond Future                 | 1514.1800                  | 1.5142                | 1879.3000            | 1.8793            | 24.113       | 0.0000      | 0.0000 |
| 2023/11/16 | 2044             | 01/02/2024 | 12.28 Put  | Bond Future                 | 2649.9900                  | 2.6500                | 2188.4000            | 2.1884            | 17.419       | 0.0000      | 0.0000 |
| 2023/11/16 | 2044             | 01/02/2024 | 12.29 Call | Bond Future                 | 1539.7800                  | 1.5398                | 1908.6300            | 1.9086            | 23.955       | 0.0000      | 0.0000 |
| 2023/11/16 | 2044             | 01/02/2024 | 12.29 Put  | Bond Future                 | 2617.9600                  | 2.6180                | 2160.1000            | 2.1601            | 17.489       | 0.0000      | 0.0000 |
| 2023/11/16 | 2044             | 01/02/2024 | 12.27 Call | Bond Future                 | 1488.9500                  | 1.4890                | 1850.3300            | 1.8503            | 24.271       | 0.0000      | 0.0000 |
| 2023/11/16 | 2044             | 01/02/2024 | 12.27 Put  | Bond Future                 | 2682.4700                  | 2.6825                | 2217.1400            | 2.2171            | 17.347       | 0.0000      | 0.0000 |
| 2023/11/16 | 2044             | 02/05/2024 | 11.66 Call | Bond Future                 | 934.2000                   | 0.9342                | 1144.8700            | 1.1449            | 22.551       | 0.0000      | 0.0000 |
| 2023/11/16 | 2044             | 02/05/2024 | 11.66 Put  | Bond Future                 | 6418.0600                  | 6.4181                | 5783.7000            | 5.7837            | 9.884        | 0.0000      | 0.0000 |
| 2023/11/16 | 2044             | 02/05/2024 | 11.67 Call | Bond Future                 | 947.4100                   | 0.9474                | 1160.3300            | 1.1603            | 22.474       | 0.0000      | 0.0000 |
| 2023/11/16 | 2044             | 02/05/2024 | 11.67 Put  | Bond Future                 | 6368.8300                  | 6.3688                | 5736.7200            | 5.7367            | 9.925        | 0.0000      | 0.0000 |

---

|         |
|---------|
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 8,625   |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 15,000  |
| 0       |
| 5,000   |
| 105,278 |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |



| 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/16 | 2044             | 02/05/2024 | 11.65 Call  | Bond Future                 | 921.1200                   | 0.9211               | 1129.5600           | 1.1296            | 22.629      | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 02/05/2024 | 11.65 Put   | Bond Future                 | 6467.5000                  | 6.4675               | 5830.9100           | 5.8309            | 9.843       | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 02/05/2024 |             | Bond Future                 | 12.5923                    | 74.5265              | 12.4411             | 75.3715           | 1.201       | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 01/08/2024 |             | Bond Future                 | 12.7116                    | 71.7970              | 12.5545             | 72.6610           | 1.237       | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 01/08/2024 | 12.29 Call  | Bond Future                 | 2599.6400                  | 2.5996               | 2974.3900           | 2.9744            | 14.415      | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 01/08/2024 | 12.29 Put   | Bond Future                 | 4957.1500                  | 4.9572               | 4467.8900           | 4.4679            | 9.870       | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 01/08/2024 | 12.30 Call  | Bond Future                 | 2624.2900                  | 2.6243               | 3001.2200           | 3.0012            | 14.363      | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 01/08/2024 | 12.30 Put   | Bond Future                 | 4924.3900                  | 4.9244               | 4437.3100           | 4.4373            | 9.891       | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 01/08/2024 | 12.28 Call  | Bond Future                 | 2575.3300                  | 2.5753               | 2947.9200           | 2.9479            | 14.468      | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 01/08/2024 | 12.28 Put   | Bond Future                 | 4990.3100                  | 4.9903               | 4498.8900           | 4.4989            | 9.847       | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 07/11/2024 | 12.91 Call  | Bond Future                 | 4421.9100                  | 4.4219               | 4912.1100           | 4.9121            | 11.086      | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 07/11/2024 | 12.91 Put   | Bond Future                 | 4013.4700                  | 4.0135               | 3618.5900           | 3.6186            | 9.839       | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 07/11/2024 | 12.92 Call  | Bond Future                 | 4450.9300                  | 4.4509               | 4942.8800           | 4.9429            | 11.053      | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 07/11/2024 | 12.92 Put   | Bond Future                 | 3989.4900                  | 3.9895               | 3596.3600           | 3.5964            | 9.854       | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 07/11/2024 | 12.90 Call  | Bond Future                 | 4392.9500                  | 4.3930               | 4881.4000           | 4.8814            | 11.119      | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 07/11/2024 | 12.90 Put   | Bond Future                 | 4037.5800                  | 4.0376               | 3640.9500           | 3.6410            | 9.823       | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 07/11/2024 |             | Bond Future                 | 12.8334                    | 73.5355              | 12.6698             | 74.4206           | 1.275       | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 06/02/2025 |             | Bond Future                 | 12.9754                    | 70.6926              | 12.8051             | 71.5968           | 1.312       | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 06/02/2025 | 13.02 Call  | Bond Future                 | 4688.8100                  | 4.6888               | 5186.4000           | 5.1864            | 10.612      | 0.0000     | 0.0000 |
| 2023/11/16 | 2044             | 06/02/2025 | 13.02 Put   | Bond Future                 | 4455.3200                  | 4.4553               | 4048.7400           | 4.0487            | 9.126       | 0.0000     | 0.0000 |
| 2023/11/16 | 2046             | 01/02/2024 |             | Bond Future                 | 114.9167                   | 114.9167             | 115.0036            | 115.0036          | 0.076       | 0.0000     | 0.0000 |
| 2023/11/16 | 2046             | 02/05/2024 |             | Bond Future                 | 115.3356                   | 115.3356             | 115.4247            | 115.4247          | 0.077       | 0.0000     | 0.0000 |
| 2023/11/16 | 2046             | 01/08/2024 |             | Bond Future                 | 117.9191                   | 117.9191             | 118.0105            | 118.0105          | 0.077       | 0.0000     | 0.0000 |
| 2023/11/16 | 2046             | 07/11/2024 |             | Bond Future                 | 118.5989                   | 118.5989             | 118.6927            | 118.6927          | 0.079       | 0.0000     | 0.0000 |
| 2023/11/16 | 2046             | 06/02/2025 |             | Bond Future                 | 121.1210                   | 121.1210             | 121.2173            | 121.2173          | 0.079       | 0.0000     | 0.0000 |
| 2023/11/16 | 2046             | 06/02/2025 | 114.01 Call | Bond Future                 | 7111.0000                  | 7.1110               | 7207.2800           | 7.2073            | 1.354       | 0.0000     | 0.0000 |
| 2023/11/16 | 2046             | 06/02/2025 | 114.01 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | 2050             | 01/02/2024 |             | Bond Future                 | 115.3632                   | 115.3632             | 115.3613            | 115.3613          | 0.002       | 0.0000     | 0.0000 |
| 2023/11/16 | 2050             | 02/05/2024 |             | Bond Future                 | 117.9418                   | 117.9418             | 117.9400            | 117.9400          | 0.002       | 0.0000     | 0.0000 |
| 2023/11/16 | 2050             | 01/08/2024 |             | Bond Future                 | 118.2771                   | 118.2771             | 118.2755            | 118.2755          | 0.001       | 0.0000     | 0.0000 |
| 2023/11/16 | 2050             | 07/11/2024 |             | Bond Future                 | 121.1720                   | 121.1720             | 121.1705            | 121.1705          | 0.001       | 0.0000     | 0.0000 |
| 2023/11/16 | 2050             | 06/02/2025 |             | Bond Future                 | 121.3858                   | 121.3858             | 121.3849            | 121.3849          | 0.001       | 0.0000     | 0.0000 |
| 2023/11/16 | 2050             | 06/02/2025 | 115.60 Call | Bond Future                 | 5785.7700                  | 5.7858               | 5784.9200           | 5.7849            | 0.015       | 0.0000     | 0.0000 |
| 2023/11/16 | 2050             | 06/02/2025 | 115.60 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | 8607             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | 8608             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |

