



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/08/2023 TO 10/08/2023

| Deal Date  | Contract Details |            | Strike | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | 0904             | 31/03/2036 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 0908             | 31/03/2036 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 0957             | 31/03/2036 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 0986             | 31/03/2036 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 1386             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 1409             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2025             | 02/11/2023 |        |     | Bond Future        | 172.9937                    | 172.9937                    | 172.9829              | 172.9829              | (0.006)           | 0.0000       | 0.0000      | 5,566         |
| 2023/08/10 | 2025             | 01/02/2024 |        |     | Bond Future        | 175.1545                    | 175.1545                    | 175.1434              | 175.1434              | (0.006)           | 0.0000       | 0.0000      | 214           |
| 2023/08/10 | 2025             | 02/05/2024 |        |     | Bond Future        | 179.1454                    | 179.1454                    | 179.1342              | 179.1342              | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2025             | 01/08/2024 |        |     | Bond Future        | 181.4385                    | 181.4385                    | 181.4274              | 181.4274              | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2025             | 07/11/2024 |        |     | Bond Future        | 185.6468                    | 185.6468                    | 185.6365              | 185.6365              | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2029             | 02/11/2023 |        |     | Bond Future        | 124.9619                    | 124.9619                    | 125.0852              | 125.0852              | 0.099             | 0.0000       | 0.0000      | 1,287         |
| 2023/08/10 | 2029             | 01/02/2024 |        |     | Bond Future        | 127.8128                    | 127.8128                    | 127.9389              | 127.9389              | 0.099             | 0.0000       | 0.0000      | 728           |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | 2029             | 02/05/2024 |        |      | Bond Future | 129.3642                    | 129.3642                    | 129.4933              | 129.4933              | 0.100             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2029             | 01/08/2024 |        |      | Bond Future | 132.3407                    | 132.3407                    | 132.4730              | 132.4730              | 0.100             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2029             | 07/11/2024 |        |      | Bond Future | 134.0176                    | 134.0176                    | 134.1537              | 134.1537              | 0.102             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2030             | 02/11/2023 | 9.57   | Call | Bond Future | 512.3900                    | 0.5124                      | 632.7000              | 0.6327                | 23.480            | 0            | 0           | 800           |
| 2023/08/10 | 2030             | 02/11/2023 | 9.57   | Put  | Bond Future | 3,505.7100                  | 3.5057                      | 3,089.3300            | 3.0893                | (11.877)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/11/2023 | 10.07  | Call | Bond Future | 1,192.3800                  | 1.1924                      | 1,416.8300            | 1.4168                | 18.824            | 0            | 0           | 800           |
| 2023/08/10 | 2030             | 02/11/2023 | 10.07  | Put  | Bond Future | 2,016.1100                  | 2.0161                      | 1,703.8700            | 1.7039                | (15.487)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/11/2023 | 11.43  | Call | Bond Future | 5,052.1700                  | 5.0522                      | 5,517.2900            | 5.5173                | 9.206             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/11/2023 | 11.43  | Put  | Bond Future | 287.8100                    | 0.2878                      | 216.2400              | 0.2162                | (24.867)          | 0            | 0           | 500           |
| 2023/08/10 | 2030             | 02/11/2023 | 12.27  | Put  | Bond Future | 74.8300                     | 0.0748                      | 52.9200               | 0.0529                | (29.280)          | 0            | 0           | 500           |
| 2023/08/10 | 2030             | 02/11/2023 | 10.81  | Call | Bond Future | 3,011.6600                  | 3.0117                      | 3,393.6600            | 3.3937                | 12.684            | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/11/2023 | 10.81  | Put  | Bond Future | 739.5500                    | 0.7395                      | 584.8600              | 0.5849                | (20.917)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/11/2023 | 10.39  | Call | Bond Future | 1,869.5800                  | 1.8696                      | 2,167.0900            | 2.1671                | 15.913            | 0            | 0           | 500           |
| 2023/08/10 | 2030             | 02/11/2023 | 10.80  | Call | Bond Future | 2,981.5800                  | 2.9816                      | 3,361.8200            | 3.3618                | 12.753            | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/11/2023 | 10.80  | Put  | Bond Future | 750.4100                    | 0.7504                      | 593.9600              | 0.5940                | (20.849)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/11/2023 |        |      | Bond Future | 10.2638                     | 91.8928                     | 10.1373               | 92.4295               | (1.232)           | 0.0000       | 0.0000      | 89,038        |
| 2023/08/10 | 2030             | 02/11/2023 | 9.89   | Call | Bond Future | 898.1200                    | 0.8981                      | 1,082.1800            | 1.0822                | 20.494            | 0            | 0           | 500           |
| 2023/08/10 | 2030             | 02/11/2023 | 9.89   | Put  | Bond Future | 2,495.5300                  | 2.4955                      | 2,142.9000            | 2.1429                | (14.130)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/11/2023 | 11.57  | Call | Bond Future | 5,545.4000                  | 5.5454                      | 6,022.8500            | 6.0228                | 8.610             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/11/2023 | 11.57  | Put  | Bond Future | 230.6800                    | 0.2307                      | 171.4400              | 0.1714                | (25.681)          | 0            | 0           | 800           |
| 2023/08/10 | 2030             | 02/11/2023 | 12.27  | Call | Bond Future | 8,074.9800                  | 8.0750                      | 8,589.7600            | 8.5898                | 6.375             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/11/2023 | 10.82  | Call | Bond Future | 3,042.0000                  | 3.0420                      | 3,425.7400            | 3.4257                | 12.615            | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/11/2023 | 10.82  | Put  | Bond Future | 728.9700                    | 0.7290                      | 576.0200              | 0.5760                | (20.982)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/11/2023 | 11.12  | Call | Bond Future | 3,995.2600                  | 3.9953                      | 4,425.0400            | 4.4250                | 10.757            | 0            | 0           | 500           |
| 2023/08/10 | 2030             | 02/11/2023 | 11.12  | Put  | Bond Future | 465.7100                    | 0.4657                      | 358.8000              | 0.3588                | (22.956)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/11/2023 | 10.39  | Put  | Bond Future | 1,338.0100                  | 1.3380                      | 1,098.8300            | 1.0988                | (17.876)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/11/2023 | 10.62  | Call | Bond Future | 2,463.3000                  | 2.4633                      | 2,809.5400            | 2.8095                | 14.056            | 0            | 0           | 500           |
| 2023/08/10 | 2030             | 02/11/2023 | 10.62  | Put  | Bond Future | 973.2500                    | 0.9733                      | 782.8000              | 0.7828                | (19.568)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 12.10  | Put  | Bond Future | 430.6100                    | 0.4306                      | 358.2200              | 0.3582                | (16.811)          | 0            | 0           | 400           |
| 2023/08/10 | 2030             | 01/02/2024 | 11.85  | Call | Bond Future | 6,552.6300                  | 6.5526                      | 7,012.5800            | 7.0126                | 7.019             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 11.85  | Put  | Bond Future | 544.9400                    | 0.5449                      | 456.1700              | 0.4562                | (16.290)          | 0            | 0           | 500           |
| 2023/08/10 | 2030             | 01/02/2024 | 11.86  | Put  | Bond Future | 539.9000                    | 0.5399                      | 451.8400              | 0.4518                | (16.310)          | 0            | 0           | 500           |
| 2023/08/10 | 2030             | 01/02/2024 | 11.37  | Call | Bond Future | 5,034.1900                  | 5.0342                      | 5,453.1600            | 5.4532                | 8.322             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 11.37  | Put  | Bond Future | 855.0600                    | 0.8551                      | 725.3100              | 0.7253                | (15.174)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 11.00  | Call | Bond Future | 3,939.9900                  | 3.9400                      | 4,317.5500            | 4.3175                | 9.583             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 10.00  | Call | Bond Future | 1,609.2200                  | 1.6092                      | 1,836.6200            | 1.8366                | 14.131            | 0            | 0           | 500           |
| 2023/08/10 | 2030             | 01/02/2024 | 10.00  | Put  | Bond Future | 2,931.2900                  | 2.9313                      | 2,609.9700            | 2.6100                | (10.962)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 10.16  | Call | Bond Future | 1,903.8800                  | 1.9039                      | 2,157.3400            | 2.1573                | 13.313            | 0            | 0           | 200           |
| 2023/08/10 | 2030             | 01/02/2024 | 10.16  | Put  | Bond Future | 2,561.1400                  | 2.5611                      | 2,265.8800            | 2.2659                | (11.528)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 9.57   | Put  | Bond Future | 4,130.5800                  | 4.1306                      | 3,742.9100            | 3.7429                | (9.385)           | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 9.89   | Put  | Bond Future | 3,214.6400                  | 3.2146                      | 2,875.7200            | 2.8757                | (10.543)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 9.93   | Call | Bond Future | 1,494.9400                  | 1.4949                      | 1,711.1000            | 1.7111                | 14.459            | 0            | 0           | 1,360         |
| 2023/08/10 | 2030             | 01/02/2024 | 9.93   | Put  | Bond Future | 3,109.7800                  | 3.1098                      | 2,777.2200            | 2.7772                | (10.694)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 |        |      | Bond Future | 10.3196                     | 89.9614                     | 10.1863               | 90.5101               | (1.292)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 12.10  | Call | Bond Future | 7,371.2500                  | 7.3713                      | 7,847.5800            | 7.8476                | 6.462             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 11.75  | Call | Bond Future | 6,229.4700                  | 6.2295                      | 6,681.9900            | 6.6820                | 7.264             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 11.75  | Put  | Bond Future | 598.6500                    | 0.5987                      | 502.4500              | 0.5024                | (16.069)          | 0            | 0           | 200           |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | 2030             | 01/02/2024 | 11.86  | Call | Bond Future | 6,585.1600                  | 6.5852                      | 7,045.8200            | 7.0458                | 6.995             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 11.35  | Call | Bond Future | 4,972.9700                  | 4.9730                      | 5,389.9300            | 5.3899                | 8.385             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 11.35  | Put  | Bond Future | 871.1100                    | 0.8711                      | 739.3500              | 0.7394                | (15.126)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 11.36  | Call | Bond Future | 5,003.6500                  | 5.0037                      | 5,421.6100            | 5.4216                | 8.353             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 11.36  | Put  | Bond Future | 863.1500                    | 0.8631                      | 732.3900              | 0.7324                | (15.149)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 10.39  | Call | Bond Future | 2,384.7300                  | 2.3847                      | 2,675.1500            | 2.6751                | 12.178            | 0            | 0           | 500           |
| 2023/08/10 | 2030             | 01/02/2024 | 10.39  | Put  | Bond Future | 2,096.8800                  | 2.0969                      | 1,838.5800            | 1.8386                | (12.318)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 11.00  | Put  | Bond Future | 1,204.6500                  | 1.2047                      | 1,033.4900            | 1.0335                | (14.208)          | 0            | 0           | 700           |
| 2023/08/10 | 2030             | 01/02/2024 | 11.31  | Call | Bond Future | 4,851.3200                  | 4.8513                      | 5,264.1800            | 5.2642                | 8.510             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 11.31  | Put  | Bond Future | 904.2700                    | 0.9043                      | 768.4100              | 0.7684                | (15.024)          | 0            | 0           | 1,360         |
| 2023/08/10 | 2030             | 01/02/2024 | 10.07  | Call | Bond Future | 1,734.6600                  | 1.7347                      | 1,973.4500            | 1.9734                | 13.766            | 0            | 0           | 400           |
| 2023/08/10 | 2030             | 01/02/2024 | 10.07  | Put  | Bond Future | 2,765.1300                  | 2.7651                      | 2,455.2000            | 2.4552                | (11.209)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/02/2024 | 9.57   | Call | Bond Future | 991.4100                    | 0.9914                      | 1,152.4600            | 1.1525                | 16.245            | 0            | 0           | 400           |
| 2023/08/10 | 2030             | 01/02/2024 | 9.89   | Call | Bond Future | 1,431.9800                  | 1.4320                      | 1,641.7800            | 1.6418                | 14.651            | 0            | 0           | 500           |
| 2023/08/10 | 2030             | 02/05/2024 | 12.38  | Call | Bond Future | 8,114.4100                  | 8.1144                      | 8,591.1700            | 8.5912                | 5.875             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/05/2024 | 12.38  | Put  | Bond Future | 615.5500                    | 0.6155                      | 531.0600              | 0.5311                | (13.726)          | 0            | 0           | 1,080         |
| 2023/08/10 | 2030             | 02/05/2024 | 10.62  | Call | Bond Future | 3,135.8600                  | 3.1359                      | 3,455.0600            | 3.4551                | 10.179            | 0            | 0           | 500           |
| 2023/08/10 | 2030             | 02/05/2024 | 10.62  | Put  | Bond Future | 2,212.4800                  | 2.2125                      | 1,970.4300            | 1.9704                | (10.940)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/05/2024 | 10.82  | Call | Bond Future | 3,615.1600                  | 3.6152                      | 3,959.2300            | 3.9592                | 9.517             | 0            | 0           | 1,080         |
| 2023/08/10 | 2030             | 02/05/2024 | 10.82  | Put  | Bond Future | 1,912.3400                  | 1.9123                      | 1,695.1600            | 1.6952                | (11.357)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/05/2024 | 11.12  | Put  | Bond Future | 1,534.8800                  | 1.5349                      | 1,351.7800            | 1.3518                | (11.929)          | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/05/2024 | 9.82   | Call | Bond Future | 1,610.7400                  | 1.6107                      | 1,821.7600            | 1.8218                | 13.101            | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/05/2024 | 9.82   | Put  | Bond Future | 3,892.1800                  | 3.8922                      | 3,541.9500            | 3.5419                | (8.998)           | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/05/2024 | 9.66   | Call | Bond Future | 1,396.2700                  | 1.3963                      | 1,586.5100            | 1.5865                | 13.625            | 0            | 0           | 1,000         |
| 2023/08/10 | 2030             | 02/05/2024 | 9.66   | Put  | Bond Future | 4,335.7900                  | 4.3358                      | 3,964.7800            | 3.9648                | (8.557)           | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/05/2024 | 9.81   | Call | Bond Future | 1,595.8600                  | 1.5959                      | 1,805.5300            | 1.8055                | 13.138            | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/05/2024 | 9.81   | Put  | Bond Future | 3,918.2600                  | 3.9183                      | 3,566.6800            | 3.5667                | (8.973)           | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/05/2024 |        |      | Bond Future | 10.3859                     | 91.9897                     | 10.2450               | 92.5510               | (1.356)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2030             | 02/05/2024 | 11.94  | Call | Bond Future | 6,759.7300                  | 6.7597                      | 7,209.5000            | 7.2095                | 6.654             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/05/2024 | 11.94  | Put  | Bond Future | 846.1100                    | 0.8461                      | 734.6300              | 0.7346                | (13.176)          | 0            | 0           | 1,000         |
| 2023/08/10 | 2030             | 02/05/2024 | 13.15  | Call | Bond Future | 10,497.5400                 | 10.4975                     | 11,011.1300           | 11.0111               | 4.892             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/05/2024 | 13.15  | Put  | Bond Future | 313.8200                    | 0.3138                      | 266.1600              | 0.2662                | (15.187)          | 0            | 0           | 500           |
| 2023/08/10 | 2030             | 02/05/2024 | 11.12  | Call | Bond Future | 4,390.9600                  | 4.3910                      | 4,769.1100            | 4.7691                | 8.612             | 0            | 0           | 500           |
| 2023/08/10 | 2030             | 02/05/2024 | 9.83   | Call | Bond Future | 1,626.0100                  | 1.6260                      | 1,838.3800            | 1.8384                | 13.061            | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/05/2024 | 9.83   | Put  | Bond Future | 3,866.5100                  | 3.8665                      | 3,517.6300            | 3.5176                | (9.023)           | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 02/05/2024 | 10.16  | Call | Bond Future | 2,176.1500                  | 2.1762                      | 2,433.6500            | 2.4337                | 11.833            | 0            | 0           | 1,000         |
