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## IIINTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/12/2023 TO 27/12/2023

| 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 |
|------------|------------------|------------|---------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2023/12/27 | 0904             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/12/27 | 0908             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/12/27 | 0957             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/12/27 | 0986             | 31/03/2036 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/12/27 | 1386             | 28/02/2031 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/12/27 | 1409             | 28/02/2041 |         | Price Contribution          | 100.0000                   | 0.0000                | 100.0000             | 0.000             | 0.0000       | 0.0000      |
| 2023/12/27 | 2025             | 01/02/2024 |         | Bond Future                 | 176.2137                   | 176.2137              | 176.2802             | 0.038             | 0.0000       | 0.0000      |
| 2023/12/27 | 2025             | 02/05/2024 |         | Bond Future                 | 180.1562                   | 180.1562              | 180.2246             | 0.038             | 0.0000       | 0.0000      |
| 2023/12/27 | 2025             | 01/08/2024 |         | Bond Future                 | 182.3414                   | 182.3414              | 182.4101             | 0.038             | 0.0000       | 0.0000      |
| 2023/12/27 | 2025             | 07/11/2024 |         | Bond Future                 | 186.6413                   | 186.6413              | 186.7147             | 0.039             | 0.0000       | 0.0000      |
| 2023/12/27 | 2029             | 01/02/2024 |         | Bond Future                 | 130.2548                   | 130.2548              | 130.0498             | 0.157             | 0.0000       | 0.0000      |
| 2023/12/27 | 2029             | 02/05/2024 |         | Bond Future                 | 131.8000                   | 131.8000              | 131.5906             | 0.159             | 0.0000       | 0.0000      |

Open Interest

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/12/27 | 2029             | 01/08/2024 |             | Bond Future                 | 134.7470                   | 134.7470             | 134.5342            | 134.5342          | 0.158       | 0.0000     | 0.0000 |
| 2023/12/27 | 2029             | 07/11/2024 |             | Bond Future                 | 136.5181                   | 136.5181             | 136.2981            | 136.2981          | 0.161       | 0.0000     | 0.0000 |
| 2023/12/27 | 2029             | 06/02/2025 |             | Bond Future                 | 139.4353                   | 139.4353             | 139.2130            | 139.2130          | 0.159       | 0.0000     | 0.0000 |
| 2023/12/27 | 2029             | 06/02/2025 | 132.40 Call | Bond Future                 | 7035.2800                  | 7.0353               | 6812.9700           | 6.8130            | 3.160       | 0.0000     | 0.0000 |
| 2023/12/27 | 2029             | 06/02/2025 | 132.40 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 11.85 Call  | Bond Future                 | 8437.1300                  | 8.4371               | 8485.2600           | 8.4853            | 0.570       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 11.85 Put   | Bond Future                 | 7.1800                     | 0.0072               | 3.7800              | 0.0038            | 47.354      | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 10.00 Put   | Bond Future                 | 566.6800                   | 0.5667               | 491.9800            | 0.4920            | 13.182      | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 10.00 Call  | Bond Future                 | 1666.8700                  | 1.6669               | 1643.7000           | 1.6437            | 1.390       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 9.89 Put    | Bond Future                 | 709.4800                   | 0.7095               | 629.1300            | 0.6291            | 11.325      | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 9.89 Call   | Bond Future                 | 1349.0800                  | 1.3491               | 1320.2600           | 1.3203            | 2.136       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 10.39 Put   | Bond Future                 | 244.8000                   | 0.2448               | 195.0800            | 0.1951            | 20.310      | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 10.39 Call  | Bond Future                 | 2954.9100                  | 2.9549               | 2956.7200           | 2.9567            | 0.061       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 11.86 Call  | Bond Future                 | 8474.4400                  | 8.4744               | 8522.6800           | 8.5227            | 0.569       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 11.86 Put   | Bond Future                 | 6.9200                     | 0.0069               | 3.6300              | 0.0036            | 47.543      | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 10.16 Put   | Bond Future                 | 404.5400                   | 0.4045               | 339.7100            | 0.3397            | 16.026      | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 10.16 Call  | Bond Future                 | 2169.5400                  | 2.1695               | 2156.2400           | 2.1562            | 0.613       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 11.00 Call  | Bond Future                 | 5217.8300                  | 5.2178               | 5250.1300           | 5.2501            | 0.619       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 11.00 Put   | Bond Future                 | 60.2300                    | 0.0602               | 41.0000             | 0.0410            | 31.928      | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 11.75 Call  | Bond Future                 | 8063.3200                  | 8.0633               | 8110.2400           | 8.1102            | 0.582       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 11.75 Put   | Bond Future                 | 10.2400                    | 0.0102               | 5.6300              | 0.0056            | 45.020      | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 11.36 Call  | Bond Future                 | 6588.3500                  | 6.5884               | 6630.0200           | 6.6300            | 0.632       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 11.36 Put   | Bond Future                 | 25.5900                    | 0.0256               | 15.7300             | 0.0157            | 38.531      | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 11.37 Call  | Bond Future                 | 6626.3700                  | 6.6264               | 6668.2400           | 6.6682            | 0.632       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 11.37 Put   | Bond Future                 | 24.9800                    | 0.0250               | 15.3200             | 0.0153            | 38.671      | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 11.35 Call  | Bond Future                 | 6550.3200                  | 6.5503               | 6591.8100           | 6.5918            | 0.633       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 11.35 Put   | Bond Future                 | 26.2000                    | 0.0262               | 16.1600             | 0.0162            | 38.321      | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 |             | Bond Future                 | 9.7384                     | 92.3837              | 9.7262              | 92.4352           | 0.125       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 11.31 Call  | Bond Future                 | 6398.1200                  | 6.3981               | 6438.8100           | 6.4388            | 0.636       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 11.31 Put   | Bond Future                 | 28.8100                    | 0.0288               | 17.9700             | 0.0180            | 37.626      | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 9.93 Put    | Bond Future                 | 654.2100                   | 0.6542               | 575.7800            | 0.5758            | 11.989      | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 9.93 Call   | Bond Future                 | 1461.6300                  | 1.4616               | 1434.7300           | 1.4347            | 1.840       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 9.57 Put    | Bond Future                 | 1315.1900                  | 1.3152               | 1228.6400           | 1.2286            | 6.581       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 9.57 Call   | Bond Future                 | 598.2800                   | 0.5983               | 563.2600            | 0.5633            | 5.853       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 10.07 Put   | Bond Future                 | 489.4600                   | 0.4895               | 418.9300            | 0.4189            | 14.410      | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 10.07 Call  | Bond Future                 | 1881.2500                  | 1.8813               | 1862.2500           | 1.8623            | 1.010       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 12.10 Call  | Bond Future                 | 9365.7200                  | 9.3657               | 9415.7500           | 9.4158            | 0.534       | 0.0000     | 0.0000 |
| 2023/12/27 | 2030             | 01/02/2024 | 12.10 Put   | Bond Future                 | 2.8200                     | 0.0028               | 1.3200              | 0.0013            | 53.191      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield |            | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|------------|---------------------|-------------------|-------------|------------|
| 2023/12/27 | 2030             | 02/05/2024 |            | Bond Future                 | 9.7818                     | 94.4279              | 9.7689     | 94.4808             | 0.132             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 9.82 Call  | Bond Future                 | 1900.3200                  | 1.9003               | 1893.3100  | 1.8933              | 0.369             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 9.82 Put   | Bond Future                 | 1743.5300                  | 1.7435               | 1683.6900  | 1.6837              | 3.432             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 9.83 Call  | Bond Future                 | 1922.3900                  | 1.9224               | 1915.5600  | 1.9156              | 0.355             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 9.83 Put   | Bond Future                 | 1724.6600                  | 1.7247               | 1665.0000  | 1.6650              | 3.459             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 9.81 Call  | Bond Future                 | 1878.1700                  | 1.8782               | 1870.9700  | 1.8710              | 0.383             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 9.81 Put   | Bond Future                 | 1762.3400                  | 1.7623               | 1702.3100  | 1.7023              | 3.406             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 10.62 Put  | Bond Future                 | 691.5500                   | 0.6916               | 650.7600   | 0.6508              | 5.898             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 10.62 Call | Bond Future                 | 4053.1600                  | 4.0532               | 4065.2000  | 4.0652              | 0.297             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 11.12 Put  | Bond Future                 | 373.5000                   | 0.3735               | 344.8500   | 0.3449              | 7.671             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 11.12 Call | Bond Future                 | 5667.8100                  | 5.6678               | 5691.9900  | 5.6920              | 0.427             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 13.15 Call | Bond Future                 | 12632.8700                 | 12.6329              | 12683.7300 | 12.6837             | 0.403             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 13.15 Put  | Bond Future                 | 10.9200                    | 0.0109               | 8.9500     | 0.0090              | 18.040            | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 9.66 Put   | Bond Future                 | 2068.9100                  | 2.0689               | 2006.4000  | 2.0064              | 3.021             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 9.66 Call  | Bond Future                 | 1567.6200                  | 1.5676               | 1557.9400  | 1.5579              | 0.617             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 10.16 Put  | Bond Future                 | 1191.2100                  | 1.1912               | 1138.7200  | 1.1387              | 4.406             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 10.16 Call | Bond Future                 | 2727.3000                  | 2.7273               | 2727.6400  | 2.7276              | 0.012             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 11.94 Call | Bond Future                 | 8473.4300                  | 8.4734               | 8512.9000  | 8.5129              | 0.466             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 11.94 Put  | Bond Future                 | 121.5800                   | 0.1216               | 108.2200   | 0.1082              | 10.989            | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 12.38 Call | Bond Future                 | 9991.3400                  | 9.9913               | 10036.9200 | 10.0369             | 0.456             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 12.38 Put  | Bond Future                 | 54.2500                    | 0.0543               | 47.0000    | 0.0470              | 13.364            | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 10.82 Put  | Bond Future                 | 541.4600                   | 0.5415               | 505.7600   | 0.5058              | 6.593             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 02/05/2024 | 10.82 Call | Bond Future                 | 4682.5100                  | 4.6825               | 4699.6400  | 4.6996              | 0.366             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 01/08/2024 | 10.38 Call | Bond Future                 | 3597.1400                  | 3.5971               | 3608.1900  | 3.6082              | 0.307             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 01/08/2024 | 10.38 Put  | Bond Future                 | 1448.0900                  | 1.4481               | 1404.2400  | 1.4042              | 3.028             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 01/08/2024 | 10.39 Call | Bond Future                 | 3623.5200                  | 3.6235               | 3634.7400  | 3.6347              | 0.310             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 01/08/2024 | 10.39 Put  | Bond Future                 | 1435.9900                  | 1.4360               | 1392.3100  | 1.3923              | 3.042             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 01/08/2024 | 10.37 Call | Bond Future                 | 3570.8400                  | 3.5708               | 3581.7200  | 3.5817              | 0.305             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 01/08/2024 | 10.37 Put  | Bond Future                 | 1460.2800                  | 1.4603               | 1416.2600  | 1.4163              | 3.014             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 01/08/2024 |            | Bond Future                 | 9.8297                     | 92.5113              | 9.8159     | 92.5662             | 0.141             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 07/11/2024 |            | Bond Future                 | 9.8922                     | 94.6673              | 9.8770     | 94.7251             | 0.153             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 07/11/2024 | 10.75 Call | Bond Future                 | 4606.5800                  | 4.6066               | 4627.9000  | 4.6279              | 0.463             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 07/11/2024 | 10.75 Put  | Bond Future                 | 1406.6200                  | 1.4066               | 1370.1300  | 1.3701              | 2.594             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 07/11/2024 | 10.76 Call | Bond Future                 | 4633.1600                  | 4.6332               | 4654.6200  | 4.6546              | 0.463             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 07/11/2024 | 10.76 Put  | Bond Future                 | 1396.7200                  | 1.3967               | 1360.3700  | 1.3604              | 2.603             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 07/11/2024 | 10.74 Call | Bond Future                 | 4580.0500                  | 4.5801               | 4601.2300  | 4.6012              | 0.462             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 07/11/2024 | 10.74 Put  | Bond Future                 | 1416.6000                  | 1.4166               | 1379.9700  | 1.3800              | 2.586             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 06/02/2025 |            | Bond Future                 | 9.9716                     | 92.6562              | 9.9550     | 92.7170             | 0.166             | 0.0000      | 0.0000     |