---

0  
0  
27  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
11,513  
4,626  
0  
0  
0  
0  
0  
0  
10,813  
3,316  
0  
0  
0  
0  
0  
0  
0  
0  
0

| 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 |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2023/11/16 | 8657             | 21/12/2026 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/16 | AL37             | 02/11/2023 |         | Index Future                | 907.7830                   | 907.7830             | 907.7830            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/16 | AL37             | 01/02/2024 |         | Index Future                | 933.7740                   | 933.7740             | 937.1710            | 0.364             | 0.0000      | 0.0000     |
| 2023/11/16 | AL37             | 02/05/2024 |         | Index Future                | 954.4220                   | 954.4220             | 957.8950            | 0.364             | 0.0000      | 0.0000     |
| 2023/11/16 | AL37             | 01/08/2024 |         | Index Future                | 975.5870                   | 975.5870             | 979.1380            | 0.364             | 0.0000      | 0.0000     |
| 2023/11/16 | AL37             | 07/11/2024 |         | Index Future                | 999.2430                   | 999.2430             | 1002.8820           | 0.364             | 0.0000      | 0.0000     |
| 2023/11/16 | AL37             | 06/02/2025 |         | Index Future                | 1020.3260                  | 1020.3260            | 1024.0470           | 0.365             | 0.0000      | 0.0000     |
| 2023/11/16 | AL7T             | 02/11/2023 |         | Index Future                | 1027.9290                  | 1027.9290            | 1027.9290           | 0.000             | 0.0000      | 0.0000     |
| 2023/11/16 | AL7T             | 01/02/2024 |         | Index Future                | 1062.7010                  | 1062.7010            | 1071.0960           | 0.790             | 0.0000      | 0.0000     |
| 2023/11/16 | AL7T             | 02/05/2024 |         | Index Future                | 1086.1990                  | 1086.1990            | 1094.7810           | 0.790             | 0.0000      | 0.0000     |
| 2023/11/16 | AL7T             | 01/08/2024 |         | Index Future                | 1110.2860                  | 1110.2860            | 1119.0610           | 0.790             | 0.0000      | 0.0000     |
| 2023/11/16 | AL7T             | 07/11/2024 |         | Index Future                | 1137.2080                  | 1137.2080            | 1146.1980           | 0.791             | 0.0000      | 0.0000     |
| 2023/11/16 | AL7T             | 06/02/2025 |         | Index Future                | 1161.2030                  | 1161.2030            | 1170.3870           | 0.791             | 0.0000      | 0.0000     |
| 2023/11/16 | ALBI             | 02/11/2023 |         | Index Future                | 899.8780                   | 899.8780             | 899.8780            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/16 | ALBI             | 01/02/2024 |         | Index Future                | 929.5010                   | 929.5010             | 936.6040            | 0.764             | 0.0000      | 0.0000     |
| 2023/11/16 | ALBI             | 02/05/2024 |         | Index Future                | 950.0540                   | 950.0540             | 957.3160            | 0.764             | 0.0000      | 0.0000     |
| 2023/11/16 | ALBI             | 01/08/2024 |         | Index Future                | 971.1220                   | 971.1220             | 978.5470            | 0.765             | 0.0000      | 0.0000     |
| 2023/11/16 | ALBI             | 07/11/2024 |         | Index Future                | 994.6700                   | 994.6700             | 1002.2760           | 0.765             | 0.0000      | 0.0000     |
| 2023/11/16 | ALBI             | 06/02/2025 |         | Index Future                | 1015.6560                  | 1015.6560            | 1023.4280           | 0.765             | 0.0000      | 0.0000     |
| 2023/11/16 | C002             | 31/03/2032 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/16 | C007             | 31/01/2037 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/16 | C025             | 31/01/2025 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/16 | C030             | 31/01/2030 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/16 | C035             | 28/02/2035 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/16 | C038             | 31/01/2038 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/16 | C040             | 06/10/2015 |         | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/16 | C040             | 31/01/2040 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/16 | C044             | 31/01/2044 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/16 | C048             | 28/02/2048 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |
| 2023/11/16 | C050             | 31/12/2050 |         | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/16 | C186             | 21/12/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | C197             | 07/12/2023 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | C202             | 07/12/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | C209             | 31/03/2036 |            | Price Contribution          | 6.2500                     | 93.7500              | 6.2500              | 93.7500           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | C210             | 31/03/2028 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | C213             | 28/02/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | C214             | 28/02/2041 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | C253             | 31/03/2053 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | C219             | 31/03/2029 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | C303             | 14/08/2015 |            | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | C303             | 28/02/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | C333             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | C431             | 31/01/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | C442             | 25/04/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | C446             | 31/03/2046 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/11/16 | ES33             | 01/02/2024 |            | Bond Future                 | 12.6954                    | 74.5721              | 12.5537             | 75.1934           | 1.116       | 0.0000     | 0.0000 |
| 2023/11/16 | ES33             | 02/05/2024 |            | Bond Future                 | 12.8421                    | 72.4399              | 12.6943             | 73.0751           | 1.151       | 0.0000     | 0.0000 |
| 2023/11/16 | ES33             | 01/08/2024 |            | Bond Future                 | 12.9948                    | 74.0619              | 12.8404             | 74.7115           | 1.188       | 0.0000     | 0.0000 |
| 2023/11/16 | ES33             | 07/11/2024 |            | Bond Future                 | 13.1692                    | 72.0691              | 13.0072             | 72.7348           | 1.231       | 0.0000     | 0.0000 |
| 2023/11/16 | ES33             | 06/02/2025 |            | Bond Future                 | 13.3739                    | 73.5966              | 13.2040             | 74.2769           | 1.270       | 0.0000     | 0.0000 |
| 2023/11/16 | ES33             | 06/02/2025 | 13.34 Call | Bond Future                 | 0.0000                     | 0.0000               | 545.2700            | 0.5453            | 100.000     | 0.0000     | 0.0000 |
| 2023/11/16 | ES33             | 06/02/2025 | 13.34 Put  | Bond Future                 | 134.9900                   | 0.1350               | 0.0000              | 0.0000            | (100.000)   | 0.0000     | 0.0000 |
| 2023/11/16 | ES42             | 01/02/2024 |            | Bond Future                 | 13.1280                    | 70.6071              | 12.9922             | 71.2975           | 1.034       | 0.0000     | 0.0000 |
| 2023/11/16 | ES42             | 02/05/2024 |            | Bond Future                 | 13.2650                    | 67.9227              | 13.1237             | 68.6287           | 1.065       | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/16 | ES42             | 01/08/2024 |             | Bond Future                 | 13.4043                    | 69.4431              | 13.2573             | 70.1650           | 1.097       | 0.0000     | 0.0000 |
| 2023/11/16 | ES42             | 07/11/2024 |             | Bond Future                 | 13.5601                    | 66.8727              | 13.4065             | 67.6124           | 1.133       | 0.0000     | 0.0000 |
| 2023/11/16 | ES42             | 06/02/2025 |             | Bond Future                 | 13.7328                    | 68.2866              | 13.5727             | 69.0424           | 1.166       | 0.0000     | 0.0000 |
| 2023/11/16 | ES42             | 06/02/2025 | 13.71 Call  | Bond Future                 | 0.0000                     | 0.0000               | 648.9300            | 0.6489            | 100.000     | 0.0000     | 0.0000 |
| 2023/11/16 | ES42             | 06/02/2025 | 13.71 Put   | Bond Future                 | 106.9200                   | 0.1069               | 0.0000              | 0.0000            | (100.000)   | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 02/11/2023 |             | GOVI                        | 886.7830                   | 886.7830             | 886.7830            | 886.7830          | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 01/02/2024 |             | GOVI                        | 916.0320                   | 916.0320             | 923.0430            | 923.0430          | 0.765       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 01/02/2024 | 879.99 Call | GOVI                        | 360420.0000                | 36.0420              | 430530.0000         | 43.0530           | 19.452      | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 01/02/2024 | 879.99 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 01/02/2024 | 880.00 Call | GOVI                        | 360320.0000                | 36.0320              | 430430.0000         | 43.0430           | 19.458      | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 01/02/2024 | 880.00 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 01/02/2024 | 879.98 Call | GOVI                        | 360520.0000                | 36.0520              | 430630.0000         | 43.0630           | 19.447      | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 01/02/2024 | 879.98 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 02/05/2024 |             | GOVI                        | 936.2870                   | 936.2870             | 943.4550            | 943.4550          | 0.766       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 02/05/2024 | 950.98 Call | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 02/05/2024 | 950.98 Put  | GOVI                        | 146930.0000                | 14.6930              | 75250.0000          | 7.5250            | 48.785      | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 02/05/2024 | 950.99 Call | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 02/05/2024 | 950.99 Put  | GOVI                        | 147030.0000                | 14.7030              | 75350.0000          | 7.5350            | 48.752      | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 02/05/2024 | 950.97 Call | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 02/05/2024 | 950.97 Put  | GOVI                        | 146830.0000                | 14.6830              | 75150.0000          | 7.5150            | 48.818      | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 01/08/2024 | 943.38 Call | GOVI                        | 136700.0000                | 13.6700              | 209980.0000         | 20.9980           | 53.606      | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 01/08/2024 | 943.38 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 01/08/2024 | 943.39 Call | GOVI                        | 136600.0000                | 13.6600              | 209880.0000         | 20.9880           | 53.646      | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 01/08/2024 | 943.39 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 01/08/2024 | 943.37 Call | GOVI                        | 136800.0000                | 13.6800              | 210080.0000         | 21.0080           | 53.567      | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 01/08/2024 | 943.37 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 01/08/2024 |             | GOVI                        | 957.0500                   | 957.0500             | 964.3780            | 964.3780          | 0.766       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 07/11/2024 |             | GOVI                        | 980.2570                   | 980.2570             | 987.7640            | 987.7640          | 0.766       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 07/11/2024 | 948.79 Call | GOVI                        | 314670.0000                | 31.4670              | 389740.0000         | 38.9740           | 23.857      | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 07/11/2024 | 948.79 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 07/11/2024 | 948.80 Call | GOVI                        | 314570.0000                | 31.4570              | 389640.0000         | 38.9640           | 23.864      | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 07/11/2024 | 948.80 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 07/11/2024 | 948.78 Call | GOVI                        | 314770.0000                | 31.4770              | 389840.0000         | 38.9840           | 23.849      | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 07/11/2024 | 948.78 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 06/02/2025 |             | GOVI                        | 1000.9390                  | 1000.9390            | 1008.6100           | 1008.6100         | 0.766       | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 06/02/2025 | 972.00 Call | GOVI                        | 289390.0000                | 28.9390              | 366100.0000         | 36.6100           | 26.507      | 0.0000     | 0.0000 |
| 2023/11/16 | GOVI             | 06/02/2025 | 972.00 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |





| Deal Date  | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/16 | GVIX             | 01/01/2029 |         | LIVE INDEX                  | 110.0000                   | 110.0000             | 110.0000            | 110.0000          | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | IGOV             | 02/11/2023 |         | Index Future                | 327.7690                   | 327.7690             | 327.7690            | 327.7690          | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | IGOV             | 01/02/2024 |         | Index Future                | 344.7010                   | 344.7010             | 344.7450            | 344.7450          | 0.013       | 0.0000     | 0.0000 |
| 2023/11/16 | IGOV             | 02/05/2024 |         | Index Future                | 352.4060                   | 352.4060             | 352.4510            | 352.4510          | 0.013       | 0.0000     | 0.0000 |
| 2023/11/16 | IGOV             | 01/08/2024 |         | Index Future                | 360.3010                   | 360.3010             | 360.3480            | 360.3480          | 0.013       | 0.0000     | 0.0000 |
| 2023/11/16 | IGOV             | 07/11/2024 |         | Index Future                | 369.1230                   | 369.1230             | 369.1720            | 369.1720          | 0.013       | 0.0000     | 0.0000 |
| 2023/11/16 | IGOV             | 06/02/2025 |         | Index Future                | 376.9890                   | 376.9890             | 377.0400            | 377.0400          | 0.014       | 0.0000     | 0.0000 |
| 2023/11/16 | IS10             | 17/12/2025 |         | Interest Rate Swap          | 80.2800                    | 80.2800              | 80.2800             | 80.2800           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | IS10             | 16/03/2026 |         | Interest Rate Swap          | 76.8200                    | 76.8200              | 76.8200             | 76.8200           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | IS10             | 15/06/2026 |         | Interest Rate Swap          | 75.2400                    | 75.2400              | 75.2400             | 75.2400           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | IS10             | 21/09/2026 |         | Interest Rate Swap          | 77.2700                    | 77.2700              | 77.2700             | 77.2700           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | IS10             | 21/12/2026 |         | Interest Rate Swap          | 81.3000                    | 81.3000              | 81.3000             | 81.3000           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | IS10             | 15/03/2027 |         | Interest Rate Swap          | 79.8000                    | 79.8000              | 79.8000             | 79.8000           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | IS10             | 21/06/2027 |         | Interest Rate Swap          | 81.8600                    | 81.8600              | 81.8600             | 81.8600           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | IS10             | 20/09/2027 |         | Interest Rate Swap          | 87.6100                    | 87.6100              | 87.6100             | 87.6100           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | IS10             | 20/12/2027 |         | Interest Rate Swap          | 87.9400                    | 87.9400              | 87.9400             | 87.9400           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | IS10             | 22/03/2028 |         | Interest Rate Swap          | 80.8900                    | 80.8900              | 80.8900             | 80.8900           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | IS10             | 20/06/2028 |         | Interest Rate Swap          | 88.6800                    | 88.6800              | 88.6800             | 88.6800           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | IS10             | 19/09/2028 |         | Interest Rate Swap          | 92.0200                    | 92.0200              | 92.0200             | 92.0200           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | J186             | 21/12/2026 |         | Interest Rate Swap          | 8.6830                     | 8.6830               | 8.6830              | 8.6830            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | JBAF             | 15/11/2023 |         | Jibar Tradeable Future      | 8.3580                     | 8.3580               | 8.3580              | 91.6420           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | JBAF             | 20/12/2023 |         | Jibar Tradeable Future      | 8.3300                     | 91.6700              | 8.3200              | 91.6800           | 0.120       | 0.0000     | 0.0000 |
| 2023/11/16 | JBAF             | 17/01/2024 |         | Jibar Tradeable Future      | 8.3200                     | 91.6800              | 8.3000              | 91.7000           | 0.240       | 0.0000     | 0.0000 |
| 2023/11/16 | JBAF             | 21/02/2024 |         | Jibar Tradeable Future      | 8.2900                     | 91.7100              | 8.2600              | 91.7400           | 0.362       | 0.0000     | 0.0000 |
| 2023/11/16 | JBAF             | 20/03/2024 |         | Jibar Tradeable Future      | 8.2700                     | 91.7300              | 8.2400              | 91.7600           | 0.363       | 0.0000     | 0.0000 |
| 2023/11/16 | JBAF             | 17/04/2024 |         | Jibar Tradeable Future      | 8.1800                     | 91.8200              | 8.1600              | 91.8400           | 0.244       | 0.0000     | 0.0000 |
| 2023/11/16 | JBAF             | 15/05/2024 |         | Jibar Tradeable Future      | 8.1400                     | 8.1400               | 8.1400              | 91.8600           | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | JBAF             | 19/06/2024 |         | Jibar Tradeable Future      | 8.0400                     | 91.9600              | 8.0000              | 92.0000           | 0.498       | 0.0000     | 0.0000 |
| 2023/11/16 | JBAF             | 18/09/2024 |         | Jibar Tradeable Future      | 7.8900                     | 92.1100              | 7.8400              | 92.1600           | 0.634       | 0.0000     | 0.0000 |
| 2023/11/16 | JBAF             | 18/12/2024 |         | Jibar Tradeable Future      | 7.6400                     | 92.3600              | 7.5700              | 92.4300           | 0.916       | 0.0000     | 0.0000 |
| 2023/11/16 | JBAF             | 19/03/2025 |         | Jibar Tradeable Future      | 7.5500                     | 92.4500              | 7.4700              | 92.5300           | 1.060       | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/16 | JBAF             | 18/06/2025 |            | Jibar Tradeable Future      | 7.4500                     | 92.5500              | 7.4000              | 92.6000           | 0.671       | 0.0000     | 0.0000 |
| 2023/11/16 | JBAF             | 17/09/2025 |            | Jibar Tradeable Future      | 7.4300                     | 92.5700              | 7.3700              | 92.6300           | 0.808       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/02/2024 | 10.62 Put  | Bond Future                 | 7145.6000                  | 7.1456               | 6625.1000           | 6.6251            | 7.284       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/02/2024 | 10.62 Call | Bond Future                 | 113.4400                   | 0.1134               | 148.3300            | 0.1483            | 30.756      | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/02/2024 | 11.12 Put  | Bond Future                 | 4571.3400                  | 4.5713               | 4119.6300           | 4.1196            | 9.881       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/02/2024 | 11.12 Call | Bond Future                 | 429.4800                   | 0.4295               | 533.1600            | 0.5332            | 24.141      | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/02/2024 | 13.46 Call | Bond Future                 | 7954.5300                  | 7.9545               | 8469.7100           | 8.4697            | 6.477       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/02/2024 | 13.46 Put  | Bond Future                 | 183.6000                   | 0.1836               | 143.3900            | 0.1434            | 21.901      | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/02/2024 |            | Bond Future                 | 11.8788                    | 85.6537              | 11.7740             | 86.2091           | 0.883       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/02/2024 | 12.19 Call | Bond Future                 | 2859.4900                  | 2.8595               | 3215.5500           | 3.2156            | 12.452      | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/02/2024 | 12.19 Put  | Bond Future                 | 1241.7100                  | 1.2417               | 1042.3800           | 1.0424            | 16.053      | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/02/2024 | 12.20 Call | Bond Future                 | 2893.5200                  | 2.8935               | 3251.6900           | 3.2517            | 12.378      | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/02/2024 | 12.20 Put  | Bond Future                 | 1224.5100                  | 1.2245               | 1027.2900           | 1.0273            | 16.106      | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/02/2024 | 12.18 Call | Bond Future                 | 2825.6100                  | 2.8256               | 3179.5600           | 3.1796            | 12.526      | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/02/2024 | 12.18 Put  | Bond Future                 | 1259.1200                  | 1.2591               | 1057.6800           | 1.0577            | 15.998      | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 02/05/2024 |            | Bond Future                 | 11.9871                    | 83.0354              | 11.8780             | 83.6031           | 0.910       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 02/05/2024 | 11.20 Call | Bond Future                 | 1079.7500                  | 1.0798               | 1238.9900           | 1.2390            | 14.748      | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 02/05/2024 | 11.20 Put  | Bond Future                 | 5301.2000                  | 5.3012               | 4892.6700           | 4.8927            | 7.706       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 02/05/2024 | 11.21 Call | Bond Future                 | 1095.5200                  | 1.0955               | 1256.4000           | 1.2564            | 14.685      | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 02/05/2024 | 11.21 Put  | Bond Future                 | 5261.4600                  | 5.2615               | 4854.5700           | 4.8546            | 7.733       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 02/05/2024 | 11.19 Call | Bond Future                 | 1064.1200                  | 1.0641               | 1221.7300           | 1.2217            | 14.811      | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 02/05/2024 | 11.19 Put  | Bond Future                 | 5341.1400                  | 5.3411               | 4930.9800           | 4.9310            | 7.679       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/08/2024 |            | Bond Future                 | 12.0991                    | 84.8757              | 11.9853             | 85.4563           | 0.940       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/08/2024 | 11.80 Call | Bond Future                 | 2629.2100                  | 2.6292               | 2890.0200           | 2.8900            | 9.920       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/08/2024 | 11.80 Put  | Bond Future                 | 4168.3500                  | 4.1684               | 3848.5600           | 3.8486            | 7.672       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/08/2024 | 11.81 Call | Bond Future                 | 2653.0900                  | 2.6531               | 2915.3500           | 2.9154            | 9.885       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/08/2024 | 11.81 Put  | Bond Future                 | 4140.1100                  | 4.1401               | 3821.7700           | 3.8218            | 7.689       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/08/2024 | 11.79 Call | Bond Future                 | 2605.4400                  | 2.6054               | 2864.8000           | 2.8648            | 9.955       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 01/08/2024 | 11.79 Put  | Bond Future                 | 4196.7400                  | 4.1967               | 3875.5000           | 3.8755            | 7.655       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 07/11/2024 |            | Bond Future                 | 12.2281                    | 82.4140              | 12.1091             | 83.0088           | 0.973       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 07/11/2024 | 12.18 Call | Bond Future                 | 3566.9800                  | 3.5670               | 3873.9600           | 3.8740            | 8.606       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 07/11/2024 | 12.18 Put  | Bond Future                 | 3806.5000                  | 3.8065               | 3518.7100           | 3.5187            | 7.560       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 07/11/2024 | 12.19 Call | Bond Future                 | 3593.2900                  | 3.5933               | 3901.5500           | 3.9016            | 8.579       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 07/11/2024 | 12.19 Put  | Bond Future                 | 3782.8900                  | 3.7829               | 3496.3800           | 3.4964            | 7.574       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 07/11/2024 | 12.17 Call | Bond Future                 | 3541.0800                  | 3.5411               | 3846.7700           | 3.8468            | 8.633       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 07/11/2024 | 12.17 Put  | Bond Future                 | 3830.5600                  | 3.8306               | 3541.4800           | 3.5415            | 7.547       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 06/02/2025 |            | Bond Future                 | 12.3847                    | 84.1442              | 12.2602             | 84.7519           | 1.005       | 0.0000     | 0.0000 |
| 2023/11/16 | R035             | 06/02/2025 | 12.41 Call | Bond Future                 | 4045.5600                  | 4.0456               | 4369.6700           | 4.3697            | 8.011       | 0.0000     | 0.0000 |