| 2023/08/10 | 2030             | 02/05/2024 | 10.16  | Put  | Bond Future | 3,078.2900                  | 3.0783                      | 2,774.5400            | 2.7745                | (9.867)           | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/08/2024 | 10.37  | Call | Bond Future | 2,718.1000                  | 2.7181                      | 3,005.2100            | 3.0052                | 10.563            | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/08/2024 | 10.37  | Put  | Bond Future | 3,039.3500                  | 3.0394                      | 2,752.2700            | 2.7523                | (9.445)           | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/08/2024 | 10.38  | Call | Bond Future | 2,738.2300                  | 2.7382                      | 3,026.5700            | 3.0266                | 10.530            | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/08/2024 | 10.38  | Put  | Bond Future | 3,020.9900                  | 3.0210                      | 2,735.1400            | 2.7351                | (9.462)           | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/08/2024 |        |      | Bond Future | 10.4536                     | 90.0795                     | 10.3044               | 90.6537               | (1.427)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2030             | 01/08/2024 | 10.39  | Call | Bond Future | 2,758.4300                  | 2.7584                      | 3,047.9900            | 3.0480                | 10.497            | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 01/08/2024 | 10.39  | Put  | Bond Future | 3,002.7100                  | 3.0027                      | 2,718.0800            | 2.7181                | (9.479)           | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 07/11/2024 | 10.76  | Call | Bond Future | 3,506.9300                  | 3.5069                      | 3,833.7500            | 3.8338                | 9.319             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 07/11/2024 | 10.76  | Put  | Bond Future | 2,798.4500                  | 2.7985                      | 2,537.3700            | 2.5374                | (9.329)           | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 07/11/2024 |        |      | Bond Future | 10.5667                     | 92.1394                     | 10.4078               | 92.7273               | (1.504)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2030             | 07/11/2024 | 10.74  | Call | Bond Future | 3,464.7200                  | 3.4647                      | 3,789.4000            | 3.7894                | 9.371             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | 2030             | 07/11/2024 | 10.74  | Put  | Bond Future | 2,829.2300                  | 2.8292                      | 2,566.0100            | 2.5660                | (9.304)           | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 07/11/2024 | 10.75  | Call | Bond Future | 3,485.6000                  | 3.4856                      | 3,811.3500            | 3.8113                | 9.346             | 0            | 0           | 0             |
| 2023/08/10 | 2030             | 07/11/2024 | 10.75  | Put  | Bond Future | 2,813.6000                  | 2.8136                      | 2,551.4500            | 2.5515                | (9.317)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 10.35  | Call | Bond Future | 598.9300                    | 0.5989                      | 720.3900              | 0.7204                | 20.279            | 0            | 0           | 7,750         |
| 2023/08/10 | 2032             | 02/11/2023 | 10.58  | Put  | Bond Future | 3,049.4900                  | 3.0495                      | 2,680.2700            | 2.6803                | (12.108)          | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 10.59  | Call | Bond Future | 943.5200                    | 0.9435                      | 1,113.8800            | 1.1139                | 18.056            | 0            | 0           | 500           |
| 2023/08/10 | 2032             | 02/11/2023 | 10.59  | Put  | Bond Future | 3,016.0500                  | 3.0161                      | 2,648.9900            | 2.6490                | (12.170)          | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 11.90  | Call | Bond Future | 4,718.8800                  | 4.7189                      | 5,147.0200            | 5.1470                | 9.073             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 11.90  | Put  | Bond Future | 543.7900                    | 0.5438                      | 434.5100              | 0.4345                | (20.096)          | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 11.50  | Put  | Bond Future | 957.0100                    | 0.9570                      | 786.1800              | 0.7862                | (17.850)          | 0            | 0           | 500           |
| 2023/08/10 | 2032             | 02/11/2023 | 11.24  | Call | Bond Future | 2,463.8500                  | 2.4638                      | 2,779.7000            | 2.7797                | 12.819            | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 11.24  | Put  | Bond Future | 1,360.3400                  | 1.3603                      | 1,138.7700            | 1.1388                | (16.288)          | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 10.71  | Call | Bond Future | 1,156.7600                  | 1.1568                      | 1,353.6800            | 1.3537                | 17.023            | 0            | 0           | 500           |
| 2023/08/10 | 2032             | 02/11/2023 | 11.00  | Call | Bond Future | 1,802.5500                  | 1.8025                      | 2,065.7700            | 2.0658                | 14.603            | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 11.00  | Put  | Bond Future | 1,853.8400                  | 1.8538                      | 1,579.6400            | 1.5796                | (14.791)          | 0            | 0           | 500           |
| 2023/08/10 | 2032             | 02/11/2023 | 11.09  | Put  | Bond Future | 1,654.5000                  | 1.6545                      | 1,400.5000            | 1.4005                | (15.352)          | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 |        |      | Bond Future | 11.0106                     | 85.9608                     | 10.9002               | 86.4983               | (1.002)           | 0.0000       | 0.0000      | 199,459       |
| 2023/08/10 | 2032             | 02/11/2023 | 10.35  | Put  | Bond Future | 3,883.7000                  | 3.8837                      | 3,467.7400            | 3.4677                | (10.710)          | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 10.58  | Call | Bond Future | 926.8800                    | 0.9269                      | 1,095.0800            | 1.0951                | 18.147            | 0            | 0           | 500           |
| 2023/08/10 | 2032             | 02/11/2023 | 11.78  | Call | Bond Future | 4,273.9300                  | 4.2739                      | 4,685.7400            | 4.6857                | 9.635             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 11.78  | Put  | Bond Future | 646.1900                    | 0.6462                      | 520.5800              | 0.5206                | (19.439)          | 0            | 0           | 500           |
| 2023/08/10 | 2032             | 02/11/2023 | 12.26  | Call | Bond Future | 6,108.6700                  | 6.1087                      | 6,575.7100            | 6.5757                | 7.646             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 12.26  | Put  | Bond Future | 320.3200                    | 0.3203                      | 249.9400              | 0.2499                | (21.972)          | 0            | 0           | 500           |
| 2023/08/10 | 2032             | 02/11/2023 | 11.28  | Call | Bond Future | 2,584.0300                  | 2.5840                      | 2,908.1700            | 2.9082                | 12.544            | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 11.28  | Put  | Bond Future | 1,290.0500                  | 1.2900                      | 1,076.7700            | 1.0768                | (16.533)          | 0            | 0           | 500           |
| 2023/08/10 | 2032             | 02/11/2023 | 11.50  | Call | Bond Future | 3,288.5100                  | 3.2885                      | 3,655.1000            | 3.6551                | 11.148            | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 11.60  | Call | Bond Future | 3,630.7600                  | 3.6308                      | 4,014.6400            | 4.0146                | 10.573            | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 11.60  | Put  | Bond Future | 833.2300                    | 0.8332                      | 679.6900              | 0.6797                | (18.427)          | 0            | 0           | 15,500        |
| 2023/08/10 | 2032             | 02/11/2023 | 11.22  | Call | Bond Future | 2,404.8800                  | 2.4049                      | 2,716.5100            | 2.7165                | 12.958            | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 11.22  | Put  | Bond Future | 1,396.8200                  | 1.3968                      | 1,171.0300            | 1.1710                | (16.165)          | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 11.23  | Call | Bond Future | 2,434.3600                  | 2.4344                      | 2,748.1000            | 2.7481                | 12.888            | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 11.23  | Put  | Bond Future | 1,378.5600                  | 1.3786                      | 1,154.8800            | 1.1549                | (16.226)          | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 10.71  | Put  | Bond Future | 2,631.2900                  | 2.6313                      | 2,290.7900            | 2.2908                | (12.940)          | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/11/2023 | 11.09  | Call | Bond Future | 2,038.6800                  | 2.0387                      | 2,322.1000            | 2.3221                | 13.902            | 0            | 0           | 500           |
| 2023/08/10 | 2032             | 01/02/2024 | 12.50  | Call | Bond Future | 7,157.1200                  | 7.1571                      | 7,600.2700            | 7.6003                | 6.192             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/02/2024 | 12.73  | Call | Bond Future | 7,989.0100                  | 7.9890                      | 8,448.8700            | 8.4489                | 5.756             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/02/2024 | 12.73  | Put  | Bond Future | 651.6000                    | 0.6516                      | 562.0100              | 0.5620                | (13.749)          | 0            | 0           | 500           |
| 2023/08/10 | 2032             | 01/02/2024 | 11.83  | Call | Bond Future | 4,849.7100                  | 4.8497                      | 5,227.8700            | 5.2279                | 7.798             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/02/2024 | 11.83  | Put  | Bond Future | 1,432.6500                  | 1.4326                      | 1,261.3600            | 1.2614                | (11.956)          | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/02/2024 | 11.84  | Call | Bond Future | 4,882.2700                  | 4.8823                      | 5,261.5900            | 5.2616                | 7.769             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/02/2024 | 11.84  | Put  | Bond Future | 1,420.2400                  | 1.4202                      | 1,250.1100            | 1.2501                | (11.979)          | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/02/2024 | 10.78  | Call | Bond Future | 1,965.9500                  | 1.9659                      | 2,193.9700            | 2.1940                | 11.598            | 0            | 0           | 200           |
| 2023/08/10 | 2032             | 01/02/2024 | 11.09  | Call | Bond Future | 2,683.2700                  | 2.6833                      | 2,959.9900            | 2.9600                | 10.313            | 0            | 0           | 500           |
| 2023/08/10 | 2032             | 01/02/2024 | 11.09  | Put  | Bond Future | 2,685.9800                  | 2.6860                      | 2,413.2500            | 2.4132                | (10.154)          | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/02/2024 | 11.75  | Call | Bond Future | 4,591.0900                  | 4.5911                      | 4,959.7400            | 4.9597                | 8.030             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/02/2024 | 11.75  | Put  | Bond Future | 1,534.9600                  | 1.5350                      | 1,354.1600            | 1.3542                | (11.779)          | 0            | 0           | 200           |
| 2023/08/10 | 2032             | 01/02/2024 | 10.01  | Call | Bond Future | 799.5600                    | 0.7996                      | 917.2000              | 0.9172                | 14.713            | 0            | 0           | 1,200         |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | 2032             | 01/02/2024 | 10.01  | Put  | Bond Future | 6,135.7300                  | 6.1357                      | 5,703.9200            | 5.7039                | (7.038)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/02/2024 | 10.59  | Call | Bond Future | 1,599.1300                  | 1.5991                      | 1,797.3900            | 1.7974                | 12.398            | 0            | 0           | 500           |
| 2023/08/10 | 2032             | 01/02/2024 |        |      | Bond Future | 11.0906                     | 87.9016                     | 10.9753               | 88.4510               | (1.039)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2032             | 01/02/2024 | 12.50  | Put  | Bond Future | 797.5800                    | 0.7976                      | 691.2800              | 0.6913                | (13.328)          | 0            | 0           | 200           |
| 2023/08/10 | 2032             | 01/02/2024 | 12.62  | Call | Bond Future | 7,589.4600                  | 7.5895                      | 8,041.6500            | 8.0416                | 5.958             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/02/2024 | 12.62  | Put  | Bond Future | 717.7100                    | 0.7177                      | 620.4500              | 0.6205                | (13.551)          | 0            | 0           | 1,200         |
| 2023/08/10 | 2032             | 01/02/2024 | 11.85  | Call | Bond Future | 4,914.9000                  | 4.9149                      | 5,295.3800            | 5.2954                | 7.741             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/02/2024 | 11.85  | Put  | Bond Future | 1,407.9300                  | 1.4079                      | 1,238.9600            | 1.2390                | (12.001)          | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/02/2024 | 10.78  | Put  | Bond Future | 3,456.7800                  | 3.4568                      | 3,135.3500            | 3.1354                | (9.299)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/02/2024 | 10.59  | Put  | Bond Future | 4,018.7900                  | 4.0188                      | 3,667.6000            | 3.6676                | (8.739)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/02/2024 | 10.76  | Call | Bond Future | 1,924.1000                  | 1.9241                      | 2,148.9500            | 2.1490                | 11.686            | 0            | 0           | 1,200         |
| 2023/08/10 | 2032             | 01/02/2024 | 10.76  | Put  | Bond Future | 3,512.0900                  | 3.5121                      | 3,187.4900            | 3.1875                | (9.242)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/05/2024 | 12.90  | Call | Bond Future | 8,476.4900                  | 8.4765                      | 8,932.5700            | 8.9326                | 5.381             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/05/2024 | 13.18  | Call | Bond Future | 9,448.2200                  | 9.4482                      | 9,920.6500            | 9.9207                | 5.000             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/05/2024 | 13.18  | Put  | Bond Future | 783.1500                    | 0.7831                      | 693.5800              | 0.6936                | (11.437)          | 0            | 0           | 500           |
| 2023/08/10 | 2032             | 02/05/2024 | 10.86  | Call | Bond Future | 2,443.6000                  | 2.4436                      | 2,688.8000            | 2.6888                | 10.034            | 0            | 0           | 1,000         |
| 2023/08/10 | 2032             | 02/05/2024 | 10.86  | Put  | Bond Future | 3,929.8600                  | 3.9299                      | 3,613.0600            | 3.6131                | (8.061)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/05/2024 | 10.56  | Call | Bond Future | 1,869.1300                  | 1.8691                      | 2,074.2100            | 2.0742                | 10.972            | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/05/2024 | 10.56  | Put  | Bond Future | 4,793.7800                  | 4.7938                      | 4,436.8600            | 4.4369                | (7.445)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/05/2024 | 10.65  | Call | Bond Future | 2,031.8300                  | 2.0318                      | 2,248.8700            | 2.2489                | 10.682            | 0            | 0           | 1,550         |
| 2023/08/10 | 2032             | 02/05/2024 | 10.65  | Put  | Bond Future | 4,521.7300                  | 4.5217                      | 4,176.7700            | 4.1768                | (7.629)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/05/2024 | 10.36  | Call | Bond Future | 1,562.6700                  | 1.5627                      | 1,742.5100            | 1.7425                | 11.509            | 0            | 0           | 1,000         |
| 2023/08/10 | 2032             | 02/05/2024 | 10.36  | Put  | Bond Future | 5,463.4600                  | 5.4635                      | 5,081.3000            | 5.0813                | (6.995)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/05/2024 |        |      | Bond Future | 11.1768                     | 85.7209                     | 11.0562               | 86.2829               | (1.079)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2032             | 02/05/2024 | 12.90  | Put  | Bond Future | 950.7100                    | 0.9507                      | 844.7900              | 0.8448                | (11.141)          | 0            | 0           | 1,000         |
| 2023/08/10 | 2032             | 02/05/2024 | 13.35  | Call | Bond Future | 10,042.6500                 | 10.0426                     | 10,523.8000           | 10.5238               | 4.791             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/05/2024 | 13.35  | Put  | Bond Future | 696.6400                    | 0.6966                      | 615.7900              | 0.6158                | (11.606)          | 0            | 0           | 1,550         |
| 2023/08/10 | 2032             | 02/05/2024 | 11.09  | Call | Bond Future | 2,952.0500                  | 2.9520                      | 3,228.0700            | 3.2281                | 9.350             | 0            | 0           | 500           |
| 2023/08/10 | 2032             | 02/05/2024 | 11.09  | Put  | Bond Future | 3,356.1200                  | 3.3561                      | 3,070.1400            | 3.0701                | (8.521)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/05/2024 | 11.35  | Call | Bond Future | 3,602.9100                  | 3.6029                      | 3,912.6200            | 3.9126                | 8.596             | 0            | 0           | 1,550         |
| 2023/08/10 | 2032             | 02/05/2024 | 11.35  | Put  | Bond Future | 2,804.7200                  | 2.8047                      | 2,552.4300            | 2.5524                | (8.995)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/05/2024 | 10.59  | Call | Bond Future | 1,922.5500                  | 1.9225                      | 2,131.6000            | 2.1316                | 10.874            | 0            | 0           | 500           |