| 2023/12/27 | 2030             | 06/02/2025 | 10.68 Call | Bond Future                 | 4385.2700                  | 4.3853               | 4408.1300  | 4.4081              | 0.521             | 0.0000      | 0.0000     |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/12/27 | 2030             | 06/02/2025 | 10.68 Put  | Bond Future                 | 1835.1500                  | 1.8352               | 1797.2300           | 1.7972            | 2.066       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 10.90 Put  | Bond Future                 | 632.6900                   | 0.6327               | 536.4500            | 0.5365            | 15.211      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 10.90 Call | Bond Future                 | 2210.7100                  | 2.2107               | 2205.6900           | 2.2057            | 0.227       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 12.00 Call | Bond Future                 | 6727.7700                  | 6.7278               | 6797.6200           | 6.7976            | 1.038       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 12.00 Put  | Bond Future                 | 61.8000                    | 0.0618               | 40.4300             | 0.0404            | 34.579      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 11.55 Call | Bond Future                 | 4799.0400                  | 4.7990               | 4846.1500           | 4.8462            | 0.982       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 11.55 Put  | Bond Future                 | 165.6200                   | 0.1656               | 121.5100            | 0.1215            | 26.633      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 11.33 Call | Bond Future                 | 3878.4200                  | 3.8784               | 3909.8600           | 3.9099            | 0.811       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 11.33 Put  | Bond Future                 | 263.0400                   | 0.2630               | 203.2600            | 0.2033            | 22.727      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 11.35 Call | Bond Future                 | 3960.9500                  | 3.9610               | 3993.9300           | 3.9939            | 0.833       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 11.35 Put  | Bond Future                 | 252.3500                   | 0.2524               | 194.1100            | 0.1941            | 23.079      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 10.85 Call | Bond Future                 | 2034.9100                  | 2.0349               | 2025.7800           | 2.0258            | 0.449       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 10.85 Put  | Bond Future                 | 697.9600                   | 0.6980               | 597.6100            | 0.5976            | 14.378      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 10.59 Put  | Bond Future                 | 1144.5900                  | 1.1446               | 1026.8500           | 1.0269            | 10.287      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 10.59 Call | Bond Future                 | 1213.7400                  | 1.2137               | 1187.2200           | 1.1872            | 2.185       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 11.09 Put  | Bond Future                 | 432.0300                   | 0.4320               | 352.2100            | 0.3522            | 18.476      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 11.09 Call | Bond Future                 | 2918.1300                  | 2.9181               | 2929.5300           | 2.9295            | 0.391       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 12.73 Call | Bond Future                 | 9836.0800                  | 9.8361               | 9922.6000           | 9.9226            | 0.880       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 12.73 Put  | Bond Future                 | 9.8600                     | 0.0099               | 5.1600              | 0.0052            | 47.667      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 10.78 Put  | Bond Future                 | 799.8800                   | 0.7999               | 694.0600            | 0.6941            | 13.229      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 10.78 Call | Bond Future                 | 1797.8600                  | 1.7979               | 1783.2600           | 1.7833            | 0.812       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 11.75 Call | Bond Future                 | 5651.8200                  | 5.6518               | 5710.7300           | 5.7107            | 1.042       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 11.75 Put  | Bond Future                 | 106.8800                   | 0.1069               | 74.5700             | 0.0746            | 30.230      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 12.50 Call | Bond Future                 | 8869.3200                  | 8.8693               | 8951.6000           | 8.9516            | 0.928       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 12.50 Put  | Bond Future                 | 20.9700                    | 0.0210               | 12.0300             | 0.0120            | 42.632      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 |            | Bond Future                 | 10.5760                    | 90.3904              | 10.5575             | 90.4816           | 0.175       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 11.84 Call | Bond Future                 | 6038.6000                  | 6.0386               | 6101.9000           | 6.1019            | 1.048       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 11.84 Put  | Bond Future                 | 87.7600                    | 0.0878               | 59.8400             | 0.0598            | 31.814      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 11.85 Call | Bond Future                 | 6081.6200                  | 6.0816               | 6145.3800           | 6.1454            | 1.048       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 11.85 Put  | Bond Future                 | 85.8400                    | 0.0858               | 58.3800             | 0.0584            | 31.990      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 11.83 Call | Bond Future                 | 5995.5600                  | 5.9956               | 6058.4000           | 6.0584            | 1.048       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 11.83 Put  | Bond Future                 | 89.6900                    | 0.0897               | 61.3100             | 0.0613            | 31.642      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 10.01 Put  | Bond Future                 | 2998.8500                  | 2.9989               | 2887.7400           | 2.8877            | 3.705       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 10.01 Call | Bond Future                 | 151.4900                   | 0.1515               | 131.6000            | 0.1316            | 13.130      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 10.76 Put  | Bond Future                 | 831.4100                   | 0.8314               | 724.1000            | 0.7241            | 12.907      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 10.76 Call | Bond Future                 | 1732.2300                  | 1.7322               | 1716.1400           | 1.7161            | 0.929       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 12.62 Call | Bond Future                 | 9374.8000                  | 9.3748               | 9459.5800           | 9.4596            | 0.904       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/02/2024 | 12.62 Put  | Bond Future                 | 14.2400                    | 0.0142               | 7.8000              | 0.0078            | 45.225      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/12/27 | 2032             | 02/05/2024 | 10.55 Call | Bond Future                 | 1974.2200                  | 1.9742               | 1977.3100           | 1.9773            | 0.157       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 10.55 Put  | Bond Future                 | 2439.8100                  | 2.4398               | 2349.4500           | 2.3495            | 3.704       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 10.56 Call | Bond Future                 | 1998.2100                  | 1.9982               | 2001.5800           | 2.0016            | 0.169       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 10.56 Put  | Bond Future                 | 2415.3300                  | 2.4153               | 2325.2500           | 2.3253            | 3.730       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 10.54 Call | Bond Future                 | 1950.5800                  | 1.9506               | 1953.3900           | 1.9534            | 0.144       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 10.54 Put  | Bond Future                 | 2464.6900                  | 2.4647               | 2374.0500           | 2.3741            | 3.678       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 |            | Bond Future                 | 10.6463                    | 88.2285              | 10.6270             | 88.3219           | 0.182       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 10.59 Put  | Bond Future                 | 2342.8000                  | 2.3428               | 2253.5900           | 2.2536            | 3.808       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 10.59 Call | Bond Future                 | 2070.9100                  | 2.0709               | 2075.1500           | 2.0752            | 0.205       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 11.09 Put  | Bond Future                 | 1379.6300                  | 1.3796               | 1307.3200           | 1.3073            | 5.241       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 11.09 Call | Bond Future                 | 3483.0900                  | 3.4831               | 3504.2300           | 3.5042            | 0.607       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 13.18 Call | Bond Future                 | 11272.0900                 | 11.2721              | 11352.5500          | 11.3526           | 0.714       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 13.18 Put  | Bond Future                 | 99.4900                    | 0.0995               | 86.5000             | 0.0865            | 13.057      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 13.35 Call | Bond Future                 | 11927.4700                 | 11.9275              | 12010.6000          | 12.0106           | 0.697       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 13.35 Put  | Bond Future                 | 73.9300                    | 0.0739               | 63.6100             | 0.0636            | 13.959      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 11.35 Put  | Bond Future                 | 1034.1100                  | 1.0341               | 971.4300            | 0.9714            | 6.061       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 11.35 Call | Bond Future                 | 4339.8300                  | 4.3398               | 4370.6000           | 4.3706            | 0.709       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 10.65 Put  | Bond Future                 | 2203.0000                  | 2.2030               | 2115.5800           | 2.1156            | 3.968       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 10.65 Call | Bond Future                 | 2220.6300                  | 2.2206               | 2226.6600           | 2.2267            | 0.272       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 10.36 Put  | Bond Future                 | 2946.8600                  | 2.9469               | 2851.6500           | 2.8517            | 3.231       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 10.36 Call | Bond Future                 | 1553.6000                  | 1.5536               | 1551.8400           | 1.5518            | 0.113       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 10.86 Put  | Bond Future                 | 1767.9600                  | 1.7680               | 1687.4200           | 1.6874            | 4.556       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 10.86 Call | Bond Future                 | 2789.2300                  | 2.7892               | 2802.1400           | 2.8021            | 0.463       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 12.90 Call | Bond Future                 | 10192.1200                 | 10.1921              | 10267.0800          | 10.2671           | 0.735       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 12.90 Put  | Bond Future                 | 158.8100                   | 0.1588               | 140.3200            | 0.1403            | 11.643      | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 11.81 Call | Bond Future                 | 5991.1100                  | 5.9911               | 6038.0900           | 6.0381            | 0.784       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 11.81 Put  | Bond Future                 | 611.7100                   | 0.6117               | 565.2400            | 0.5652            | 7.597       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 11.21 Call | Bond Future                 | 3869.7600                  | 3.8698               | 3895.3500           | 3.8954            | 0.661       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 11.21 Put  | Bond Future                 | 1208.6600                  | 1.2087               | 1140.8000           | 1.1408            | 5.614       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 10.57 Put  | Bond Future                 | 2391.0300                  | 2.3910               | 2301.2400           | 2.3012            | 3.755       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 02/05/2024 | 10.57 Call | Bond Future                 | 2022.3600                  | 2.0224               | 2026.0200           | 2.0260            | 0.181       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/08/2024 | 11.14 Call | Bond Future                 | 3985.7300                  | 3.9857               | 4014.1600           | 4.0142            | 0.713       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/08/2024 | 11.14 Put  | Bond Future                 | 2044.4400                  | 2.0444               | 1976.5600           | 1.9766            | 3.320       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/08/2024 | 11.15 Call | Bond Future                 | 4015.3700                  | 4.0154               | 4044.0500           | 4.0441            | 0.714       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/08/2024 | 11.15 Put  | Bond Future                 | 2028.4000                  | 2.0284               | 1960.7700           | 1.9608            | 3.334       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/08/2024 | 11.13 Call | Bond Future                 | 3956.4500                  | 3.9565               | 3984.6100           | 3.9846            | 0.712       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/08/2024 | 11.13 Put  | Bond Future                 | 2060.8700                  | 2.0609               | 1992.7200           | 1.9927            | 3.307       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 01/08/2024 |            | Bond Future                 | 10.7213                    | 90.1800              | 10.7008             | 90.2763           | 0.191       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 07/11/2024 | 11.48 Call | Bond Future                 | 4963.3100                  | 4.9633               | 5005.5400           | 5.0055            | 0.851       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/12/27 | 2032             | 07/11/2024 | 11.48 Put   | Bond Future                 | 2008.5000                  | 2.0085               | 1950.5900           | 1.9506            | 2.883       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 07/11/2024 | 11.49 Call  | Bond Future                 | 4993.3200                  | 4.9933               | 5035.7700           | 5.0358            | 0.850       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 07/11/2024 | 11.49 Put   | Bond Future                 | 1994.7600                  | 1.9948               | 1937.0700           | 1.9371            | 2.892       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 07/11/2024 | 11.47 Call  | Bond Future                 | 4933.3600                  | 4.9334               | 4975.3700           | 4.9754            | 0.852       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 07/11/2024 | 11.47 Put   | Bond Future                 | 2022.3400                  | 2.0223               | 1964.2100           | 1.9642            | 2.874       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 07/11/2024 |             | Bond Future                 | 10.8198                    | 88.1152              | 10.7979             | 88.2153           | 0.202       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 07/11/2024 | 13.36 Call  | Bond Future                 | 11160.1400                 | 11.1601              | 11237.5100          | 11.2375           | 0.693       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 07/11/2024 | 13.36 Put   | Bond Future                 | 470.3800                   | 0.4704               | 447.6100            | 0.4476            | 4.841       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 07/11/2024 | 11.64 Put   | Bond Future                 | 1799.8900                  | 1.7999               | 1745.4300           | 1.7454            | 3.026       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 07/11/2024 | 11.64 Call  | Bond Future                 | 5451.3200                  | 5.4513               | 5497.0000           | 5.4970            | 0.838       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 06/02/2025 |             | Bond Future                 | 10.9303                    | 89.9738              | 10.9069             | 90.0777           | 0.213       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 06/02/2025 | 11.72 Call  | Bond Future                 | 5451.6500                  | 5.4517               | 5502.1100           | 5.5021            | 0.926       | 0.0000     | 0.0000 |