---

|         |
|---------|
| 0       |
| 0       |
| 0       |
| 400     |
| 0       |
| 400     |
| 0       |
| 400     |
| 67,074  |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 100,132 |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 19,584  |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |

| 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/16 | R035             | 06/02/2025 | 12.41 Put  | Bond Future                 | 3922.5200                  | 3.9225               | 3638.9000           | 3.6389            | 7.231       | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 01/02/2024 | 12.93 Call | Bond Future                 | 5008.5600                  | 5.0086               | 5782.2400           | 5.7822            | 15.447      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 01/02/2024 | 12.93 Put  | Bond Future                 | 1436.9200                  | 1.4369               | 1126.5500           | 1.1266            | 21.600      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 01/02/2024 | 12.94 Call | Bond Future                 | 5057.9200                  | 5.0579               | 5834.9200           | 5.8349            | 15.362      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 01/02/2024 | 12.94 Put  | Bond Future                 | 1417.8500                  | 1.4179               | 1110.8000           | 1.1108            | 21.656      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 01/02/2024 | 12.92 Call | Bond Future                 | 4959.1900                  | 4.9592               | 5729.5400           | 5.7295            | 15.534      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 01/02/2024 | 12.92 Put  | Bond Future                 | 1456.0700                  | 1.4561               | 1142.3700           | 1.1424            | 21.544      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 01/02/2024 |            | Bond Future                 | 12.4269                    | 97.8000              | 12.2812             | 98.8840           | 1.173       | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 02/05/2024 |            | Bond Future                 | 12.5358                    | 94.0975              | 12.3844             | 95.2056           | 1.208       | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 02/05/2024 | 13.03 Call | Bond Future                 | 6191.9300                  | 6.1919               | 6920.0200           | 6.9200            | 11.759      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 02/05/2024 | 13.03 Put  | Bond Future                 | 2738.2700                  | 2.7383               | 2358.2200           | 2.3582            | 13.879      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 02/05/2024 | 13.04 Call | Bond Future                 | 6237.0800                  | 6.2371               | 6967.6500           | 6.9677            | 11.713      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 02/05/2024 | 13.04 Put  | Bond Future                 | 2716.0000                  | 2.7160               | 2338.4300           | 2.3384            | 13.902      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 02/05/2024 | 13.02 Call | Bond Future                 | 6146.8600                  | 6.1469               | 6872.4600           | 6.8725            | 11.804      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 02/05/2024 | 13.02 Put  | Bond Future                 | 2760.7200                  | 2.7607               | 2378.1800           | 2.3782            | 13.857      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 01/08/2024 | 13.14 Call | Bond Future                 | 6982.0900                  | 6.9821               | 7704.8400           | 7.7048            | 10.351      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 01/08/2024 | 13.14 Put  | Bond Future                 | 3597.2800                  | 3.5973               | 3187.0800           | 3.1871            | 11.403      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 01/08/2024 | 13.15 Call | Bond Future                 | 7025.0900                  | 7.0251               | 7749.9700           | 7.7500            | 10.318      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 01/08/2024 | 13.15 Put  | Bond Future                 | 3573.9200                  | 3.5739               | 3165.8500           | 3.1659            | 11.418      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 01/08/2024 | 13.13 Call | Bond Future                 | 6939.1600                  | 6.9392               | 7659.7700           | 7.6598            | 10.385      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 01/08/2024 | 13.13 Put  | Bond Future                 | 3620.8100                  | 3.6208               | 3208.4700           | 3.2085            | 11.388      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 01/08/2024 |            | Bond Future                 | 12.6477                    | 96.1825              | 12.4904             | 97.3154           | 1.244       | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 07/11/2024 | 12.80 Call | Bond Future                 | 5813.5100                  | 5.8135               | 6446.7100           | 6.4467            | 10.892      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 07/11/2024 | 12.80 Put  | Bond Future                 | 5608.0300                  | 5.6080               | 5080.7300           | 5.0807            | 9.403       | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 07/11/2024 | 12.81 Call | Bond Future                 | 5851.3400                  | 5.8513               | 6486.7800           | 6.4868            | 10.860      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 07/11/2024 | 12.81 Put  | Bond Future                 | 5576.3000                  | 5.5763               | 5051.2400           | 5.0512            | 9.416       | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 07/11/2024 | 12.79 Call | Bond Future                 | 5775.7600                  | 5.7758               | 6406.7200           | 6.4067            | 10.924      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 07/11/2024 | 12.79 Put  | Bond Future                 | 5639.9300                  | 5.6399               | 5110.3900           | 5.1104            | 9.389       | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 07/11/2024 |            | Bond Future                 | 12.7705                    | 92.6381              | 12.6064             | 93.7986           | 1.285       | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 06/02/2025 |            | Bond Future                 | 12.9109                    | 94.5793              | 12.7398             | 95.7649           | 1.325       | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 06/02/2025 | 12.94 Call | Bond Future                 | 6178.1200                  | 6.1781               | 6826.5500           | 6.8266            | 10.496      | 0.0000     | 0.0000 |