| 2023/08/10 | 2032             | 02/05/2024 | 10.59  | Put  | Bond Future | 4,701.9700                  | 4.7020                      | 4,349.0200            | 4.3490                | (7.506)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/05/2024 | 10.54  | Call | Bond Future | 1,834.1200                  | 1.8341                      | 2,036.5600            | 2.0366                | 11.037            | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/05/2024 | 10.54  | Put  | Bond Future | 4,855.7600                  | 4.8558                      | 4,496.2000            | 4.4962                | (7.405)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/05/2024 | 10.55  | Call | Bond Future | 1,851.4400                  | 1.8514                      | 2,055.1900            | 2.0552                | 11.005            | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 02/05/2024 | 10.55  | Put  | Bond Future | 4,824.5600                  | 4.8246                      | 4,466.3100            | 4.4663                | (7.426)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/08/2024 | 11.15  | Call | Bond Future | 3,061.5700                  | 3.0616                      | 3,344.2100            | 3.3442                | 9.232             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/08/2024 | 11.15  | Put  | Bond Future | 3,581.4100                  | 3.5814                      | 3,289.1200            | 3.2891                | (8.161)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/08/2024 |        |      | Bond Future | 11.2643                     | 87.6732                     | 11.1379               | 88.2481               | (1.122)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2032             | 01/08/2024 | 11.13  | Call | Bond Future | 3,015.2100                  | 3.0152                      | 3,295.3200            | 3.2953                | 9.290             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/08/2024 | 11.13  | Put  | Bond Future | 3,626.4400                  | 3.6264                      | 3,331.6200            | 3.3316                | (8.130)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/08/2024 | 11.14  | Call | Bond Future | 3,038.3500                  | 3.0383                      | 3,319.7300            | 3.3197                | 9.261             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 01/08/2024 | 11.14  | Put  | Bond Future | 3,603.8700                  | 3.6039                      | 3,310.3200            | 3.3103                | (8.145)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 07/11/2024 | 11.47  | Call | Bond Future | 3,971.1600                  | 3.9712                      | 4,285.0100            | 4.2850                | 7.903             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 07/11/2024 | 11.47  | Put  | Bond Future | 3,662.5500                  | 3.6625                      | 3,387.7100            | 3.3877                | (7.504)           | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 07/11/2024 | 11.48  | Call | Bond Future | 3,995.7200                  | 3.9957                      | 4,310.6400            | 4.3106                | 7.881             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 07/11/2024 | 11.48  | Put  | Bond Future | 3,643.3200                  | 3.6433                      | 3,369.5500            | 3.3695                | (7.514)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | 2032             | 07/11/2024 |        |      | Bond Future | 11.3997                     | 85.5128                     | 11.2665               | 86.1015               | (1.168)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2032             | 07/11/2024 | 11.49  | Call | Bond Future | 4,019.9500                  | 4.0200                      | 4,335.9400            | 4.3359                | 7.861             | 0            | 0           | 0             |
| 2023/08/10 | 2032             | 07/11/2024 | 11.49  | Put  | Bond Future | 3,623.8000                  | 3.6238                      | 3,351.1000            | 3.3511                | (7.525)           | 0            | 0           | 0             |
| 2023/08/10 | 2033             | 02/11/2023 |        |      | Bond Future | 119.3768                    | 119.3768                    | 119.3703              | 119.3703              | (0.005)           | 0.0000       | 0.0000      | 2,258         |
| 2023/08/10 | 2033             | 01/02/2024 |        |      | Bond Future | 122.1003                    | 122.1003                    | 122.0936              | 122.0936              | (0.006)           | 0.0000       | 0.0000      | 6,141         |
| 2023/08/10 | 2033             | 02/05/2024 |        |      | Bond Future | 123.4265                    | 123.4265                    | 123.4198              | 123.4198              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2033             | 01/08/2024 |        |      | Bond Future | 126.2665                    | 126.2665                    | 126.2599              | 126.2599              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2033             | 07/11/2024 |        |      | Bond Future | 127.7047                    | 127.7047                    | 127.6986              | 127.6986              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2037             | 02/11/2023 | 11.55  | Put  | Bond Future | 4,002.3600                  | 4.0024                      | 3,533.2200            | 3.5332                | (11.722)          | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 02/11/2023 | 11.56  | Put  | Bond Future | 3,962.2500                  | 3.9623                      | 3,495.5200            | 3.4955                | (11.779)          | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 02/11/2023 | 11.57  | Call | Bond Future | 931.1800                    | 0.9312                      | 1,114.9400            | 1.1149                | 19.734            | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 02/11/2023 | 12.52  | Call | Bond Future | 3,475.2900                  | 3.4753                      | 3,893.6500            | 3.8937                | 12.038            | 0            | 0           | 731           |
| 2023/08/10 | 2037             | 02/11/2023 | 12.52  | Put  | Bond Future | 1,337.9300                  | 1.3379                      | 1,108.2300            | 1.1082                | (17.168)          | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 02/11/2023 | 13.89  | Call | Bond Future | 8,937.6100                  | 8.9376                      | 9,532.4100            | 9.5324                | 6.655             | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 02/11/2023 | 13.89  | Put  | Bond Future | 226.6100                    | 0.2266                      | 173.3500              | 0.1734                | (23.503)          | 0            | 0           | 731           |
| 2023/08/10 | 2037             | 02/11/2023 |        |      | Bond Future | 12.1127                     | 78.7224                     | 11.9926               | 79.3705               | (0.992)           | 0.0000       | 0.0000      | 63,984        |
| 2023/08/10 | 2037             | 02/11/2023 | 11.55  | Call | Bond Future | 897.5300                    | 0.8975                      | 1,076.4500            | 1.0764                | 19.935            | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 02/11/2023 | 11.56  | Call | Bond Future | 914.1900                    | 0.9142                      | 1,095.5200            | 1.0955                | 19.835            | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 02/11/2023 | 11.57  | Put  | Bond Future | 3,922.5300                  | 3.9225                      | 3,458.2300            | 3.4582                | (11.837)          | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 02/11/2023 | 12.02  | Call | Bond Future | 1,918.7300                  | 1.9187                      | 2,217.9200            | 2.2179                | 15.593            | 0            | 0           | 731           |
| 2023/08/10 | 2037             | 02/11/2023 | 12.02  | Put  | Bond Future | 2,418.0700                  | 2.4181                      | 2,069.2000            | 2.0692                | (14.428)          | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 01/02/2024 | 12.33  | Call | Bond Future | 3,424.1000                  | 3.4241                      | 3,782.7100            | 3.7827                | 10.473            | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 01/02/2024 | 12.33  | Put  | Bond Future | 2,824.6600                  | 2.8247                      | 2,520.6400            | 2.5206                | (10.763)          | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 01/02/2024 | 12.93  | Call | Bond Future | 5,378.6700                  | 5.3787                      | 5,830.2700            | 5.8303                | 8.396             | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 01/02/2024 | 12.93  | Put  | Bond Future | 1,744.7000                  | 1.7447                      | 1,533.6700            | 1.5337                | (12.095)          | 0            | 0           | 2,500         |
| 2023/08/10 | 2037             | 01/02/2024 | 13.93  | Put  | Bond Future | 773.9700                    | 0.7740                      | 666.2300              | 0.6662                | (13.920)          | 0            | 0           | 2,500         |
| 2023/08/10 | 2037             | 01/02/2024 | 12.09  | Put  | Bond Future | 3,411.3400                  | 3.4113                      | 3,064.3600            | 3.0644                | (10.171)          | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 01/02/2024 |        |      | Bond Future | 12.2157                     | 76.2433                     | 12.0908               | 76.9059               | (1.022)           | 0.0000       | 0.0000      | 76,958        |
| 2023/08/10 | 2037             | 01/02/2024 | 13.93  | Call | Bond Future | 9,077.5800                  | 9.0776                      | 9,632.4700            | 9.6325                | 6.113             | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 01/02/2024 | 12.09  | Call | Bond Future | 2,744.4900                  | 2.7445                      | 3,060.1400            | 3.0601                | 11.501            | 0            | 0           | 2,500         |
| 2023/08/10 | 2037             | 01/02/2024 | 12.31  | Call | Bond Future | 3,364.6300                  | 3.3646                      | 3,719.7600            | 3.7198                | 10.555            | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 01/02/2024 | 12.31  | Put  | Bond Future | 2,869.5400                  | 2.8695                      | 2,562.0400            | 2.5620                | (10.716)          | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 01/02/2024 | 12.32  | Call | Bond Future | 3,394.2000                  | 3.3942                      | 3,751.0800            | 3.7511                | 10.514            | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 01/02/2024 | 12.32  | Put  | Bond Future | 2,846.9100                  | 2.8469                      | 2,541.1600            | 2.5412                | (10.740)          | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 02/05/2024 | 11.43  | Put  | Bond Future | 6,596.0900                  | 6.5961                      | 6,130.9400            | 6.1309                | (7.052)           | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 02/05/2024 | 11.44  | Call | Bond Future | 1,747.4500                  | 1.7475                      | 1,961.4800            | 1.9615                | 12.248            | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 02/05/2024 | 11.44  | Put  | Bond Future | 6,554.9700                  | 6.5550                      | 6,091.2700            | 6.0913                | (7.074)           | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 02/05/2024 | 11.45  | Call | Bond Future | 1,763.4200                  | 1.7634                      | 1,978.9000            | 1.9789                | 12.219            | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 02/05/2024 |        |      | Bond Future | 12.3259                     | 77.9620                     | 12.1961               | 78.6398               | (1.053)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2037             | 02/05/2024 | 11.43  | Call | Bond Future | 1,731.8200                  | 1.7318                      | 1,944.4000            | 1.9444                | 12.275            | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 02/05/2024 | 11.45  | Put  | Bond Future | 6,514.2400                  | 6.5142                      | 6,051.9900            | 6.0520                | (7.096)           | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 01/08/2024 | 12.09  | Call | Bond Future | 3,206.5400                  | 3.2065                      | 3,520.4100            | 3.5204                | 9.788             | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 01/08/2024 | 12.09  | Put  | Bond Future | 5,024.4500                  | 5.0244                      | 4,644.9700            | 4.6450                | (7.553)           | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 01/08/2024 | 12.10  | Call | Bond Future | 3,230.5300                  | 3.2305                      | 3,545.8500            | 3.5458                | 9.761             | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 01/08/2024 | 12.10  | Put  | Bond Future | 4,995.6700                  | 4.9957                      | 4,617.6400            | 4.6176                | (7.567)           | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 01/08/2024 |        |      | Bond Future | 12.4403                     | 75.4816                     | 12.3053               | 76.1749               | (1.086)           | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | 2037             | 01/08/2024 | 12.11  | Call | Bond Future | 3,254.6200                  | 3.2546                      | 3,571.3700            | 3.5714                | 9.732             | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 01/08/2024 | 12.11  | Put  | Bond Future | 4,967.0400                  | 4.9670                      | 4,590.4400            | 4.5904                | (7.582)           | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 07/11/2024 | 12.59  | Call | Bond Future | 4,439.3100                  | 4.4393                      | 4,814.1000            | 4.8141                | 8.443             | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 07/11/2024 | 12.59  | Put  | Bond Future | 4,427.5600                  | 4.4276                      | 4,092.6200            | 4.0926                | (7.565)           | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 07/11/2024 |        |      | Bond Future | 12.5877                     | 77.2050                     | 12.4467               | 77.9147               | (1.120)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2037             | 07/11/2024 | 12.57  | Call | Bond Future | 4,385.7600                  | 4.3858                      | 4,757.9900            | 4.7580                | 8.487             | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 07/11/2024 | 12.57  | Put  | Bond Future | 4,474.0700                  | 4.4741                      | 4,136.5700            | 4.1366                | (7.543)           | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 07/11/2024 | 12.58  | Call | Bond Future | 4,412.6700                  | 4.4127                      | 4,786.1800            | 4.7862                | 8.464             | 0            | 0           | 0             |
| 2023/08/10 | 2037             | 07/11/2024 | 12.58  | Put  | Bond Future | 4,450.9300                  | 4.4509                      | 4,114.7100            | 4.1147                | (7.554)           | 0            | 0           | 0             |
| 2023/08/10 | 2038             | 02/11/2023 |        |      | Bond Future | 130.1139                    | 130.1139                    | 130.5642              | 130.5642              | 0.346             | 0.0000       | 0.0000      | 4,669         |
| 2023/08/10 | 2038             | 01/02/2024 |        |      | Bond Future | 131.0733                    | 131.0733                    | 131.5339              | 131.5339              | 0.351             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2038             | 02/05/2024 |        |      | Bond Future | 134.0595                    | 134.0595                    | 134.5308              | 134.5308              | 0.351             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2038             | 01/08/2024 |        |      | Bond Future | 135.0864                    | 135.0864                    | 135.5687              | 135.5687              | 0.357             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2038             | 07/11/2024 |        |      | Bond Future | 138.2175                    | 138.2175                    | 138.7118              | 138.7118              | 0.358             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2040             | 02/11/2023 | 11.50  | Call | Bond Future | 505.6900                    | 0.5057                      | 641.6300              | 0.6416                | 26.882            | 0            | 0           | 875           |
| 2023/08/10 | 2040             | 02/11/2023 | 11.50  | Put  | Bond Future | 5,703.8700                  | 5.7039                      | 5,069.0300            | 5.0690                | (11.130)          | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/11/2023 | 11.58  | Call | Bond Future | 603.5200                    | 0.6035                      | 759.0500              | 0.7591                | 25.770            | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/11/2023 | 11.58  | Put  | Bond Future | 5,304.6100                  | 5.3046                      | 4,689.3600            | 4.6894                | (11.598)          | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/11/2023 | 11.59  | Call | Bond Future | 616.5400                    | 0.6165                      | 774.6000              | 0.7746                | 25.637            | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/11/2023 | 12.60  | Call | Bond Future | 3,026.7300                  | 3.0267                      | 3,480.8500            | 3.4808                | 15.004            | 0            | 0           | 128           |
| 2023/08/10 | 2040             | 02/11/2023 | 12.60  | Put  | Bond Future | 1,781.2700                  | 1.7813                      | 1,464.6100            | 1.4646                | (17.777)          | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/11/2023 | 13.64  | Call | Bond Future | 7,122.6000                  | 7.1226                      | 7,780.0000            | 7.7800                | 9.230             | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/11/2023 | 13.64  | Put  | Bond Future | 491.9000                    | 0.4919                      | 378.5200              | 0.3785                | (23.049)          | 0            | 0           | 128           |
| 2023/08/10 | 2040             | 02/11/2023 | 11.60  | Put  | Bond Future | 5,207.4100                  | 5.2074                      | 4,597.2600            | 4.5973                | (11.717)          | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/11/2023 | 12.10  | Put  | Bond Future | 3,141.7900                  | 3.1418                      | 2,676.6700            | 2.6767                | (14.804)          | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/11/2023 |        |      | Bond Future | 12.3761                     | 78.9930                     | 12.2404               | 79.7638               | (1.096)           | 0.0000       | 0.0000      | 38,300        |
| 2023/08/10 | 2040             | 02/11/2023 | 11.59  | Put  | Bond Future | 5,255.8200                  | 5.2558                      | 4,643.1000            | 4.6431                | (11.658)          | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/11/2023 | 12.97  | Call | Bond Future | 4,374.7200                  | 4.3747                      | 4,919.8000            | 4.9198                | 12.460            | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/11/2023 | 12.97  | Put  | Bond Future | 1,139.8500                  | 1.1398                      | 914.1500              | 0.9142                | (19.801)          | 0            | 0           | 875           |
| 2023/08/10 | 2040             | 02/11/2023 | 11.60  | Call | Bond Future | 629.8600                    | 0.6299                      | 790.4900              | 0.7905                | 25.502            | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/11/2023 | 11.80  | Call | Bond Future | 937.6000                    | 0.9376                      | 1,152.8500            | 1.1528                | 22.958            | 0            | 0           | 128           |
| 2023/08/10 | 2040             | 02/11/2023 | 11.80  | Put  | Bond Future | 4,295.5600                  | 4.2956                      | 3,740.0300            | 3.7400                | (12.933)          | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/11/2023 | 12.10  | Call | Bond Future | 1,560.4700                  | 1.5605                      | 1,866.1300            | 1.8661                | 19.588            | 0            | 0           | 875           |
| 2023/08/10 | 2040             | 01/02/2024 | 12.33  | Call | Bond Future | 2,844.1600                  | 2.8442                      | 3,218.6600            | 3.2187                | 13.167            | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 01/02/2024 | 12.33  | Put  | Bond Future | 3,701.0200                  | 3.7010                      | 3,287.3900            | 3.2874                | (11.176)          | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 01/02/2024 | 12.34  | Call | Bond Future | 2,872.0800                  | 2.8721                      | 3,248.7600            | 3.2488                | 13.115            | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 01/02/2024 | 12.34  | Put  | Bond Future | 3,672.5100                  | 3.6725                      | 3,261.0600            | 3.2611                | (11.204)          | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 01/02/2024 |        |      | Bond Future | 12.4831                     | 76.2696                     | 12.3422               | 77.0577               | (1.129)           | 0.0000       | 0.0000      | 93,226        |