| 2023/12/27 | 2032             | 06/02/2025 | 11.72 Put   | Bond Future                 | 2025.6100                  | 2.0256               | 1972.2000           | 1.9722            | 2.637       | 0.0000     | 0.0000 |
| 2023/12/27 | 2033             | 01/02/2024 |             | Bond Future                 | 123.1114                   | 123.1114             | 122.8678            | 122.8678          | 0.198       | 0.0000     | 0.0000 |
| 2023/12/27 | 2033             | 02/05/2024 |             | Bond Future                 | 124.4001                   | 124.4001             | 124.1514            | 124.1514          | 0.200       | 0.0000     | 0.0000 |
| 2023/12/27 | 2033             | 01/08/2024 |             | Bond Future                 | 127.1819                   | 127.1819             | 126.9288            | 126.9288          | 0.199       | 0.0000     | 0.0000 |
| 2023/12/27 | 2033             | 07/11/2024 |             | Bond Future                 | 128.6772                   | 128.6772             | 128.4167            | 128.4167          | 0.202       | 0.0000     | 0.0000 |
| 2023/12/27 | 2033             | 06/02/2025 |             | Bond Future                 | 131.4270                   | 131.4270             | 131.1632            | 131.1632          | 0.201       | 0.0000     | 0.0000 |
| 2023/12/27 | 2033             | 06/02/2025 | 124.94 Call | Bond Future                 | 6486.9500                  | 6.4870               | 6223.1600           | 6.2232            | 4.066       | 0.0000     | 0.0000 |
| 2023/12/27 | 2033             | 06/02/2025 | 124.94 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/02/2024 | 13.93 Call  | Bond Future                 | 10339.1100                 | 10.3391              | 10360.4300          | 10.3604           | 0.206       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/02/2024 | 13.93 Put   | Bond Future                 | 7.2800                     | 0.0073               | 3.8800              | 0.0039            | 46.703      | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/02/2024 | 12.93 Call  | Bond Future                 | 5774.7600                  | 5.7748               | 5769.2300           | 5.7692            | 0.096       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/02/2024 | 12.93 Put   | Bond Future                 | 112.5700                   | 0.1126               | 82.3200             | 0.0823            | 26.872      | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/02/2024 | 12.09 Put   | Bond Future                 | 826.1300                   | 0.8261               | 736.4300            | 0.7364            | 10.858      | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/02/2024 | 12.09 Call  | Bond Future                 | 2187.5000                  | 2.1875               | 2122.5200           | 2.1225            | 2.971       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/02/2024 |             | Bond Future                 | 11.8384                    | 78.2715              | 11.8338             | 78.2962           | 0.038       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/02/2024 | 12.32 Call  | Bond Future                 | 3074.0900                  | 3.0741               | 3024.9400           | 3.0249            | 1.599       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/02/2024 | 12.32 Put   | Bond Future                 | 498.5800                   | 0.4986               | 424.7100            | 0.4247            | 14.816      | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/02/2024 | 12.33 Call  | Bond Future                 | 3114.9700                  | 3.1150               | 3066.6000           | 3.0666            | 1.553       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/02/2024 | 12.33 Put   | Bond Future                 | 487.3100                   | 0.4873               | 414.2200            | 0.4142            | 14.999      | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/02/2024 | 12.31 Call  | Bond Future                 | 3033.3000                  | 3.0333               | 2983.3800           | 2.9834            | 1.646       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/02/2024 | 12.31 Put   | Bond Future                 | 509.9900                   | 0.5100               | 435.3500            | 0.4354            | 14.636      | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 02/05/2024 |             | Bond Future                 | 11.9400                    | 80.0034              | 11.9353             | 80.0289           | 0.040       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 02/05/2024 | 11.44 Call  | Bond Future                 | 1367.0400                  | 1.3670               | 1332.2300           | 1.3322            | 2.546       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 02/05/2024 | 11.44 Put   | Bond Future                 | 4133.1600                  | 4.1332               | 4072.8900           | 4.0729            | 1.458       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 02/05/2024 | 11.45 Call  | Bond Future                 | 1386.8400                  | 1.3868               | 1351.9300           | 1.3519            | 2.517       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 02/05/2024 | 11.45 Put   | Bond Future                 | 4096.2600                  | 4.0963               | 4035.8900           | 4.0359            | 1.474       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/12/27 | 2037             | 02/05/2024 | 11.43 Call  | Bond Future                 | 1347.2300                  | 1.3472               | 1312.5500           | 1.3126            | 2.574       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 02/05/2024 | 11.43 Put   | Bond Future                 | 4170.1000                  | 4.1701               | 4109.9600           | 4.1100            | 1.442       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/08/2024 |             | Bond Future                 | 12.0488                    | 77.5172              | 12.0438             | 77.5440           | 0.042       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/08/2024 | 12.10 Call  | Bond Future                 | 3529.3900                  | 3.5294               | 3505.5300           | 3.5055            | 0.676       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/08/2024 | 12.10 Put   | Bond Future                 | 3258.8600                  | 3.2589               | 3208.2200           | 3.2082            | 1.554       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/08/2024 | 12.11 Call  | Bond Future                 | 3558.7000                  | 3.5587               | 3534.8900           | 3.5349            | 0.669       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/08/2024 | 12.11 Put   | Bond Future                 | 3235.4500                  | 3.2355               | 3184.8600           | 3.1849            | 1.564       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/08/2024 | 12.09 Call  | Bond Future                 | 3500.4300                  | 3.5004               | 3476.5200           | 3.4765            | 0.683       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/08/2024 | 12.09 Put   | Bond Future                 | 3282.6700                  | 3.2827               | 3231.9800           | 3.2320            | 1.544       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/08/2024 | 13.82 Call  | Bond Future                 | 9538.4900                  | 9.5385               | 9533.2700           | 9.5333            | 0.055       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/08/2024 | 13.82 Put   | Bond Future                 | 919.7300                   | 0.9197               | 887.7300            | 0.8877            | 3.479       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/08/2024 | 13.17 Call  | Bond Future                 | 7112.3400                  | 7.1123               | 7098.9200           | 7.0989            | 0.189       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 01/08/2024 | 13.17 Put   | Bond Future                 | 1485.0200                  | 1.4850               | 1444.8200           | 1.4448            | 2.707       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 07/11/2024 |             | Bond Future                 | 12.1725                    | 79.3229              | 12.1670             | 79.3517           | 0.045       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 07/11/2024 | 12.58 Call  | Bond Future                 | 5219.4500                  | 5.2195               | 5205.5900           | 5.2056            | 0.266       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 07/11/2024 | 12.58 Put   | Bond Future                 | 3139.8300                  | 3.1398               | 3097.1800           | 3.0972            | 1.358       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 07/11/2024 | 12.59 Call  | Bond Future                 | 5250.6600                  | 5.2507               | 5236.8700           | 5.2369            | 0.263       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 07/11/2024 | 12.59 Put   | Bond Future                 | 3121.0300                  | 3.1210               | 3078.4500           | 3.0785            | 1.364       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 07/11/2024 | 12.57 Call  | Bond Future                 | 5188.3100                  | 5.1883               | 5174.3900           | 5.1744            | 0.268       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 07/11/2024 | 12.57 Put   | Bond Future                 | 3158.7400                  | 3.1587               | 3116.0300           | 3.1160            | 1.352       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 06/02/2025 |             | Bond Future                 | 12.3046                    | 76.7358              | 12.2985             | 76.7667           | 0.049       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 06/02/2025 | 12.76 Call  | Bond Future                 | 5792.6600                  | 5.7927               | 5784.2900           | 5.7843            | 0.144       | 0.0000     | 0.0000 |
| 2023/12/27 | 2037             | 06/02/2025 | 12.76 Put   | Bond Future                 | 3517.5200                  | 3.5175               | 3478.2500           | 3.4783            | 1.116       | 0.0000     | 0.0000 |
| 2023/12/27 | 2038             | 01/02/2024 |             | Bond Future                 | 132.5856                   | 132.5856             | 132.6474            | 132.6474          | 0.047       | 0.0000     | 0.0000 |
| 2023/12/27 | 2038             | 02/05/2024 |             | Bond Future                 | 135.5519                   | 135.5519             | 135.6154            | 135.6154          | 0.047       | 0.0000     | 0.0000 |
| 2023/12/27 | 2038             | 01/08/2024 |             | Bond Future                 | 136.5092                   | 136.5092             | 136.5721            | 136.5721          | 0.046       | 0.0000     | 0.0000 |
| 2023/12/27 | 2038             | 07/11/2024 |             | Bond Future                 | 139.7277                   | 139.7277             | 139.7944            | 139.7944          | 0.048       | 0.0000     | 0.0000 |
| 2023/12/27 | 2038             | 06/02/2025 |             | Bond Future                 | 140.5852                   | 140.5852             | 140.6388            | 140.6388          | 0.038       | 0.0000     | 0.0000 |
| 2023/12/27 | 2038             | 06/02/2025 | 135.23 Call | Bond Future                 | 5355.2100                  | 5.3552               | 5408.8000           | 5.4088            | 1.001       | 0.0000     | 0.0000 |
| 2023/12/27 | 2038             | 06/02/2025 | 135.23 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/02/2024 | 12.30 Put   | Bond Future                 | 1065.6400                  | 1.0656               | 942.3200            | 0.9423            | 11.572      | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/02/2024 | 12.30 Call  | Bond Future                 | 2007.0800                  | 2.0071               | 1969.6900           | 1.9697            | 1.863       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/02/2024 | 12.90 Put   | Bond Future                 | 285.4000                   | 0.2854               | 221.6000            | 0.2216            | 22.355      | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/02/2024 | 12.90 Call  | Bond Future                 | 4512.3200                  | 4.5123               | 4534.4500           | 4.5345            | 0.490       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/02/2024 | 13.90 Call  | Bond Future                 | 9253.4800                  | 9.2535               | 9329.9300           | 9.3299            | 0.826       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/02/2024 | 13.90 Put   | Bond Future                 | 22.5900                    | 0.0226               | 13.1100             | 0.0131            | 41.965      | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/02/2024 | 12.34 Call  | Bond Future                 | 2150.6200                  | 2.1506               | 2116.5500           | 2.1166            | 1.584       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/02/2024 | 12.34 Put   | Bond Future                 | 983.0700                   | 0.9831               | 863.0700            | 0.8631            | 12.207      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/12/27 | 2040             | 01/02/2024 | 12.35 Call | Bond Future                 | 2187.2100                  | 2.1872               | 2154.0100           | 2.1540            | 1.518       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/02/2024 | 12.35 Put  | Bond Future                 | 963.2900                   | 0.9633               | 844.1600            | 0.8442            | 12.367      | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/02/2024 | 12.33 Call | Bond Future                 | 2114.3000                  | 2.1143               | 2079.3800           | 2.0794            | 1.652       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/02/2024 | 12.33 Put  | Bond Future                 | 1003.1800                  | 1.0032               | 882.3300            | 0.8823            | 12.047      | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/02/2024 |            | Bond Future                 | 12.1354                    | 78.2376              | 12.1205             | 78.3235           | 0.123       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 02/05/2024 |            | Bond Future                 | 12.2416                    | 79.9688              | 12.2261             | 80.0568           | 0.126       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 02/05/2024 | 11.61 Call | Bond Future                 | 1211.3200                  | 1.2113               | 1194.2600           | 1.1943            | 1.408       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 02/05/2024 | 11.61 Put  | Bond Future                 | 4936.3900                  | 4.9364               | 4831.3300           | 4.8313            | 2.128       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 02/05/2024 | 11.62 Call | Bond Future                 | 1230.2500                  | 1.2303               | 1213.2300           | 1.2132            | 1.383       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 02/05/2024 | 11.62 Put  | Bond Future                 | 4894.2100                  | 4.8942               | 4789.1900           | 4.7892            | 2.146       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 02/05/2024 | 11.60 Call | Bond Future                 | 1192.7300                  | 1.1927               | 1175.6300           | 1.1756            | 1.434       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 02/05/2024 | 11.60 Put  | Bond Future                 | 4978.9900                  | 4.9790               | 4873.8900           | 4.8739            | 2.111       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/08/2024 |            | Bond Future                 | 12.3549                    | 77.2314              | 12.3387             | 77.3221           | 0.131       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/08/2024 | 12.33 Call | Bond Future                 | 3463.0600                  | 3.4631               | 3470.3200           | 3.4703            | 0.210       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/08/2024 | 12.33 Put  | Bond Future                 | 3602.4300                  | 3.6024               | 3518.9300           | 3.5189            | 2.318       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/08/2024 | 12.34 Call | Bond Future                 | 3492.9000                  | 3.4929               | 3500.3700           | 3.5004            | 0.214       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/08/2024 | 12.34 Put  | Bond Future                 | 3576.2100                  | 3.5762               | 3492.9200           | 3.4929            | 2.329       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/08/2024 | 12.32 Call | Bond Future                 | 3433.3300                  | 3.4333               | 3440.3900           | 3.4404            | 0.206       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 01/08/2024 | 12.32 Put  | Bond Future                 | 3628.8300                  | 3.6288               | 3545.1300           | 3.5451            | 2.307       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 07/11/2024 |            | Bond Future                 | 12.4825                    | 79.0301              | 12.4654             | 79.1243           | 0.137       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 07/11/2024 | 12.85 Call | Bond Future                 | 5361.3200                  | 5.3613               | 5385.0400           | 5.3850            | 0.442       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 07/11/2024 | 12.85 Put  | Bond Future                 | 3382.0300                  | 3.3820               | 3311.5000           | 3.3115            | 2.085       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 07/11/2024 | 12.86 Call | Bond Future                 | 5393.8700                  | 5.3939               | 5417.7800           | 5.4178            | 0.443       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 07/11/2024 | 12.86 Put  | Bond Future                 | 3361.8300                  | 3.3618               | 3291.4900           | 3.2915            | 2.092       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 07/11/2024 | 12.84 Call | Bond Future                 | 5328.8400                  | 5.3288               | 5352.3600           | 5.3524            | 0.441       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 07/11/2024 | 12.84 Put  | Bond Future                 | 3402.3600                  | 3.4024               | 3331.6300           | 3.3316            | 2.079       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 06/02/2025 |            | Bond Future                 | 12.6177                    | 76.1859              | 12.5996             | 76.2837           | 0.143       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 06/02/2025 | 12.95 Call | Bond Future                 | 5561.2900                  | 5.5613               | 5591.4000           | 5.5914            | 0.541       | 0.0000     | 0.0000 |