| 2023/11/16 | R053             | 06/02/2025 | 12.94 Put  | Bond Future                 | 5979.1100                  | 5.9791               | 5441.9700           | 5.4420            | 8.984       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 01/02/2024 |            | Bond Future                 | 8.8886                     | 105.3329             | 8.8235              | 105.4993          | 0.733       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 01/02/2024 | 9.51 Call  | Bond Future                 | 1785.8700                  | 1.7859               | 1917.6400           | 1.9176            | 7.378       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 01/02/2024 | 9.51 Put   | Bond Future                 | 215.8800                   | 0.2159               | 181.2600            | 0.1813            | 16.037      | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 01/02/2024 | 9.52 Call  | Bond Future                 | 1806.5900                  | 1.8066               | 1938.9400           | 1.9389            | 7.326       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 01/02/2024 | 9.52 Put   | Bond Future                 | 211.5800                   | 0.2116               | 177.5400            | 0.1775            | 16.088      | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/16 | R186             | 01/02/2024 | 9.50 Call   | Bond Future                 | 1765.2100                  | 1.7652               | 1896.4100           | 1.8964            | 7.433       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 01/02/2024 | 9.50 Put    | Bond Future                 | 220.2500                   | 0.2203               | 185.0600            | 0.1851            | 15.977      | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 02/05/2024 |             | Bond Future                 | 8.8774                     | 107.6618             | 8.8051              | 107.8320          | 0.815       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 02/05/2024 | 8.00 Call   | Bond Future                 | 208.2600                   | 0.2083               | 238.2600            | 0.2383            | 14.405      | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 02/05/2024 | 8.00 Put    | Bond Future                 | 2297.6700                  | 2.2977               | 2157.4400           | 2.1574            | 6.103       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 02/05/2024 | 8.01 Call   | Bond Future                 | 213.0000                   | 0.2130               | 243.5200            | 0.2435            | 14.329      | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 02/05/2024 | 8.01 Put    | Bond Future                 | 2278.2900                  | 2.2783               | 2138.5800           | 2.1386            | 6.132       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 02/05/2024 | 7.99 Call   | Bond Future                 | 204.5400                   | 0.2045               | 234.0900            | 0.2341            | 14.447      | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 02/05/2024 | 7.99 Put    | Bond Future                 | 2318.0700                  | 2.3181               | 2177.3900           | 2.1774            | 6.069       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 02/05/2024 | 10.40 Call  | Bond Future                 | 3694.0600                  | 3.6941               | 3842.5600           | 3.8426            | 4.020       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 02/05/2024 | 10.40 Put   | Bond Future                 | 191.0600                   | 0.1911               | 169.3300            | 0.1693            | 11.373      | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 02/05/2024 | 9.73 Put    | Bond Future                 | 395.2000                   | 0.3952               | 354.1700            | 0.3542            | 10.382      | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 02/05/2024 | 9.73 Call   | Bond Future                 | 2375.6000                  | 2.3756               | 2504.8000           | 2.5048            | 5.439       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 01/08/2024 | 8.69 Call   | Bond Future                 | 944.7700                   | 0.9448               | 1023.6900           | 1.0237            | 8.353       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 01/08/2024 | 8.69 Put    | Bond Future                 | 1313.5800                  | 1.3136               | 1218.2800           | 1.2183            | 7.255       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 01/08/2024 | 8.70 Call   | Bond Future                 | 956.1000                   | 0.9561               | 1035.5600           | 1.0356            | 8.311       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 01/08/2024 | 8.70 Put    | Bond Future                 | 1303.3300                  | 1.3033               | 1208.5700           | 1.2086            | 7.271       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 01/08/2024 | 8.68 Call   | Bond Future                 | 933.5000                   | 0.9335               | 1011.8900           | 1.0119            | 8.397       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 01/08/2024 | 8.68 Put    | Bond Future                 | 1323.8900                  | 1.3239               | 1228.0600           | 1.2281            | 7.239       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 01/08/2024 |             | Bond Future                 | 8.8613                     | 104.7391             | 8.7803              | 104.9133          | 0.914       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 07/11/2024 |             | Bond Future                 | 8.8210                     | 107.2767             | 8.7284              | 107.4553          | 1.050       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 07/11/2024 | 9.14 Call   | Bond Future                 | 1622.9300                  | 1.6229               | 1726.8200           | 1.7268            | 6.401       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 07/11/2024 | 9.14 Put    | Bond Future                 | 1011.1000                  | 1.0111               | 936.3600            | 0.9364            | 7.392       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 07/11/2024 | 9.15 Call   | Bond Future                 | 1635.4800                  | 1.6355               | 1739.7600           | 1.7398            | 6.376       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 07/11/2024 | 9.15 Put    | Bond Future                 | 1004.5500                  | 1.0046               | 930.2000            | 0.9302            | 7.401       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 07/11/2024 | 9.13 Call   | Bond Future                 | 1610.0100                  | 1.6100               | 1713.5100           | 1.7135            | 6.429       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 07/11/2024 | 9.13 Put    | Bond Future                 | 1017.2900                  | 1.0173               | 942.1600            | 0.9422            | 7.385       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 06/02/2025 |             | Bond Future                 | 8.8686                     | 104.2147             | 8.7618              | 104.3977          | 1.204       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 06/02/2025 | 9.03 Call   | Bond Future                 | 1405.2800                  | 1.4053               | 1504.9100           | 1.5049            | 7.090       | 0.0000     | 0.0000 |
| 2023/11/16 | R186             | 06/02/2025 | 9.03 Put    | Bond Future                 | 1129.6400                  | 1.1296               | 1046.3100           | 1.0463            | 7.377       | 0.0000     | 0.0000 |
| 2023/11/16 | R202             | 01/02/2024 |             | Bond Future                 | 258.2635                   | 258.2635             | 258.3654            | 258.3654          | 0.039       | 0.0000     | 0.0000 |
| 2023/11/16 | R202             | 02/05/2024 |             | Bond Future                 | 264.0362                   | 264.0362             | 264.1407            | 264.1407          | 0.040       | 0.0000     | 0.0000 |
| 2023/11/16 | R202             | 01/08/2024 |             | Bond Future                 | 264.8515                   | 264.8515             | 264.9589            | 264.9589          | 0.041       | 0.0000     | 0.0000 |
| 2023/11/16 | R202             | 07/11/2024 |             | Bond Future                 | 271.3344                   | 271.3344             | 271.4448            | 271.4448          | 0.041       | 0.0000     | 0.0000 |
| 2023/11/16 | R202             | 06/02/2025 |             | Bond Future                 | 271.8784                   | 271.8784             | 271.9925            | 271.9925          | 0.042       | 0.0000     | 0.0000 |
| 2023/11/16 | R202             | 06/02/2025 | 266.79 Call | Bond Future                 | 5088.3600                  | 5.0884               | 5202.4700           | 5.2025            | 2.243       | 0.0000     | 0.0000 |
| 2023/11/16 | R202             | 06/02/2025 | 266.79 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 01/02/2024 |             | Bond Future                 | 11.9554                    | 66.1065              | 11.8151             | 66.7623           | 1.173       | 0.0000     | 0.0000 |