| 2023/08/10 | 2040             | 01/02/2024 | 12.35  | Call | Bond Future | 2,900.1300                  | 2.9001                      | 3,278.9800            | 3.2790                | 13.063            | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 01/02/2024 | 12.35  | Put  | Bond Future | 3,644.1900                  | 3.6442                      | 3,234.9100            | 3.2349                | (11.231)          | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/05/2024 | 11.60  | Call | Bond Future | 1,682.4500                  | 1.6825                      | 1,922.4700            | 1.9225                | 14.266            | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/05/2024 | 11.61  | Call | Bond Future | 1,698.0700                  | 1.6981                      | 1,939.7700            | 1.9398                | 14.234            | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/05/2024 | 11.62  | Put  | Bond Future | 7,357.9200                  | 7.3579                      | 6,795.2600            | 6.7953                | (7.647)           | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/05/2024 |        |      | Bond Future | 12.5967                     | 77.9889                     | 12.4504               | 78.7949               | (1.162)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2040             | 02/05/2024 | 11.60  | Put  | Bond Future | 7,448.6400                  | 7.4486                      | 6,882.6100            | 6.8826                | (7.599)           | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 02/05/2024 | 11.61  | Put  | Bond Future | 7,403.0700                  | 7.4031                      | 6,838.7200            | 6.8387                | (7.623)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | 2040             | 02/05/2024 | 11.62  | Call | Bond Future | 1,714.0300                  | 1.7140                      | 1,957.4200            | 1.9574                | 14.200            | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 01/08/2024 | 12.34  | Call | Bond Future | 3,383.5800                  | 3.3836                      | 3,757.6400            | 3.7576                | 11.055            | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 01/08/2024 | 12.34  | Put  | Bond Future | 5,439.6600                  | 5.4397                      | 4,989.2300            | 4.9892                | (8.280)           | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 01/08/2024 |        |      | Bond Future | 12.7147                     | 75.2586                     | 12.5626               | 76.0831               | (1.197)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2040             | 01/08/2024 | 12.32  | Call | Bond Future | 3,333.6200                  | 3.3336                      | 3,704.2700            | 3.7043                | 11.119            | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 01/08/2024 | 12.32  | Put  | Bond Future | 5,501.8900                  | 5.5019                      | 5,048.0500            | 5.0481                | (8.249)           | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 01/08/2024 | 12.33  | Call | Bond Future | 3,358.4100                  | 3.3584                      | 3,730.7600            | 3.7308                | 11.087            | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 01/08/2024 | 12.33  | Put  | Bond Future | 5,470.5500                  | 5.4705                      | 5,018.4100            | 5.0184                | (8.265)           | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 07/11/2024 | 12.84  | Call | Bond Future | 4,660.5900                  | 4.6606                      | 5,106.3400            | 5.1063                | 9.564             | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 07/11/2024 | 12.84  | Put  | Bond Future | 4,788.0200                  | 4.7880                      | 4,389.8600            | 4.3899                | (8.316)           | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 07/11/2024 | 12.85  | Call | Bond Future | 4,688.6200                  | 4.6886                      | 5,135.8700            | 5.1359                | 9.539             | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 07/11/2024 | 12.85  | Put  | Bond Future | 4,763.2400                  | 4.7632                      | 4,366.5800            | 4.3666                | (8.328)           | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 07/11/2024 |        |      | Bond Future | 12.8641                     | 76.9762                     | 12.7054               | 77.8201               | (1.234)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2040             | 07/11/2024 | 12.86  | Call | Bond Future | 4,716.7200                  | 4.7167                      | 5,165.4700            | 5.1655                | 9.514             | 0            | 0           | 0             |
| 2023/08/10 | 2040             | 07/11/2024 | 12.86  | Put  | Bond Future | 4,738.5900                  | 4.7386                      | 4,343.4300            | 4.3434                | (8.339)           | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 02/11/2023 | 11.57  | Call | Bond Future | 518.1100                    | 0.5181                      | 661.8800              | 0.6619                | 27.749            | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 02/11/2023 | 11.57  | Put  | Bond Future | 5,778.1500                  | 5.7782                      | 5,119.3400            | 5.1193                | (11.402)          | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 02/11/2023 |        |      | Bond Future | 12.4481                     | 75.1941                     | 12.3074               | 75.9967               | (1.131)           | 0.0000       | 0.0000      | 52,345        |
| 2023/08/10 | 2044             | 02/11/2023 | 11.55  | Call | Bond Future | 495.1600                    | 0.4952                      | 634.0100              | 0.6340                | 28.041            | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 02/11/2023 | 11.55  | Put  | Bond Future | 5,882.2900                  | 5.8823                      | 5,218.5600            | 5.2186                | (11.284)          | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 02/11/2023 | 11.56  | Call | Bond Future | 506.5400                    | 0.5065                      | 647.8400              | 0.6478                | 27.895            | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 02/11/2023 | 11.56  | Put  | Bond Future | 5,830.0800                  | 5.8301                      | 5,168.8000            | 5.1688                | (11.343)          | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 02/11/2023 | 12.00  | Call | Bond Future | 1,203.2100                  | 1.2032                      | 1,469.6800            | 1.4697                | 22.147            | 0            | 0           | 5,860         |
| 2023/08/10 | 2044             | 02/11/2023 | 12.00  | Put  | Bond Future | 3,811.1600                  | 3.8112                      | 3,275.0500            | 3.2750                | (14.067)          | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 02/11/2023 | 12.75  | Call | Bond Future | 3,332.2300                  | 3.3322                      | 3,827.3700            | 3.8274                | 14.859            | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 02/11/2023 | 12.75  | Put  | Bond Future | 1,659.6300                  | 1.6596                      | 1,352.1900            | 1.3522                | (18.525)          | 0            | 0           | 5,860         |
| 2023/08/10 | 2044             | 01/02/2024 | 12.29  | Call | Bond Future | 2,522.3400                  | 2.5223                      | 2,889.0000            | 2.8890                | 14.537            | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 01/02/2024 | 12.29  | Put  | Bond Future | 4,004.9900                  | 4.0050                      | 3,550.9600            | 3.5510                | (11.337)          | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 01/02/2024 |        |      | Bond Future | 12.5518                     | 72.5101                     | 12.4058               | 73.3308               | (1.163)           | 0.0000       | 0.0000      | 31,817        |
| 2023/08/10 | 2044             | 01/02/2024 | 12.28  | Call | Bond Future | 2,496.0600                  | 2.4961                      | 2,860.3600            | 2.8604                | 14.595            | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 01/02/2024 | 12.28  | Put  | Bond Future | 4,036.3400                  | 4.0363                      | 3,579.9500            | 3.5800                | (11.307)          | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 01/02/2024 | 12.27  | Call | Bond Future | 2,469.9100                  | 2.4699                      | 2,831.8600            | 2.8319                | 14.654            | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 01/02/2024 | 12.27  | Put  | Bond Future | 4,067.9000                  | 4.0679                      | 3,609.1600            | 3.6092                | (11.277)          | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 02/05/2024 | 11.67  | Call | Bond Future | 1,714.5400                  | 1.7145                      | 1,967.4500            | 1.9675                | 14.751            | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 02/05/2024 | 11.67  | Put  | Bond Future | 7,517.8200                  | 7.5178                      | 6,931.4000            | 6.9314                | (7.800)           | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 02/05/2024 |        |      | Bond Future | 12.6616                     | 74.1446                     | 12.5101               | 74.9840               | (1.197)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2044             | 02/05/2024 | 11.66  | Call | Bond Future | 1,698.7000                  | 1.6987                      | 1,949.8500            | 1.9499                | 14.785            | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 02/05/2024 | 11.66  | Put  | Bond Future | 7,564.4200                  | 7.5644                      | 6,976.2400            | 6.9762                | (7.776)           | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 02/05/2024 | 11.65  | Call | Bond Future | 1,682.7400                  | 1.6827                      | 1,932.1200            | 1.9321                | 14.820            | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 02/05/2024 | 11.65  | Put  | Bond Future | 7,610.9800                  | 7.6110                      | 7,021.0300            | 7.0210                | (7.751)           | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 01/08/2024 | 12.29  | Call | Bond Future | 3,316.0800                  | 3.3161                      | 3,691.5700            | 3.6916                | 11.323            | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 01/08/2024 | 12.29  | Put  | Bond Future | 6,018.5800                  | 6.0186                      | 5,535.5000            | 5.5355                | (8.026)           | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 01/08/2024 | 12.28  | Call | Bond Future | 3,292.5600                  | 3.2926                      | 3,666.3300            | 3.6663                | 11.352            | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 01/08/2024 | 12.28  | Put  | Bond Future | 6,052.5300                  | 6.0525                      | 5,567.7300            | 5.5677                | (8.010)           | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 01/08/2024 |        |      | Bond Future | 12.7753                     | 71.4520                     | 12.6178               | 72.3105               | (1.233)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2044             | 01/08/2024 | 12.30  | Call | Bond Future | 3,339.6900                  | 3.3397                      | 3,716.8900            | 3.7169                | 11.294            | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 01/08/2024 | 12.30  | Put  | Bond Future | 5,984.7800                  | 5.9848                      | 5,503.4100            | 5.5034                | (8.043)           | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | 2044             | 07/11/2024 | 12.92  | Call | Bond Future        | 4,925.1500                  | 4.9251                      | 5,395.9000            | 5.3959                | 9.558             | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 07/11/2024 | 12.92  | Put  | Bond Future        | 4,916.9400                  | 4.9169                      | 4,508.9200            | 4.5089                | (8.298)           | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 07/11/2024 |        |      | Bond Future        | 12.9185                     | 73.0823                     | 12.7543               | 73.9611               | (1.271)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2044             | 07/11/2024 | 12.91  | Call | Bond Future        | 4,897.2100                  | 4.8972                      | 5,366.4600            | 5.3665                | 9.582             | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 07/11/2024 | 12.91  | Put  | Bond Future        | 4,942.0000                  | 4.9420                      | 4,532.4800            | 4.5325                | (8.287)           | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 07/11/2024 | 12.90  | Call | Bond Future        | 4,869.0100                  | 4.8690                      | 5,336.7500            | 5.3367                | 9.606             | 0            | 0           | 0             |
| 2023/08/10 | 2044             | 07/11/2024 | 12.90  | Put  | Bond Future        | 4,966.8700                  | 4.9669                      | 4,555.8400            | 4.5558                | (8.275)           | 0            | 0           | 0             |
| 2023/08/10 | 2046             | 02/11/2023 |        |      | Bond Future        | 112.8746                    | 112.8746                    | 112.8691              | 112.8691              | (0.005)           | 0.0000       | 0.0000      | 16,148        |
| 2023/08/10 | 2046             | 01/02/2024 |        |      | Bond Future        | 115.4498                    | 115.4498                    | 115.4441              | 115.4441              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2046             | 02/05/2024 |        |      | Bond Future        | 115.9417                    | 115.9417                    | 115.9360              | 115.9360              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2046             | 01/08/2024 |        |      | Bond Future        | 118.6090                    | 118.6090                    | 118.6034              | 118.6034              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2046             | 07/11/2024 |        |      | Bond Future        | 119.1691                    | 119.1691                    | 119.1640              | 119.1640              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2050             | 02/11/2023 |        |      | Bond Future        | 114.5322                    | 114.5322                    | 115.3215              | 115.3215              | 0.689             | 0.0000       | 0.0000      | 14,087        |
| 2023/08/10 | 2050             | 01/02/2024 |        |      | Bond Future        | 114.9069                    | 114.9069                    | 115.7142              | 115.7142              | 0.702             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2050             | 02/05/2024 |        |      | Bond Future        | 117.5248                    | 117.5248                    | 118.3506              | 118.3506              | 0.703             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2050             | 01/08/2024 |        |      | Bond Future        | 117.9348                    | 117.9348                    | 118.7798              | 118.7798              | 0.716             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 2050             | 07/11/2024 |        |      | Bond Future        | 120.6679                    | 120.6679                    | 121.5331              | 121.5331              | 0.717             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | AL37             | 02/11/2023 |        |      | Index Future       | 912.4830                    | 912.4830                    | 915.9230              | 915.9230              | 0.377             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | AL37             | 01/02/2024 |        |      | Index Future       | 933.0830                    | 933.0830                    | 936.5990              | 936.5990              | 0.377             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | AL37             | 02/05/2024 |        |      | Index Future       | 954.1310                    | 954.1310                    | 957.7300              | 957.7300              | 0.377             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | AL37             | 01/08/2024 |        |      | Index Future       | 975.8800                    | 975.8800                    | 979.5640              | 979.5640              | 0.378             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | AL37             | 07/11/2024 |        |      | Index Future       | 998.3200                    | 998.3200                    | 1,002.0980            | 1,002.0980            | 0.378             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | AL7T             | 02/11/2023 |        |      | Index Future       | 1,042.4090                  | 1,042.4090                  | 1,049.0080            | 1,049.0080            | 0.633             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | AL7T             | 01/02/2024 |        |      | Index Future       | 1,065.9420                  | 1,065.9420                  | 1,072.6890            | 1,072.6890            | 0.633             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | AL7T             | 02/05/2024 |        |      | Index Future       | 1,089.9880                  | 1,089.9880                  | 1,096.8900            | 1,096.8900            | 0.633             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | AL7T             | 01/08/2024 |        |      | Index Future       | 1,114.8330                  | 1,114.8330                  | 1,121.8970            | 1,121.8970            | 0.634             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | AL7T             | 07/11/2024 |        |      | Index Future       | 1,140.4680                  | 1,140.4680                  | 1,147.7060            | 1,147.7060            | 0.635             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | ALBI             | 02/11/2023 |        |      | Index Future       | 908.5690                    | 908.5690                    | 914.8130              | 914.8130              | 0.687             | 0.0000       | 0.0000      | 106           |
| 2023/08/10 | ALBI             | 01/02/2024 |        |      | Index Future       | 929.0810                    | 929.0810                    | 935.4640              | 935.4640              | 0.687             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | ALBI             | 02/05/2024 |        |      | Index Future       | 950.0390                    | 950.0390                    | 956.5690              | 956.5690              | 0.687             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | ALBI             | 01/08/2024 |        |      | Index Future       | 971.6950                    | 971.6950                    | 978.3760              | 978.3760              | 0.688             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | ALBI             | 07/11/2024 |        |      | Index Future       | 994.0380                    | 994.0380                    | 1,000.8840            | 1,000.8840            | 0.689             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C002             | 31/03/2032 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C007             | 31/01/2037 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C253             | 31/03/2053 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C219             | 31/03/2029 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C303             | 14/08/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C303             | 28/02/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C333             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C431             | 31/01/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C442             | 25/04/2042 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | C446             | 31/03/2046 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | ES33             | 02/11/2023 |        |      | Bond Future        | 12.5660               | 72.8844             | 12.4502         | 73.4020       | (0.922)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | ES33             | 01/02/2024 |        |      | Bond Future        | 12.7010               | 74.5473             | 12.5802         | 75.0766       | (0.951)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | ES33             | 02/05/2024 |        |      | Bond Future        | 12.8408               | 72.4454             | 12.7147         | 72.9870       | (0.982)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | ES33             | 01/08/2024 |        |      | Bond Future        | 12.9830               | 74.1110             | 12.8513         | 74.6652       | (1.015)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | ES33             | 07/11/2024 |        |      | Bond Future        | 13.1811               | 72.0207             | 13.0427         | 72.5882       | (1.050)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | ES42             | 02/11/2023 |        |      | Bond Future        | 13.0672               | 68.7173             | 12.9362         | 69.3891       | (1.003)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | ES42             | 01/02/2024 |        |      | Bond Future        | 13.1920               | 70.2853             | 13.0559         | 70.9723       | (1.032)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | ES42             | 02/05/2024 |        |      | Bond Future        | 13.3257               | 67.6234             | 13.1839         | 68.3262       | (1.064)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | ES42             | 01/08/2024 |        |      | Bond Future        | 13.4591               | 69.1773             | 13.3117         | 69.8964       | (1.095)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | ES42             | 07/11/2024 |        |      | Bond Future        | 13.6372               | 66.5061             | 13.4830         | 67.2423       | (1.131)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | GOVI             | 02/11/2023 | 885.81 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 02/11/2023 | 885.82 | Call | GOVI               | 97,880.0000           | 9.7880              | 159,750.0000    | 15.9750       | 63.210            | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 02/11/2023 |        |      | GOVI               | 895.6080              | 895.6080            | 901.7950        | 901.7950      | 0.691             | 0.0000       | 0.0000      | 823           |