| 2023/12/27 | 2040             | 06/02/2025 | 12.95 Put  | Bond Future                 | 3800.7300                  | 3.8007               | 3733.0900           | 3.7331            | 1.780       | 0.0000     | 0.0000 |
| 2023/12/27 | 2044             | 01/02/2024 | 13.25 Call | Bond Future                 | 5715.7100                  | 5.7157               | 5757.0800           | 5.7571            | 0.724       | 0.0000     | 0.0000 |
| 2023/12/27 | 2044             | 01/02/2024 | 13.25 Put  | Bond Future                 | 164.6300                   | 0.1646               | 120.2900            | 0.1203            | 26.933      | 0.0000     | 0.0000 |
| 2023/12/27 | 2044             | 01/02/2024 | 13.00 Call | Bond Future                 | 4553.8000                  | 4.5538               | 4574.0700           | 4.5741            | 0.445       | 0.0000     | 0.0000 |
| 2023/12/27 | 2044             | 01/02/2024 | 13.00 Put  | Bond Future                 | 295.8000                   | 0.2958               | 230.3600            | 0.2304            | 22.123      | 0.0000     | 0.0000 |
| 2023/12/27 | 2044             | 01/02/2024 |            | Bond Future                 | 12.2292                    | 74.3441              | 12.2145             | 74.4298           | 0.121       | 0.0000     | 0.0000 |
| 2023/12/27 | 2044             | 01/02/2024 | 12.28 Call | Bond Future                 | 1652.1600                  | 1.6522               | 1604.9200           | 1.6049            | 2.859       | 0.0000     | 0.0000 |
| 2023/12/27 | 2044             | 01/02/2024 | 12.28 Put  | Bond Future                 | 1358.4700                  | 1.3585               | 1225.5200           | 1.2255            | 9.787       | 0.0000     | 0.0000 |
| 2023/12/27 | 2044             | 01/02/2024 | 12.29 Call | Bond Future                 | 1684.2400                  | 1.6842               | 1637.6000           | 1.6376            | 2.769       | 0.0000     | 0.0000 |
| 2023/12/27 | 2044             | 01/02/2024 | 12.29 Put  | Bond Future                 | 1332.9200                  | 1.3329               | 1200.5700           | 1.2006            | 9.929       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2023/12/27 | 2044             | 01/02/2024 | 12.27 Call  | Bond Future                 | 1620.2900                  | 1.6203                | 1572.4700            | 1.5725            | 2.951        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 01/02/2024 | 12.27 Put   | Bond Future                 | 1384.3100                  | 1.3843                | 1250.7800            | 1.2508            | 9.646        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 02/05/2024 | 11.66 Call  | Bond Future                 | 1161.2100                  | 1.1612                | 1143.3200            | 1.1433            | 1.541        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 02/05/2024 | 11.66 Put   | Bond Future                 | 5182.3500                  | 5.1824                | 5076.7100            | 5.0767            | 2.038        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 02/05/2024 | 11.67 Call  | Bond Future                 | 1179.5900                  | 1.1796                | 1161.7300            | 1.1617            | 1.514        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 02/05/2024 | 11.67 Put   | Bond Future                 | 5138.2900                  | 5.1383                | 5032.6800            | 5.0327            | 2.055        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 02/05/2024 | 11.65 Call  | Bond Future                 | 1143.0100                  | 1.1430                | 1125.1000            | 1.1251            | 1.567        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 02/05/2024 | 11.65 Put   | Bond Future                 | 5226.6700                  | 5.2267                | 5121.0100            | 5.1210            | 2.022        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 02/05/2024 |             | Bond Future                 | 12.3324                    | 75.9892               | 12.3171              | 76.0770           | 0.124        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 01/08/2024 |             | Bond Future                 | 12.4422                    | 73.2890               | 12.4261              | 73.3794           | 0.129        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 01/08/2024 | 12.29 Call  | Bond Future                 | 3153.8900                  | 3.1539                | 3157.9000            | 3.1579            | 0.127        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 01/08/2024 | 12.29 Put   | Bond Future                 | 4019.3800                  | 4.0194                | 3933.0000            | 3.9330            | 2.149        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 01/08/2024 | 12.30 Call  | Bond Future                 | 3182.5100                  | 3.1825                | 3186.7100            | 3.1867            | 0.132        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 01/08/2024 | 12.30 Put   | Bond Future                 | 3990.5900                  | 3.9906                | 3904.4000            | 3.9044            | 2.160        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 01/08/2024 | 12.28 Call  | Bond Future                 | 3125.4000                  | 3.1254                | 3129.2200            | 3.1292            | 0.122        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 01/08/2024 | 12.28 Put   | Bond Future                 | 4048.3600                  | 4.0484                | 3961.7900            | 3.9618            | 2.138        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 07/11/2024 | 12.91 Call  | Bond Future                 | 5370.8100                  | 5.3708                | 5393.3300            | 5.3933            | 0.419        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 07/11/2024 | 12.91 Put   | Bond Future                 | 3502.1700                  | 3.5022                | 3430.8600            | 3.4309            | 2.036        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 07/11/2024 | 12.92 Call  | Bond Future                 | 5402.9300                  | 5.4029                | 5425.6300            | 5.4256            | 0.420        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 07/11/2024 | 12.92 Put   | Bond Future                 | 3481.2900                  | 3.4813                | 3410.1600            | 3.4102            | 2.043        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 07/11/2024 | 12.90 Call  | Bond Future                 | 5338.4700                  | 5.3385                | 5360.8100            | 5.3608            | 0.418        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 07/11/2024 | 12.90 Put   | Bond Future                 | 3522.9000                  | 3.5229                | 3451.4100            | 3.4514            | 2.029        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 07/11/2024 |             | Bond Future                 | 12.5653                    | 74.9957               | 12.5484              | 75.0896           | 0.135        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 06/02/2025 |             | Bond Future                 | 12.6951                    | 72.1916               | 12.6772              | 72.2889           | 0.141        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 06/02/2025 | 13.02 Call  | Bond Future                 | 5629.1100                  | 5.6291                | 5658.4100            | 5.6584            | 0.521        | 0.0000      | 0.0000 |
| 2023/12/27 | 2044             | 06/02/2025 | 13.02 Put   | Bond Future                 | 3896.5900                  | 3.8966                | 3828.6600            | 3.8287            | 1.743        | 0.0000      | 0.0000 |
| 2023/12/27 | 2046             | 01/02/2024 |             | Bond Future                 | 116.1765                   | 116.1765              | 116.2307             | 116.2307          | 0.047        | 0.0000      | 0.0000 |
| 2023/12/27 | 2046             | 02/05/2024 |             | Bond Future                 | 116.6245                   | 116.6245              | 116.6800             | 116.6800          | 0.048        | 0.0000      | 0.0000 |
| 2023/12/27 | 2046             | 01/08/2024 |             | Bond Future                 | 119.2320                   | 119.2320              | 119.2900             | 119.2900          | 0.049        | 0.0000      | 0.0000 |
| 2023/12/27 | 2046             | 07/11/2024 |             | Bond Future                 | 119.8327                   | 119.8327              | 119.8871             | 119.8871          | 0.045        | 0.0000      | 0.0000 |
| 2023/12/27 | 2046             | 06/02/2025 |             | Bond Future                 | 122.3916                   | 122.3916              | 122.4493             | 122.4493          | 0.047        | 0.0000      | 0.0000 |
| 2023/12/27 | 2046             | 06/02/2025 | 114.01 Call | Bond Future                 | 8381.5800                  | 8.3816                | 8439.3400            | 8.4393            | 0.689        | 0.0000      | 0.0000 |
| 2023/12/27 | 2046             | 06/02/2025 | 114.01 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/12/27 | 2050             | 01/02/2024 |             | Bond Future                 | 116.8506                   | 116.8506              | 115.6998             | 115.6998          | 0.985        | 0.0000      | 0.0000 |
| 2023/12/27 | 2050             | 02/05/2024 |             | Bond Future                 | 119.4650                   | 119.4650              | 118.2886             | 118.2886          | 0.985        | 0.0000      | 0.0000 |
| 2023/12/27 | 2050             | 01/08/2024 |             | Bond Future                 | 119.8273                   | 119.8273              | 118.6235             | 118.6235          | 1.005        | 0.0000      | 0.0000 |
| 2023/12/27 | 2050             | 07/11/2024 |             | Bond Future                 | 122.6526                   | 122.6526              | 121.4223             | 121.4223          | 1.003        | 0.0000      | 0.0000 |
| 2023/12/27 | 2050             | 06/02/2025 |             | Bond Future                 | 122.9015                   | 122.9015              | 121.6314             | 121.6314          | 1.033        | 0.0000      | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/12/27 | 2050             | 06/02/2025 | 115.60 Call | Bond Future                 | 7301.5400                  | 7.3015               | 6031.3800           | 6.0314            | 17.396      | 0.0000     | 0.0000 |
| 2023/12/27 | 2050             | 06/02/2025 | 115.60 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | 8607             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | 8608             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | 8657             | 21/12/2026 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | AL37             | 01/02/2024 |             | Index Future                | 946.0260                   | 946.0260             | 946.5550            | 946.5550          | 0.056       | 0.0000     | 0.0000 |
| 2023/12/27 | AL37             | 02/05/2024 |             | Index Future                | 966.9600                   | 966.9600             | 967.5020            | 967.5020          | 0.056       | 0.0000     | 0.0000 |
| 2023/12/27 | AL37             | 01/08/2024 |             | Index Future                | 988.3530                   | 988.3530             | 988.9180            | 988.9180          | 0.057       | 0.0000     | 0.0000 |
| 2023/12/27 | AL37             | 07/11/2024 |             | Index Future                | 1011.4240                  | 1011.4240            | 1012.0230           | 1012.0230         | 0.059       | 0.0000     | 0.0000 |
| 2023/12/27 | AL37             | 06/02/2025 |             | Index Future                | 1032.8300                  | 1032.8300            | 1033.4630           | 1033.4630         | 0.061       | 0.0000     | 0.0000 |
| 2023/12/27 | AL7T             | 01/02/2024 |             | Index Future                | 1096.9180                  | 1096.9180            | 1098.0250           | 1098.0250         | 0.101       | 0.0000     | 0.0000 |
| 2023/12/27 | AL7T             | 02/05/2024 |             | Index Future                | 1121.1900                  | 1121.1900            | 1122.3250           | 1122.3250         | 0.101       | 0.0000     | 0.0000 |
| 2023/12/27 | AL7T             | 01/08/2024 |             | Index Future                | 1145.9960                  | 1145.9960            | 1147.1680           | 1147.1680         | 0.102       | 0.0000     | 0.0000 |
| 2023/12/27 | AL7T             | 07/11/2024 |             | Index Future                | 1172.7470                  | 1172.7470            | 1173.9700           | 1173.9700         | 0.104       | 0.0000     | 0.0000 |
| 2023/12/27 | AL7T             | 06/02/2025 |             | Index Future                | 1197.5670                  | 1197.5670            | 1198.8400           | 1198.8400         | 0.106       | 0.0000     | 0.0000 |
| 2023/12/27 | ALBI             | 01/02/2024 |             | Index Future                | 949.5770                   | 949.5770             | 950.4140            | 950.4140          | 0.088       | 0.0000     | 0.0000 |
| 2023/12/27 | ALBI             | 02/05/2024 |             | Index Future                | 970.5890                   | 970.5890             | 971.4470            | 971.4470          | 0.088       | 0.0000     | 0.0000 |
| 2023/12/27 | ALBI             | 01/08/2024 |             | Index Future                | 992.0620                   | 992.0620             | 992.9500            | 992.9500          | 0.090       | 0.0000     | 0.0000 |
| 2023/12/27 | ALBI             | 07/11/2024 |             | Index Future                | 1015.2200                  | 1015.2200            | 1016.1490           | 1016.1490         | 0.092       | 0.0000     | 0.0000 |
| 2023/12/27 | ALBI             | 06/02/2025 |             | Index Future                | 1036.7060                  | 1036.7060            | 1037.6760           | 1037.6760         | 0.094       | 0.0000     | 0.0000 |
| 2023/12/27 | C002             | 31/03/2032 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | C007             | 31/01/2037 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | C025             | 31/01/2025 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | C030             | 31/01/2030 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | C035             | 28/02/2035 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | C038             | 31/01/2038 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | C040             | 06/10/2015 |             | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | C040             | 31/01/2040 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | C044             | 31/01/2044 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | C048             | 28/02/2048 |             | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/12/27 | C050             | 31/12/2050 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | C186             | 21/12/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | C202             | 07/12/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | C209             | 31/03/2036 |            | Price Contribution          | 6.2500                     | 93.7500              | 6.2500              | 93.7500           | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | C210             | 31/03/2028 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | C213             | 28/02/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | C214             | 28/02/2041 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | C253             | 31/03/2053 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | C219             | 31/03/2029 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | C303             | 14/08/2015 |            | Price Contribution          | 100.0000                   | 100.0000             | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | C303             | 28/02/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | C333             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | C431             | 31/01/2031 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | C442             | 25/04/2042 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | C446             | 31/03/2046 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | CI43             | 31/01/2043 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | CI58             | 31/01/2058 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | CS26             | 02/04/2026 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | CS33             | 15/09/2033 |            | Price Contribution          | 100.0000                   | 0.0000               | 100.0000            | 0.000             | 0.0000      | 0.0000     |        |