---

0  
0  
10,568  
0  
0  
0  
0  
0  
0  
0  
2,030  
0  
2,030  
0  
0  
0  
0  
0  
0  
0  
0  
45,292  
0  
0  
0  
0  
0  
0  
0  
0  
0  
5,070  
0  
0  
0  
0  
0  
0  
14,543



| 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/16 | R209             | 01/02/2024 | 12.13 Call  | Bond Future                 | 2128.5500                  | 2.1286               | 2522.7900           | 2.5228            | 18.522      | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 01/02/2024 | 12.13 Put   | Bond Future                 | 1325.0300                  | 1.3250               | 1063.4600           | 1.0635            | 19.741      | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 01/02/2024 | 12.14 Call  | Bond Future                 | 2156.2900                  | 2.1563               | 2553.1700           | 2.5532            | 18.406      | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 01/02/2024 | 12.14 Put   | Bond Future                 | 1307.1900                  | 1.3072               | 1048.2600           | 1.0483            | 19.808      | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 01/02/2024 | 12.12 Call  | Bond Future                 | 2100.9600                  | 2.1010               | 2492.5300           | 2.4925            | 18.638      | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 01/02/2024 | 12.12 Put   | Bond Future                 | 1343.0800                  | 1.3431               | 1078.8400           | 1.0788            | 19.674      | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 02/05/2024 |             | Bond Future                 | 12.0567                    | 64.4150              | 11.9112             | 65.0854           | 1.207       | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 02/05/2024 | 11.18 Call  | Bond Future                 | 809.5200                   | 0.8095               | 984.4200            | 0.9844            | 21.605      | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 02/05/2024 | 11.18 Put   | Bond Future                 | 5000.7600                  | 5.0008               | 4505.2800           | 4.5053            | 9.908       | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 02/05/2024 | 11.19 Call  | Bond Future                 | 820.7200                   | 0.8207               | 997.4300            | 0.9974            | 21.531      | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 02/05/2024 | 11.19 Put   | Bond Future                 | 4962.0600                  | 4.9621               | 4468.3900           | 4.4684            | 9.949       | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 02/05/2024 | 11.17 Call  | Bond Future                 | 798.4300                   | 0.7984               | 971.5300            | 0.9715            | 21.680      | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 02/05/2024 | 11.17 Put   | Bond Future                 | 5039.6300                  | 5.0396               | 4542.3500           | 4.5424            | 9.867       | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 01/08/2024 |             | Bond Future                 | 12.1615                    | 65.8426              | 12.0106             | 66.5280           | 1.241       | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 01/08/2024 | 11.79 Call  | Bond Future                 | 2183.8000                  | 2.1838               | 2486.0500           | 2.4861            | 13.841      | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 01/08/2024 | 11.79 Put   | Bond Future                 | 3889.5800                  | 3.8896               | 3506.4200           | 3.5064            | 9.851       | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 01/08/2024 | 11.80 Call  | Bond Future                 | 2204.3800                  | 2.2044               | 2508.3600           | 2.5084            | 13.790      | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 01/08/2024 | 11.80 Put   | Bond Future                 | 3863.4300                  | 3.8634               | 3482.0000           | 3.4820            | 9.873       | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 01/08/2024 | 11.78 Call  | Bond Future                 | 2163.3300                  | 2.1633               | 2463.8400           | 2.4638            | 13.891      | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 01/08/2024 | 11.78 Put   | Bond Future                 | 3915.8800                  | 3.9159               | 3530.9800           | 3.5310            | 9.829       | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 07/11/2024 |             | Bond Future                 | 12.2767                    | 64.2796              | 12.1197             | 64.9817           | 1.280       | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 07/11/2024 | 12.22 Call  | Bond Future                 | 3314.1200                  | 3.3141               | 3682.2700           | 3.6823            | 11.109      | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 07/11/2024 | 12.22 Put   | Bond Future                 | 3566.5000                  | 3.5665               | 3232.5300           | 3.2325            | 9.364       | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 07/11/2024 | 12.23 Call  | Bond Future                 | 3336.7800                  | 3.3368               | 3706.3800           | 3.7064            | 11.077      | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 07/11/2024 | 12.23 Put   | Bond Future                 | 3544.5800                  | 3.5446               | 3212.0600           | 3.2121            | 9.381       | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 07/11/2024 | 12.21 Call  | Bond Future                 | 3291.2700                  | 3.2913               | 3657.9800           | 3.6580            | 11.142      | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 07/11/2024 | 12.21 Put   | Bond Future                 | 3588.2800                  | 3.5883               | 3252.8700           | 3.2529            | 9.347       | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 06/02/2025 |             | Bond Future                 | 12.4123                    | 65.6287              | 12.2489             | 66.3460           | 1.316       | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 06/02/2025 | 12.44 Call  | Bond Future                 | 3748.5700                  | 3.7486               | 4137.9600           | 4.1380            | 10.388      | 0.0000     | 0.0000 |
| 2023/11/16 | R209             | 06/02/2025 | 12.44 Put   | Bond Future                 | 3627.8300                  | 3.6278               | 3299.9300           | 3.2999            | 9.038       | 0.0000     | 0.0000 |
| 2023/11/16 | R210             | 01/02/2024 |             | Bond Future                 | 231.2450                   | 231.2450             | 231.2386            | 231.2386          | 0.003       | 0.0000     | 0.0000 |
| 2023/11/16 | R210             | 02/05/2024 |             | Bond Future                 | 233.1552                   | 233.1552             | 233.1490            | 233.1490          | 0.003       | 0.0000     | 0.0000 |
| 2023/11/16 | R210             | 01/08/2024 |             | Bond Future                 | 238.3781                   | 238.3781             | 238.3723            | 238.3723          | 0.002       | 0.0000     | 0.0000 |
| 2023/11/16 | R210             | 07/11/2024 |             | Bond Future                 | 240.8684                   | 240.8684             | 240.8628            | 240.8628          | 0.002       | 0.0000     | 0.0000 |
| 2023/11/16 | R210             | 06/02/2025 |             | Bond Future                 | 245.9933                   | 245.9933             | 245.9888            | 245.9888          | 0.002       | 0.0000     | 0.0000 |
| 2023/11/16 | R210             | 06/02/2025 | 239.61 Call | Bond Future                 | 6383.2900                  | 6.3833               | 6378.7900           | 6.3788            | 0.070       | 0.0000     | 0.0000 |
| 2023/11/16 | R210             | 06/02/2025 | 239.61 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 01/02/2024 | 11.71 Call  | Bond Future                 | 3910.1800                  | 3.9102               | 4466.2000           | 4.4662            | 14.220      | 0.0000     | 0.0000 |

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
5,128  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
501  
0  
0  
0  
0  
0  
0  
0  
0