| 2023/08/10 | GOVI             | 02/11/2023 | 885.80 | Call | GOVI               | 98,080.0000           | 9.8080              | 159,950.0000    | 15.9950       | 63.081            | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 02/11/2023 | 885.80 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 02/11/2023 | 885.81 | Call | GOVI               | 97,980.0000           | 9.7980              | 159,850.0000    | 15.9850       | 63.146            | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 02/11/2023 | 885.82 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 01/02/2024 | 880.00 | Call | GOVI               | 358,270.0000          | 35.8270             | 421,530.0000    | 42.1530       | 17.657            | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 01/02/2024 | 880.00 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 01/02/2024 |        |      | GOVI               | 915.8270              | 915.8270            | 922.1530        | 922.1530      | 0.691             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | GOVI             | 01/02/2024 | 879.98 | Call | GOVI               | 358,470.0000          | 35.8470             | 421,730.0000    | 42.1730       | 17.647            | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 01/02/2024 | 879.98 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 01/02/2024 | 879.99 | Call | GOVI               | 358,370.0000          | 35.8370             | 421,630.0000    | 42.1630       | 17.652            | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 01/02/2024 | 879.99 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 02/05/2024 | 950.97 | Put  | GOVI               | 144,840.0000          | 14.4840             | 80,130.0000     | 8.0130        | (44.677)          | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 02/05/2024 | 950.98 | Put  | GOVI               | 144,940.0000          | 14.4940             | 80,230.0000     | 8.0230        | (44.646)          | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 02/05/2024 | 950.99 | Call | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 02/05/2024 |        |      | GOVI               | 936.4860              | 936.4860            | 942.9570        | 942.9570      | 0.691             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | GOVI             | 02/05/2024 | 950.97 | Call | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 02/05/2024 | 950.98 | Call | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 02/05/2024 | 950.99 | Put  | GOVI               | 145,040.0000          | 14.5040             | 80,330.0000     | 8.0330        | (44.615)          | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 01/08/2024 | 943.39 | Call | GOVI               | 144,430.0000          | 14.4430             | 210,650.0000    | 21.0650       | 45.849            | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 01/08/2024 | 943.39 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 01/08/2024 |        |      | GOVI               | 957.8330              | 957.8330            | 964.4550        | 964.4550      | 0.691             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | GOVI             | 01/08/2024 | 943.37 | Call | GOVI               | 144,630.0000          | 14.4630             | 210,850.0000    | 21.0850       | 45.786            | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 01/08/2024 | 943.37 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 01/08/2024 | 943.38 | Call | GOVI               | 144,530.0000          | 14.4530             | 210,750.0000    | 21.0750       | 45.817            | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 01/08/2024 | 943.38 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 07/11/2024 | 948.78 | Call | GOVI               | 310,780.0000          | 31.0780             | 378,620.0000    | 37.8620       | 21.829            | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 07/11/2024 | 948.78 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 07/11/2024 | 948.79 | Call | GOVI               | 310,680.0000          | 31.0680             | 378,520.0000    | 37.8520       | 21.836            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product                | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | GOVI             | 07/11/2024 | 948.79 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 07/11/2024 |        |      | GOVI                   | 979.8580                    | 979.8580                    | 986.6420              | 986.6420              | 0.692             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | GOVI             | 07/11/2024 | 948.80 | Call | GOVI                   | 310,580.0000                | 31.0580                     | 378,420.0000          | 37.8420               | 21.843            | 0            | 0           | 0             |
| 2023/08/10 | GOVI             | 07/11/2024 | 948.80 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2023/08/10 | GVIX             | 01/01/2029 |        |      | LIVE INDEX             | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IGOV             | 02/11/2023 |        |      | Index Future           | 335.9150                    | 335.9150                    | 336.4370              | 336.4370              | 0.155             | 0.0000       | 0.0000      | 515           |
| 2023/08/10 | IGOV             | 01/02/2024 |        |      | Index Future           | 343.5790                    | 343.5790                    | 344.1120              | 344.1120              | 0.155             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IGOV             | 02/05/2024 |        |      | Index Future           | 351.4080                    | 351.4080                    | 351.9540              | 351.9540              | 0.155             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IGOV             | 01/08/2024 |        |      | Index Future           | 359.4950                    | 359.4950                    | 360.0550              | 360.0550              | 0.156             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IGOV             | 07/11/2024 |        |      | Index Future           | 367.8420                    | 367.8420                    | 368.4190              | 368.4190              | 0.157             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IS05             | 19/09/2023 |        |      | Interest Rate Swap     | 94.8800                     | 94.8800                     | 94.8800               | 94.8800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 80.2800                     | 80.2800                     | 80.2800               | 80.2800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 76.8200                     | 76.8200                     | 76.8200               | 76.8200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 75.2400                     | 75.2400                     | 75.2400               | 75.2400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 77.2700                     | 77.2700                     | 77.2700               | 77.2700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IS10             | 21/12/2026 |        |      | Interest Rate Swap     | 81.3000                     | 81.3000                     | 81.3000               | 81.3000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 79.8000                     | 79.8000                     | 79.8000               | 79.8000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 81.8600                     | 81.8600                     | 81.8600               | 81.8600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 87.6100                     | 87.6100                     | 87.6100               | 87.6100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 87.9400                     | 87.9400                     | 87.9400               | 87.9400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 80.8900                     | 80.8900                     | 80.8900               | 80.8900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IS10             | 20/06/2028 |        |      | Interest Rate Swap     | 88.6800                     | 88.6800                     | 88.6800               | 88.6800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | IS10             | 19/09/2028 |        |      | Interest Rate Swap     | 92.0200                     | 92.0200                     | 92.0200               | 92.0200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | JBAF             | 16/08/2023 |        |      | Jibar Tradeable Future | 8.4100                      | 91.5900                     | 8.3900                | 91.6100               | (0.238)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | JBAF             | 20/09/2023 |        |      | Jibar Tradeable Future | 8.4000                      | 91.6000                     | 8.3800                | 91.6200               | (0.238)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | JBAF             | 18/10/2023 |        |      | Jibar Tradeable Future | 8.4500                      | 91.5500                     | 8.4150                | 91.5850               | (0.414)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | JBAF             | 15/11/2023 |        |      | Jibar Tradeable Future | 8.4500                      | 91.5500                     | 8.4200                | 91.5800               | (0.355)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | JBAF             | 20/12/2023 |        |      | Jibar Tradeable Future | 8.4550                      | 91.5450                     | 8.4300                | 91.5700               | (0.296)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | JBAF             | 17/01/2024 |        |      | Jibar Tradeable Future | 8.4500                      | 91.5500                     | 8.4100                | 91.5900               | (0.473)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | JBAF             | 20/03/2024 |        |      | Jibar Tradeable Future | 8.3700                      | 91.6300                     | 8.3000                | 91.7000               | (0.836)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | JBAF             | 19/06/2024 |        |      | Jibar Tradeable Future | 8.1800                      | 91.8200                     | 8.1000                | 91.9000               | (0.978)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | JBAF             | 18/09/2024 |        |      | Jibar Tradeable Future | 8.0200                      | 91.9800                     | 7.9200                | 92.0800               | (1.247)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | JBAF             | 18/12/2024 |        |      | Jibar Tradeable Future | 7.8800                      | 92.1200                     | 7.7750                | 92.2250               | (1.332)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | JBAF             | 19/03/2025 |        |      | Jibar Tradeable Future | 7.8200                      | 92.1800                     | 7.6800                | 92.3200               | (1.790)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | JBAF             | 18/06/2025 |        |      | Jibar Tradeable Future | 7.7600                      | 92.2400                     | 7.6200                | 92.3800               | (1.804)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R035             | 02/11/2023 | 11.12  | Call | Bond Future            | 830.3400                    | 0.8303                      | 983.0200              | 0.9830                | 18.388            | 0            | 0           | 400           |
| 2023/08/10 | R035             | 02/11/2023 | 11.41  | Call | Bond Future            | 1,383.8800                  | 1.3839                      | 1,603.1500            | 1.6031                | 15.845            | 0            | 0           | 0             |
| 2023/08/10 | R035             | 02/11/2023 | 11.41  | Put  | Bond Future            | 3,091.0200                  | 3.0910                      | 2,713.3800            | 2.7134                | (12.217)          | 0            | 0           | 0             |
| 2023/08/10 | R035             | 02/11/2023 | 12.85  | Call | Bond Future            | 6,311.9100                  | 6.3119                      | 6,805.7900            | 6.8058                | 7.825             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | R035             | 02/11/2023 | 12.85  | Put  | Bond Future | 528.1300                    | 0.5281                      | 425.1000              | 0.4251                | (19.508)          | 0            | 0           | 400           |
| 2023/08/10 | R035             | 02/11/2023 | 13.59  | Call | Bond Future | 9,460.2100                  | 9.4602                      | 10,013.3900           | 10.0134               | 5.847             | 0            | 0           | 0             |
| 2023/08/10 | R035             | 02/11/2023 | 13.59  | Put  | Bond Future | 192.6900                    | 0.1927                      | 148.9600              | 0.1490                | (22.694)          | 0            | 0           | 731           |
| 2023/08/10 | R035             | 02/11/2023 | 11.42  | Call | Bond Future | 1,406.3100                  | 1.4063                      | 1,627.9800            | 1.6280                | 15.763            | 0            | 0           | 0             |
| 2023/08/10 | R035             | 02/11/2023 | 11.42  | Put  | Bond Future | 3,057.9400                  | 3.0579                      | 2,682.7000            | 2.6827                | (12.271)          | 0            | 0           | 0             |
| 2023/08/10 | R035             | 02/11/2023 |        |      | Bond Future | 11.7218                     | 84.0459                     | 11.6118               | 84.6428               | (0.939)           | 0.0000       | 0.0000      | 168,416       |
| 2023/08/10 | R035             | 02/11/2023 | 10.62  | Call | Bond Future | 280.4400                    | 0.2804                      | 345.1300              | 0.3451                | 23.067            | 0            | 0           | 400           |
| 2023/08/10 | R035             | 02/11/2023 | 10.62  | Put  | Bond Future | 6,540.4800                  | 6.5405                      | 6,008.2600            | 6.0083                | (8.137)           | 0            | 0           | 0             |
| 2023/08/10 | R035             | 02/11/2023 | 11.12  | Put  | Bond Future | 4,170.0600                  | 4.1701                      | 3,725.8300            | 3.7258                | (10.653)          | 0            | 0           | 0             |
| 2023/08/10 | R035             | 02/11/2023 | 12.24  | Call | Bond Future | 3,896.5000                  | 3.8965                      | 4,300.0400            | 4.3000                | 10.356            | 0            | 0           | 731           |
| 2023/08/10 | R035             | 02/11/2023 | 12.24  | Put  | Bond Future | 1,165.6900                  | 1.1657                      | 972.3200              | 0.9723                | (16.588)          | 0            | 0           | 0             |
| 2023/08/10 | R035             | 02/11/2023 | 11.43  | Call | Bond Future | 1,428.8000                  | 1.4288                      | 1,652.8600            | 1.6529                | 15.682            | 0            | 0           | 0             |
| 2023/08/10 | R035             | 02/11/2023 | 11.43  | Put  | Bond Future | 3,024.9600                  | 3.0250                      | 2,652.1100            | 2.6521                | (12.326)          | 0            | 0           | 0             |
| 2023/08/10 | R035             | 02/11/2023 | 11.74  | Call | Bond Future | 2,234.3200                  | 2.2343                      | 2,532.2400            | 2.5322                | 13.334            | 0            | 0           | 731           |
| 2023/08/10 | R035             | 02/11/2023 | 11.74  | Put  | Bond Future | 2,136.2400                  | 2.1362                      | 1,837.2500            | 1.8372                | (13.996)          | 0            | 0           | 0             |
| 2023/08/10 | R035             | 01/02/2024 | 12.19  | Call | Bond Future | 4,138.9600                  | 4.1390                      | 4,506.4600            | 4.5065                | 8.879             | 0            | 0           | 0             |
| 2023/08/10 | R035             | 01/02/2024 | 12.19  | Put  | Bond Future | 2,231.5400                  | 2.2315                      | 1,988.7100            | 1.9887                | (10.882)          | 0            | 0           | 0             |
| 2023/08/10 | R035             | 01/02/2024 | 10.62  | Call | Bond Future | 716.8700                    | 0.7169                      | 828.8400              | 0.8288                | 15.619            | 0            | 0           | 400           |
| 2023/08/10 | R035             | 01/02/2024 | 10.62  | Put  | Bond Future | 7,459.3900                  | 7.4594                      | 6,961.0300            | 6.9610                | (6.681)           | 0            | 0           | 0             |
| 2023/08/10 | R035             | 01/02/2024 | 11.12  | Put  | Bond Future | 5,234.2000                  | 5.2342                      | 4,809.5300            | 4.8095                | (8.113)           | 0            | 0           | 0             |
| 2023/08/10 | R035             | 01/02/2024 | 12.18  | Put  | Bond Future | 2,250.2000                  | 2.2502                      | 2,005.8600            | 2.0059                | (10.859)          | 0            | 0           | 0             |
| 2023/08/10 | R035             | 01/02/2024 |        |      | Bond Future | 11.8240                     | 85.9433                     | 11.7094               | 86.5536               | (0.969)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R035             | 01/02/2024 | 12.20  | Call | Bond Future | 4,171.6800                  | 4.1717                      | 4,540.6900            | 4.5407                | 8.846             | 0            | 0           | 0             |
| 2023/08/10 | R035             | 01/02/2024 | 12.20  | Put  | Bond Future | 2,213.0300                  | 2.2130                      | 1,971.7100            | 1.9717                | (10.905)          | 0            | 0           | 0             |
| 2023/08/10 | R035             | 01/02/2024 | 13.46  | Call | Bond Future | 8,826.3700                  | 8.8264                      | 9,334.3900            | 9.3344                | 5.756             | 0            | 0           | 0             |
| 2023/08/10 | R035             | 01/02/2024 | 13.46  | Put  | Bond Future | 765.8000                    | 0.7658                      | 663.4900              | 0.6635                | (13.360)          | 0            | 0           | 400           |
| 2023/08/10 | R035             | 01/02/2024 | 11.12  | Call | Bond Future | 1,381.9800                  | 1.3820                      | 1,567.6400            | 1.5676                | 13.434            | 0            | 0           | 400           |
| 2023/08/10 | R035             | 01/02/2024 | 12.18  | Call | Bond Future | 4,106.3300                  | 4.1063                      | 4,472.3200            | 4.4723                | 8.913             | 0            | 0           | 0             |
| 2023/08/10 | R035             | 02/05/2024 | 11.19  | Call | Bond Future | 1,995.0900                  | 1.9951                      | 2,210.2800            | 2.2103                | 10.786            | 0            | 0           | 0             |
| 2023/08/10 | R035             | 02/05/2024 | 11.19  | Put  | Bond Future | 5,939.8400                  | 5.9398                      | 5,530.8300            | 5.5308                | (6.886)           | 0            | 0           | 0             |
| 2023/08/10 | R035             | 02/05/2024 | 11.20  | Call | Bond Future | 2,014.4200                  | 2.0144                      | 2,231.0400            | 2.2310                | 10.753            | 0            | 0           | 0             |