| 2023/12/27 | ES33             | 01/02/2024 |            | Bond Future                 | 12.2205                    | 76.6840              | 12.2046             | 76.7563           | 0.130       | 0.0000     | 0.0000 |
| 2023/12/27 | ES33             | 02/05/2024 |            | Bond Future                 | 12.3463                    | 74.6008              | 12.3296             | 74.6749           | 0.135       | 0.0000     | 0.0000 |
| 2023/12/27 | ES33             | 01/08/2024 |            | Bond Future                 | 12.4777                    | 76.2684              | 12.4602             | 76.3448           | 0.141       | 0.0000     | 0.0000 |
| 2023/12/27 | ES33             | 07/11/2024 |            | Bond Future                 | 12.6428                    | 74.2619              | 12.6241             | 74.3416           | 0.148       | 0.0000     | 0.0000 |
| 2023/12/27 | ES33             | 06/02/2025 |            | Bond Future                 | 12.8206                    | 75.8442              | 12.8006             | 75.9269           | 0.156       | 0.0000     | 0.0000 |
| 2023/12/27 | ES33             | 06/02/2025 | 13.34 Call | Bond Future                 | 2112.5700                  | 2.1126               | 2195.3200           | 2.1953            | 3.917       | 0.0000     | 0.0000 |
| 2023/12/27 | ES33             | 06/02/2025 | 13.34 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | ES42             | 01/02/2024 |            | Bond Future                 | 12.8328                    | 72.1226              | 12.8172             | 72.2044           | 0.122       | 0.0000     | 0.0000 |
| 2023/12/27 | ES42             | 02/05/2024 |            | Bond Future                 | 12.9577                    | 69.4737              | 12.9414             | 69.5575           | 0.126       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/12/27 | ES42             | 01/08/2024 |             | Bond Future                 | 13.0853                    | 71.0261              | 13.0682             | 71.1124           | 0.130       | 0.0000     | 0.0000 |
| 2023/12/27 | ES42             | 07/11/2024 |             | Bond Future                 | 13.2399                    | 68.4304              | 13.2218             | 68.5201           | 0.136       | 0.0000     | 0.0000 |
| 2023/12/27 | ES42             | 06/02/2025 |             | Bond Future                 | 13.3975                    | 69.8856              | 13.3784             | 69.9784           | 0.142       | 0.0000     | 0.0000 |
| 2023/12/27 | ES42             | 06/02/2025 | 13.71 Call  | Bond Future                 | 1492.0700                  | 1.4921               | 1584.9400           | 1.5849            | 6.224       | 0.0000     | 0.0000 |
| 2023/12/27 | ES42             | 06/02/2025 | 13.71 Put   | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 01/02/2024 |             | GOVI                        | 936.0020                   | 936.0020             | 936.8260            | 936.8260          | 0.088       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 01/02/2024 | 879.99 Call | GOVI                        | 560120.0000                | 56.0120              | 568360.0000         | 56.8360           | 1.471       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 01/02/2024 | 879.99 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 01/02/2024 | 880.00 Call | GOVI                        | 560020.0000                | 56.0020              | 568260.0000         | 56.8260           | 1.471       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 01/02/2024 | 880.00 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 01/02/2024 | 879.98 Call | GOVI                        | 560220.0000                | 56.0220              | 568460.0000         | 56.8460           | 1.471       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 01/02/2024 | 879.98 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 02/05/2024 |             | GOVI                        | 956.7140                   | 956.7140             | 957.5580            | 957.5580          | 0.088       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 02/05/2024 | 950.98 Call | GOVI                        | 57340.0000                 | 5.7340               | 65780.0000          | 6.5780            | 14.719      | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 02/05/2024 | 950.98 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 02/05/2024 | 950.99 Call | GOVI                        | 57240.0000                 | 5.7240               | 65680.0000          | 6.5680            | 14.745      | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 02/05/2024 | 950.99 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 02/05/2024 | 950.97 Call | GOVI                        | 57440.0000                 | 5.7440               | 65880.0000          | 6.5880            | 14.694      | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 02/05/2024 | 950.97 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 01/08/2024 |             | GOVI                        | 977.8810                   | 977.8810             | 978.7540            | 978.7540          | 0.089       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 01/08/2024 | 943.38 Call | GOVI                        | 345010.0000                | 34.5010              | 353740.0000         | 35.3740           | 2.530       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 01/08/2024 | 943.38 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 01/08/2024 | 943.39 Call | GOVI                        | 344910.0000                | 34.4910              | 353640.0000         | 35.3640           | 2.531       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 01/08/2024 | 943.39 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 01/08/2024 | 943.37 Call | GOVI                        | 345110.0000                | 34.5110              | 353840.0000         | 35.3840           | 2.530       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 01/08/2024 | 943.37 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 07/11/2024 |             | GOVI                        | 1000.7080                  | 1000.7080            | 1001.6220           | 1001.6220         | 0.091       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 07/11/2024 | 948.79 Call | GOVI                        | 519180.0000                | 51.9180              | 528320.0000         | 52.8320           | 1.760       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 07/11/2024 | 948.79 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 07/11/2024 | 948.80 Call | GOVI                        | 519080.0000                | 51.9080              | 528220.0000         | 52.8220           | 1.761       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 07/11/2024 | 948.80 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 07/11/2024 | 948.78 Call | GOVI                        | 519280.0000                | 51.9280              | 528420.0000         | 52.8420           | 1.760       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 07/11/2024 | 948.78 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 06/02/2025 |             | GOVI                        | 1021.8860                  | 1021.8860            | 1022.8400           | 1022.8400         | 0.093       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 06/02/2025 | 972.00 Call | GOVI                        | 498860.0000                | 49.8860              | 508400.0000         | 50.8400           | 1.912       | 0.0000     | 0.0000 |
| 2023/12/27 | GOVI             | 06/02/2025 | 972.00 Put  | GOVI                        | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | GVIX             | 01/01/2029 |             | LIVE INDEX                  | 110.0000                   | 110.0000             | 110.0000            | 110.0000          | 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 |        |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/12/27 | IGOV             | 01/02/2024 |         | Index Future                | 348.5510                   | 348.5510             | 348.7800            | 348.7800          | 0.066       | 0.0000     | 0.0000 |
| 2023/12/27 | IGOV             | 02/05/2024 |         | Index Future                | 356.3490                   | 356.3490             | 356.5840            | 356.5840          | 0.066       | 0.0000     | 0.0000 |
| 2023/12/27 | IGOV             | 01/08/2024 |         | Index Future                | 364.3160                   | 364.3160             | 364.5610            | 364.5610          | 0.067       | 0.0000     | 0.0000 |
| 2023/12/27 | IGOV             | 07/11/2024 |         | Index Future                | 372.9080                   | 372.9080             | 373.1670            | 373.1670          | 0.069       | 0.0000     | 0.0000 |
| 2023/12/27 | IGOV             | 06/02/2025 |         | Index Future                | 380.8800                   | 380.8800             | 381.1520            | 381.1520          | 0.071       | 0.0000     | 0.0000 |
| 2023/12/27 | IS10             | 17/12/2025 |         | Interest Rate Swap          | 80.2800                    | 80.2800              | 80.2800             | 80.2800           | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | IS10             | 16/03/2026 |         | Interest Rate Swap          | 76.8200                    | 76.8200              | 76.8200             | 76.8200           | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | IS10             | 15/06/2026 |         | Interest Rate Swap          | 75.2400                    | 75.2400              | 75.2400             | 75.2400           | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | IS10             | 21/09/2026 |         | Interest Rate Swap          | 77.2700                    | 77.2700              | 77.2700             | 77.2700           | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | IS10             | 21/12/2026 |         | Interest Rate Swap          | 81.3000                    | 81.3000              | 81.3000             | 81.3000           | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | IS10             | 15/03/2027 |         | Interest Rate Swap          | 79.8000                    | 79.8000              | 79.8000             | 79.8000           | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | IS10             | 21/06/2027 |         | Interest Rate Swap          | 81.8600                    | 81.8600              | 81.8600             | 81.8600           | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | IS10             | 20/09/2027 |         | Interest Rate Swap          | 87.6100                    | 87.6100              | 87.6100             | 87.6100           | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | IS10             | 20/12/2027 |         | Interest Rate Swap          | 87.9400                    | 87.9400              | 87.9400             | 87.9400           | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | IS10             | 22/03/2028 |         | Interest Rate Swap          | 80.8900                    | 80.8900              | 80.8900             | 80.8900           | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | IS10             | 20/06/2028 |         | Interest Rate Swap          | 88.6800                    | 88.6800              | 88.6800             | 88.6800           | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | IS10             | 19/09/2028 |         | Interest Rate Swap          | 92.0200                    | 92.0200              | 92.0200             | 92.0200           | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | J186             | 21/12/2026 |         | Interest Rate Swap          | 8.6830                     | 8.6830               | 8.6830              | 8.6830            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | JBAF             | 20/12/2023 |         | Jibar Tradeable Future      | 8.4000                     | 8.4000               | 8.4000              | 91.6000           | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | JBAF             | 17/01/2024 |         | Jibar Tradeable Future      | 8.3800                     | 91.6200              | 8.3780              | 91.6220           | 0.024       | 0.0000     | 0.0000 |
| 2023/12/27 | JBAF             | 21/02/2024 |         | Jibar Tradeable Future      | 8.3500                     | 91.6500              | 8.3450              | 91.6550           | 0.060       | 0.0000     | 0.0000 |
| 2023/12/27 | JBAF             | 20/03/2024 |         | Jibar Tradeable Future      | 8.3300                     | 91.6700              | 8.3280              | 91.6720           | 0.024       | 0.0000     | 0.0000 |
| 2023/12/27 | JBAF             | 17/04/2024 |         | Jibar Tradeable Future      | 8.2500                     | 91.7500              | 8.2480              | 91.7520           | 0.024       | 0.0000     | 0.0000 |
| 2023/12/27 | JBAF             | 15/05/2024 |         | Jibar Tradeable Future      | 8.2200                     | 91.7800              | 8.2180              | 91.7820           | 0.024       | 0.0000     | 0.0000 |
| 2023/12/27 | JBAF             | 19/06/2024 |         | Jibar Tradeable Future      | 8.0900                     | 91.9100              | 8.0880              | 91.9120           | 0.025       | 0.0000     | 0.0000 |
| 2023/12/27 | JBAF             | 18/09/2024 |         | Jibar Tradeable Future      | 7.8600                     | 92.1400              | 7.8580              | 92.1420           | 0.025       | 0.0000     | 0.0000 |
| 2023/12/27 | JBAF             | 18/12/2024 |         | Jibar Tradeable Future      | 7.5400                     | 92.4600              | 7.5390              | 92.4610           | 0.013       | 0.0000     | 0.0000 |
| 2023/12/27 | JBAF             | 19/03/2025 |         | Jibar Tradeable Future      | 7.4300                     | 92.5700              | 7.4300              | 92.5700           | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | JBAF             | 18/06/2025 |         | Jibar Tradeable Future      | 7.3500                     | 92.6500              | 7.3460              | 92.6540           | 0.054       | 0.0000     | 0.0000 |
| 2023/12/27 | JBAF             | 17/09/2025 |         | Jibar Tradeable Future      | 7.2900                     | 92.7100              | 7.2900              | 92.7100           | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | JBAF             | 17/12/2025 |         | Jibar Tradeable Future      | 7.4100                     | 92.5900              | 7.4090              | 92.5910           | 0.013       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/12/27 | R035             | 01/02/2024 | 10.62 Put  | Bond Future                 | 4482.6100                  | 4.4826               | 4378.3900           | 4.3784            | 2.325       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/02/2024 | 10.62 Call | Bond Future                 | 130.0100                   | 0.1300               | 105.9800            | 0.1060            | 18.483      | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/02/2024 | 11.12 Put  | Bond Future                 | 2184.2300                  | 2.1842               | 2055.2000           | 2.0552            | 5.907       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/02/2024 | 11.12 Call | Bond Future                 | 721.9300                   | 0.7219               | 673.0900            | 0.6731            | 6.765       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/02/2024 | 13.46 Call | Bond Future                 | 10456.8900                 | 10.4569              | 10533.8900          | 10.5339           | 0.736       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/02/2024 | 13.46 Put  | Bond Future                 | 6.4000                     | 0.0064               | 3.2100              | 0.0032            | 49.844      | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/02/2024 |            | Bond Future                 | 11.3820                    | 88.3332              | 11.3674             | 88.4134           | 0.128       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/02/2024 | 12.19 Call | Bond Future                 | 4517.4900                  | 4.5175               | 4545.0100           | 4.5450            | 0.609       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/02/2024 | 12.19 Put  | Bond Future                 | 220.1500                   | 0.2202               | 167.4800            | 0.1675            | 23.925      | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/02/2024 | 12.20 Call | Bond Future                 | 4563.2200                  | 4.5632               | 4591.6000           | 4.5916            | 0.622       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/02/2024 | 12.20 Put  | Bond Future                 | 214.6500                   | 0.2147               | 162.8400            | 0.1628            | 24.137      | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/02/2024 | 12.18 Call | Bond Future                 | 4471.8400                  | 4.4718               | 4498.4800           | 4.4985            | 0.596       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/02/2024 | 12.18 Put  | Bond Future                 | 225.7900                   | 0.2258               | 172.2400            | 0.1722            | 23.717      | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 02/05/2024 |            | Bond Future                 | 11.4699                    | 85.7759              | 11.4547             | 85.8581           | 0.132       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 02/05/2024 | 11.20 Call | Bond Future                 | 1845.2800                  | 1.8453               | 1833.1700           | 1.8332            | 0.656       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 02/05/2024 | 11.20 Put  | Bond Future                 | 3326.1700                  | 3.3262               | 3231.9200           | 3.2319            | 2.834       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 02/05/2024 | 11.21 Call | Bond Future                 | 1869.6200                  | 1.8696               | 1857.6700           | 1.8577            | 0.639       