| 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 |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/16 | R213             | 01/02/2024 | 11.71 Put  | Bond Future                 | 418.9600                   | 0.4190               | 303.2300            | 0.3032            | 27.623      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 01/02/2024 | 11.72 Call | Bond Future                 | 3943.8500                  | 3.9439               | 4501.4200           | 4.5014            | 14.138      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 01/02/2024 | 11.72 Put  | Bond Future                 | 412.4300                   | 0.4124               | 298.2500            | 0.2983            | 27.685      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 01/02/2024 | 11.70 Call | Bond Future                 | 3876.7000                  | 3.8767               | 4431.1300           | 4.4311            | 14.302      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 01/02/2024 | 11.70 Put  | Bond Future                 | 425.7100                   | 0.4257               | 308.3900            | 0.3084            | 27.559      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 01/02/2024 |            | Bond Future                 | 10.8656                    | 84.3426              | 10.7083             | 85.0143           | 1.447       | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 02/05/2024 |            | Bond Future                 | 10.9522                    | 82.6485              | 10.7873             | 83.3353           | 1.506       | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 02/05/2024 | 10.29 Call | Bond Future                 | 1041.0100                  | 1.0410               | 1266.4400           | 1.2664            | 21.655      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 02/05/2024 | 10.29 Put  | Bond Future                 | 3843.2200                  | 3.8432               | 3381.8900           | 3.3819            | 12.004      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 02/05/2024 | 10.30 Call | Bond Future                 | 1054.2500                  | 1.0543               | 1281.6700           | 1.2817            | 21.572      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 02/05/2024 | 10.30 Put  | Bond Future                 | 3813.2500                  | 3.8133               | 3353.9100           | 3.3539            | 12.046      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 02/05/2024 | 10.28 Call | Bond Future                 | 1028.0800                  | 1.0281               | 1251.5400           | 1.2515            | 21.736      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 02/05/2024 | 10.28 Put  | Bond Future                 | 3873.5200                  | 3.8735               | 3410.2200           | 3.4102            | 11.961      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 01/08/2024 |            | Bond Future                 | 11.0422                    | 84.4806              | 10.8691             | 85.1827           | 1.568       | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 01/08/2024 | 10.87 Call | Bond Future                 | 2239.3500                  | 2.2394               | 2581.0500           | 2.5811            | 15.259      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 01/08/2024 | 10.87 Put  | Bond Future                 | 2937.6300                  | 2.9376               | 2577.2200           | 2.5772            | 12.269      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 01/08/2024 | 10.88 Call | Bond Future                 | 2259.1100                  | 2.2591               | 2602.5800           | 2.6026            | 15.204      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 01/08/2024 | 10.88 Put  | Bond Future                 | 2916.6500                  | 2.9167               | 2558.0100           | 2.5580            | 12.296      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 01/08/2024 | 10.86 Call | Bond Future                 | 2219.6800                  | 2.2197               | 2559.6100           | 2.5596            | 15.314      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 01/08/2024 | 10.86 Put  | Bond Future                 | 2958.7300                  | 2.9587               | 2596.5500           | 2.5966            | 12.241      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 07/11/2024 |            | Bond Future                 | 11.1493                    | 82.9642              | 10.9664             | 83.6835           | 1.641       | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 07/11/2024 | 11.22 Call | Bond Future                 | 2952.9200                  | 2.9529               | 3346.5300           | 3.3465            | 13.330      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 07/11/2024 | 11.22 Put  | Bond Future                 | 2677.0000                  | 2.6770               | 2351.3100           | 2.3513            | 12.166      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 07/11/2024 | 11.23 Call | Bond Future                 | 2974.9800                  | 2.9750               | 3370.1600           | 3.3702            | 13.283      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 07/11/2024 | 11.23 Put  | Bond Future                 | 2660.1300                  | 2.6601               | 2336.0100           | 2.3360            | 12.184      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 07/11/2024 | 11.21 Call | Bond Future                 | 2931.2500                  | 2.9313               | 3323.3000           | 3.3233            | 13.375      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 07/11/2024 | 11.21 Put  | Bond Future                 | 2694.2900                  | 2.6943               | 2367.0400           | 2.3670            | 12.146      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 06/02/2025 |            | Bond Future                 | 11.2941                    | 84.7077              | 11.1010             | 85.4427           | 1.710       | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 06/02/2025 | 11.35 Call | Bond Future                 | 3178.2600                  | 3.1783               | 3577.5100           | 3.5775            | 12.562      | 0.0000     | 0.0000 |
| 2023/11/16 | R213             | 06/02/2025 | 11.35 Put  | Bond Future                 | 2967.1300                  | 2.9671               | 2631.4700           | 2.6315            | 11.313      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 01/02/2024 | 12.15 Call | Bond Future                 | 1476.7300                  | 1.4767               | 1787.8000           | 1.7878            | 21.065      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 01/02/2024 | 12.15 Put  | Bond Future                 | 1976.9700                  | 1.9770               | 1640.4200           | 1.6404            | 17.024      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 01/02/2024 | 12.16 Call | Bond Future                 | 1500.0700                  | 1.5001               | 1814.0400           | 1.8140            | 20.930      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 01/02/2024 | 12.16 Put  | Bond Future                 | 1952.1800                  | 1.9522               | 1618.5300           | 1.6185            | 17.091      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 01/02/2024 | 12.14 Call | Bond Future                 | 1453.5900                  | 1.4536               | 1761.7600           | 1.7618            | 21.201      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 01/02/2024 | 12.14 Put  | Bond Future                 | 2002.0100                  | 2.0020               | 1662.5600           | 1.6626            | 16.955      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 01/02/2024 |            | Bond Future                 | 12.2546                    | 62.0584              | 12.1195             | 62.7061           | 1.103       | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 02/05/2024 |            | Bond Future                 | 12.3524                    | 60.1259              | 12.2125             | 60.7879           | 1.132       | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/16 | R214             | 02/05/2024 | 11.47 Call | Bond Future                 | 827.7900                   | 0.8278               | 999.2400            | 0.9992            | 20.712      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 02/05/2024 | 11.47 Put  | Bond Future                 | 5205.8200                  | 5.2058               | 4715.2800           | 4.7153            | 9.423       | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 02/05/2024 | 11.48 Call | Bond Future                 | 839.3700                   | 0.8394               | 1012.6200           | 1.0126            | 20.640      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 02/05/2024 | 11.48 Put  | Bond Future                 | 5165.0200                  | 5.1650               | 4676.2800           | 4.6763            | 9.462       | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 02/05/2024 | 11.46 Call | Bond Future                 | 816.3300                   | 0.8163               | 985.9800            | 0.9860            | 20.782      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 02/05/2024 | 11.46 Put  | Bond Future                 | 5246.8000                  | 5.2468               | 4754.4600           | 4.7545            | 9.384       | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 02/05/2024 | 13.52 Call | Bond Future                 | 5999.7600                  | 5.9998               | 6526.0900           | 6.5261            | 8.773       | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 02/05/2024 | 13.52 Put  | Bond Future                 | 893.3900                   | 0.8934               | 757.7300            | 0.7577            | 15.185      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 02/05/2024 | 12.87 Call | Bond Future                 | 3942.1800                  | 3.9422               | 4385.0000           | 4.3850            | 11.233      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 02/05/2024 | 12.87 Put  | Bond Future                 | 1588.2500                  | 1.5883               | 1369.0800           | 1.3691            | 13.799      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 02/05/2024 | 12.12 Put  | Bond Future                 | 3063.5600                  | 3.0636               | 2705.7700           | 2.7058            | 11.679      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 02/05/2024 | 12.12 Call | Bond Future                 | 1957.0400                  | 1.9570               | 2261.2400           | 2.2612            | 15.544      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 02/05/2024 | 12.14 Put  | Bond Future                 | 3011.5300                  | 3.0115               | 2657.8800           | 2.6579            | 11.743      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 02/05/2024 | 12.14 Call | Bond Future                 | 2001.5200                  | 2.0015               | 2309.8600           | 2.3099            | 15.405      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 01/08/2024 | 12.17 Call | Bond Future                 | 2457.8800                  | 2.4579               | 2772.5000           | 2.7725            | 12.800      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 01/08/2024 | 12.17 Put  | Bond Future                 | 3789.1300                  | 3.7891               | 3426.9700           | 3.4270            | 9.558       | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 01/08/2024 | 12.18 Call | Bond Future                 | 2479.9300                  | 2.4799               | 2796.2400           | 2.7962            | 12.755      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 01/08/2024 | 12.18 Put  | Bond Future                 | 3763.2400                  | 3.7632               | 3402.7700           | 3.4028            | 9.579       | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 01/08/2024 | 12.16 Call | Bond Future                 | 2435.9200                  | 2.4359               | 2748.8500           | 2.7489            | 12.846      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 01/08/2024 | 12.16 Put  | Bond Future                 | 3815.1700                  | 3.8152               | 3451.3200           | 3.4513            | 9.537       | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 01/08/2024 |            | Bond Future                 | 12.4523                    | 61.4586              | 12.3076             | 62.1354           | 1.163       | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 07/11/2024 |            | Bond Future                 | 12.5657                    | 59.6385              | 12.4153             | 60.3319           | 1.197       | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 07/11/2024 | 12.61 Call | Bond Future                 | 3620.7600                  | 3.6208               | 4000.0200           | 4.0000            | 10.475      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 07/11/2024 | 12.61 Put  | Bond Future                 | 3418.8900                  | 3.4189               | 3104.8100           | 3.1048            | 9.187       | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 07/11/2024 | 12.62 Call | Bond Future                 | 3645.1800                  | 3.6452               | 4025.8500           | 4.0259            | 10.443      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 07/11/2024 | 12.62 Put  | Bond Future                 | 3397.8800                  | 3.3979               | 3085.2100           | 3.0852            | 9.202       | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 07/11/2024 | 12.60 Call | Bond Future                 | 3596.4300                  | 3.5964               | 3974.2600           | 3.9743            | 10.506      | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 07/11/2024 | 12.60 Put  | Bond Future                 | 3440.0300                  | 3.4400               | 3124.5200           | 3.1245            | 9.172       | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 06/02/2025 |            | Bond Future                 | 12.6989                    | 60.8904              | 12.5428             | 61.5987           | 1.230       | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 06/02/2025 | 12.71 Call | Bond Future                 | 3841.7800                  | 3.8418               | 4225.6500           | 4.2257            | 9.992       | 0.0000     | 0.0000 |
| 2023/11/16 | R214             | 06/02/2025 | 12.71 Put  | Bond Future                 | 3791.9700                  | 3.7920               | 3467.5900           | 3.4676            | 8.554       | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/02/2024 | 13.10 Call | Bond Future                 | 4678.7500                  | 4.6788               | 5360.7600           | 5.3608            | 14.577      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/02/2024 | 13.10 Put  | Bond Future                 | 813.9000                   | 0.8139               | 618.6600            | 0.6187            | 23.988      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/02/2024 | 13.90 Call | Bond Future                 | 8079.8800                  | 8.0799               | 8884.0200           | 8.8840            | 9.952       | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/02/2024 | 13.90 Put  | Bond Future                 | 262.7700                   | 0.2628               | 189.6600            | 0.1897            | 27.823      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/02/2024 | 11.50 Put  | Bond Future                 | 5824.0800                  | 5.8241               | 5082.1800           | 5.0822            | 12.738      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/02/2024 | 11.50 Call | Bond Future                 | 339.2700                   | 0.3393               | 474.6200            | 0.4746            | 39.894      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/02/2024 | 12.30 Put  | Bond Future                 | 2371.5500                  | 2.3716               | 1924.2900           | 1.9243            | 18.859      | 0.0000     | 0.0000 |



| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/16 | R248             | 01/02/2024 | 12.30 Call | Bond Future                 | 1825.9300                  | 1.8259               | 2255.9200           | 2.2559            | 23.549      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/02/2024 | 13.37 Call | Bond Future                 | 5804.7100                  | 5.8047               | 6540.2500           | 6.5403            | 12.671      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/02/2024 | 13.37 Put  | Bond Future                 | 557.9400                   | 0.5579               | 416.2300            | 0.4162            | 25.399      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/02/2024 |            | Bond Future                 | 12.3943                    | 76.0549              | 12.2433             | 76.9321           | 1.218       | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/02/2024 | 12.15 Call | Bond Future                 | 1426.3800                  | 1.4264               | 1796.9500           | 1.7970            | 25.980      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/02/2024 | 12.15 Put  | Bond Future                 | 2855.5000                  | 2.8555               | 2348.8200           | 2.3488            | 17.744      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/02/2024 | 12.16 Call | Bond Future                 | 1451.3300                  | 1.4513               | 1825.9100           | 1.8259            | 25.809      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/02/2024 | 12.16 Put  | Bond Future                 | 2820.9600                  | 2.8210               | 2318.2900           | 2.3183            | 17.819      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/02/2024 | 12.14 Call | Bond Future                 | 1401.6700                  | 1.4017               | 1768.2400           | 1.7682            | 26.152      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/02/2024 | 12.14 Put  | Bond Future                 | 2890.3600                  | 2.8904               | 2379.6800           | 2.3797            | 17.668      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 02/05/2024 |            | Bond Future                 | 12.4973                    | 73.2879              | 12.3408             | 74.1846           | 1.252       | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 02/05/2024 | 11.47 Call | Bond Future                 | 842.4800                   | 0.8425               | 1045.5900           | 1.0456            | 24.109      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 02/05/2024 | 11.47 Put  | Bond Future                 | 7109.3500                  | 7.1094               | 6415.7000           | 6.4157            | 9.757       | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 02/05/2024 | 11.48 Call | Bond Future                 | 854.8700                   | 0.8549               | 1060.2600           | 1.0603            | 24.026      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 02/05/2024 | 11.48 Put  | Bond Future                 | 7056.1800                  | 7.0562               | 6364.8100           | 6.3648            | 9.798       | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 02/05/2024 | 11.46 Call | Bond Future                 | 830.2200                   | 0.8302               | 1031.0600           | 1.0311            | 24.191      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 02/05/2024 | 11.46 Put  | Bond Future                 | 7162.7500                  | 7.1628               | 6466.8300           | 6.4668            | 9.716       | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 02/05/2024 | 11.40 Put  | Bond Future                 | 7487.8800                  | 7.4879               | 6778.6300           | 6.7786            | 9.472       | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 02/05/2024 | 11.40 Call | Bond Future                 | 759.3700                   | 0.7594               | 946.8800            | 0.9469            | 24.693      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 02/05/2024 | 12.40 Put  | Bond Future                 | 3398.5000                  | 3.3985               | 2954.9400           | 2.9549            | 13.052      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 02/05/2024 | 12.40 Call | Bond Future                 | 2843.3700                  | 2.8434               | 3296.5700           | 3.2966            | 15.939      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 02/05/2024 | 13.16 Call | Bond Future                 | 5383.7500                  | 5.3838               | 6009.7900           | 6.0098            | 11.628      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 02/05/2024 | 13.16 Put  | Bond Future                 | 1795.4100                  | 1.7954               | 1524.6900           | 1.5247            | 15.078      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/08/2024 | 12.31 Call | Bond Future                 | 2976.8400                  | 2.9768               | 3403.8500           | 3.4039            | 14.344      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/08/2024 | 12.31 Put  | Bond Future                 | 4645.2500                  | 4.6453               | 4155.4700           | 4.1555            | 10.544      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/08/2024 | 12.32 Call | Bond Future                 | 3003.4700                  | 3.0035               | 3432.7600           | 3.4328            | 14.293      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/08/2024 | 12.32 Put  | Bond Future                 | 4613.7800                  | 4.6138               | 4126.2800           | 4.1263            | 10.566      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/08/2024 | 12.30 Call | Bond Future                 | 2950.3100                  | 2.9503               | 3375.0500           | 3.3751            | 14.396      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/08/2024 | 12.30 Put  | Bond Future                 | 4676.9000                  | 4.6769               | 4184.8500           | 4.1849            | 10.521      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 01/08/2024 |            | Bond Future                 | 12.6029                    | 74.9122              | 12.4405             | 75.8290           | 1.289       | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 07/11/2024 |            | Bond Future                 | 12.7224                    | 72.2725              | 12.5533             | 73.2116           | 1.329       | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 07/11/2024 | 12.79 Call | Bond Future                 | 4566.3200                  | 4.5663               | 5086.5900           | 5.0866            | 11.394      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 07/11/2024 | 12.79 Put  | Bond Future                 | 4196.8400                  | 4.1968               | 3777.9600           | 3.7780            | 9.981       | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 07/11/2024 | 12.80 Call | Bond Future                 | 4596.0300                  | 4.5960               | 5118.1400           | 5.1181            | 11.360      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 07/11/2024 | 12.80 Put  | Bond Future                 | 4172.2000                  | 4.1722               | 3755.1600           | 3.7552            | 9.996       | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 07/11/2024 | 12.78 Call | Bond Future                 | 4536.3900                  | 4.5364               | 5054.8200           | 5.0548            | 11.428      | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 07/11/2024 | 12.78 Put  | Bond Future                 | 4221.3400                  | 4.2213               | 3800.6200           | 3.8006            | 9.967       | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 06/02/2025 |            | Bond Future                 | 12.8622                    | 73.7887              | 12.6861             | 74.7481           | 1.369       | 0.0000     | 0.0000 |
| 2023/11/16 | R248             | 06/02/2025 | 12.71 Call | Bond Future                 | 4219.6600                  | 4.2197               | 4712.5900           | 4.7126            | 11.682      | 0.0000     | 0.0000 |

---

100  
0  
1,000  
246,638  
0  
0  
0  
0  
0  
0  
12,631  
0  
0  
0  
0  
0  
0  
0  
1,500  
0  
1,500  
0  
1,500  
0  
0  
0  
0  
0  
0  
0  
13,000  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0



| 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 |        |
|--------------|------------------|------------|-----------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/11/16   | R248             | 06/02/2025 | 12.71 Put | Bond Future                 | 5047.3100                  | 5.0473               | 4580.9200           | 4.5809            | 9.240       | 0.0000     | 0.0000 |
| 2023/11/16   | X038             | 31/01/2038 |           | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16   | X210             | 31/03/2028 |           | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16   | X213             | 28/02/2031 |           | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/11/16   | X214             | 28/02/2041 |           | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| <b>Total</b> |                  |            |           |                             |                            |                      |                     |                   |             |            |        |

---

0

0

0

0

0

**1554953**