| 2023/08/10 | R035             | 02/05/2024 | 11.20  | Put  | Bond Future | 5,903.6000                  | 5.9036                      | 5,496.0200            | 5.4960                | (6.904)           | 0            | 0           | 0             |
| 2023/08/10 | R035             | 02/05/2024 |        |      | Bond Future | 11.9231                     | 83.3676                     | 11.8039               | 83.9918               | (1.000)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R035             | 02/05/2024 | 11.21  | Call | Bond Future | 2,033.8600                  | 2.0339                      | 2,251.9100            | 2.2519                | 10.721            | 0            | 0           | 0             |
| 2023/08/10 | R035             | 02/05/2024 | 11.21  | Put  | Bond Future | 5,867.5300                  | 5.8675                      | 5,461.3800            | 5.4614                | (6.922)           | 0            | 0           | 0             |
| 2023/08/10 | R035             | 01/08/2024 | 11.79  | Put  | Bond Future | 4,594.9200                  | 4.5949                      | 4,256.7800            | 4.2568                | (7.359)           | 0            | 0           | 0             |
| 2023/08/10 | R035             | 01/08/2024 | 11.80  | Call | Bond Future | 3,419.5400                  | 3.4195                      | 3,721.3400            | 3.7213                | 8.826             | 0            | 0           | 0             |
| 2023/08/10 | R035             | 01/08/2024 | 11.80  | Put  | Bond Future | 4,567.8900                  | 4.5679                      | 4,231.1000            | 4.2311                | (7.373)           | 0            | 0           | 0             |
| 2023/08/10 | R035             | 01/08/2024 | 11.81  | Call | Bond Future | 3,444.4200                  | 3.4444                      | 3,747.5600            | 3.7476                | 8.801             | 0            | 0           | 0             |
| 2023/08/10 | R035             | 01/08/2024 |        |      | Bond Future | 12.0224                     | 85.2665                     | 11.8982               | 85.9051               | (1.033)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R035             | 01/08/2024 | 11.79  | Call | Bond Future | 3,394.4100                  | 3.3944                      | 3,694.8600            | 3.6949                | 8.851             | 0            | 0           | 0             |
| 2023/08/10 | R035             | 01/08/2024 | 11.81  | Put  | Bond Future | 4,540.6500                  | 4.5406                      | 4,205.2000            | 4.2052                | (7.388)           | 0            | 0           | 0             |
| 2023/08/10 | R035             | 07/11/2024 | 12.17  | Call | Bond Future | 4,392.9300                  | 4.3929                      | 4,735.2000            | 4.7352                | 7.791             | 0            | 0           | 0             |
| 2023/08/10 | R035             | 07/11/2024 | 12.17  | Put  | Bond Future | 4,394.5300                  | 4.3945                      | 4,083.0100            | 4.0830                | (7.089)           | 0            | 0           | 0             |
| 2023/08/10 | R035             | 07/11/2024 | 12.18  | Call | Bond Future | 4,419.5700                  | 4.4196                      | 4,763.0200            | 4.7630                | 7.771             | 0            | 0           | 0             |
| 2023/08/10 | R035             | 07/11/2024 | 12.18  | Put  | Bond Future | 4,371.2100                  | 4.3712                      | 4,060.8700            | 4.0609                | (7.100)           | 0            | 0           | 0             |
| 2023/08/10 | R035             | 07/11/2024 |        |      | Bond Future | 12.1703                     | 82.7019                     | 12.0402               | 83.3557               | (1.069)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R035             | 07/11/2024 | 12.19  | Call | Bond Future | 4,446.6500                  | 4.4467                      | 4,791.2800            | 4.7913                | 7.750             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | R035             | 07/11/2024 | 12.19  | Put  | Bond Future | 4,348.3700                  | 4.3484                      | 4,039.2100            | 4.0392                | (7.110)           | 0            | 0           | 0             |
| 2023/08/10 | R053             | 02/11/2023 | 12.81  | Call | Bond Future | 5,410.6700                  | 5.4107                      | 6,286.4600            | 6.2865                | 16.186            | 0            | 0           | 0             |
| 2023/08/10 | R053             | 02/11/2023 | 12.81  | Put  | Bond Future | 1,724.5200                  | 1.7245                      | 1,333.8700            | 1.3339                | (22.653)          | 0            | 0           | 0             |
| 2023/08/10 | R053             | 02/11/2023 | 12.82  | Call | Bond Future | 5,460.1200                  | 5.4601                      | 6,339.5300            | 6.3395                | 16.106            | 0            | 0           | 0             |
| 2023/08/10 | R053             | 02/11/2023 | 12.82  | Put  | Bond Future | 1,704.3400                  | 1.7043                      | 1,317.3100            | 1.3173                | (22.708)          | 0            | 0           | 0             |
| 2023/08/10 | R053             | 02/11/2023 |        |      | Bond Future | 12.3002                     | 95.8535                     | 12.1334               | 97.1199               | (1.356)           | 0.0000       | 0.0000      | 5,189         |
| 2023/08/10 | R053             | 02/11/2023 | 12.83  | Call | Bond Future | 5,509.5400                  | 5.5095                      | 6,392.5600            | 6.3926                | 16.027            | 0            | 0           | 0             |
| 2023/08/10 | R053             | 02/11/2023 | 12.83  | Put  | Bond Future | 1,684.2200                  | 1.6842                      | 1,300.8000            | 1.3008                | (22.765)          | 0            | 0           | 0             |
| 2023/08/10 | R053             | 01/02/2024 | 12.92  | Call | Bond Future | 6,689.4200                  | 6.6894                      | 7,532.1900            | 7.5322                | 12.599            | 0            | 0           | 0             |
| 2023/08/10 | R053             | 01/02/2024 | 12.93  | Call | Bond Future | 6,735.4200                  | 6.7354                      | 7,580.9100            | 7.5809                | 12.553            | 0            | 0           | 0             |
| 2023/08/10 | R053             | 01/02/2024 | 12.94  | Put  | Bond Future | 2,923.5400                  | 2.9235                      | 2,476.8300            | 2.4768                | (15.280)          | 0            | 0           | 0             |
| 2023/08/10 | R053             | 01/02/2024 |        |      | Bond Future | 12.3974                     | 98.0176                     | 12.2244               | 99.3125               | (1.396)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R053             | 01/02/2024 | 12.92  | Put  | Bond Future | 2,968.6600                  | 2.9687                      | 2,516.5000            | 2.5165                | (15.231)          | 0            | 0           | 0             |
| 2023/08/10 | R053             | 01/02/2024 | 12.93  | Put  | Bond Future | 2,946.1400                  | 2.9461                      | 2,496.7000            | 2.4967                | (15.255)          | 0            | 0           | 0             |
| 2023/08/10 | R053             | 01/02/2024 | 12.94  | Call | Bond Future | 6,781.2500                  | 6.7813                      | 7,629.4700            | 7.6295                | 12.508            | 0            | 0           | 0             |
| 2023/08/10 | R053             | 02/05/2024 | 13.02  | Put  | Bond Future | 3,892.6200                  | 3.8926                      | 3,409.3000            | 3.4093                | (12.416)          | 0            | 0           | 0             |
| 2023/08/10 | R053             | 02/05/2024 | 13.03  | Put  | Bond Future | 3,868.5300                  | 3.8685                      | 3,387.5700            | 3.3876                | (12.433)          | 0            | 0           | 0             |
| 2023/08/10 | R053             | 02/05/2024 | 13.04  | Call | Bond Future | 7,629.9900                  | 7.6300                      | 8,475.6800            | 8.4757                | 11.084            | 0            | 0           | 0             |
| 2023/08/10 | R053             | 02/05/2024 |        |      | Bond Future | 12.4994                     | 94.3618                     | 12.3198               | 95.6861               | (1.437)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R053             | 02/05/2024 | 13.02  | Call | Bond Future | 7,543.0700                  | 7.5431                      | 8,384.0600            | 8.3841                | 11.149            | 0            | 0           | 0             |
| 2023/08/10 | R053             | 02/05/2024 | 13.03  | Call | Bond Future | 7,586.5000                  | 7.5865                      | 8,429.8500            | 8.4299                | 11.116            | 0            | 0           | 0             |
| 2023/08/10 | R053             | 02/05/2024 | 13.04  | Put  | Bond Future | 3,844.6000                  | 3.8446                      | 3,365.9800            | 3.3660                | (12.449)          | 0            | 0           | 0             |
| 2023/08/10 | R053             | 01/08/2024 | 13.13  | Call | Bond Future | 8,307.9400                  | 8.3079                      | 9,156.4900            | 9.1565                | 10.214            | 0            | 0           | 0             |
| 2023/08/10 | R053             | 01/08/2024 | 13.13  | Put  | Bond Future | 4,661.8500                  | 4.6619                      | 4,155.7200            | 4.1557                | (10.857)          | 0            | 0           | 0             |
| 2023/08/10 | R053             | 01/08/2024 | 13.14  | Call | Bond Future | 8,349.4500                  | 8.3495                      | 9,200.1100            | 9.2001                | 10.188            | 0            | 0           | 0             |
| 2023/08/10 | R053             | 01/08/2024 | 13.14  | Put  | Bond Future | 4,636.9000                  | 4.6369                      | 4,132.8800            | 4.1329                | (10.870)          | 0            | 0           | 0             |
| 2023/08/10 | R053             | 01/08/2024 |        |      | Bond Future | 12.6018                     | 96.5102                     | 12.4153               | 97.8649               | (1.480)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R053             | 01/08/2024 | 13.15  | Call | Bond Future | 8,391.3600                  | 8.3914                      | 9,244.1200            | 9.2441                | 10.162            | 0            | 0           | 0             |
| 2023/08/10 | R053             | 01/08/2024 | 13.15  | Put  | Bond Future | 4,612.4500                  | 4.6125                      | 4,110.5300            | 4.1105                | (10.882)          | 0            | 0           | 0             |
| 2023/08/10 | R053             | 07/11/2024 | 12.79  | Call | Bond Future | 6,734.9400                  | 6.7349                      | 7,497.1900            | 7.4972                | 11.318            | 0            | 0           | 0             |
| 2023/08/10 | R053             | 07/11/2024 | 12.80  | Call | Bond Future | 6,772.8800                  | 6.7729                      | 7,537.4500            | 7.5375                | 11.289            | 0            | 0           | 0             |
| 2023/08/10 | R053             | 07/11/2024 | 12.81  | Put  | Bond Future | 6,329.0900                  | 6.3291                      | 5,709.5600            | 5.7096                | (9.789)           | 0            | 0           | 0             |
| 2023/08/10 | R053             | 07/11/2024 |        |      | Bond Future | 12.7411                     | 92.8444                     | 12.5463               | 94.2308               | (1.529)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R053             | 07/11/2024 | 12.79  | Put  | Bond Future | 6,392.7700                  | 6.3928                      | 5,768.6000            | 5.7686                | (9.764)           | 0            | 0           | 0             |
| 2023/08/10 | R053             | 07/11/2024 | 12.80  | Put  | Bond Future | 6,361.0600                  | 6.3611                      | 5,739.2100            | 5.7392                | (9.776)           | 0            | 0           | 0             |
| 2023/08/10 | R053             | 07/11/2024 | 12.81  | Call | Bond Future | 6,810.4700                  | 6.8105                      | 7,577.3600            | 7.5774                | 11.260            | 0            | 0           | 0             |
| 2023/08/10 | R186             | 02/11/2023 | 9.15   | Call | Bond Future | 1,357.3900                  | 1.3574                      | 1,494.7800            | 1.4948                | 10.122            | 0            | 0           | 1,715         |
| 2023/08/10 | R186             | 02/11/2023 | 9.40   | Call | Bond Future | 1,834.0700                  | 1.8341                      | 1,994.8900            | 1.9949                | 8.768             | 0            | 0           | 0             |
| 2023/08/10 | R186             | 02/11/2023 | 9.40   | Put  | Bond Future | 375.4900                    | 0.3755                      | 311.8000              | 0.3118                | (16.962)          | 0            | 0           | 0             |
| 2023/08/10 | R186             | 02/11/2023 |        |      | Bond Future | 8.8649                      | 108.3404                    | 8.7834                | 108.5649              | (0.920)           | 0.0000       | 0.0000      | 131,529       |
| 2023/08/10 | R186             | 02/11/2023 | 9.15   | Put  | Bond Future | 577.0500                    | 0.5770                      | 489.9300              | 0.4899                | (15.097)          | 0            | 0           | 0             |
| 2023/08/10 | R186             | 02/11/2023 | 9.38   | Call | Bond Future | 1,793.5500                  | 1.7935                      | 1,952.6400            | 1.9526                | 8.870             | 0            | 0           | 0             |
| 2023/08/10 | R186             | 02/11/2023 | 9.38   | Put  | Bond Future | 389.0200                    | 0.3890                      | 323.6000              | 0.3236                | (16.817)          | 0            | 0           | 0             |
| 2023/08/10 | R186             | 02/11/2023 | 9.39   | Call | Bond Future | 1,813.6800                  | 1.8137                      | 1,973.6400            | 1.9736                | 8.820             | 0            | 0           | 0             |
| 2023/08/10 | R186             | 02/11/2023 | 9.39   | Put  | Bond Future | 382.1200                    | 0.3821                      | 317.5700              | 0.3176                | (16.893)          | 0            | 0           | 0             |
| 2023/08/10 | R186             | 02/11/2023 | 10.42  | Call | Bond Future | 4,223.1100                  | 4.2231                      | 4,434.7300            | 4.4347                | 5.011             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | R186             | 02/11/2023 | 10.42  | Put  | Bond Future | 54.5400                     | 0.0545                      | 41.6500               | 0.0417                | (23.634)          | 0            | 0           | 1,715         |
| 2023/08/10 | R186             | 01/02/2024 | 9.51   | Call | Bond Future | 2,314.6100                  | 2.3146                      | 2,473.8800            | 2.4739                | 6.881             | 0            | 0           | 0             |
| 2023/08/10 | R186             | 01/02/2024 | 9.52   | Put  | Bond Future | 596.1100                    | 0.5961                      | 526.4800              | 0.5265                | (11.681)          | 0            | 0           | 0             |
| 2023/08/10 | R186             | 01/02/2024 | 9.50   | Call | Bond Future | 2,295.6600                  | 2.2957                      | 2,454.3600            | 2.4544                | 6.913             | 0            | 0           | 0             |
| 2023/08/10 | R186             | 01/02/2024 |        |      | Bond Future | 8.8329                      | 105.4751                    | 8.7433                | 105.7046              | (1.015)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R186             | 01/02/2024 | 9.51   | Put  | Bond Future | 602.3800                    | 0.6024                      | 532.1800              | 0.5322                | (11.654)          | 0            | 0           | 0             |
| 2023/08/10 | R186             | 01/02/2024 | 9.52   | Call | Bond Future | 2,333.3600                  | 2.3334                      | 2,493.2000            | 2.4932                | 6.850             | 0            | 0           | 0             |
| 2023/08/10 | R186             | 01/02/2024 | 9.50   | Put  | Bond Future | 608.4600                    | 0.6085                      | 537.6900              | 0.5377                | (11.631)          | 0            | 0           | 0             |
| 2023/08/10 | R186             | 02/05/2024 | 10.40  | Call | Bond Future | 4,091.7900                  | 4.0918                      | 4,283.2800            | 4.2833                | 4.680             | 0            | 0           | 0             |
| 2023/08/10 | R186             | 02/05/2024 | 10.40  | Put  | Bond Future | 397.1200                    | 0.3971                      | 353.7800              | 0.3538                | (10.914)          | 0            | 0           | 2,030         |
| 2023/08/10 | R186             | 02/05/2024 | 8.01   | Call | Bond Future | 552.2900                    | 0.5523                      | 617.7900              | 0.6178                | 11.860            | 0            | 0           | 0             |
| 2023/08/10 | R186             | 02/05/2024 | 8.01   | Put  | Bond Future | 2,425.9100                  | 2.4259                      | 2,256.5800            | 2.2566                | (6.980)           | 0            | 0           | 0             |
| 2023/08/10 | R186             | 02/05/2024 | 9.73   | Put  | Bond Future | 650.9900                    | 0.6510                      | 584.3100              | 0.5843                | (10.243)          | 0            | 0           | 0             |
| 2023/08/10 | R186             | 02/05/2024 |        |      | Bond Future | 8.7960                      | 107.8534                    | 8.6965                | 108.0883              | (1.131)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R186             | 02/05/2024 | 8.00   | Call | Bond Future | 546.0200                    | 0.5460                      | 610.9400              | 0.6109                | 11.890            | 0            | 0           | 0             |
| 2023/08/10 | R186             | 02/05/2024 | 8.00   | Put  | Bond Future | 2,443.7600                  | 2.4438                      | 2,273.8500            | 2.2738                | (6.953)           | 0            | 0           | 0             |
| 2023/08/10 | R186             | 02/05/2024 | 9.73   | Call | Bond Future | 2,823.0600                  | 2.8231                      | 2,991.2100            | 2.9912                | 5.956             | 0            | 0           | 2,030         |
| 2023/08/10 | R186             | 02/05/2024 | 7.99   | Call | Bond Future | 539.5000                    | 0.5395                      | 603.8300              | 0.6038                | 11.924            | 0            | 0           | 0             |
| 2023/08/10 | R186             | 02/05/2024 | 7.99   | Put  | Bond Future | 2,461.3600                  | 2.4614                      | 2,290.8600            | 2.2909                | (6.927)           | 0            | 0           | 0             |
| 2023/08/10 | R186             | 01/08/2024 | 8.70   | Put  | Bond Future | 1,429.0900                  | 1.4291                      | 1,307.5300            | 1.3075                | (8.506)           | 0            | 0           | 0             |
| 2023/08/10 | R186             | 01/08/2024 | 8.68   | Call | Bond Future | 1,318.4000                  | 1.3184                      | 1,436.0400            | 1.4360                | 8.923             | 0            | 0           | 0             |
| 2023/08/10 | R186             | 01/08/2024 | 8.69   | Call | Bond Future | 1,330.4100                  | 1.3304                      | 1,448.6400            | 1.4486                | 8.887             | 0            | 0           | 0             |
| 2023/08/10 | R186             | 01/08/2024 |        |      | Bond Future | 8.7404                      | 104.9993                    | 8.6290                | 105.2397              | (1.274)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R186             | 01/08/2024 | 8.70   | Call | Bond Future | 1,342.0700                  | 1.3421                      | 1,460.8900            | 1.4609                | 8.853             | 0            | 0           | 0             |
| 2023/08/10 | R186             | 01/08/2024 | 8.68   | Put  | Bond Future | 1,448.5800                  | 1.4486                      | 1,325.8400            | 1.3258                | (8.473)           | 0            | 0           | 0             |
| 2023/08/10 | R186             | 01/08/2024 | 8.69   | Put  | Bond Future | 1,439.0100                  | 1.4390                      | 1,316.8600            | 1.3169                | (8.488)           | 0            | 0           | 0             |