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 02/05/2024 | 11.21 Put  | Bond Future                 | 3295.0000                  | 3.2950               | 3200.9100           | 3.2009            | 2.856       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 02/05/2024 | 11.19 Call | Bond Future                 | 1820.9100                  | 1.8209               | 1808.6400           | 1.8086            | 0.674       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 02/05/2024 | 11.19 Put  | Bond Future                 | 3357.3700                  | 3.3574               | 3262.9600           | 3.2630            | 2.812       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/08/2024 |            | Bond Future                 | 11.5611                    | 87.6734              | 11.5452             | 87.7582           | 0.138       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/08/2024 | 11.80 Call | Bond Future                 | 4049.7600                  | 4.0498               | 4061.2800           | 4.0613            | 0.284       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/08/2024 | 11.80 Put  | Bond Future                 | 2791.2300                  | 2.7912               | 2717.9800           | 2.7180            | 2.624       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/08/2024 | 11.81 Call | Bond Future                 | 4081.1700                  | 4.0812               | 4092.9000           | 4.0929            | 0.287       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/08/2024 | 11.81 Put  | Bond Future                 | 2770.5200                  | 2.7705               | 2697.4800           | 2.6975            | 2.636       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/08/2024 | 11.79 Call | Bond Future                 | 4018.4500                  | 4.0185               | 4029.7600           | 4.0298            | 0.281       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 01/08/2024 | 11.79 Put  | Bond Future                 | 2812.0800                  | 2.8121               | 2738.6200           | 2.7386            | 2.612       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 07/11/2024 |            | Bond Future                 | 11.6806                    | 85.2018              | 11.6637             | 85.2900           | 0.145       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 07/11/2024 | 12.18 Call | Bond Future                 | 5271.1400                  | 5.2711               | 5297.4000           | 5.2974            | 0.498       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 07/11/2024 | 12.18 Put  | Bond Future                 | 2722.9300                  | 2.7229               | 2660.9800           | 2.6610            | 2.275       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 07/11/2024 | 12.19 Call | Bond Future                 | 5303.5300                  | 5.3035               | 5329.9800           | 5.3300            | 0.499       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 07/11/2024 | 12.19 Put  | Bond Future                 | 2705.4000                  | 2.7054               | 2643.6400           | 2.6436            | 2.283       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 07/11/2024 | 12.17 Call | Bond Future                 | 5238.8100                  | 5.2388               | 5264.8800           | 5.2649            | 0.498       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 07/11/2024 | 12.17 Put  | Bond Future                 | 2740.5600                  | 2.7406               | 2678.4200           | 2.6784            | 2.267       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 06/02/2025 |            | Bond Future                 | 11.8110                    | 86.9994              | 11.7931             | 87.0911           | 0.152       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 06/02/2025 | 12.41 Call | Bond Future                 | 5803.7300                  | 5.8037               | 5838.0400           | 5.8380            | 0.591       | 0.0000     | 0.0000 |
| 2023/12/27 | R035             | 06/02/2025 | 12.41 Put  | Bond Future                 | 2825.4300                  | 2.8254               | 2768.0500           | 2.7681            | 2.031       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 01/02/2024 | 12.93 Call | Bond Future                 | 6003.4900                  | 6.0035               | 6025.9000           | 6.0259            | 0.373       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/12/27 | R053             | 01/02/2024 | 12.93 Put  | Bond Future                 | 410.6300                   | 0.4106               | 321.3900            | 0.3214            | 21.732      | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 01/02/2024 | 12.94 Call | Bond Future                 | 6062.9100                  | 6.0629               | 6086.5500           | 6.0866            | 0.390       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 01/02/2024 | 12.94 Put  | Bond Future                 | 401.6200                   | 0.4016               | 313.6100            | 0.3136            | 21.914      | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 01/02/2024 | 12.92 Call | Bond Future                 | 5944.1600                  | 5.9442               | 5965.3500           | 5.9654            | 0.356       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 01/02/2024 | 12.92 Put  | Bond Future                 | 419.8200                   | 0.4198               | 329.3600            | 0.3294            | 21.547      | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 01/02/2024 |            | Bond Future                 | 12.1576                    | 99.8212              | 12.1430             | 99.9328           | 0.120       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 02/05/2024 |            | Bond Future                 | 12.2559                    | 96.1652              | 12.2408             | 96.2796           | 0.124       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 02/05/2024 | 13.03 Call | Bond Future                 | 7354.0800                  | 7.3541               | 7372.2600           | 7.3723            | 0.247       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 02/05/2024 | 13.03 Put  | Bond Future                 | 1832.6700                  | 1.8327               | 1736.5300           | 1.7365            | 5.246       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 02/05/2024 | 13.04 Call | Bond Future                 | 7404.3300                  | 7.4043               | 7422.9400           | 7.4229            | 0.251       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 02/05/2024 | 13.04 Put  | Bond Future                 | 1815.5000                  | 1.8155               | 1719.7900           | 1.7198            | 5.272       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 02/05/2024 | 13.02 Call | Bond Future                 | 7303.8900                  | 7.3039               | 7321.6400           | 7.3216            | 0.243       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 02/05/2024 | 13.02 Put  | Bond Future                 | 1850.0000                  | 1.8500               | 1753.4300           | 1.7534            | 5.220       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 01/08/2024 | 13.14 Call | Bond Future                 | 8258.2300                  | 8.2582               | 8288.4200           | 8.2884            | 0.366       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 01/08/2024 | 13.14 Put  | Bond Future                 | 2763.8900                  | 2.7639               | 2676.3800           | 2.6764            | 3.166       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 01/08/2024 | 13.15 Call | Bond Future                 | 8305.3300                  | 8.3053               | 8335.8000           | 8.3358            | 0.367       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 01/08/2024 | 13.15 Put  | Bond Future                 | 2744.6300                  | 2.7446               | 2657.4000           | 2.6574            | 3.178       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 01/08/2024 | 13.13 Call | Bond Future                 | 8210.9100                  | 8.2109               | 8240.8100           | 8.2408            | 0.364       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 01/08/2024 | 13.13 Put  | Bond Future                 | 2783.0300                  | 2.7830               | 2695.2300           | 2.6952            | 3.155       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 01/08/2024 |            | Bond Future                 | 12.3575                    | 98.2920              | 12.3417             | 98.4097           | 0.128       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 07/11/2024 | 12.80 Call | Bond Future                 | 7039.1600                  | 7.0392               | 7066.8200           | 7.0668            | 0.393       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 07/11/2024 | 12.80 Put  | Bond Future                 | 4761.2300                  | 4.7612               | 4666.7300           | 4.6667            | 1.985       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 07/11/2024 | 12.81 Call | Bond Future                 | 7080.9700                  | 7.0810               | 7108.8800           | 7.1089            | 0.394       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 07/11/2024 | 12.81 Put  | Bond Future                 | 4733.4800                  | 4.7335               | 4639.2300           | 4.6392            | 1.991       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 07/11/2024 | 12.79 Call | Bond Future                 | 6997.4100                  | 6.9974               | 7024.8400           | 7.0248            | 0.392       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 07/11/2024 | 12.79 Put  | Bond Future                 | 4789.1300                  | 4.7891               | 4694.4000           | 4.6944            | 1.978       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 07/11/2024 |            | Bond Future                 | 12.4801                    | 94.7105              | 12.4634             | 94.8327           | 0.134       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 06/02/2025 |            | Bond Future                 | 12.6069                    | 96.7059              | 12.5893             | 96.8325           | 0.140       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 06/02/2025 | 12.94 Call | Bond Future                 | 7528.7500                  | 7.5288               | 7565.9500           | 7.5660            | 0.494       | 0.0000     | 0.0000 |
| 2023/12/27 | R053             | 06/02/2025 | 12.94 Put  | Bond Future                 | 5203.1200                  | 5.2031               | 5113.7100           | 5.1137            | 1.718       | 0.0000     | 0.0000 |
| 2023/12/27 | R186             | 01/02/2024 |            | Bond Future                 | 8.6193                     | 106.0228             | 8.6151              | 106.0337          | 0.049       | 0.0000     | 0.0000 |
| 2023/12/27 | R186             | 01/02/2024 | 9.51 Call  | Bond Future                 | 2301.7500                  | 2.3018               | 2301.2000           | 2.3012            | 0.024       | 0.0000     | 0.0000 |
| 2023/12/27 | R186             | 01/02/2024 | 9.51 Put   | Bond Future                 | 41.8800                    | 0.0419               | 30.3700             | 0.0304            | 27.483      | 0.0000     | 0.0000 |
| 2023/12/27 | R186             | 01/02/2024 | 9.52 Call  | Bond Future                 | 2325.5900                  | 2.3256               | 2325.2700           | 2.3253            | 0.014       | 0.0000     | 0.0000 |
| 2023/12/27 | R186             | 01/02/2024 | 9.52 Put   | Bond Future                 | 40.7000                    | 0.0407               | 29.4200             | 0.0294            | 27.715      | 0.0000     | 0.0000 |
| 2023/12/27 | R186             | 01/02/2024 | 9.50 Call  | Bond Future                 | 2277.9300                  | 2.2779               | 2277.1500           | 2.2772            | 0.034       | 0.0000     | 0.0000 |
| 2023/12/27 | R186             | 01/02/2024 | 9.50 Put   | Bond Future                 | 43.0900                    | 0.0431               | 31.3500             | 0.0314            | 27.245      | 0.0000     | 0.0000 |
| 2023/12/27 | R186             | 02/05/2024 |            | Bond Future                 | 8.5779                     | 108.3689             | 8.5731              | 108.3803          | 0.056       | 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 |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2023/12/27 | R186             | 02/05/2024 | 8.00 Call   | Bond Future                 | 298.4400                   | 0.2984                | 289.0600             | 0.2891            | 3.143        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 02/05/2024 | 8.00 Put    | Bond Future                 | 1680.6800                  | 1.6807                | 1659.9000            | 1.6599            | 1.236        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 02/05/2024 | 8.01 Call   | Bond Future                 | 305.2200                   | 0.3052                | 295.7700             | 0.2958            | 3.096        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 02/05/2024 | 8.01 Put    | Bond Future                 | 1663.3400                  | 1.6633                | 1642.4900            | 1.6425            | 1.254        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 02/05/2024 | 7.99 Call   | Bond Future                 | 291.9700                   | 0.2920                | 282.6600             | 0.2827            | 3.189        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 02/05/2024 | 7.99 Put    | Bond Future                 | 1698.3300                  | 1.6983                | 1677.6200            | 1.6776            | 1.219        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 02/05/2024 | 10.40 Call  | Bond Future                 | 4291.0400                  | 4.2910                | 4295.0300            | 4.2950            | 0.093        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 02/05/2024 | 10.40 Put   | Bond Future                 | 80.8700                    | 0.0809                | 73.4600              | 0.0735            | 9.163        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 02/05/2024 | 9.73 Put    | Bond Future                 | 199.1800                   | 0.1992                | 186.2200             | 0.1862            | 6.507        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 02/05/2024 | 9.73 Call   | Bond Future                 | 2886.7500                  | 2.8868                | 2885.1900            | 2.8852            | 0.054        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 01/08/2024 | 8.69 Call   | Bond Future                 | 1284.7000                  | 1.2847                | 1279.4100            | 1.2794            | 0.412        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 01/08/2024 | 8.69 Put    | Bond Future                 | 935.1200                   | 0.9351                | 917.2200             | 0.9172            | 1.914        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 01/08/2024 | 8.70 Call   | Bond Future                 | 1298.4500                  | 1.2985                | 1293.1900            | 1.2932            | 0.405        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 01/08/2024 | 8.70 Put    | Bond Future                 | 927.2900                   | 0.9273                | 909.4200             | 0.9094            | 1.927        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 01/08/2024 | 8.68 Call   | Bond Future                 | 1271.0100                  | 1.2710                | 1265.6900            | 1.2657            | 0.419        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 01/08/2024 | 8.68 Put    | Bond Future                 | 943.0100                   | 0.9430                | 925.0800             | 0.9251            | 1.901        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 01/08/2024 |             | Bond Future                 | 8.5284                     | 105.4575              | 8.5225               | 105.4701          | 0.068        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 07/11/2024 |             | Bond Future                 | 8.4903                     | 107.9162              | 8.4827               | 107.9309          | 0.089        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 07/11/2024 | 9.14 Call   | Bond Future                 | 2018.9000                  | 2.0189                | 2019.1500            | 2.0192            | 0.012        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 07/11/2024 | 9.14 Put    | Bond Future                 | 767.6200                   | 0.7676                | 753.1500             | 0.7532            | 1.885        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 07/11/2024 | 9.15 Call   | Bond Future                 | 2032.7100                  | 2.0327                | 2033.0000            | 2.0330            | 0.014        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 07/11/2024 | 9.15 Put    | Bond Future                 | 762.3300                   | 0.7623                | 747.9000             | 0.7479            | 1.893        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 07/11/2024 | 9.13 Call   | Bond Future                 | 2004.7400                  | 2.0047                | 2004.9600            | 2.0050            | 0.011        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 07/11/2024 | 9.13 Put    | Bond Future                 | 772.5700                   | 0.7726                | 758.0700             | 0.7581            | 1.877        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 06/02/2025 |             | Bond Future                 | 8.4821                     | 104.8789              | 8.4723               | 104.8958          | 0.116        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 06/02/2025 | 9.03 Call   | Bond Future                 | 1812.2400                  | 1.8122                | 1815.2600            | 1.8153            | 0.167        | 0.0000      | 0.0000 |