| 2023/08/10 | R186             | 07/11/2024 | 9.15   | Call | Bond Future | 1,873.2400                  | 1.8732                      | 2,018.3300            | 2.0183                | 7.745             | 0            | 0           | 0             |
| 2023/08/10 | R186             | 07/11/2024 | 9.14   | Put  | Bond Future | 1,124.2000                  | 1.1242                      | 1,022.3100            | 1.0223                | (9.063)           | 0            | 0           | 0             |
| 2023/08/10 | R186             | 07/11/2024 |        |      | Bond Future | 8.7565                      | 107.4011                    | 8.6289                | 107.6476              | (1.457)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R186             | 07/11/2024 | 9.15   | Put  | Bond Future | 1,117.9300                  | 1.1179                      | 1,016.5100            | 1.0165                | (9.072)           | 0            | 0           | 0             |
| 2023/08/10 | R186             | 07/11/2024 | 9.13   | Call | Bond Future | 1,847.1400                  | 1.8471                      | 1,991.2900            | 1.9913                | 7.804             | 0            | 0           | 0             |
| 2023/08/10 | R186             | 07/11/2024 | 9.13   | Put  | Bond Future | 1,130.0400                  | 1.1300                      | 1,027.6800            | 1.0277                | (9.058)           | 0            | 0           | 0             |
| 2023/08/10 | R186             | 07/11/2024 | 9.14   | Call | Bond Future | 1,860.4100                  | 1.8604                      | 2,005.0300            | 2.0050                | 7.774             | 0            | 0           | 0             |
| 2023/08/10 | R197             | 02/11/2023 |        |      | Bond Future | 341.8638                    | 341.8638                    | 341.8411              | 341.8411              | (0.007)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R202             | 02/11/2023 |        |      | Bond Future | 258.0422                    | 258.0422                    | 258.0288              | 258.0288              | (0.005)           | 0.0000       | 0.0000      | 4,746         |
| 2023/08/10 | R202             | 01/02/2024 |        |      | Bond Future | 258.9789                    | 258.9789                    | 258.9649              | 258.9649              | (0.005)           | 0.0000       | 0.0000      | 460           |
| 2023/08/10 | R202             | 02/05/2024 |        |      | Bond Future | 264.8794                    | 264.8794                    | 264.8655              | 264.8655              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R202             | 01/08/2024 |        |      | Bond Future | 265.9001                    | 265.9001                    | 265.8863              | 265.8863              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R202             | 07/11/2024 |        |      | Bond Future | 272.0638                    | 272.0638                    | 272.0511              | 272.0511              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R209             | 02/11/2023 | 11.33  | Call | Bond Future | 937.1700                    | 0.9372                      | 1,110.0300            | 1.1100                | 18.445            | 0            | 0           | 0             |
| 2023/08/10 | R209             | 02/11/2023 | 11.33  | Put  | Bond Future | 3,102.4900                  | 3.1025                      | 2,727.6400            | 2.7276                | (12.082)          | 0            | 0           | 0             |
| 2023/08/10 | R209             | 02/11/2023 | 11.34  | Call | Bond Future | 953.9200                    | 0.9539                      | 1,128.9600            | 1.1290                | 18.350            | 0            | 0           | 0             |
| 2023/08/10 | R209             | 02/11/2023 | 11.34  | Put  | Bond Future | 3,069.5700                  | 3.0696                      | 2,696.9000            | 2.6969                | (12.141)          | 0            | 0           | 0             |
| 2023/08/10 | R209             | 02/11/2023 |        |      | Bond Future | 11.7758                     | 65.0701                     | 11.6611               | 65.6178               | (0.974)           | 0.0000       | 0.0000      | 26,959        |
| 2023/08/10 | R209             | 02/11/2023 | 11.35  | Call | Bond Future | 970.7400                    | 0.9707                      | 1,147.9500            | 1.1480                | 18.255            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | R209             | 02/11/2023 | 11.35  | Put  | Bond Future | 3,036.7700                  | 3.0368                      | 2,666.2700            | 2.6663                | (12.200)          | 0            | 0           | 0             |
| 2023/08/10 | R209             | 01/02/2024 | 12.13  | Put  | Bond Future | 2,133.6500                  | 2.1337                      | 1,899.2900            | 1.8993                | (10.984)          | 0            | 0           | 0             |
| 2023/08/10 | R209             | 01/02/2024 | 12.14  | Call | Bond Future | 3,397.7400                  | 3.3977                      | 3,724.8700            | 3.7249                | 9.628             | 0            | 0           | 0             |
| 2023/08/10 | R209             | 01/02/2024 | 12.14  | Put  | Bond Future | 2,115.9800                  | 2.1160                      | 1,883.0600            | 1.8831                | (11.008)          | 0            | 0           | 0             |
| 2023/08/10 | R209             | 01/02/2024 |        |      | Bond Future | 11.8626                     | 66.5392                     | 11.7438               | 67.0992               | (1.002)           | 0.0000       | 0.0000      | 1,690         |
| 2023/08/10 | R209             | 01/02/2024 | 12.12  | Call | Bond Future | 3,342.0000                  | 3.3420                      | 3,666.2400            | 3.6662                | 9.702             | 0            | 0           | 0             |
| 2023/08/10 | R209             | 01/02/2024 | 12.12  | Put  | Bond Future | 2,151.4600                  | 2.1515                      | 1,915.6500            | 1.9156                | (10.960)          | 0            | 0           | 0             |
| 2023/08/10 | R209             | 01/02/2024 | 12.13  | Call | Bond Future | 3,369.8300                  | 3.3698                      | 3,695.5200            | 3.6955                | 9.665             | 0            | 0           | 0             |
| 2023/08/10 | R209             | 02/05/2024 | 11.17  | Call | Bond Future | 1,673.7100                  | 1.6737                      | 1,866.1100            | 1.8661                | 11.495            | 0            | 0           | 0             |
| 2023/08/10 | R209             | 02/05/2024 | 11.17  | Put  | Bond Future | 5,443.9800                  | 5.4440                      | 5,063.5600            | 5.0636                | (6.988)           | 0            | 0           | 0             |
| 2023/08/10 | R209             | 02/05/2024 | 11.18  | Call | Bond Future | 1,690.5200                  | 1.6905                      | 1,884.2500            | 1.8843                | 11.460            | 0            | 0           | 0             |
| 2023/08/10 | R209             | 02/05/2024 | 11.18  | Put  | Bond Future | 5,410.8300                  | 5.4108                      | 5,031.7400            | 5.0317                | (7.006)           | 0            | 0           | 0             |
| 2023/08/10 | R209             | 02/05/2024 |        |      | Bond Future | 11.9543                     | 64.8859                     | 11.8311               | 65.4588               | (1.030)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R209             | 02/05/2024 | 11.19  | Call | Bond Future | 1,707.2300                  | 1.7072                      | 1,902.2800            | 1.9023                | 11.425            | 0            | 0           | 0             |
| 2023/08/10 | R209             | 02/05/2024 | 11.19  | Put  | Bond Future | 5,377.6400                  | 5.3776                      | 4,999.8700            | 4.9999                | (7.025)           | 0            | 0           | 0             |
| 2023/08/10 | R209             | 01/08/2024 | 11.79  | Put  | Bond Future | 4,138.1200                  | 4.1381                      | 3,827.1300            | 3.8271                | (7.515)           | 0            | 0           | 0             |
| 2023/08/10 | R209             | 01/08/2024 | 11.80  | Call | Bond Future | 2,975.5300                  | 2.9755                      | 3,251.7500            | 3.2518                | 9.283             | 0            | 0           | 0             |
| 2023/08/10 | R209             | 01/08/2024 | 11.80  | Put  | Bond Future | 4,113.4600                  | 4.1135                      | 3,803.7200            | 3.8037                | (7.530)           | 0            | 0           | 0             |
| 2023/08/10 | R209             | 01/08/2024 |        |      | Bond Future | 12.0466                     | 66.3637                     | 11.9189               | 66.9497               | (1.060)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R209             | 01/08/2024 | 11.78  | Call | Bond Future | 2,931.4800                  | 2.9315                      | 3,205.2000            | 3.2052                | 9.337             | 0            | 0           | 0             |
| 2023/08/10 | R209             | 01/08/2024 | 11.78  | Put  | Bond Future | 4,162.9100                  | 4.1629                      | 3,850.6700            | 3.8507                | (7.501)           | 0            | 0           | 0             |
| 2023/08/10 | R209             | 01/08/2024 | 11.79  | Call | Bond Future | 2,953.4600                  | 2.9535                      | 3,228.4300            | 3.2284                | 9.310             | 0            | 0           | 0             |
| 2023/08/10 | R209             | 07/11/2024 | 12.21  | Call | Bond Future | 3,984.7300                  | 3.9847                      | 4,305.0600            | 4.3051                | 8.039             | 0            | 0           | 0             |
| 2023/08/10 | R209             | 07/11/2024 | 12.21  | Put  | Bond Future | 3,835.5600                  | 3.8356                      | 3,556.0900            | 3.5561                | (7.286)           | 0            | 0           | 0             |
| 2023/08/10 | R209             | 07/11/2024 | 12.22  | Call | Bond Future | 4,008.8800                  | 4.0089                      | 4,330.3000            | 4.3303                | 8.018             | 0            | 0           | 0             |
| 2023/08/10 | R209             | 07/11/2024 | 12.22  | Put  | Bond Future | 3,815.0800                  | 3.8151                      | 3,536.7000            | 3.5367                | (7.297)           | 0            | 0           | 0             |
| 2023/08/10 | R209             | 07/11/2024 |        |      | Bond Future | 12.1766                     | 64.7258                     | 12.0436               | 65.3256               | (1.093)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R209             | 07/11/2024 | 12.23  | Call | Bond Future | 4,033.0900                  | 4.0331                      | 4,355.5900            | 4.3556                | 7.996             | 0            | 0           | 0             |
| 2023/08/10 | R209             | 07/11/2024 | 12.23  | Put  | Bond Future | 3,794.7100                  | 3.7947                      | 3,517.4100            | 3.5174                | (7.308)           | 0            | 0           | 0             |
| 2023/08/10 | R210             | 02/11/2023 |        |      | Bond Future | 226.7957                    | 226.7957                    | 226.7814              | 226.7814              | (0.006)           | 0.0000       | 0.0000      | 70            |
| 2023/08/10 | R210             | 01/02/2024 |        |      | Bond Future | 231.9700                    | 231.9700                    | 231.9553              | 231.9553              | (0.006)           | 0.0000       | 0.0000      | 300           |
| 2023/08/10 | R210             | 02/05/2024 |        |      | Bond Future | 234.0135                    | 234.0135                    | 233.9990              | 233.9990              | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R210             | 01/08/2024 |        |      | Bond Future | 239.3976                    | 239.3976                    | 239.3831              | 239.3831              | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R210             | 07/11/2024 |        |      | Bond Future | 241.6307                    | 241.6307                    | 241.6171              | 241.6171              | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R213             | 02/11/2023 | 10.94  | Call | Bond Future | 2,119.7900                  | 2.1198                      | 2,411.8800            | 2.4119                | 13.779            | 0            | 0           | 731           |
| 2023/08/10 | R213             | 02/11/2023 | 10.94  | Put  | Bond Future | 1,282.3500                  | 1.2824                      | 1,067.2300            | 1.0672                | (16.775)          | 0            | 0           | 0             |
| 2023/08/10 | R213             | 02/11/2023 | 11.13  | Call | Bond Future | 2,642.1700                  | 2.6422                      | 2,970.9500            | 2.9710                | 12.444            | 0            | 0           | 0             |
| 2023/08/10 | R213             | 02/11/2023 | 11.13  | Put  | Bond Future | 990.6100                    | 0.9906                      | 812.1800              | 0.8122                | (18.012)          | 0            | 0           | 0             |
| 2023/08/10 | R213             | 02/11/2023 |        |      | Bond Future | 10.7471                     | 82.6444                     | 10.6314               | 83.1517               | (1.076)           | 0.0000       | 0.0000      | 33,183        |
| 2023/08/10 | R213             | 02/11/2023 | 11.11  | Call | Bond Future | 2,584.8200                  | 2.5848                      | 2,909.9100            | 2.9099                | 12.577            | 0            | 0           | 0             |
| 2023/08/10 | R213             | 02/11/2023 | 11.11  | Put  | Bond Future | 1,018.4700                  | 1.0185                      | 836.3500              | 0.8364                | (17.882)          | 0            | 0           | 0             |
| 2023/08/10 | R213             | 02/11/2023 | 11.12  | Call | Bond Future | 2,613.4300                  | 2.6134                      | 2,940.3700            | 2.9404                | 12.510            | 0            | 0           | 0             |
| 2023/08/10 | R213             | 02/11/2023 | 11.12  | Put  | Bond Future | 1,004.4600                  | 1.0045                      | 824.1900              | 0.8242                | (17.947)          | 0            | 0           | 0             |
| 2023/08/10 | R213             | 02/11/2023 | 11.44  | Call | Bond Future | 3,596.4000                  | 3.5964                      | 3,976.3000            | 3.9763                | 10.563            | 0            | 0           | 731           |
| 2023/08/10 | R213             | 02/11/2023 | 11.44  | Put  | Bond Future | 638.7300                    | 0.6387                      | 511.4200              | 0.5114                | (19.932)          | 0            | 0           | 0             |
| 2023/08/10 | R213             | 02/11/2023 | 12.70  | Call | Bond Future | 8,089.3400                  | 8.0893                      | 8,571.6700            | 8.5717                | 5.963             | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | R213             | 02/11/2023 | 12.70  | Put  | Bond Future | 93.9400                     | 0.0939                      | 69.0600               | 0.0691                | (26.485)          | 0            | 0           | 731           |
| 2023/08/10 | R213             | 01/02/2024 | 11.70  | Call | Bond Future | 4,750.4400                  | 4.7504                      | 5,122.9400            | 5.1229                | 7.841             | 0            | 0           | 0             |
| 2023/08/10 | R213             | 01/02/2024 | 11.70  | Put  | Bond Future | 1,131.8300                  | 1.1318                      | 985.7300              | 0.9857                | (12.908)          | 0            | 0           | 0             |
| 2023/08/10 | R213             | 01/02/2024 | 11.71  | Call | Bond Future | 4,780.6600                  | 4.7807                      | 5,154.1900            | 5.1542                | 7.813             | 0            | 0           | 0             |
| 2023/08/10 | R213             | 01/02/2024 | 11.71  | Put  | Bond Future | 1,121.8200                  | 1.1218                      | 976.7500              | 0.9767                | (12.932)          | 0            | 0           | 0             |
| 2023/08/10 | R213             | 01/02/2024 |        |      | Bond Future | 10.8262                     | 84.5102                     | 10.7049               | 85.0288               | (1.120)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R213             | 01/02/2024 | 11.72  | Call | Bond Future | 4,811.1300                  | 4.8111                      | 5,185.6700            | 5.1857                | 7.785             | 0            | 0           | 0             |
| 2023/08/10 | R213             | 01/02/2024 | 11.72  | Put  | Bond Future | 1,112.0900                  | 1.1121                      | 968.0300              | 0.9680                | (12.954)          | 0            | 0           | 0             |
| 2023/08/10 | R213             | 02/05/2024 | 10.30  | Call | Bond Future | 1,682.9600                  | 1.6830                      | 1,878.3300            | 1.8783                | 11.609            | 0            | 0           | 0             |
| 2023/08/10 | R213             | 02/05/2024 | 10.30  | Put  | Bond Future | 4,234.5700                  | 4.2346                      | 3,899.5200            | 3.8995                | (7.912)           | 0            | 0           | 0             |
| 2023/08/10 | R213             | 02/05/2024 |        |      | Bond Future | 10.9022                     | 82.8559                     | 10.7751               | 83.3864               | (1.166)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R213             | 02/05/2024 | 10.28  | Call | Bond Future | 1,651.4900                  | 1.6515                      | 1,844.3600            | 1.8444                | 11.679            | 0            | 0           | 0             |
| 2023/08/10 | R213             | 02/05/2024 | 10.28  | Put  | Bond Future | 4,289.5400                  | 4.2895                      | 3,951.9900            | 3.9520                | (7.869)           | 0            | 0           | 0             |
| 2023/08/10 | R213             | 02/05/2024 | 10.29  | Call | Bond Future | 1,667.1800                  | 1.6672                      | 1,861.2900            | 1.8613                | 11.643            | 0            | 0           | 0             |
| 2023/08/10 | R213             | 02/05/2024 | 10.29  | Put  | Bond Future | 4,262.0000                  | 4.2620                      | 3,925.6900            | 3.9257                | (7.891)           | 0            | 0           | 0             |
| 2023/08/10 | R213             | 01/08/2024 | 10.86  | Call | Bond Future | 2,801.3200                  | 2.8013                      | 3,068.0400            | 3.0680                | 9.521             | 0            | 0           | 0             |
| 2023/08/10 | R213             | 01/08/2024 | 10.86  | Put  | Bond Future | 3,277.4800                  | 3.2775                      | 3,001.5300            | 3.0015                | (8.420)           | 0            | 0           | 0             |
| 2023/08/10 | R213             | 01/08/2024 | 10.87  | Call | Bond Future | 2,822.0100                  | 2.8220                      | 3,089.9000            | 3.0899                | 9.493             | 0            | 0           | 0             |
| 2023/08/10 | R213             | 01/08/2024 | 10.87  | Put  | Bond Future | 3,257.4000                  | 3.2574                      | 2,982.6200            | 2.9826                | (8.436)           | 0            | 0           | 0             |
| 2023/08/10 | R213             | 01/08/2024 |        |      | Bond Future | 10.9772                     | 84.7435                     | 10.8437               | 85.2861               | (1.216)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R213             | 01/08/2024 | 10.88  | Call | Bond Future | 2,843.1200                  | 2.8431                      | 3,112.1700            | 3.1122                | 9.463             | 0            | 0           | 0             |
| 2023/08/10 | R213             | 01/08/2024 | 10.88  | Put  | Bond Future | 3,237.7700                  | 3.2378                      | 2,964.1500            | 2.9642                | (8.451)           | 0            | 0           | 0             |
| 2023/08/10 | R213             | 07/11/2024 | 11.23  | Call | Bond Future | 3,683.7000                  | 3.6837                      | 3,984.6900            | 3.9847                | 8.171             | 0            | 0           | 0             |
| 2023/08/10 | R213             | 07/11/2024 | 11.23  | Put  | Bond Future | 3,210.0300                  | 3.2100                      | 2,955.4000            | 2.9554                | (7.932)           | 0            | 0           | 0             |
| 2023/08/10 | R213             | 07/11/2024 |        |      | Bond Future | 11.1087                     | 83.1230                     | 10.9676               | 83.6786               | (1.270)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R213             | 07/11/2024 | 11.21  | Call | Bond Future | 3,639.2700                  | 3.6393                      | 3,938.2900            | 3.9383                | 8.216             | 0            | 0           | 0             |
| 2023/08/10 | R213             | 07/11/2024 | 11.21  | Put  | Bond Future | 3,243.4900                  | 3.2435                      | 2,986.8900            | 2.9869                | (7.911)           | 0            | 0           | 0             |
| 2023/08/10 | R213             | 07/11/2024 | 11.22  | Call | Bond Future | 3,661.2700                  | 3.6613                      | 3,961.2800            | 3.9613                | 8.194             | 0            | 0           | 0             |
| 2023/08/10 | R213             | 07/11/2024 | 11.22  | Put  | Bond Future | 3,226.5300                  | 3.2265                      | 2,970.9200            | 2.9709                | (7.922)           | 0            | 0           | 0             |
| 2023/08/10 | R214             | 02/11/2023 | 11.45  | Put  | Bond Future | 4,273.5900                  | 4.2736                      | 3,781.9700            | 3.7820                | (11.504)          | 0            | 0           | 0             |
| 2023/08/10 | R214             | 02/11/2023 | 11.46  | Call | Bond Future | 581.7000                    | 0.5817                      | 721.4300              | 0.7214                | 24.021            | 0            | 0           | 0             |
| 2023/08/10 | R214             | 02/11/2023 | 11.46  | Put  | Bond Future | 4,232.8900                  | 4.2329                      | 3,743.4300            | 3.7434                | (11.563)          | 0            | 0           | 0             |
| 2023/08/10 | R214             | 02/11/2023 |        |      | Bond Future | 12.1867                     | 60.5547                     | 12.0565               | 61.1839               | (1.068)           | 0.0000       | 0.0000      | 20,595        |
| 2023/08/10 | R214             | 02/11/2023 | 11.45  | Call | Bond Future | 569.7500                    | 0.5698                      | 707.3200              | 0.7073                | 24.146            | 0            | 0           | 0             |
| 2023/08/10 | R214             | 02/11/2023 | 11.47  | Call | Bond Future | 593.9100                    | 0.5939                      | 735.8200              | 0.7358                | 23.894            | 0            | 0           | 0             |
| 2023/08/10 | R214             | 02/11/2023 | 11.47  | Put  | Bond Future | 4,192.5100                  | 4.1925                      | 3,705.2300            | 3.7052                | (11.623)          | 0            | 0           | 0             |
| 2023/08/10 | R214             | 01/02/2024 | 12.16  | Call | Bond Future | 2,404.0000                  | 2.4040                      | 2,714.1200            | 2.7141                | 12.900            | 0            | 0           | 0             |
| 2023/08/10 | R214             | 01/02/2024 | 12.16  | Put  | Bond Future | 2,992.7300                  | 2.9927                      | 2,659.5400            | 2.6595                | (11.133)          | 0            | 0           | 0             |
| 2023/08/10 | R214             | 01/02/2024 |        |      | Bond Future | 12.2834                     | 61.9218                     | 12.1487               | 62.5651               | (1.097)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R214             | 01/02/2024 | 12.14  | Call | Bond Future | 2,356.7200                  | 2.3567                      | 2,663.1700            | 2.6632                | 13.003            | 0            | 0           | 0             |
| 2023/08/10 | R214             | 01/02/2024 | 12.14  | Put  | Bond Future | 3,041.7600                  | 3.0418                      | 2,704.9000            | 2.7049                | (11.075)          | 0            | 0           | 0             |
| 2023/08/10 | R214             | 01/02/2024 | 12.15  | Call | Bond Future | 2,380.3000                  | 2.3803                      | 2,688.5900            | 2.6886                | 12.952            | 0            | 0           | 0             |
| 2023/08/10 | R214             | 01/02/2024 | 12.15  | Put  | Bond Future | 3,017.1600                  | 3.0172                      | 2,682.1400            | 2.6821                | (11.104)          | 0            | 0           | 0             |
| 2023/08/10 | R214             | 02/05/2024 | 11.46  | Call | Bond Future | 1,509.1200                  | 1.5091                      | 1,714.6100            | 1.7146                | 13.617            | 0            | 0           | 0             |
| 2023/08/10 | R214             | 02/05/2024 | 11.46  | Put  | Bond Future | 6,053.2000                  | 6.0532                      | 5,600.7800            | 5.6008                | (7.474)           | 0            | 0           | 0             |
| 2023/08/10 | R214             | 02/05/2024 | 11.47  | Call | Bond Future | 1,523.0900                  | 1.5231                      | 1,730.0000            | 1.7300                | 13.585            | 0            | 0           | 0             |
| 2023/08/10 | R214             | 02/05/2024 | 11.47  | Put  | Bond Future | 6,014.7300                  | 6.0147                      | 5,563.7300            | 5.5637                | (7.498)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | R214             | 02/05/2024 |        |      | Bond Future | 12.3766                     | 60.0123                     | 12.2372               | 60.6702               | (1.126)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R214             | 02/05/2024 | 11.48  | Call | Bond Future | 1,537.3300                  | 1.5373                      | 1,745.6800            | 1.7457                | 13.553            | 0            | 0           | 0             |
| 2023/08/10 | R214             | 02/05/2024 | 11.48  | Put  | Bond Future | 5,976.5900                  | 5.9766                      | 5,527.0300            | 5.5270                | (7.522)           | 0            | 0           | 0             |
| 2023/08/10 | R214             | 01/08/2024 | 12.18  | Call | Bond Future | 3,077.1000                  | 3.0771                      | 3,393.9600            | 3.3940                | 10.297            | 0            | 0           | 0             |
| 2023/08/10 | R214             | 01/08/2024 | 12.18  | Put  | Bond Future | 4,439.7500                  | 4.4398                      | 4,083.6000            | 4.0836                | (8.022)           | 0            | 0           | 0             |
| 2023/08/10 | R214             | 01/08/2024 |        |      | Bond Future | 12.4695                     | 61.3792                     | 12.3252               | 62.0522               | (1.157)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R214             | 01/08/2024 | 12.16  | Call | Bond Future | 3,032.8800                  | 3.0329                      | 3,346.9600            | 3.3470                | 10.356            | 0            | 0           | 0             |
| 2023/08/10 | R214             | 01/08/2024 | 12.16  | Put  | Bond Future | 4,491.4700                  | 4.4915                      | 4,132.5400            | 4.1325                | (7.991)           | 0            | 0           | 0             |
| 2023/08/10 | R214             | 01/08/2024 | 12.17  | Call | Bond Future | 3,054.9500                  | 3.0550                      | 3,370.4300            | 3.3704                | 10.327            | 0            | 0           | 0             |
| 2023/08/10 | R214             | 01/08/2024 | 12.17  | Put  | Bond Future | 4,465.5400                  | 4.4655                      | 4,108.0100            | 4.1080                | (8.006)           | 0            | 0           | 0             |
| 2023/08/10 | R214             | 07/11/2024 | 12.60  | Call | Bond Future | 4,023.3100                  | 4.0233                      | 4,391.3400            | 4.3913                | 9.147             | 0            | 0           | 0             |
| 2023/08/10 | R214             | 07/11/2024 | 12.60  | Put  | Bond Future | 4,029.0900                  | 4.0291                      | 3,708.2500            | 3.7082                | (7.963)           | 0            | 0           | 0             |
| 2023/08/10 | R214             | 07/11/2024 | 12.61  | Call | Bond Future | 4,047.4400                  | 4.0474                      | 4,416.7200            | 4.4167                | 9.124             | 0            | 0           | 0             |
| 2023/08/10 | R214             | 07/11/2024 | 12.61  | Put  | Bond Future | 4,007.7500                  | 4.0077                      | 3,688.1600            | 3.6882                | (7.974)           | 0            | 0           | 0             |
| 2023/08/10 | R214             | 07/11/2024 |        |      | Bond Future | 12.6013                     | 59.4763                     | 12.4512               | 60.1652               | (1.191)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R214             | 07/11/2024 | 12.62  | Call | Bond Future | 4,071.6400                  | 4.0716                      | 4,442.1500            | 4.4421                | 9.100             | 0            | 0           | 0             |
| 2023/08/10 | R214             | 07/11/2024 | 12.62  | Put  | Bond Future | 3,986.5200                  | 3.9865                      | 3,668.1600            | 3.6682                | (7.986)           | 0            | 0           | 0             |
| 2023/08/10 | R248             | 02/11/2023 | 11.47  | Call | Bond Future | 554.6000                    | 0.5546                      | 715.2300              | 0.7152                | 28.963            | 0            | 0           | 0             |
| 2023/08/10 | R248             | 02/11/2023 | 11.48  | Call | Bond Future | 565.9200                    | 0.5659                      | 729.1500              | 0.7292                | 28.843            | 0            | 0           | 0             |
| 2023/08/10 | R248             | 02/11/2023 | 11.49  | Put  | Bond Future | 5,710.7600                  | 5.7108                      | 5,019.3500            | 5.0194                | (12.107)          | 0            | 0           | 0             |
| 2023/08/10 | R248             | 02/11/2023 | 12.50  | Call | Bond Future | 2,965.5800                  | 2.9656                      | 3,461.6300            | 3.4616                | 16.727            | 0            | 0           | 207           |
| 2023/08/10 | R248             | 02/11/2023 | 13.60  | Call | Bond Future | 7,318.2700                  | 7.3183                      | 8,051.6500            | 8.0516                | 10.021            | 0            | 0           | 0             |
| 2023/08/10 | R248             | 02/11/2023 | 13.60  | Put  | Bond Future | 510.0600                    | 0.5101                      | 386.1800              | 0.3862                | (24.287)          | 0            | 0           | 207           |
| 2023/08/10 | R248             | 02/11/2023 |        |      | Bond Future | 12.3214                     | 74.2117                     | 12.1754               | 75.0690               | (1.184)           | 0.0000       | 0.0000      | 232,288       |
| 2023/08/10 | R248             | 02/11/2023 | 11.47  | Put  | Bond Future | 5,819.3400                  | 5.8193                      | 5,122.7100            | 5.1227                | (11.971)          | 0            | 0           | 0             |
| 2023/08/10 | R248             | 02/11/2023 | 11.48  | Put  | Bond Future | 5,764.9700                  | 5.7650                      | 5,070.9400            | 5.0709                | (12.039)          | 0            | 0           | 0             |
| 2023/08/10 | R248             | 02/11/2023 | 11.49  | Call | Bond Future | 577.3100                    | 0.5773                      | 743.1600              | 0.7432                | 28.728            | 0            | 0           | 0             |
| 2023/08/10 | R248             | 02/11/2023 | 11.80  | Call | Bond Future | 1,072.2800                  | 1.0723                      | 1,333.4900            | 1.3335                | 24.360            | 0            | 0           | 207           |
| 2023/08/10 | R248             | 02/11/2023 | 11.80  | Put  | Bond Future | 4,219.1500                  | 4.2192                      | 3,623.1000            | 3.6231                | (14.127)          | 0            | 0           | 0             |
| 2023/08/10 | R248             | 02/11/2023 | 12.50  | Put  | Bond Future | 1,940.1000                  | 1.9401                      | 1,578.8900            | 1.5789                | (18.618)          | 0            | 0           | 0             |
| 2023/08/10 | R248             | 01/02/2024 | 12.30  | Put  | Bond Future | 3,742.8400                  | 3.7428                      | 3,293.4200            | 3.2934                | (12.007)          | 0            | 0           | 0             |
| 2023/08/10 | R248             | 01/02/2024 | 11.50  | Call | Bond Future | 1,188.9500                  | 1.1889                      | 1,418.7900            | 1.4188                | 19.331            | 0            | 0           | 1,000         |
| 2023/08/10 | R248             | 01/02/2024 | 11.50  | Put  | Bond Future | 6,841.5600                  | 6.8416                      | 6,194.8400            | 6.1948                | (9.453)           | 0            | 0           | 0             |
| 2023/08/10 | R248             | 01/02/2024 | 12.14  | Call | Bond Future | 2,581.5000                  | 2.5815                      | 2,969.3400            | 2.9693                | 15.024            | 0            | 0           | 0             |
| 2023/08/10 | R248             | 01/02/2024 | 12.14  | Put  | Bond Future | 4,237.9900                  | 4.2380                      | 3,749.2700            | 3.7493                | (11.532)          | 0            | 0           | 0             |
| 2023/08/10 | R248             | 01/02/2024 | 12.15  | Call | Bond Future | 2,608.3600                  | 2.6084                      | 2,998.6900            | 2.9987                | 14.965            | 0            | 0           | 0             |
| 2023/08/10 | R248             | 01/02/2024 | 12.15  | Put  | Bond Future | 4,205.2800                  | 4.2053                      | 3,719.0500            | 3.7190                | (11.562)          | 0            | 0           | 0             |
| 2023/08/10 | R248             | 01/02/2024 |        |      | Bond Future | 12.4235                     | 75.8871                     | 12.2721               | 76.7636               | (1.219)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R248             | 01/02/2024 | 12.16  | Call | Bond Future | 2,635.3600                  | 2.6354                      | 3,028.1700            | 3.0282                | 14.905            | 0            | 0           | 0             |
| 2023/08/10 | R248             | 01/02/2024 | 12.16  | Put  | Bond Future | 4,172.7900                  | 4.1728                      | 3,689.0400            | 3.6890                | (11.593)          | 0            | 0           | 0             |
| 2023/08/10 | R248             | 01/02/2024 | 12.30  | Call | Bond Future | 3,029.4200                  | 3.0294                      | 3,456.5600            | 3.4566                | 14.100            | 0            | 0           | 1,000         |
| 2023/08/10 | R248             | 01/02/2024 | 13.37  | Call | Bond Future | 6,705.2900                  | 6.7053                      | 7,344.5200            | 7.3445                | 9.533             | 0            | 0           | 0             |
| 2023/08/10 | R248             | 01/02/2024 | 13.37  | Put  | Bond Future | 1,626.3200                  | 1.6263                      | 1,388.9900            | 1.3890                | (14.593)          | 0            | 0           | 1,000         |
| 2023/08/10 | R248             | 02/05/2024 | 11.46  | Call | Bond Future | 1,658.3300                  | 1.6583                      | 1,916.8400            | 1.9168                | 15.589            | 0            | 0           | 0             |
| 2023/08/10 | R248             | 02/05/2024 | 11.47  | Call | Bond Future | 1,674.3700                  | 1.6744                      | 1,934.7600            | 1.9348                | 15.552            | 0            | 0           | 0             |
| 2023/08/10 | R248             | 02/05/2024 | 11.48  | Put  | Bond Future | 8,031.3500                  | 8.0313                      | 7,397.1800            | 7.3972                | (7.896)           | 0            | 0           | 0             |
| 2023/08/10 | R248             | 02/05/2024 |        |      | Bond Future | 12.5220                     | 73.1481                     | 12.3650               | 74.0445               | (1.254)           | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2023/08/10 | R248             | 02/05/2024 | 11.46  | Put  | Bond Future | 8,130.6000                  | 8.1306                      | 7,492.6800            | 7.4927                | (7.846)           | 0            | 0           | 0             |
| 2023/08/10 | R248             | 02/05/2024 | 11.47  | Put  | Bond Future | 8,080.9800                  | 8.0810                      | 7,444.9400            | 7.4449                | (7.871)           | 0            | 0           | 0             |
| 2023/08/10 | R248             | 02/05/2024 | 11.48  | Call | Bond Future | 1,690.3000                  | 1.6903                      | 1,952.5600            | 1.9526                | 15.516            | 0            | 0           | 0             |
| 2023/08/10 | R248             | 01/08/2024 | 12.30  | Call | Bond Future | 3,780.8700                  | 3.7809                      | 4,211.7200            | 4.2117                | 11.396            | 0            | 0           | 0             |
| 2023/08/10 | R248             | 01/08/2024 | 12.30  | Put  | Bond Future | 5,605.5700                  | 5.6056                      | 5,119.3700            | 5.1194                | (8.674)           | 0            | 0           | 0             |
| 2023/08/10 | R248             | 01/08/2024 | 12.31  | Call | Bond Future | 3,807.5900                  | 3.8076                      | 4,240.2800            | 4.2403                | 11.364            | 0            | 0           | 0             |
| 2023/08/10 | R248             | 01/08/2024 | 12.31  | Put  | Bond Future | 5,574.1100                  | 5.5741                      | 5,089.7500            | 5.0898                | (8.689)           | 0            | 0           | 0             |
| 2023/08/10 | R248             | 01/08/2024 |        |      | Bond Future | 12.6205                     | 74.8141                     | 12.4576               | 75.7311               | (1.290)           | 0.0000       | 0.0000      | 13,000        |
| 2023/08/10 | R248             | 01/08/2024 | 12.32  | Call | Bond Future | 3,834.4000                  | 3.8344                      | 4,268.9300            | 4.2689                | 11.332            | 0            | 0           | 0             |
| 2023/08/10 | R248             | 01/08/2024 | 12.32  | Put  | Bond Future | 5,542.8200                  | 5.5428                      | 5,060.3000            | 5.0603                | (8.705)           | 0            | 0           | 0             |
| 2023/08/10 | R248             | 07/11/2024 | 12.80  | Call | Bond Future | 5,110.0600                  | 5.1101                      | 5,621.4600            | 5.6215                | 10.008            | 0            | 0           | 0             |
| 2023/08/10 | R248             | 07/11/2024 | 12.80  | Put  | Bond Future | 4,885.8800                  | 4.8859                      | 4,458.6900            | 4.4587                | (8.743)           | 0            | 0           | 0             |
| 2023/08/10 | R248             | 07/11/2024 |        |      | Bond Future | 12.7588                     | 72.0728                     | 12.5890               | 73.0114               | (1.331)           | 0.0000       | 0.0000      | 0             |
| 2023/08/10 | R248             | 07/11/2024 | 12.78  | Call | Bond Future | 5,051.5000                  | 5.0515                      | 5,559.6600            | 5.5597                | 10.060            | 0            | 0           | 0             |
| 2023/08/10 | R248             | 07/11/2024 | 12.78  | Put  | Bond Future | 4,936.1000                  | 4.9361                      | 4,505.6700            | 4.5057                | (8.720)           | 0            | 0           | 0             |
| 2023/08/10 | R248             | 07/11/2024 | 12.79  | Call | Bond Future | 5,080.5900                  | 5.0806                      | 5,590.3800            | 5.5904                | 10.034            | 0            | 0           | 0             |
| 2023/08/10 | R248             | 07/11/2024 | 12.79  | Put  | Bond Future | 4,910.7600                  | 4.9108                      | 4,481.9600            | 4.4820                | (8.732)           | 0            | 0           | 0             |

**Total**

**1440593**