| 2023/12/27 | R186             | 06/02/2025 | 9.03 Put    | Bond Future                 | 872.4500                   | 0.8725                | 858.5300             | 0.8585            | 1.596        | 0.0000      | 0.0000 |
| 2023/12/27 | R202             | 01/02/2024 |             | Bond Future                 | 259.9154                   | 259.9154              | 260.0318             | 260.0318          | 0.045        | 0.0000      | 0.0000 |
| 2023/12/27 | R202             | 02/05/2024 |             | Bond Future                 | 265.7305                   | 265.7305              | 265.8502             | 265.8502          | 0.045        | 0.0000      | 0.0000 |
| 2023/12/27 | R202             | 01/08/2024 |             | Bond Future                 | 266.5694                   | 266.5694              | 266.6905             | 266.6905          | 0.045        | 0.0000      | 0.0000 |
| 2023/12/27 | R202             | 07/11/2024 |             | Bond Future                 | 272.8549                   | 272.8549              | 272.9834             | 272.9834          | 0.047        | 0.0000      | 0.0000 |
| 2023/12/27 | R202             | 06/02/2025 |             | Bond Future                 | 273.4398                   | 273.4398              | 273.5463             | 273.5463          | 0.039        | 0.0000      | 0.0000 |
| 2023/12/27 | R202             | 06/02/2025 | 266.79 Call | Bond Future                 | 6649.8000                  | 6.6498                | 6756.2700            | 6.7563            | 1.601        | 0.0000      | 0.0000 |
| 2023/12/27 | R202             | 06/02/2025 | 266.79 Put  | Bond Future                 | 0.0000                     | 0.0000                | 0.0000               | 0.0000            | 0.000        | 0.0000      | 0.0000 |
| 2023/12/27 | R209             | 01/02/2024 |             | Bond Future                 | 11.5525                    | 68.0152               | 11.5385              | 68.0831           | 0.122        | 0.0000      | 0.0000 |
| 2023/12/27 | R209             | 01/02/2024 | 12.13 Call  | Bond Future                 | 3071.2200                  | 3.0712                | 3071.8400            | 3.0718            | 0.020        | 0.0000      | 0.0000 |
| 2023/12/27 | R209             | 01/02/2024 | 12.13 Put   | Bond Future                 | 359.0200                   | 0.3590                | 291.7100             | 0.2917            | 18.748       | 0.0000      | 0.0000 |
| 2023/12/27 | R209             | 01/02/2024 | 12.14 Call  | Bond Future                 | 3108.5200                  | 3.1085                | 3110.0200            | 3.1100            | 0.048        | 0.0000      | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product     | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/12/27 | R209             | 01/02/2024 | 12.14 Put   | Bond Future                 | 350.7400                   | 0.3507               | 284.3100            | 0.2843            | 18.940      | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 01/02/2024 | 12.12 Call  | Bond Future                 | 3033.9700                  | 3.0340               | 3033.7200           | 3.0337            | 0.008       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 01/02/2024 | 12.12 Put   | Bond Future                 | 367.4100                   | 0.3674               | 299.2300            | 0.2992            | 18.557      | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 02/05/2024 |             | Bond Future                 | 11.6388                    | 66.3672              | 11.6243             | 66.4367           | 0.125       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 02/05/2024 | 11.18 Call  | Bond Future                 | 1235.6900                  | 1.2357               | 1222.2300           | 1.2222            | 1.089       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 02/05/2024 | 11.18 Put   | Bond Future                 | 3474.7900                  | 3.4748               | 3391.7900           | 3.3918            | 2.389       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 02/05/2024 | 11.19 Call  | Bond Future                 | 1253.6800                  | 1.2537               | 1240.3000           | 1.2403            | 1.067       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 02/05/2024 | 11.19 Put   | Bond Future                 | 3442.8800                  | 3.4429               | 3359.9600           | 3.3600            | 2.408       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 02/05/2024 | 11.17 Call  | Bond Future                 | 1217.7100                  | 1.2177               | 1204.1700           | 1.2042            | 1.112       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 02/05/2024 | 11.17 Put   | Bond Future                 | 3506.7700                  | 3.5068               | 3423.6900           | 3.4237            | 2.369       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 01/08/2024 |             | Bond Future                 | 11.7289                    | 67.8351              | 11.7136             | 67.9068           | 0.130       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 01/08/2024 | 11.79 Call  | Bond Future                 | 3076.9400                  | 3.0769               | 3082.6100           | 3.0826            | 0.184       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 01/08/2024 | 11.79 Put   | Bond Future                 | 2790.2000                  | 2.7902               | 2724.1400           | 2.7241            | 2.368       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 01/08/2024 | 11.80 Call  | Bond Future                 | 3103.0200                  | 3.1030               | 3108.8700           | 3.1089            | 0.189       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 01/08/2024 | 11.80 Put   | Bond Future                 | 2769.5500                  | 2.7696               | 2703.6700           | 2.7037            | 2.379       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 01/08/2024 | 11.78 Call  | Bond Future                 | 3051.1600                  | 3.0512               | 3056.6600           | 3.0567            | 0.180       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 01/08/2024 | 11.78 Put   | Bond Future                 | 2811.1900                  | 2.8112               | 2744.9600           | 2.7450            | 2.356       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 07/11/2024 |             | Bond Future                 | 11.8397                    | 66.2596              | 11.8236             | 66.3341           | 0.136       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 07/11/2024 | 12.22 Call  | Bond Future                 | 4416.8200                  | 4.4168               | 4435.3300           | 4.4353            | 0.419       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 07/11/2024 | 12.22 Put   | Bond Future                 | 2689.2200                  | 2.6892               | 2633.2000           | 2.6332            | 2.083       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 07/11/2024 | 12.23 Call  | Bond Future                 | 4444.1100                  | 4.4441               | 4462.7800           | 4.4628            | 0.420       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 07/11/2024 | 12.23 Put   | Bond Future                 | 2671.9300                  | 2.6719               | 2616.0700           | 2.6161            | 2.091       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 07/11/2024 | 12.21 Call  | Bond Future                 | 4389.3500                  | 4.3894               | 4407.7000           | 4.4077            | 0.418       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 07/11/2024 | 12.21 Put   | Bond Future                 | 2706.3800                  | 2.7064               | 2650.2000           | 2.6502            | 2.076       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 06/02/2025 |             | Bond Future                 | 11.9567                    | 67.6572              | 11.9397             | 67.7345           | 0.142       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 06/02/2025 | 12.44 Call  | Bond Future                 | 4989.3800                  | 4.9894               | 5014.5900           | 5.0146            | 0.505       | 0.0000     | 0.0000 |
| 2023/12/27 | R209             | 06/02/2025 | 12.44 Put   | Bond Future                 | 2840.1400                  | 2.8401               | 2787.9900           | 2.7880            | 1.836       | 0.0000     | 0.0000 |
| 2023/12/27 | R210             | 01/02/2024 |             | Bond Future                 | 235.8403                   | 235.8403             | 235.9282            | 235.9282          | 0.037       | 0.0000     | 0.0000 |
| 2023/12/27 | R210             | 02/05/2024 |             | Bond Future                 | 237.8557                   | 237.8557             | 237.9459            | 237.9459          | 0.038       | 0.0000     | 0.0000 |
| 2023/12/27 | R210             | 01/08/2024 |             | Bond Future                 | 243.1741                   | 243.1741             | 243.2686            | 243.2686          | 0.039       | 0.0000     | 0.0000 |
| 2023/12/27 | R210             | 07/11/2024 |             | Bond Future                 | 245.5575                   | 245.5575             | 245.6477            | 245.6477          | 0.037       | 0.0000     | 0.0000 |
| 2023/12/27 | R210             | 06/02/2025 |             | Bond Future                 | 250.8032                   | 250.8032             | 250.8997            | 250.8997          | 0.038       | 0.0000     | 0.0000 |
| 2023/12/27 | R210             | 06/02/2025 | 239.61 Call | Bond Future                 | 11193.2000                 | 11.1932              | 11289.6700          | 11.2897           | 0.862       | 0.0000     | 0.0000 |
| 2023/12/27 | R210             | 06/02/2025 | 239.61 Put  | Bond Future                 | 0.0000                     | 0.0000               | 0.0000              | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 01/02/2024 | 11.71 Call  | Bond Future                 | 6189.4100                  | 6.1894               | 6253.8700           | 6.2539            | 1.041       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 01/02/2024 | 11.71 Put   | Bond Future                 | 46.7200                    | 0.0467               | 29.9800             | 0.0300            | 35.830      | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 01/02/2024 | 11.72 Call  | Bond Future                 | 6228.5700                  | 6.2286               | 6293.3300           | 6.2933            | 1.040       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 01/02/2024 | 11.72 Put   | Bond Future                 | 45.6800                    | 0.0457               | 29.2400             | 0.0292            | 35.989      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/12/27 | R213             | 01/02/2024 | 11.70 Call | Bond Future                 | 6150.2500                  | 6.1503               | 6214.4100           | 6.2144            | 1.043       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 01/02/2024 | 11.70 Put  | Bond Future                 | 47.7900                    | 0.0478               | 30.7500             | 0.0308            | 35.656      | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 01/02/2024 |            | Bond Future                 | 10.2541                    | 86.9940              | 10.2358             | 87.0752           | 0.179       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 02/05/2024 |            | Bond Future                 | 10.3109                    | 85.3603              | 10.2917             | 85.4435           | 0.187       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 02/05/2024 | 10.29 Call | Bond Future                 | 1928.8200                  | 1.9288               | 1933.3000           | 1.9333            | 0.232       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 02/05/2024 | 10.29 Put  | Bond Future                 | 2019.2600                  | 2.0193               | 1940.5600           | 1.9406            | 3.897       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 02/05/2024 | 10.30 Call | Bond Future                 | 1951.3300                  | 1.9513               | 1956.0700           | 1.9561            | 0.243       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 02/05/2024 | 10.30 Put  | Bond Future                 | 1998.5600                  | 1.9986               | 1920.1200           | 1.9201            | 3.925       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 02/05/2024 | 10.28 Call | Bond Future                 | 1906.2500                  | 1.9063               | 1910.4700           | 1.9105            | 0.221       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 02/05/2024 | 10.28 Put  | Bond Future                 | 2039.9200                  | 2.0399               | 1960.9600           | 1.9610            | 3.871       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 01/08/2024 |            | Bond Future                 | 10.3700                    | 87.2487              | 10.3496             | 87.3346           | 0.197       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 01/08/2024 | 10.87 Call | Bond Future                 | 3710.6300                  | 3.7106               | 3738.8100           | 3.7388            | 0.759       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 01/08/2024 | 10.87 Put  | Bond Future                 | 1640.7700                  | 1.6408               | 1583.1300           | 1.5831            | 3.513       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 01/08/2024 | 10.88 Call | Bond Future                 | 3737.7000                  | 3.7377               | 3766.1200           | 3.7661            | 0.760       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 01/08/2024 | 10.88 Put  | Bond Future                 | 1627.1000                  | 1.6271               | 1569.7000           | 1.5697            | 3.528       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 01/08/2024 | 10.86 Call | Bond Future                 | 3683.6400                  | 3.6836               | 3711.5800           | 3.7116            | 0.758       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 01/08/2024 | 10.86 Put  | Bond Future                 | 1654.5500                  | 1.6546               | 1596.6700           | 1.5967            | 3.498       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 07/11/2024 |            | Bond Future                 | 10.4586                    | 85.7219              | 10.4367             | 85.8112           | 0.209       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 07/11/2024 | 11.22 Call | Bond Future                 | 4680.1000                  | 4.6801               | 4719.9100           | 4.7199            | 0.851       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 07/11/2024 | 11.22 Put  | Bond Future                 | 1646.4600                  | 1.6465               | 1597.0000           | 1.5970            | 3.004       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 07/11/2024 | 11.23 Call | Bond Future                 | 4707.8400                  | 4.7078               | 4747.8400           | 4.7478            | 0.850       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 07/11/2024 | 11.23 Put  | Bond Future                 | 1635.2700                  | 1.6353               | 1586.0000           | 1.5860            | 3.013       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 07/11/2024 | 11.21 Call | Bond Future                 | 4652.7000                  | 4.6527               | 4692.3100           | 4.6923            | 0.851       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 07/11/2024 | 11.21 Put  | Bond Future                 | 1658.0200                  | 1.6580               | 1608.3600           | 1.6084            | 2.995       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 06/02/2025 |            | Bond Future                 | 10.5635                    | 87.5319              | 10.5400             | 87.6247           | 0.222       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 06/02/2025 | 11.35 Call | Bond Future                 | 4910.7000                  | 4.9107               | 4954.8500           | 4.9549            | 0.899       | 0.0000     | 0.0000 |
| 2023/12/27 | R213             | 06/02/2025 | 11.35 Put  | Bond Future                 | 1875.4000                  | 1.8754               | 1826.8000           | 1.8268            | 2.591       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 01/02/2024 | 12.15 Call | Bond Future                 | 1747.5400                  | 1.7475               | 1715.7400           | 1.7157            | 1.820       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 01/02/2024 | 12.15 Put  | Bond Future                 | 878.1300                   | 0.8781               | 775.1600            | 0.7752            | 11.726      | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 01/02/2024 | 12.16 Call | Bond Future                 | 1778.0900                  | 1.7781               | 1746.9900           | 1.7470            | 1.749       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 01/02/2024 | 12.16 Put  | Bond Future                 | 860.5500                   | 0.8606               | 758.2800            | 0.7583            | 11.884      | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 01/02/2024 | 12.14 Call | Bond Future                 | 1717.3100                  | 1.7173               | 1684.8200           | 1.6848            | 1.892       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 01/02/2024 | 12.14 Put  | Bond Future                 | 896.0800                   | 0.8961               | 792.4200            | 0.7924            | 11.568      | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 01/02/2024 |            | Bond Future                 | 11.9715                    | 63.4281              | 11.9570             | 63.4993           | 0.121       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 02/05/2024 |            | Bond Future                 | 12.0593                    | 61.5271              | 12.0443             | 61.6000           | 0.124       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 02/05/2024 | 11.47 Call | Bond Future                 | 1086.6400                  | 1.0866               | 1071.8400           | 1.0718            | 1.362       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 02/05/2024 | 11.47 Put  | Bond Future                 | 4063.5300                  | 4.0635               | 3975.8400           | 3.9758            | 2.158       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 02/05/2024 | 11.48 Call | Bond Future                 | 1103.3800                  | 1.1034               | 1088.6200           | 1.0886            | 1.338       | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
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| 2023/12/27 | R214             | 02/05/2024 | 11.48 Put  | Bond Future                 | 4027.8900                  | 4.0279               | 3940.2400           | 3.9402            | 2.176       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 02/05/2024 | 11.46 Call | Bond Future                 | 1070.2000                  | 1.0702               | 1055.3500           | 1.0554            | 1.388       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 02/05/2024 | 11.46 Put  | Bond Future                 | 4099.5300                  | 4.0995               | 4011.7900           | 4.0118            | 2.140       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 02/05/2024 | 13.52 Call | Bond Future                 | 7054.8800                  | 7.0549               | 7087.5000           | 7.0875            | 0.462       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 02/05/2024 | 13.52 Put  | Bond Future                 | 547.3700                   | 0.5474               | 507.1000            | 0.5071            | 7.357       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 02/05/2024 | 12.87 Call | Bond Future                 | 4815.5100                  | 4.8155               | 4830.1800           | 4.8302            | 0.305       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 02/05/2024 | 12.87 Put  | Bond Future                 | 1060.4400                  | 1.0604               | 1002.2200           | 1.0022            | 5.490       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 02/05/2024 | 12.12 Put  | Bond Future                 | 2227.8600                  | 2.2279               | 2149.1700           | 2.1492            | 3.532       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 02/05/2024 | 12.12 Call | Bond Future                 | 2522.4800                  | 2.5225               | 2516.6800           | 2.5167            | 0.230       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 02/05/2024 | 12.14 Put  | Bond Future                 | 2185.2400                  | 2.1852               | 2107.0000           | 2.1070            | 3.580       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 02/05/2024 | 12.14 Call | Bond Future                 | 2576.3700                  | 2.5764               | 2571.0200           | 2.5710            | 0.208       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 01/08/2024 | 12.17 Call | Bond Future                 | 3052.5200                  | 3.0525               | 3058.5500           | 3.0586            | 0.198       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 01/08/2024 | 12.17 Put  | Bond Future                 | 2954.1900                  | 2.9542               | 2885.1700           | 2.8852            | 2.336       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 01/08/2024 | 12.18 Call | Bond Future                 | 3078.4000                  | 3.0784               | 3084.6000           | 3.0846            | 0.201       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 01/08/2024 | 12.18 Put  | Bond Future                 | 2932.1300                  | 2.9321               | 2863.2800           | 2.8633            | 2.348       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 01/08/2024 | 12.16 Call | Bond Future                 | 3026.5500                  | 3.0266               | 3032.4000           | 3.0324            | 0.193       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 01/08/2024 | 12.16 Put  | Bond Future                 | 2976.2200                  | 2.9762               | 2907.0200           | 2.9070            | 2.325       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 01/08/2024 |            | Bond Future                 | 12.1495                    | 62.8882              | 12.1339             | 62.9632           | 0.128       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 07/11/2024 |            | Bond Future                 | 12.2631                    | 61.0470              | 12.2467             | 61.1249           | 0.134       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 07/11/2024 | 12.61 Call | Bond Future                 | 4502.3800                  | 4.5024               | 4521.2800           | 4.5213            | 0.420       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 07/11/2024 | 12.61 Put  | Bond Future                 | 2892.0300                  | 2.8920               | 2833.0100           | 2.8330            | 2.041       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 07/11/2024 | 12.62 Call | Bond Future                 | 4529.8300                  | 4.5298               | 4548.9000           | 4.5489            | 0.421       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 07/11/2024 | 12.62 Put  | Bond Future                 | 2874.0500                  | 2.8741               | 2815.2000           | 2.8152            | 2.048       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 07/11/2024 | 12.60 Call | Bond Future                 | 4474.7700                  | 4.4748               | 4493.5100           | 4.4935            | 0.419       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 07/11/2024 | 12.60 Put  | Bond Future                 | 2909.8900                  | 2.9099               | 2850.7100           | 2.8507            | 2.034       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 06/02/2025 |            | Bond Future                 | 12.3835                    | 62.3350              | 12.3662             | 62.4157           | 0.139       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 06/02/2025 | 12.71 Call | Bond Future                 | 4722.3000                  | 4.7223               | 4746.5700           | 4.7466            | 0.514       | 0.0000     | 0.0000 |
| 2023/12/27 | R214             | 06/02/2025 | 12.71 Put  | Bond Future                 | 3227.9500                  | 3.2280               | 3171.5400           | 3.1715            | 1.748       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/02/2024 | 11.50 Put  | Bond Future                 | 4346.1300                  | 4.3461               | 4169.8700           | 4.1699            | 4.056       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/02/2024 | 11.50 Call | Bond Future                 | 234.8200                   | 0.2348               | 206.7900            | 0.2068            | 11.937      | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/02/2024 | 12.30 Put  | Bond Future                 | 1163.4600                  | 1.1635               | 1010.5300           | 1.0105            | 13.144      | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/02/2024 | 12.30 Call | Bond Future                 | 1991.3400                  | 1.9913               | 1986.6400           | 1.9866            | 0.236       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/02/2024 | 13.37 Call | Bond Future                 | 6727.8200                  | 6.7278               | 6840.6500           | 6.8407            | 1.677       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/02/2024 | 13.37 Put  | Bond Future                 | 107.5500                   | 0.1076               | 72.1500             | 0.0722            | 32.915      | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/02/2024 | 13.10 Call | Bond Future                 | 5442.6600                  | 5.4427               | 5534.2300           | 5.5342            | 1.682       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/02/2024 | 13.10 Put  | Bond Future                 | 204.3100                   | 0.2043               | 147.6500            | 0.1477            | 27.732      | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/02/2024 | 13.90 Call | Bond Future                 | 9219.9000                  | 9.2199               | 9355.6400           | 9.3556            | 1.472       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/02/2024 | 13.90 Put  | Bond Future                 | 29.2900                    | 0.0293               | 16.8000             | 0.0168            | 42.643      | 0.0000     | 0.0000 |

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| Deal Date  | Contract Details | Strike C/P | Product    | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/12/27 | R248             | 01/02/2024 | 12.15 Call | Bond Future                 | 1494.1900                  | 1.4942               | 1474.1900           | 1.4742            | 1.339       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/02/2024 | 12.15 Put  | Bond Future                 | 1549.8100                  | 1.5498               | 1381.5800           | 1.3816            | 10.855      | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/02/2024 | 12.16 Call | Bond Future                 | 1525.0500                  | 1.5251               | 1505.9400           | 1.5059            | 1.253       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/02/2024 | 12.16 Put  | Bond Future                 | 1521.1800                  | 1.5212               | 1353.8400           | 1.3538            | 11.001      | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/02/2024 | 12.14 Call | Bond Future                 | 1463.6600                  | 1.4637               | 1442.7900           | 1.4428            | 1.426       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/02/2024 | 12.14 Put  | Bond Future                 | 1578.8500                  | 1.5789               | 1409.7500           | 1.4098            | 10.710      | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/02/2024 |            | Bond Future                 | 12.1594                    | 77.4284              | 12.1345             | 77.5766           | 0.205       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 02/05/2024 |            | Bond Future                 | 12.2535                    | 74.6933              | 12.2277             | 74.8450           | 0.211       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 02/05/2024 | 11.47 Call | Bond Future                 | 985.4900                   | 0.9855               | 983.0700            | 0.9831            | 0.246       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 02/05/2024 | 11.47 Put  | Bond Future                 | 5846.9300                  | 5.8469               | 5692.8100           | 5.6928            | 2.636       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 02/05/2024 | 11.48 Call | Bond Future                 | 1002.2500                  | 1.0023               | 1000.0100           | 1.0000            | 0.223       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 02/05/2024 | 11.48 Put  | Bond Future                 | 5798.1300                  | 5.7981               | 5644.1900           | 5.6442            | 2.655       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 02/05/2024 | 11.46 Call | Bond Future                 | 968.7800                   | 0.9688               | 966.1700            | 0.9662            | 0.269       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 02/05/2024 | 11.46 Put  | Bond Future                 | 5895.8800                  | 5.8959               | 5741.5700           | 5.7416            | 2.617       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 02/05/2024 | 11.40 Put  | Bond Future                 | 6195.8000                  | 6.1958               | 6040.5200           | 6.0405            | 2.506       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 02/05/2024 | 11.40 Call | Bond Future                 | 872.7200                   | 0.8727               | 869.1400            | 0.8691            | 0.410       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 02/05/2024 | 12.40 Put  | Bond Future                 | 2516.4800                  | 2.5165               | 2395.8500           | 2.3959            | 4.794       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 02/05/2024 | 12.40 Call | Bond Future                 | 3366.7800                  | 3.3668               | 3397.8500           | 3.3979            | 0.923       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 02/05/2024 | 13.16 Call | Bond Future                 | 6203.1800                  | 6.2032               | 6271.5000           | 6.2715            | 1.101       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 02/05/2024 | 13.16 Put  | Bond Future                 | 1209.4100                  | 1.2094               | 1126.0300           | 1.1260            | 6.894       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/08/2024 | 12.31 Call | Bond Future                 | 3637.5700                  | 3.6376               | 3675.9200           | 3.6759            | 1.054       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/08/2024 | 12.31 Put  | Bond Future                 | 3872.6100                  | 3.8726               | 3755.2100           | 3.7552            | 3.032       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/08/2024 | 12.32 Call | Bond Future                 | 3668.2600                  | 3.6683               | 3706.9700           | 3.7070            | 1.055       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/08/2024 | 12.32 Put  | Bond Future                 | 3845.2000                  | 3.8452               | 3728.1600           | 3.7282            | 3.044       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/08/2024 | 12.30 Call | Bond Future                 | 3606.7500                  | 3.6068               | 3644.7400           | 3.6447            | 1.053       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/08/2024 | 12.30 Put  | Bond Future                 | 3899.9700                  | 3.9000               | 3782.2100           | 3.7822            | 3.020       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 01/08/2024 |            | Bond Future                 | 12.3505                    | 76.3455              | 12.3237             | 76.5013           | 0.218       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 07/11/2024 |            | Bond Future                 | 12.4716                    | 73.6730              | 12.4434             | 73.8337           | 0.226       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 07/11/2024 | 12.79 Call | Bond Future                 | 5395.7600                  | 5.3958               | 5457.1900           | 5.4572            | 1.138       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 07/11/2024 | 12.79 Put  | Bond Future                 | 3625.6900                  | 3.6257               | 3526.4400           | 3.5264            | 2.737       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 07/11/2024 | 12.80 Call | Bond Future                 | 5428.5000                  | 5.4285               | 5490.2500           | 5.4903            | 1.138       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 07/11/2024 | 12.80 Put  | Bond Future                 | 3604.0800                  | 3.6041               | 3505.1500           | 3.5052            | 2.745       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 07/11/2024 | 12.78 Call | Bond Future                 | 5363.0700                  | 5.3631               | 5424.1900           | 5.4242            | 1.140       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 07/11/2024 | 12.78 Put  | Bond Future                 | 3647.4300                  | 3.6474               | 3547.8700           | 3.5479            | 2.730       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 06/02/2025 |            | Bond Future                 | 12.5998                    | 75.2267              | 12.5702             | 75.3922           | 0.235       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 06/02/2025 | 12.71 Call | Bond Future                 | 5175.2300                  | 5.1752               | 5237.5800           | 5.2376            | 1.205       | 0.0000     | 0.0000 |
| 2023/12/27 | R248             | 06/02/2025 | 12.71 Put  | Bond Future                 | 4564.9300                  | 4.5649               | 4461.7400           | 4.4617            | 2.260       | 0.0000     | 0.0000 |
| 2023/12/27 | X038             | 31/01/2038 |            | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |

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| Deal Date    | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low |        |
|--------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2023/12/27   | X210             | 31/03/2028 |         | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27   | X213             | 28/02/2031 |         | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| 2023/12/27   | X214             | 28/02/2041 |         | Bond Future                 | 100.0000                   | 0.0000               | 100.0000            | 0.0000            | 0.000       | 0.0000     | 0.0000 |
| <b>Total</b> |                  |            |         |                             |                            |                      |                     |                   |             |            |        |

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